

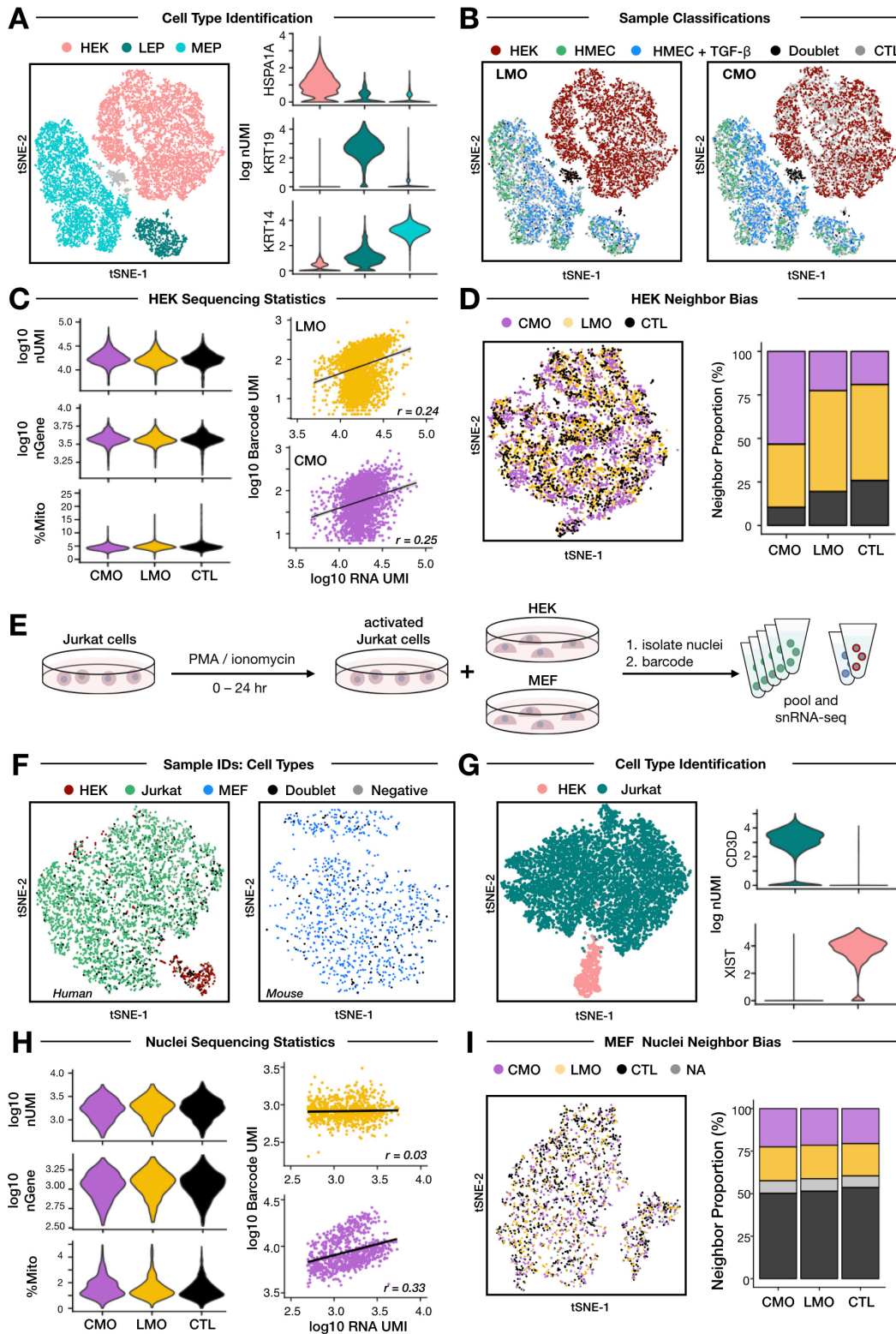
**Supplementary Figure 1**

Flow cytometry using fluorophore-conjugated MULTI-seq barcode oligonucleotide probes demonstrates robust LMO and CMO labeling efficiency on living cells and nuclei, as well as label stability over time and LMO quenching with BSA, related to Figure 1

(A) Live-cell LMO (gold) and CMO (purple) labeling efficiency varies predictably across a titration curve of anchor and co-

anchor LMO/CMO concentrations. Qualitative trends shown with histograms (top) are supported by regression analyses (bottom) demonstrating technical reproducibility and linear relationship between LMO/CMO concentration and fluorescence abundance.  $n = 10,000$  events/sample. Data represented as mean  $\pm$  SEM over 3 experimental replicates.

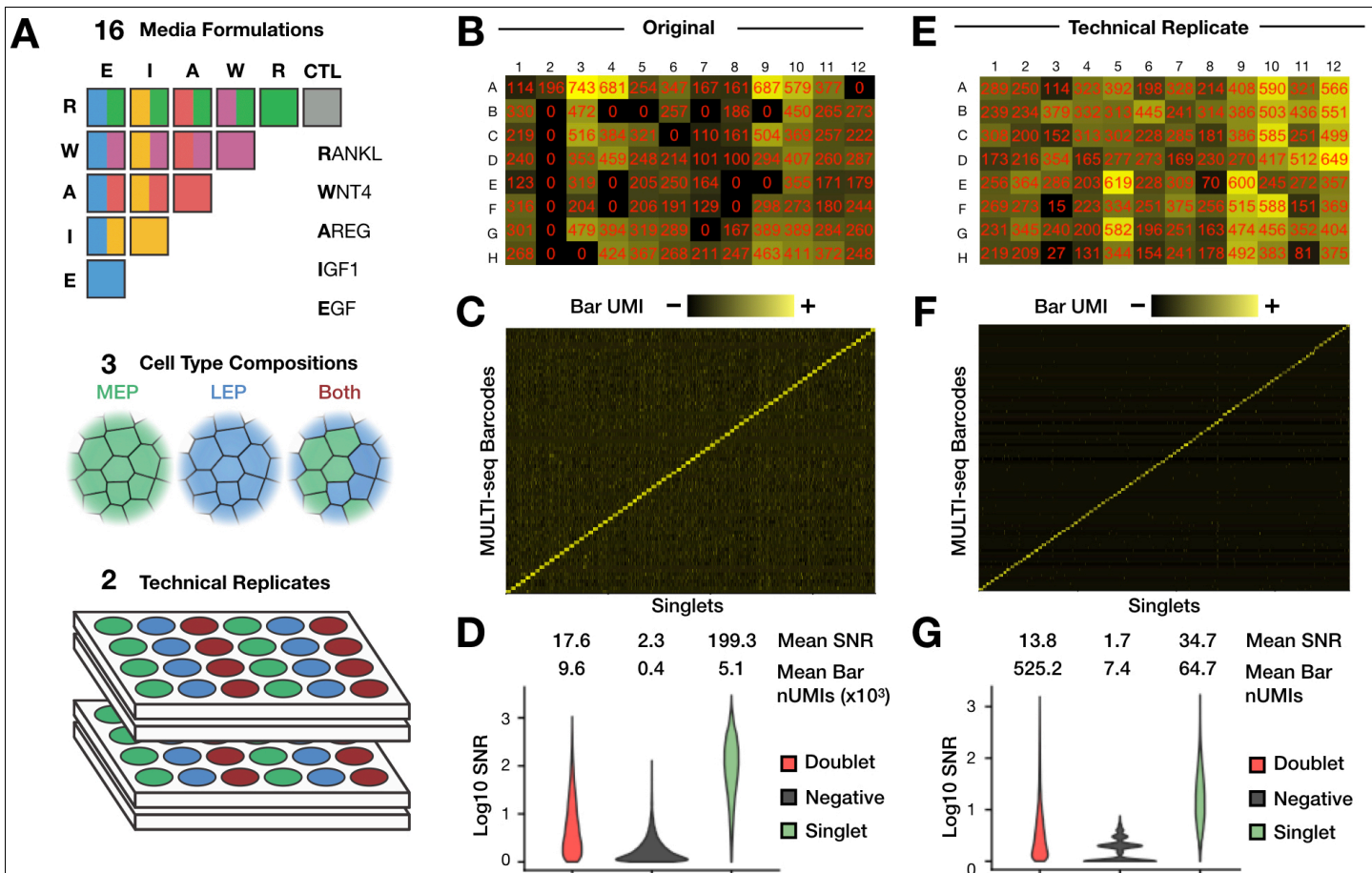
- (B) Time-course analysis of LMO and CMO scaffold loss and exchange on ice following mixing of live cell populations labeled with either AF647- or FAM-conjugated barcode probes. Qualitative trends (contour plots, left) document how LMO or CMO labeled cells maintain fluorescence signal over unlabeled control cells (grey) over time. Quantitative analysis (right) illustrates how LMO scaffolds more stably embed in the plasma membrane relative to CMO scaffolds, although sample-to-sample cross-talk is minimal.  $n = 10,000$  events/time-point. Experiment was repeated 3 times with similar results.
- (C) Same experiment as described in Fig. S1A, except with nuclei.  $n = 10,000$  events/sample. Data represented as mean  $\pm$  SEM over 3 experimental replicates.
- (D) Same experiment as described in Fig. S1B, except with nuclei. Difference between LMO and CMO membrane residency kinetics does not occur during nuclear membrane labeling.  $n = 10,000$  events/time-point.
- (E) Same experiment as described in Fig. S1C, except at room temperature. The LMO advantage in label stability shown at 4 °C is lost at RT as both CMO (purple) and LMO (gold) labels decrease at similar rates.  $n = 10,000$  events/time-point
- (F) Live-cells were labeled with LMO or CMO at 200 nM and diluted with either PBS (black) or 1% BSA in PBS (red). The cells were pelleted and the supernatant was transferred to unlabeled cells to determine the labeling efficiency of remaining LMO or CMO label. Dilution with BSA leads to a decrease in supernatant labeling relative to dilution with PBS alone.  $n = 10,000$  events/sample. Data represented as mean  $\pm$  SEM over 3 experimental replicates.



**Supplementary Figure 2**

MULTI-seq with LMOs preserves endogenous gene expression during single-cell RNA sequencing, while both LMOs and CMOs are non-perturbative during single-nucleus RNA sequencing, related to Figure 1.

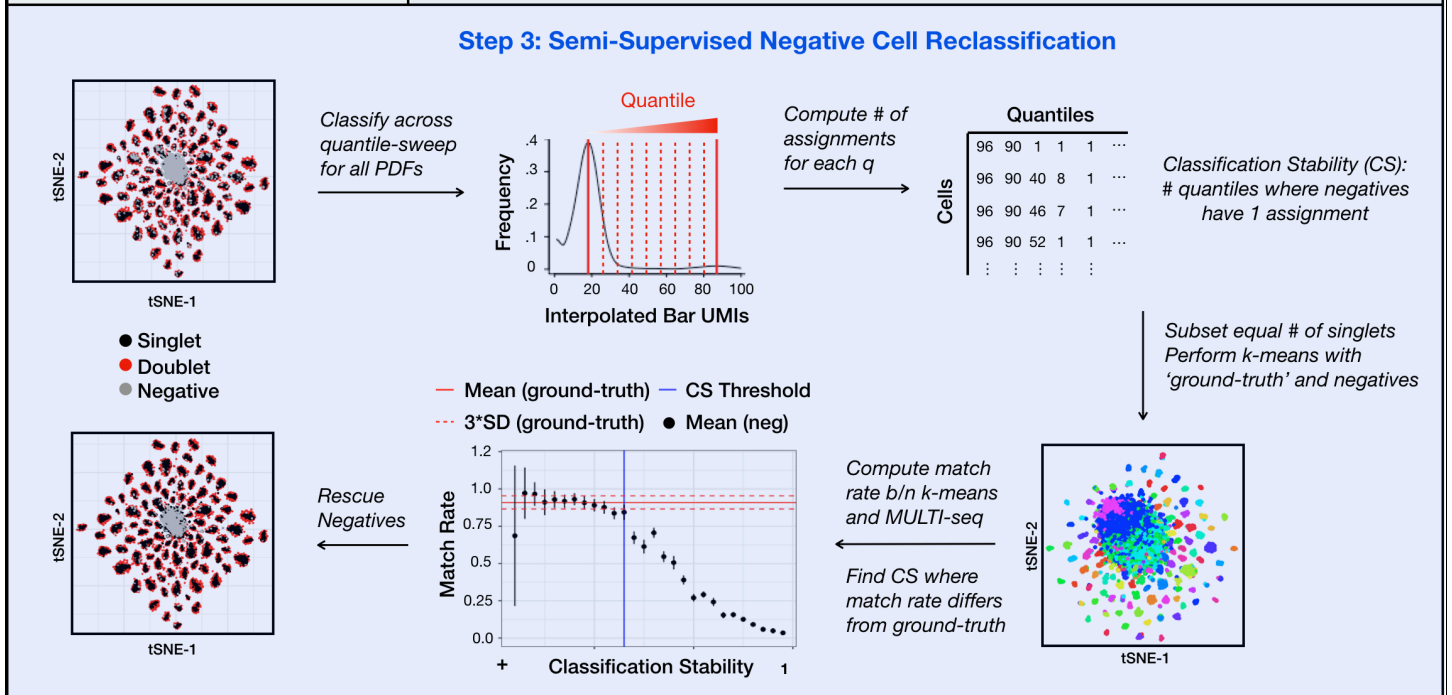
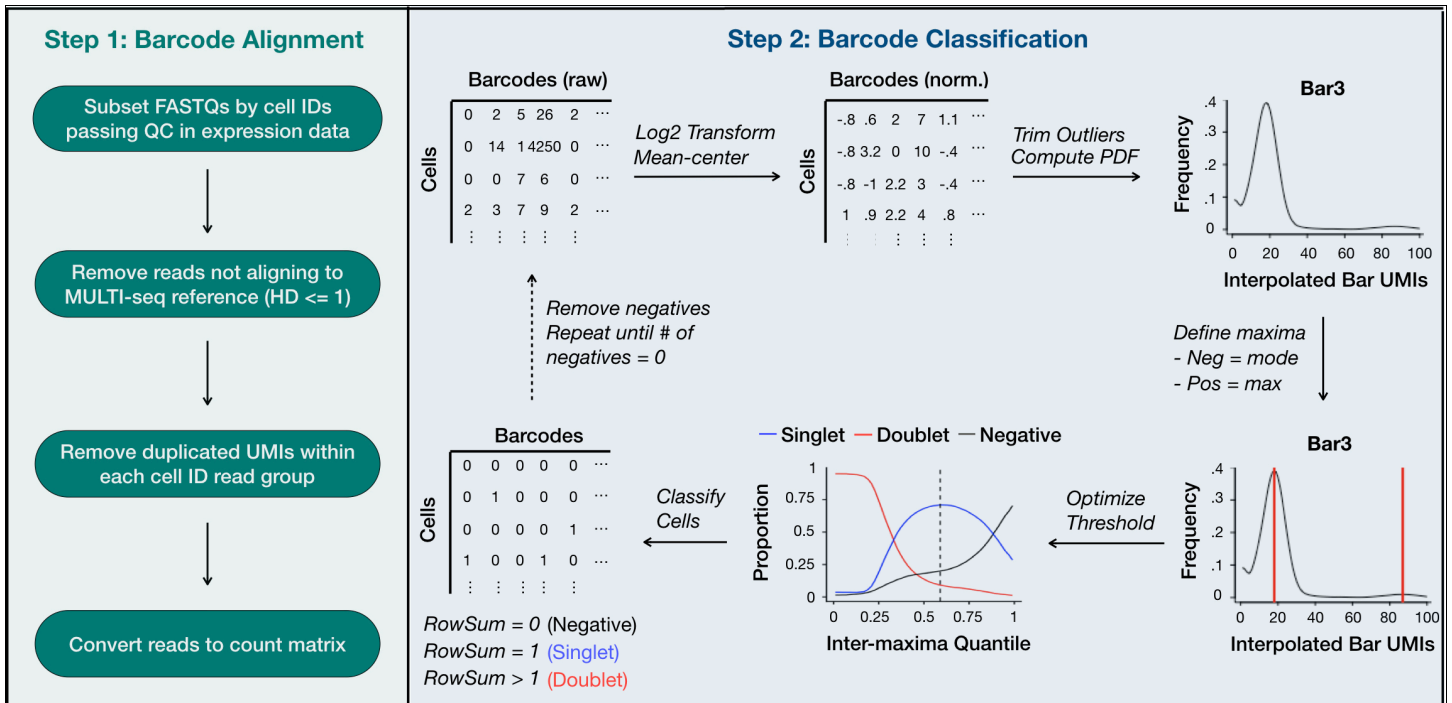
- (A) Live-cell LMO (gold) and CMO (purple) labeling efficiency varies predictably across a titration curve of anchor and co-anchor LMO/CMO concentrations. Qualitative trends shown with histograms (top) are supported by regression analyses (bottom) demonstrating technical reproducibility and linear relationship between LMO/CMO concentration and fluorescence abundance.  $n = 10,000$  events/sample. Data represented as mean  $\pm$  SEM over 3 experimental replicates.
- (B) Time-course analysis of LMO and CMO scaffold loss and exchange on ice following mixing of live cell populations labeled with either AF647- or FAM-conjugated barcode probes. Qualitative trends (contour plots, left) document how LMO or CMO labeled cells maintain fluorescence signal over unlabeled control cells (grey) over time. Quantitative analysis (right) illustrates how LMO scaffolds more stably embed in the plasma membrane relative to CMO scaffolds, although sample-to-sample cross-talk is minimal.  $n = 10,000$  events/time-point. Experiment was repeated 3 times with similar results.
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- (E) Same experiment as described in Fig. S1C, except at room temperature. The LMO advantage in label stability shown at 4 °C is lost at RT as both CMO (purple) and LMO (gold) labels decrease at similar rates.  $n = 10,000$  events/time-point
- (F) Live-cells were labeled with LMO or CMO at 200 nM and diluted with either PBS (black) or 1% BSA in PBS (red). The cells were pelleted and the supernatant was transferred to unlabeled cells to determine the labeling efficiency of remaining LMO or CMO label. Dilution with BSA leads to a decrease in supernatant labeling relative to dilution with PBS alone.  $n = 10,000$  events/sample. Data represented as mean  $\pm$  SEM over 3 experimental replicates.



### Supplementary Figure 3

HMEC MULTI-seq sample classification results and technical replicate, related to Figure 2.

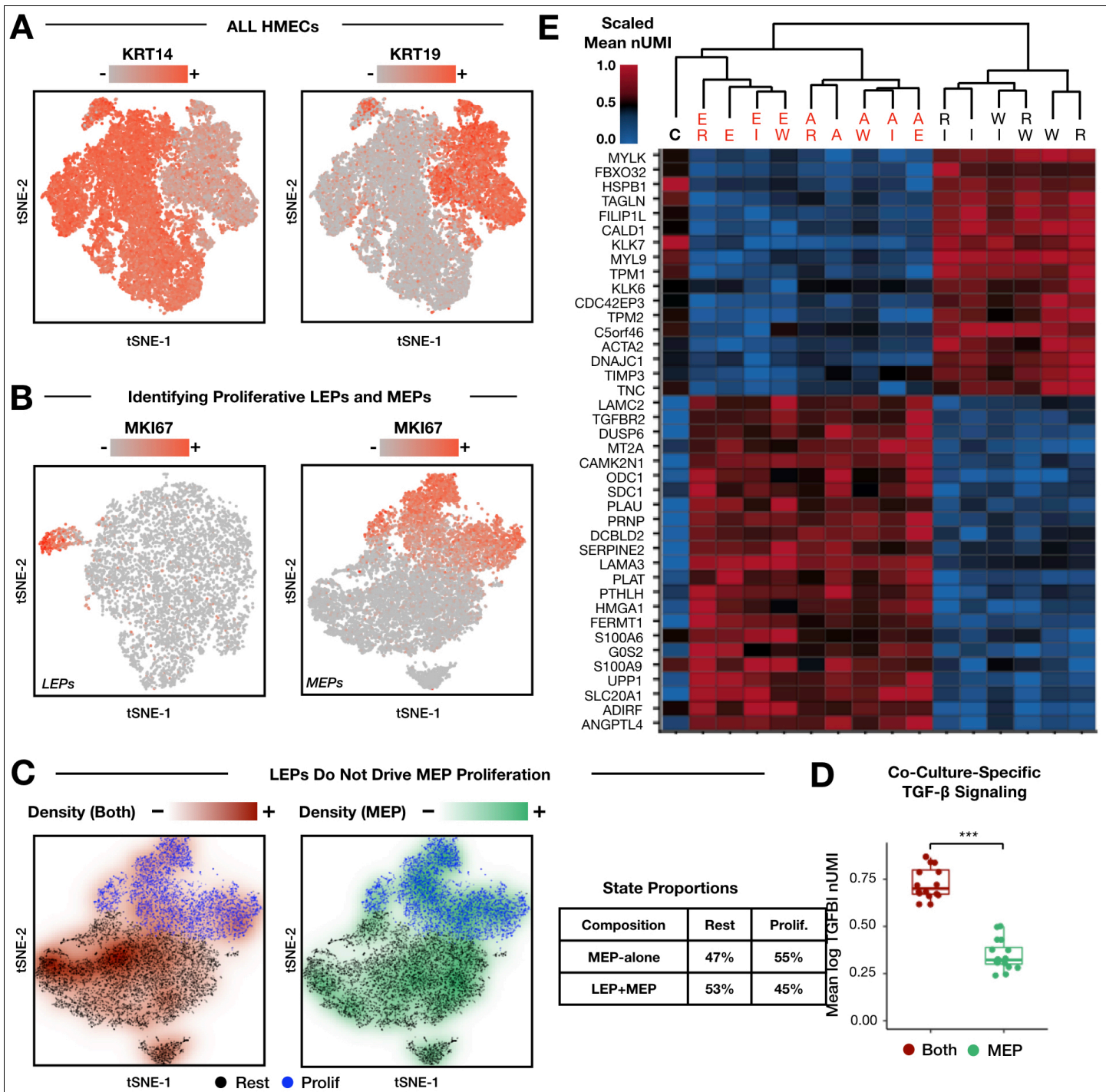
- (A) Schematic overview of 96-plex HMEC scRNA-seq analysis. 96 distinct HMEC cultures consisting of LEPs alone (blue), MEPs alone (green), or both cell types together (dark red) were grown in media supplemented with 15 distinct signaling molecules or signaling molecule combinations and one control.
- (B) 96-well plate schematic overlaid with a heat map showing the number of cells assigned to each sample barcode group. Twenty samples – predominantly those arising from column 2 – were not represented in the original large-scale HMEC experiment due to technical error during sample preparation.
- (C) Normalized barcode UMI heat map demonstrating that sample groups are predominantly associated with single MULTI-seq barcodes.
- (D) Violin plots describing the barcode UMI SNR for negative cells, doublets, and singlets.  $n = 40,009$  cells.
- (E) Same analysis as described in Fig. S4A, except with the 96-plex HMEC technical replicate experiment. All samples were classified in the technical replicate.
- (F) Same analysis as described in Fig. S4B, except with the 96-plex HMEC technical replicate experiment.
- (G) Same analysis as described in Fig. S4C, except with the 96-plex HMEC technical replicate experiment.  $n = 48,091$  cells



#### Supplementary Figure 4

MULTI-seq barcode pre-processing and sample classification workflows, related to Figure 2.

Results from the 96-plex HMEC experiment are used as representative examples for the barcode classification workflow. Results from the 96-plex technical replicate HMEC experiment as used as representative examples for the semi-supervised negative cell reclassification workflow. PDF = probability density function.



### Supplementary Figure 5

Transcriptional signatures of co-culturing and signaling molecule stimulation in MEPs, related to Figure 2.

(A) Distributions of marker gene expression used to identify MEPs (KRT14) and LEPs (KRT19) in gene expression space.  $n = 25,166$  cells.

(B) Distributions of MKI67 expression in gene expression space for LEPs (left) and MEPs (right). MKI67 enrichment was used as a proxy for distinguishing proliferative and resting LEPs and MEPs.  $n = 6,159$  (LEP) and  $14,428$  (MEP) cells.

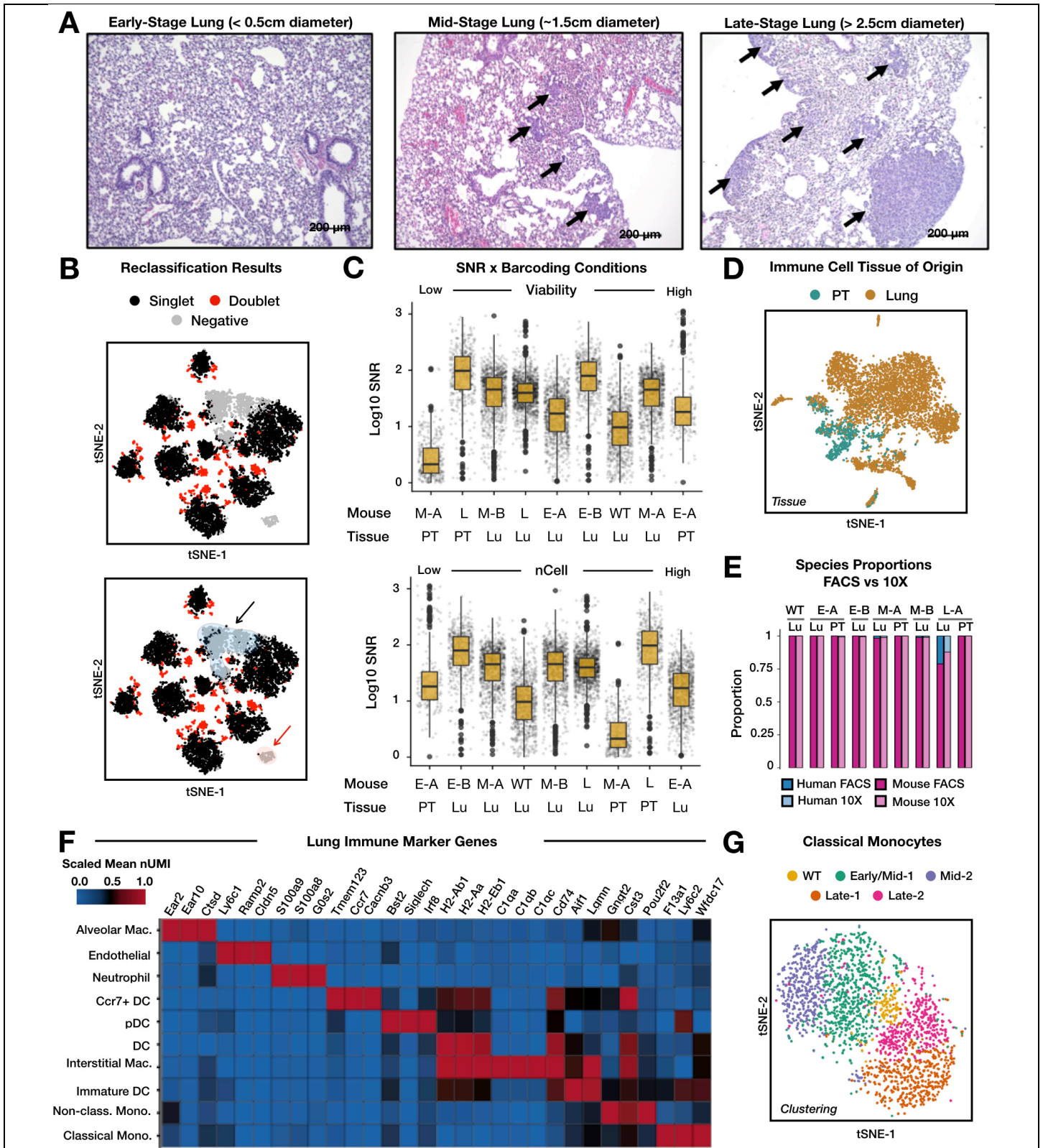
(C) MEPs co-cultured with LEPs are not induced to proliferate relative to MEPs grown in monoculture. Clusters

corresponding to resting (black) and proliferative (blue) LEPs are identifiable in gene expression space (Fig. S5B). Projecting sample classification densities onto gene expression space for co-cultured MEPs (red, left) and MEPs cultured alone (green, middle) illustrates that both culture compositions are equally proliferative (table, right).  $n = 14,428$  cells.

(D) MEPs co-cultured with LEPs exhibit enriched TGF- $\beta$  signaling (as measured by TGFBI expression) relative to MEPs grown in monoculture. Each point represents an average of MEPs grouped according signaling molecule treatment. \*\*\* = Wilcoxon rank sum test (two-sided),  $p = 1.5 \times 10^{-6}$ .  $n = 32$  signaling molecule condition groups. Data are represented as mean  $\pm$  SEM.

(E) Hierarchical clustering and heat map analysis of MEPs grouped by signaling molecule treatment highlights an EGFR signaling transcriptional response specific to EGF and AREG treatment. Dendrogram labels: E = EGF, W = WNT4, A = AREG, I = IGF-1, R = RANKL, C = Control.

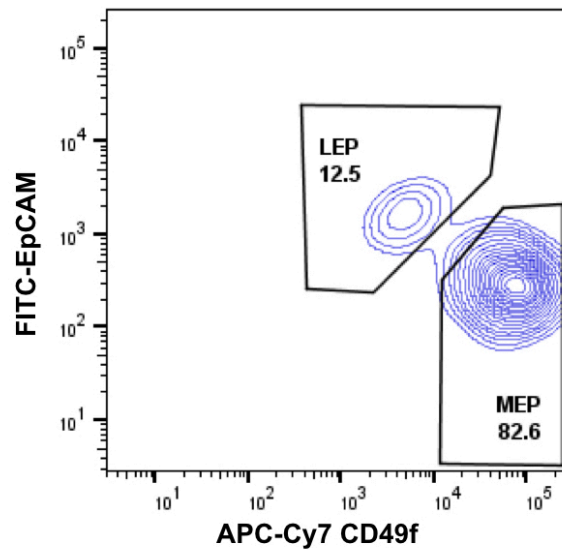
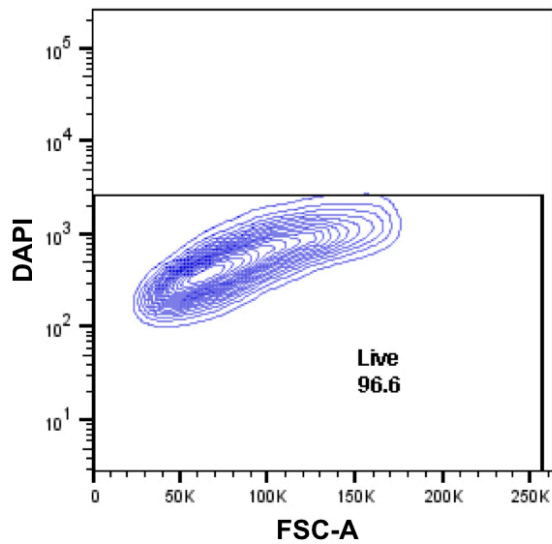
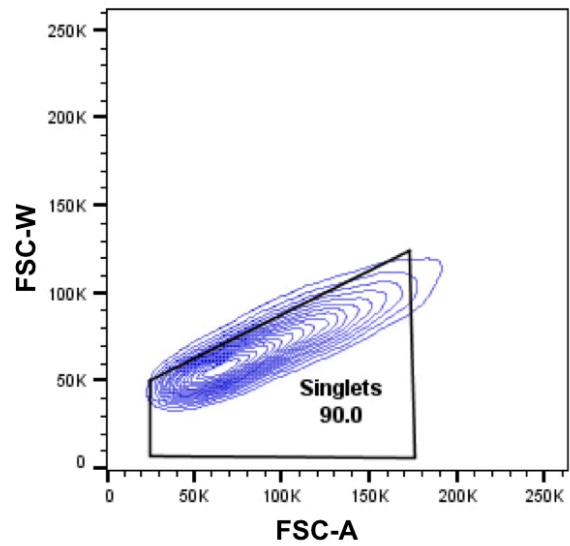
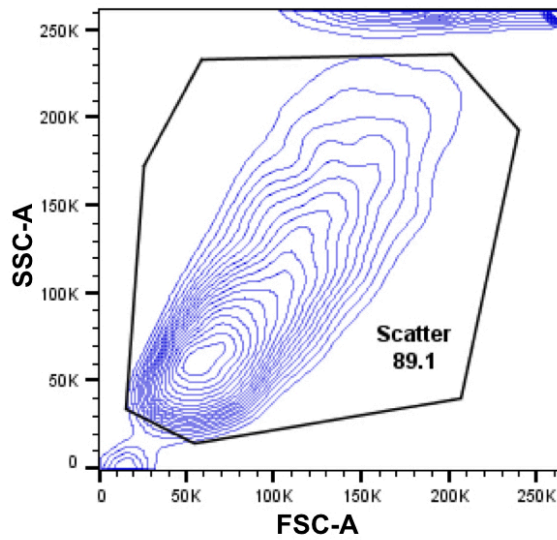




Supplementary Figure 6

MULTI-seq application to primary PDX samples, related to Figure 3.

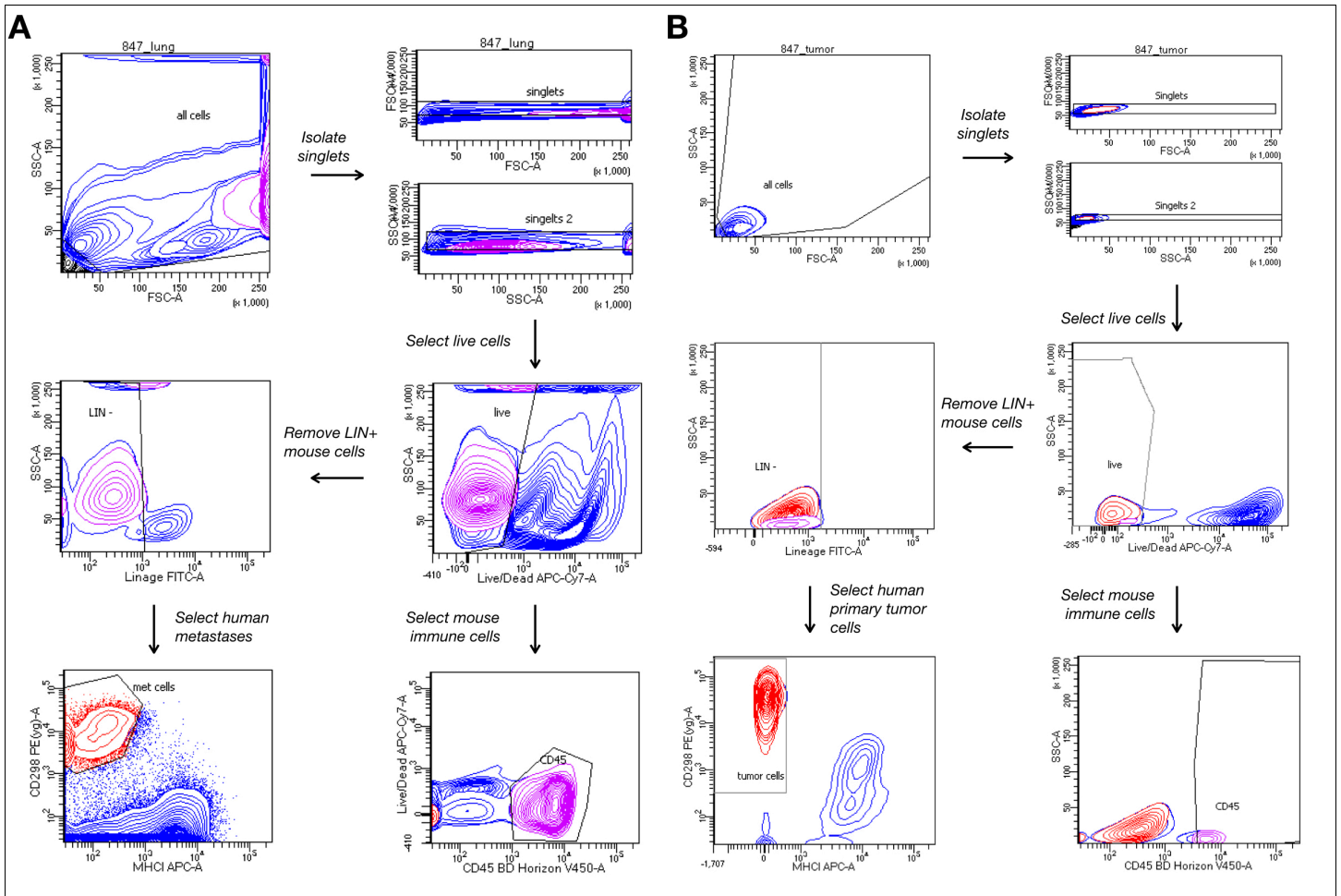
- (A) Representative histology of lung tissue illustrates metastatic progression in early, mid, and late-stage PDX mice. Individual metastases denoted with black arrows. H&E staining was performed 3 times (early), 4 times (mid), and 10 times (late), yielding the same result.
- (B) Negative cell reclassification improves sample classification results. Singlets (black) localize into clusters in barcode space whereas doublets (red) localize between singlet clusters. Negative cells either co-localize with singlet or doublet clusters (blue outline, bottom) or cluster separately (red outline, bottom). Negative cell reclassification is insensitive to the true-negatives that cluster separately, while rescuing a subset of false-negatives that cluster amongst singlets and doublets.  $n = 12,086$  cells.
- (C) Barcode SNR comparisons between samples ordered according to the viability (top) or total cell number (nCell, bottom) of the MULTI-seq barcoding conditions. See table S3 for details. Data are represented as mean  $\pm$  SEM.  $n = 10,427$  cells.
- (D) Mouse immune cells in gene expression space colored according to tissue of origin. Lung immune cells (brown) cluster separately from primary tumor immune cells (teal).  $n = 8,420$  cells.
- (E) Bar plots describing the proportion of mouse (pink) and human (blue) cells detected during FACS enrichment and detected in the final 10X dataset. Classification of human and mouse cells from the L-A lung demonstrates sample classification accuracy and species-independence.
- (F) Marker gene heat map describing markers utilized for defining cell type annotations. RNA UMI abundances are scaled from 0-1 for each gene. Values correspond to the average expression within each annotation group. Displayed genes represent the top 3 most statistically-significant genes for each cell type (Likelihood-ratio test for single cell gene expression<sup>97</sup> with Bonferroni multiple comparisons adjustment).
- (G) Unsupervised clustering of classical monocytes recapitulates intercellular heterogeneity due to metastatic progression (displayed in Fig. 3D). See Table S6 for differential gene expression analysis results.  $n = 2,496$  cells.



**Supplementary Figure 7**

FACS purification of LEP and MEP cells from bulk HMECs, related to Experimental Methods

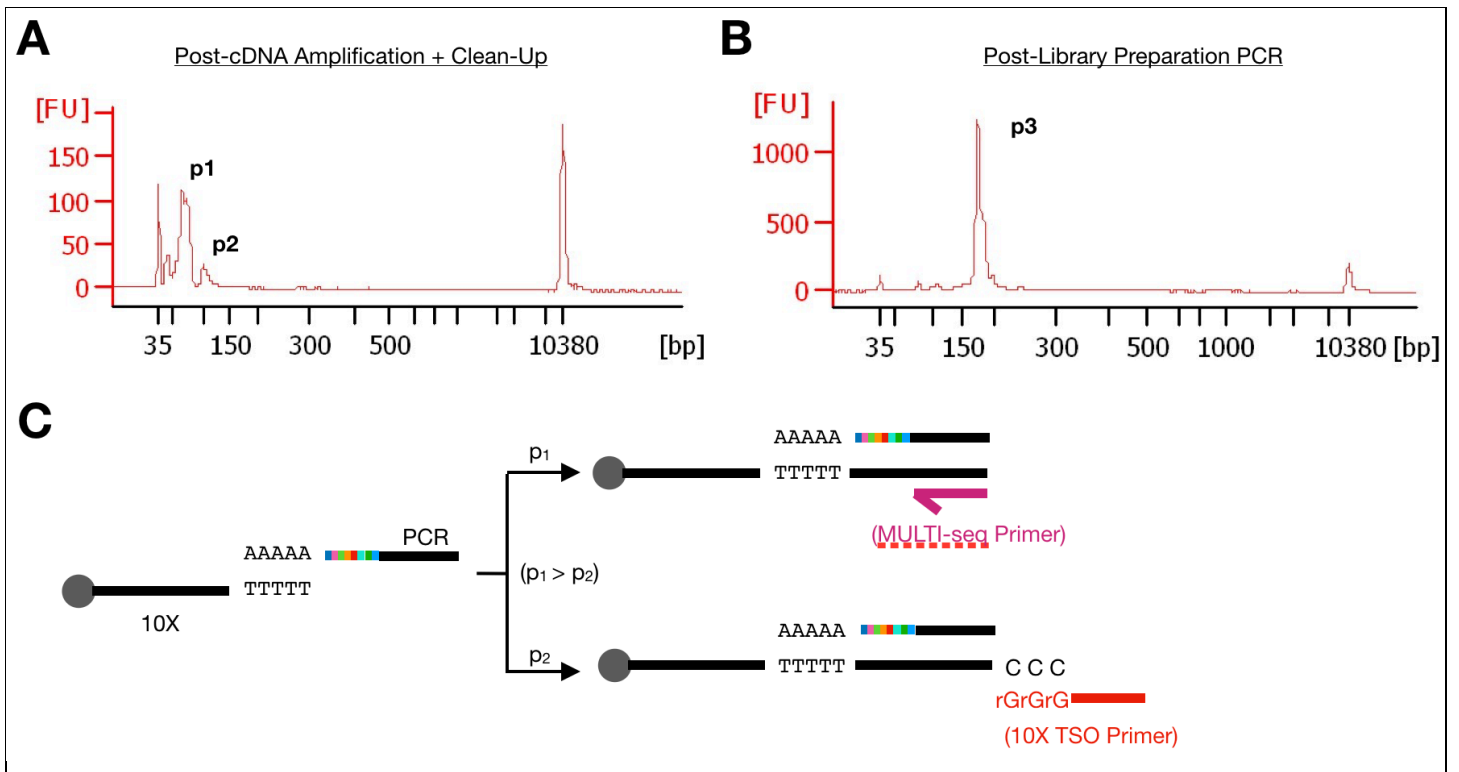
Bulk HMECs were labeled with FITC anti-EpCAM and APC-Cy7 anti-CD49f to identify and isolate LEPs and MEPs. LEPs are identified as EpCAM high and CD49f low, while MEPs are CD49f high and EpCAM low. Gating strategy causes minor cell type impurities in final sorted population.



### Supplementary Figure 8

FACS gating strategy for PDX lung and primary tumor samples, related to Experimental Methods

- (A) Dissociated human metastases and mouse immune cells were separated from dissociate PDX mouse lungs using hCD298 and mCD45 following gating for live singlets. Mouse 847 (Sample L-A) is presented here as a representative example.
- (B) Dissociated human primary tumor cells and mouse tumor-associated immune cells were separated using hCD298 and mCD45 following gating for live, singlets. Sample A is presented here as a representative example for all other primary tumor samples.



### Supplementary Figure 9

Bioanalyzer traces of representative MULTI-seq barcode library, related to Experimental Methods

- (A) Bioanalyzer traces following cDNA amplification and MULTI-seq barcode enrichment using 3.2X SPRI with 1.8X 100% isopropanol exhibits two distinct peaks. Bioanalyzer traces are representative of all datasets presented in this study ( $n = 4$ ). The first peak (p1) is an average of 65-70bp in length and likely corresponds to barcodes amplified via the MULTI-seq additive primer. The second peak (p2) is an average of 100bp in length and likely corresponds to barcodes that successfully underwent MMLV-RTase template switching and were subsequently amplified by the standard 10X Genomics Single Cell V2 primer.
- (B) Bioanalyzer analysis following library preparation PCR exhibits one distinct peak (p3) with an average length of 173bp, matching expectations. Bioanalyzer traces are representative of all datasets presented in this study ( $n = 4$ ).
- (C) Schematic illustrating the two species of reverse-transcribed MULTI-seq barcodes with and without template switching. Processive reverse-transcription without template switching (p1) is more likely than reverse-transcription with template switching (p2), resulting in relative enrichment of the 65-70bp product following cDNA amplification.

**Table S1:** List of genes with >1.5-fold expression difference between LMO/CMO-labeled and unlabeled HEKs, related to Fig. 1

Comparison	Markers	FC	Comparison	Markers	FC	Comparison	Markers	FC
LMO vs UN	MIF	2.8	LMO vs CMO	SNORA76	1.7	CMO vs UN	MIF	1.9
	KRTCAP2	1.5		NMT1	1.5		S100A2	1.6
	TOMM5	1.5					MT2A	1.5
							AP2B1	-1.5
							TOP2A	-1.5
							MALAT1	-1.5
							SNORA76	-1.7
							NMT1	-1.8

LMO = LMO-labeled HEKs, CMO = CMO-labeled HEKs,  
UN = Unlabeled HEKs, FC = Fold-change

**Table S2:** MULTI-seq barcode sequencing statistics

Dataset	% Aligned	% Duplicate UMI	UMIs/cell	SNR	NGS Format
POC-LMO	93.8	6.25	77	69	HiSeq 4000 (33.3%)
POC-CMO	94.4	5.74	55	41	HiSeq 4000 (33.3%)
HMEC-orig	97.1	12.62	5095	199	HiSeq 4000 (100%)
HMEC-rep	97.3	13.67	65	34.7	HiSeq 4000 (50%)
PDX	99.0	17.36	4453	49.6	NovaSeq (2.5%)
Nuclei (LMO)	98.8	28.67	731	2.3	NovaSeq (1.25%)
Nuclei (CMO)	98.6	28.18	8415	91.5	NovaSeq (1.25%)

% Aligned = Alignment rate, i.e., the proportion of reads aligning to any reference barcode.  
SNR = Signal-to-noise ratio, i.e., the primary classification barcode divided by the next most abundant barcode.  
All sequencing statistics were computed on the subset of reads associated with classified singlets.  
POC = Proof-of-concept. PDX = Patient-Derived Xenograft, HMEC = Human mammary epithelial cell.

**Table S3:** PDX metadata, related to Fig. 3

Sample	MouseID	#Cells	Viability	pHu-FACS	pHu-10X	pMo-FACS	pMo-10X
Early-1-PT	1	280K	0.647	0	0	1	1
Mid-1-PT	2	580K	0.0153	0	0	1	1
Late-PT	3	665K	0.0845	0	0	1	1
Early-1-Lung	1	700K	0.33	0	0.01	1	0.99
Early-2-Lung	4	340K	0.38	0	0	1	1
Mid-1-Lung	2	370K	0.50	0.02	0.02	0.98	0.98
Mid-2-Lung	5	550K	0.309	0.01	0.01	0.99	0.99
Late-Lung	3	550K	0.314	0.22	0.15	0.78	0.85
WT-Lung	6	460K	0.392	0	0	1	1

Number of cells and viability refer to the LMO labeling reaction.  
pHu-FACS, pMo-FACS = Proportion of human and mouse cells sorted using FACS.  
pHu-10X, pMo-10X = Proportion of human and mouse cells present in the final dataset.

**Table S4:** Top 5 marker genes for each low-RNA cluster within classified and unclassified datasets, related to Fig. 3

<b>Classified</b>			<b>Unclassified</b>		
<b>Cluster</b>	<b>Markers</b>	<b>FC</b>	<b>Cluster</b>	<b>Markers</b>	<b>FC</b>
Monocyte	Pou2f2	4.2	Broken-1	Xist	4.3
	Rpsa	2.6		Lgals1	1.6
	Csf1r	2.6		Rpl25	1.6
	Ahnak	2.7		Rps20	1.8
	Cx3cr1	4.0		Grn	1.9
Interstitial Mac.	C1qa	11.0	Broken-2	mt-Nd4	2.3
	C1qb	9.0		mt-Nd1	2.4
	ApoE	6.1		Rpl14	1.7
	C1qc	7.6		mt-Co2	2.4
	Ccl8	20.4		mt-Co3	2.5
Alveolar Mac.	Ear2	16.0	Neutrophil	S100a9	47.4
	Ear10	17.7		S100a8	48.6
	Ctsd	6.4		Retnlg	48.3
	Chil3	7.5		Pglyrp1	13.1
	Lpl	7.7		S100a11	9.2
Neutrophil	S100a8	61.1			
	S100a9	57.6			
	Il1b	9.3			
	Msrb1	5.8			
	Srgn	5.0			
Endothelial	Ramp2	58.2			
	Ly6c1	60.2			
	Cldn5	38.1			
	Ctla2a	34.4			
	Aqp1	25.3			

**Table S5:** List of genes with >1.5-fold expression difference between classical monocytes at distinct stages of metastatic progression, related to Fig. 3.

Cluster	Markers	FC	Cluster	Markers	FC
WT	Ear2	2.3	Late-1	Fos	2.6
	Rsrp1	2.1		Dusp1	2.3
	Plaur	1.7		Jun	2.6
	Rgcc	2.1		Atf3	2.2
	Klf4	1.7		Ier3	2.0
	Jund	1.6		Ccl3	2.6
	Wsb1	1.6		Tsc22d3	1.7
	Pdim1	1.6		S100a8	3.7
	Tagln2	1.6		Ccl2	2.0
	Pglyrp1	2.0		Saa3	2.5
	Fn1	1.5		Fosb	1.7
	Ezr	1.5		Socs3	1.8
	Tsc22d3	1.5		Wfdc21	2.4
	Cks2	1.8		Klf6	1.5
	Hspa1a	1.6		S100a9	2.2
Early/Mid	Isg15	1.8	Egr1	1.5	
	Thbs1	1.7	Hspa1a	1.8	
Mid-2	Tppp3	2.4	Lcn2	1.6	
	Adgre5	1.7	Lrg1	1.6	
	Tagln2	1.7	Ccl4	1.9	
	Crip1	1.6	Late-2	Rgcc	2.8
	Metrn1	1.8		Rsrp1	2.8
	Emp3	1.6		Nfkbia	2.4
	Cd74	2.1		Mmp19	2.4
	Cd300a	1.6		Cxcr4	2.3
	Btg2	1.5		Arg2	2.3
	Pou2f2	1.7		Lmna	2.2
	Sgk1	1.6		Saa3	2.0
	Il1b	1.8			
	Gngt2	1.5			
Hist1h1c	1.6				



**Table S6:** List of genes with >1.5-fold expression difference between late-stage classical monocytes, related to Fig. 3.

CM Subtype	Markers	FC
Thsb1+ Cd14+ Late CMs	Cd14	2.4
	Cepbp	1.5
	Lmna	2.2
	Btg1	1.5
	Plaur	1.6
	Rgcc	1.9
	Nfkbia	1.6
	Tnpo3	1.6
	Tlr2	1.6
	Tubb6	1.6
	C5ar1	1.6
	Mmp19	1.6
	Cxcr4	1.7
	Tppp3	1.7
	Ninj1	1.5
	Skil	1.5
	Thbs1	1.6
Dmkn	1.6	

CM Subtype	Markers	FC
Thsb1- Cd14- Late CMs	Fos	2.8
	Dusp1	2.4
	Jun	2.5
	Atf3	2.1
	Ccl3	2.7
	Tsc22d3	1.7
	Rgs2	1.7
	S100a8	3.2
	S100a9	2.6
	Txnip	1.6
	Egr1	1.6
	Ccl4	2.2
	Ccl2	1.5
	Wfdc21	1.5

# 1 MULTI-seq: Universal sample multiplexing for single-cell RNA sequencing using lipid- 2 tagged indices.

## 3 4 SUPPLEMENTAL NOTES

5  
6 Aspects of the expression library analysis workflow that were shared between all datasets  
7 were outlined in the 'Expression library analysis' section of the Computational Methods.  
8 However, unique analytical techniques were applied to each presented dataset. In-depth  
9 summaries of these analyses are discussed below.

### 10 11 **Proof-of-Concept scRNA-seq and snRNA-seq**

12  
13 Testing the effects of MULTI-seq barcoding on scRNA-seq and snRNA-seq data: MULTI-seq  
14 could negatively influence scRNA-seq and snRNA-seq data in two main ways: by (1) competing  
15 with endogenous mRNAs for capture bead hybridization regions, or (2) inducing a transcriptional  
16 response to LMO or CMO labeling. To test these possibilities, we first parsed our proof-of-  
17 concept scRNA-seq and snRNA-seq datasets to include only HEK293 (HEK) cells and MEF  
18 nuclei, respectively. Focusing on individual cell types ensures that any observed performance  
19 differences are primarily due to technical and not biological reasons.

20  
21 All HEK cells and MEF nuclei subsets were indistinguishable with regards to the total  
22 number of detected RNA UMIs and genes (Fig. S2C, Fig. S2H, left). Moreover, barcode and  
23 RNA UMIs were not negatively correlated (Fig. S2C, Fig. S2H, right). These observations  
24 suggest that MULTI-seq barcodes do not detrimentally compete with endogenous transcripts  
25 during mRNA capture. Additionally, LMO-, CMO-, and unlabeled HEK cells and MEF nuclei  
26 exhibited similar proportions of reads aligning to mitochondrial genes (Fig. S2C, Fig. S2H, left);  
27 therefore, LMO and CMO labeling are unlikely to induce an apoptotic cellular response. To  
28 explore whether MULTI-seq labeling perturbs endogenous gene expression in other ways, we  
29 compared the proportion of each cell/nuclei's 100 nearest neighbors in principal component (PC)  
30 space that were derived from LMO-, CMO-, or unlabeled subsets. Neighborhoods were defined  
31 by computing the Euclidean distance matrix for statistically-significant PCs with the 'rdist' R  
32 function.

33  
34 For HEK cells, neighborhood analysis revealed that CMO-labeled cells preferentially co-  
35 localized in gene expression space, while LMO-labeled and unlabeled neighborhoods were  
36 nearly indistinguishable (Fig. S2D). We then performed differential gene expression analysis  
37 between HEKs from each sample group, which demonstrated that 3 and 8 genes were 1.5-fold  
38 enriched in LMO- or CMO-labeled HEKs relative to unlabeled controls, respectively (Table S1).  
39 Intriguingly, even after only < 1 hour on ice, CMO-labeled HEKs exhibited differential expression  
40 of AP2B1, which has established roles in cholesterol and sphingolipid transport. When  
41 considered along with flow cytometry analyses demonstrating that CMOs exhibit reduced live-  
42 cell membrane residency compared to LMOs (Fig. S1B), these results collectively illustrate that  
43 LMOs are the preferred reagent for scRNA-seq sample multiplexing.

44  
45 In contrast to HEK cells, MEF nuclei from each labeling condition had uniform  
46 neighborhood proportions (Fig. S2I). Additionally, we did not detect any genes that were  
47 differentially expressed > 0.7-fold between LMO-, CMO-, and unlabeled nuclei. These results

48 demonstrate that the transcriptional response to CMO labeling observed in HEK cells was  
49 absent in nuclei. Moreover, we observed a ~10-fold increase in barcode nUMIs for CMO-labeled  
50 MEF nuclei relative to LMO-labeled nuclei (Fig. S2H, right). This observation was in-line with our  
51 previous flow cytometry titration experiments (Fig. S1C). We believe that this difference in  
52 sample barcode capture efficiency was due to the presence of BSA in nuclei resuspension  
53 buffer, which is necessary to prevent aggregation nuclei purification. BSA has a lipid-binding  
54 pocket which likely sequesters LMOs, leading to reduced sample barcode association with the  
55 nuclear membrane. When considered along with the commercial-availability of CMOs, these  
56 results collectively illustrate that CMOs are the preferred reagent for snRNA-seq sample  
57 multiplexing.

58  
59 Sample classification accuracy: To analyze the accuracy of MULTI-seq classifications during  
60 snRNA-seq, we compared MULTI-seq sample classifications to cell type annotations determined  
61 by (1) mm10 pre-mRNA reference transcriptome alignment for MEFs, (2) CD3D expression for  
62 Jurkats, and (3) Xist expression for HEKs, which were isolated from a female donor. Inter-  
63 species doublets were defined as cells with > 256 RNA UMIs from both the human and mouse  
64 pre-mRNA reference transcriptomes. Sample classification accuracy was then approximated  
65 using the proportion of matching MULTI-seq classifications and cell type annotations (Fig. 1F).  
66 The mismatch rate for all three cell types was ~0.5% while 85% of known mouse-human  
67 doublets were identified.

68  
69 Jurkat T-cell activation time-course: Gene expression centroids for each Jurkat time-point were  
70 computed as the mean t-SNE embedding coordinates amongst cells classified into each time-  
71 point group.

72

### 73 **Semi-Supervised Negative Cell Reclassification**

74

75 In its current form, MULTI-seq barcoding is an imperfect process that produces a small  
76 fraction of cells that cannot be classified into sample groups. These negative cells are of two  
77 varieties: True and false negatives. True negatives manifest in barcode space as high-density  
78 regions lacking enrichment for any particular barcode (e.g., central HMEC region in Fig. S4; top-  
79 right PDX region in Fig. S6B). True negatives result from cells with poor barcode labeling. In  
80 contrast, false negatives result from algorithmic misclassification.

81

82 False negatives manifest in barcode space as negatives intermixed amongst high-density  
83 regions exhibiting enrichment for a single barcode. Since a single inter-maxima quantile  
84 threshold is applied to all barcodes during sample classification, we believe false negatives arise  
85 because this thresholding strategy may be sub-optimal for a subset of barcode distributions.  
86 Thus, although false negatives have poor *absolute* signal in comparison to high-confidence  
87 singlets, we reasoned that false negatives could be ‘rescued’ by computing the *relative* strength  
88 of each barcode signal on a cell-by-cell basis.

89

90 To distinguish which negative cells are the best candidates for reclassification before  
91 reclassifying negatives into their appropriate barcode groups, we used the following strategy:

92

93 1. Repeat the original sample classification workflow, recording the total number of  
94 thresholds that each negative cell surpasses at each quantile.

- 95 2. Compute each cell's classification stability (CS) – defined as the number of quantiles  
96 across which a cell surpasses a single threshold.
- 97 3. Subset equal numbers of 'ground-truth' cells from the original classification results.
- 98 4. Perform semi-supervised k-means clustering on merged data including 'ground-truth' and  
99 negative cells. Clustering is semi-supervised because one member of each 'ground-truth'  
100 sample group is used to initialize cluster centers.
- 101 5. Compute the rate at which 'ground-truth' and negative cell classifications match the k-  
102 means results.
- 103 6. Iteratively repeat steps 4 and 5 using a different 'ground-truth' cell to initialize cluster  
104 centers during each iteration. Repeat until all 'ground-truth' cells have been used.
- 105 7. Compare k-means matching rates between 'ground-truth' and negative cells binned  
106 according to CS values. Negative cells with CS values resulting in matching rates that  
107 approximate 'ground-truth' matching rates are reclassified.  
108

109 Negative cell reclassification rescues 10%-20% of negative cells across the different  
110 datasets presented in this study. While not insignificant, we believe that further optimization will  
111 improve performance. For instance, in our PDX data, two distinct clusters of negative cells  
112 remain following reclassification (Fig. S6B) – a true-negative population low for all barcodes (red  
113 outline, bottom right) and a putative false-negative population (blue outline, center right). It is  
114 unclear if these cells are doublet or singlets. However, we interpret this observation as evidence  
115 that further optimization will improve performance.  
116

## 117 **96-plex HMEC**

118

119 Exploring transcriptional responses to cell type composition: Besides transcriptional variability  
120 between MEPs and LEPs, the cell type composition of HMEC cultures represented the most  
121 pronounced source of variability in our 96-plex HMEC experiment (Fig. 2B). To explore the  
122 transcriptional responses to cell type composition, we began by pre-processing data subsets  
123 containing only MEPs or LEPs. Separating cell types revealed distinct resting and proliferative  
124 MEP and LEP subsets discernible by enriched MKI67 expression (Fig. S5B). To assess whether  
125 co-culture influenced proliferation, we specified subsets of cells where each cell type  
126 composition (e.g., mono- or co-cultures) were equally abundant. We then determined whether  
127 mono- and co-cultured cells were evenly represented in the resting and proliferative states.  
128 Down-sampling in this fashion controls for differences in the total numbers of cells from each  
129 group. This analysis revealed that LEPs were specifically induced to proliferate in the presence  
130 of MEPs (Fig. 2D), whereas the same effect was not observed in MEPs cultured in the presence  
131 of LEPs (Fig. S5C).  
132

133 Next, we pre-processed data subsets containing only resting MEPs or LEPs. Notably, we  
134 did not proceed with all resting cells but, rather, down-sampled every culture composition (e.g.,  
135 mono- or co-cultures) to have equal numbers of cells from each signaling molecule perturbation.  
136 We then computed the average TGFBI expression amongst MEPs and LEPs grouped by  
137 signaling molecule exposure and observed that co-cultured LEPs and MEPs were associated  
138 with elevated TGFBI expression independent of perturbation (Fig. 2D, Fig. S5D). In our proof-  
139 of-concept scRNA-seq experiment, we observed that TGFBI expression is increased specifically  
140 in HMECs responding to TGF- $\beta$  (Fig. 1E). Thus, these results suggest that co-culturing induces  
141 paracrine-mediated TGF- $\beta$  signaling in both LEPs and MEPs.

142 Exploring transcriptional responses to signaling molecule perturbation: Using data subsets  
143 containing equal numbers of resting MEPs or LEPs from each culture composition and signaling  
144 molecule condition (described above), we next sought to characterize transcriptional responses  
145 to signaling molecules. To this end, we grouped cells according to signaling molecule exposure  
146 and performed hierarchical clustering on the average gene expression profile for each group  
147 using the 'BuildClusterTree' function in 'Seurat'. Hierarchical clustering revealed two distinct  
148 clades corresponding to cells stimulated with (1) the EGFR ligands AREG and EGF and (2)  
149 RANKL, IGF1, or WNT4. Notably, AREG/EGF stimulation dominated the effect of  
150 RANKL/IGF1/WNT4, as cells grown in media supplemented with both AREG/EGF and  
151 RANKL/IGF1/WNT4 remained members the EGFR ligand clade.

152  
153 Differential gene expression analysis between these two clades revealed that AREG/EGF  
154 stimulated cells expressed elevated levels of a number of EGFR signaling target genes (Fig. 2E,  
155 S5E), as expected. Differentially-expressed genes amongst RANKL/IGF1/WNT4 stimulated  
156 cells could not be as readily connected to their corresponding signaling pathways. This  
157 observation suggests that the rich media used to culture HMECs buffered the cells against  
158 RANKL/IGF1/WNT4 induction. This notion is further supported by the fact that cells stimulated  
159 with EGFR ligands – which were purposefully depleted from the M87A media used in this  
160 experiment – represented the most pronounced transcriptional signature amongst signaling  
161 molecule conditions.

162  
163 Amongst cells induced with EGFR ligands, hierarchical clustering also revealed sub-  
164 clades corresponding to cells exposed to AREG or EGF. However, differential gene expression  
165 analyses between these groups using a fold-change threshold of 1.25 were largely unsuccessful  
166 (data not shown). Higher numbers of cells per sample or more sophisticated analytical methods  
167 may be necessary to better understand transcriptional responses to distinct EGFR ligands.

168  
169 Doublet analysis, comparison to computational doublet prediction methods: Recently described  
170 computational double detection methods like DoubletFinder (McGinnis et al., 2018) require  
171 parameter selection prior to being applied to scRNA-seq data. To fit DoubletFinder parameters  
172 to our 96-plex HMEC scRNA-seq data, we began by performing a parameter sweep using the  
173 'paramSweep' function in the 'DoubletFinder' R package. Ideal parameters were then defined  
174 using the 'summarizeSweep' function, which uses receiver operating curve analysis to compute  
175 the predictive capacity of each parameter set relative to ground-truth doublet labels. We used  
176 MULTI-seq doublet classifications as ground-truth in this application.

177  
178 With ideal parameters defined (e.g.,  $pN = 0.25$ ,  $pK = 0.03$ ), we then thresholded  
179 DoubletFinder results by adjusting the total number of MULTI-seq-defined doublets to account  
180 for homotypic doublet formation. Homotypic doublets are doublets that are formed from  
181 transcriptionally-similar cells and are known to be undetectable using computational doublet  
182 detection methods that rely solely on gene expression features (McGinnis et al., 2018, Wolock  
183 et al., 2018). To account for homotypic doublets, we multiplied the total doublet number (3413)  
184 by the sum of squared cell type frequencies (0.51), resulting in 1738 total doublet predictions.

185  
186 DoubletFinder and MULTI-seq doublet classifications largely co-localize in gene  
187 expression space (Fig. 2C), exhibiting enrichment amongst cells expressing high levels of both  
188 LEP and MEP markers (Fig. S5A). Beyond cells expressing both KRT19 and KRT14, doublet-

189 enriched regions with either LEP- or MEP-like expression patterns are also detected by MULTI-  
190 seq (Fig. 2B, arrow). These doublets are likely to represent doublets formed from LEP and MEP  
191 sub-states (e.g., EGFR-induced, proliferative, etc.), that would be overlooked when classifying  
192 doublets using marker gene analysis, alone.

193

194 Although DoubletFinder and MULTI-seq doublet classifications are generally in  
195 agreement, there are two noteworthy and expected discrepancies. First, MULTI-seq identifies  
196 many doublets that DoubletFinder classifies as singlets that are evenly interspersed amongst  
197 LEP and MEP clusters in gene expression space. These doublets likely correspond to homotypic  
198 doublets formed from transcriptionally-similar MEPs or LEPs. Because DoubletFinder predicts  
199 doublets as cells that cluster separately from real singlets in gene expression space, we  
200 expected DoubletFinder to be insensitive to homotypic doublets.

201

202 Second, DoubletFinder identifies many doublets that were classified as singlets during  
203 MULTI-seq sample classification. We expect MULTI-seq to be insensitive to the subset of  
204 doublets derived from cells barcoded with the same MULTI-seq sample index (e.g.,  $1/76 = \sim 1\%$   
205 false-negative rate). Sample multiplexing methods are generally insensitive to such doublets,  
206 which emphasizes how sample multiplexing and computational doublet detection methods can  
207 serve complementary roles in this context. However, we would expect these doublets to be  
208 randomly distributed amongst existing doublet clusters in gene expression space. Instead,  
209 DoubletFinder identifies many cells as doublets that are MULTI-seq-defined singlets *and* form  
210 distinct clusters in gene expression space (Fig. 2C, arrow). These discordant cells are  
211 proliferative LEPs, and thus represent DoubletFinder false-positives. The performance of  
212 computational detection methods suffer when applied to scRNA-seq data with low numbers of  
213 cell states (McGinnis et al., 2018, Wolock et al., 2018) and, hence, further emphasizes the utility  
214 of sample multiplexing for doublet detection.

215

216 Signal-to-noise ratio (SNR) computation: SNR for singlets, doublets, and negative cells was  
217 calculated as the quotient of the two most abundant raw barcode UMI abundances for each cell  
218 (Fig. S3D). Since cells are discarded as doublets when surpassing two or more barcode-specific  
219 thresholds during our sample classification workflow, we reasoned that the relative abundances  
220 of the top two barcodes was a sufficient SNR definition. In singlets, on-target barcodes are an  
221 average of 199-fold higher than the most abundant off-target barcode. Doublets have much  
222 lower SNR but higher total barcode nUMIs. This observation matches expectations, as doublet  
223 formation results in the pooling of MULTI-seq barcodes from two cells. Negative cells exhibit  
224 very low SNR and total nUMIs, indicating that negative cells were not sufficiently labeled with  
225 LMOs to enable sample classification. The same SNR trends were also observed in our 96-plex  
226 HMEC technical replicate data (Fig. S3G).

227

228 Sample drop-out and 96-plex technical replicate scRNA-seq experiment: During our initial 96-  
229 plex HMEC experiment, 20 samples were unaccounted for in the final dataset. Missing barcodes  
230 were defined as those lacking any region of significant enrichment in barcode space. The  
231 presence of missing sample barcodes is problematic during the MULTI-seq sample classification  
232 workflow, as extremely low barcode thresholds result in unrealistically-high numbers of doublets.  
233 Thus, we suggest visual inspection of barcode abundances in barcode space (e.g., as generated  
234 using t-SNE) prior to sample classification for all MULTI-seq datasets. Barcodes that are not  
235 enriched in distinct domains of barcode space should be discarded.

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To determine why barcodes were missing from our 96-plex HMEC data, we checked the position of every missing barcode on the 96-well plate utilized during sample barcoding, washing, and pooling. Interestingly, 7/20 missing barcodes were positioned in a single column on the 96-well plate (Fig. S3B), suggesting that manual pipetting error (e.g., poor resuspension during pooling) caused at least a portion of the missing barcodes. To verify that MULTI-seq can indeed be scaled to large sample numbers, we performed a 96-plex technical replicate experiment. In this experiment, we pooled 96 HMEC cultures and sequenced the resulting expression library at very shallow depth. Shallow sequencing results are sufficient to identify cell-associated droplets, which we then used to perform sample classification on barcode data sequenced at standard depth (Table S2). This workflow resulted in the accurate classification of cells into all 96 sample groups (Fig. S3E-G), illustrating that MULTI-seq can be scaled to high sample numbers.

## PDX

MULTI-seq sample classifications distinguish low-RNA from low-quality cells: Following expression library pre-processing (e.g., using CellRanger), raw RNA UMI count matrices must be parsed to define cell barcodes associated with intact cells versus ambient mRNA and cell debris. This challenge is commonly addressed by identifying the inflection point of log-log RNA UMI by RNA UMI rank distributions, which follows the assumption that droplets containing intact cells should feature elevated nUMIs. This strategy is inherently biased against cells with intrinsically low RNA content, and may be confounded by distributions with multiple inflection points (e.g., datasets with many cell types, Lun et al., 2018).

The RNA UMI distribution for mouse immune cells sequenced during our PDX experiment exemplifies this issue. Specifically, we observed a mode corresponding to cell barcodes with ~500 total RNA UMIs that was discarded by the standard CellRanger UMI threshold (Fig. 3C, top left). To assess whether this region represented intact low-RNA cells, we performed the MULTI-seq sample classification workflow on all cell barcodes with at least 100 RNA UMIs. We selected this threshold because droplets with < 100 RNA UMIs can be confidently assumed to be empty (Lun et al., 2018). Intriguingly, sample classifications produced 2,580 singlets and 583 negatives amongst cells with RNA UMIs between 100 and the CellRanger threshold (1350 RNA UMIs).

To test whether sample classification results could be used to distinguish low-RNA cells from ambient mRNA and cellular debris, we first pre-processed putative low-RNA singlets using 'Seurat' and used unsupervised clustering and differential gene expression analyses to reveal discrete clusters in gene expression space characterized by established marker genes for neutrophils, monocytes, alveolar macrophages and endothelial cells (Fig. 3C, top right, Table S4). In contrast, equivalent analyses of unclassified cell barcodes with 100-1350 RNA UMIs revealed clusters corresponding to broken cells and a small number of neutrophils. We annotated broken cells into two subsets – one with enriched mitochondrial gene expression and another with elevated levels of lncRNAs (e.g., Xist) and ribosomal RNAs (Table S4). We speculate that the latter represents nuclei released from cells due to shear stress.

283 Collectively, these results suggest that MULTI-seq – and sample multiplexing methods,  
284 writ-large (see Stoeckius et al., 2018 for analogous analyses) – improves scRNA-seq quality  
285 control workflows by distinguishing low-RNA cells from ambient mRNA and debris. We anticipate  
286 that this feature will further increase scRNA-seq cell throughput while diminishing the effects of  
287 systematic bias against cells with intrinsically-low RNA content.  
288

289 Cell state annotation definition: Mouse lung immune cell state annotations (Fig. 3D) were defined  
290 by performing unsupervised clustering and assessing the accuracy of clustering results using  
291 marker genes identified previously in the same tissue (e.g., Reyfman et al., 2018; Tabula Muris  
292 Consortium, 2018). We then performed marker gene analysis (fold-change threshold = 2) on  
293 these cell groups and selected the top three most statistically-significant genes. Prior to heatmap  
294 visualization, we computed the average expression of each marker gene within each cell group  
295 and scaled these averages from 0 to 1 (Fig. S6F).  
296

297 Immune cell proportion shifts: To assess whether lung immune cell type proportions shifted  
298 during metastatic progression in our PDX mice, we first defined a subset of cells where each  
299 tumor stage (e.g., WT, early, mid, and late) was equally represented. Down-sampling in this  
300 fashion controls for technical differences in the number of sequenced cells. We then computed  
301 the proportion of each cell type present in lung immune cells from each tumor stage (Fig 3E).  
302 Statistically-significant proportional shifts relative to WT proportions were then defined using two-  
303 proportion z-tests (as implemented in the ‘prop.test’ R function) with Bonferroni multiple  
304 comparison correction (as implemented in the ‘p.adjust’ R function).  
305

306 Classical monocyte heterogeneity: Tumor stage-specific heterogeneity amongst classical  
307 monocytes (CMs) was visually discernible in mouse immune cell gene expression space (Fig.  
308 3D, bottom, Fig. 3F). CMs are also known to be recruited to the metastatic lung in PDX breast  
309 cancer mouse models, where they exhibit metastasis-associated phenotypic heterogeneity  
310 (Catena et al., 2013, Condamine et al., 2015, Kitamura et al., 2018, Ouzounova et al., 2017).  
311 For these reasons, we sought to characterize CM heterogeneity during metastatic progression  
312 in our PDX data.  
313

314 We began by pre-processing a dataset including only CMs using ‘Seurat’. Unsupervised  
315 clustering of these data revealed sub-structure demarcating each tumor stage (Fig. S6G). Early-  
316 stage CMs were distinct from WT CMs despite the lack of detectable metastases, which  
317 suggests that this data could provide insight into CM transcriptional behavior during metastatic  
318 colonization (Table S5). Early-stage CMs were also transcriptionally-similar to a subset of mid-  
319 stage CMs. However, mid- and late-stage CMs manifested as two distinct sub-states featuring  
320 heterogeneous expression of many genes previously linked to metastatic/aggressive behavior  
321 (Table S5).  
322

323 To explore CM heterogeneity in the presence of metastases, we further parsed CMs to  
324 include only those from late-stage PDX mice. Unsupervised clustering and differential gene  
325 expression analyses revealed that late-stage CM subsets could be distinguished according to  
326 Thbs1 and Cd14 expression (Fig. 3F, Table S6). Considering the established anti-metastatic  
327 role of Thbs1 in the lungs of metastatic PDX breast cancer models (Catena et al., 2013), we  
328 speculate that Thbs1+/Cd14+ CMs functionally inhibit metastatic progression. In contrast,  
329 Thbs1-/Cd14- CMs expressed elevated levels of known pro-metastatic genes (Ouzounova et



330 al., 2017), which suggests that these CMs contribute to metastatic progression. Further  
331 exploration of the functional consequences and mechanisms regulating CM heterogeneity will  
332 be the subject of a future publication.

333  
334 Sample-to-sample SNR comparison: While preparing our PDX samples for scRNA-seq, we  
335 tracked the cell viability (by FACS) and number of cells (by manual counting with a  
336 hemocytometer) for each MULTI-seq labeling reaction in order to assess how these two features  
337 influence LMO labeling efficiency. We reasoned that poor viability and high cell numbers would  
338 decrease LMO labeling efficiency, resulting in lower SNR relative to cells labeled in high-viability,  
339 low-cell-number conditions.

340  
341 We computed the SNR for each mouse singlet as the quotient of the top two abundant  
342 raw barcode UMIs (as described previously). Comparing SNR distributions between samples  
343 does not reveal any pronounced differences correlating with either viability or cell number (Fig.  
344 S2C). Since the viability was highly variable between all samples (Table S3), this suggests that  
345 viability does not negatively influence SNR. Moreover, SNR was not sensitive to the number of  
346 cells in the range tested in this experiment. However, we anticipate that larger inter-sample  
347 differences in cell numbers would indeed result in variable SNR.

348  
349 Computing inter-sample variability using Earth Mover's Distance: Earth Mover's Distance (EMD)  
350 measures the distance in gene expression space that is required to map two distinct high-  
351 dimensional manifolds onto one another. To this end, EMD is an emerging tool to quantify  
352 differences amongst sets of cells in scRNA-seq data. We used EMD, as implemented in the  
353 'calculate\_emd' function from the 'EMDomics' R package (Nabavi et al., 2016), to quantify the  
354 variability between lung immune cells from biological replicate mice and mice from distinct tumor  
355 stages.

356  
357 Specifically, we first down-sampled our existing data to include equal numbers of CMs  
358 from each tumor stage and mouse. Down-sampling in this fashion is necessary to control for  
359 differences in EMD results solely due to the total number of cells. We then extracted the PC  
360 space embeddings for this cell subset, and performed EMD on cells grouped by (1) tumor stage  
361 and (2) mouse ID. Notably, we only extracted embeddings for statistically-significant PCs (e.g.,  
362 10 for the CM-only dataset). We then scaled all of the EMD values from 0 to 1 and found the  
363 mean EMD between tumor stages and biological replicates (e.g., mice 1/4 and 2/5). CMs from  
364 biological replicates had a lower mean scaled EMD than CMs from each tumor stage (0.16 vs.  
365 0.69), demonstrating that the observed CM heterogeneity between different tumor stages is not  
366 solely attributable to variability between individual mice.

367

## 368 **SUPPLEMENTAL METHODS**

369

370 Analytical flow cytometry: The BD FACSCalibur instrument was used to perform analytical flow  
371 cytometry experiments measuring live-cell and nuclear membrane labeling efficiency (Fig.  
372 S1A,C), LMO and CMO membrane residency kinetics on ice (Fig. S1B,D) and at room  
373 temperature (Fig. S1E), and efficacy of BSA quenching (Fig. S1F). HEK293 cells and nuclei  
374 were utilized for all experiments. Samples were prepared using the same workflows as proof-of-  
375 concept scRNA-seq and snRNA-seq experiments (discussed above) with one exception. In  
376 place of barcode oligonucleotides, anchor LMOs or CMOs were pre-hybridized to equimolar

377 concentrations of FAM- or AF647-conjugated oligonucleotides matching the barcode  
378 oligonucleotide 5' PCR handle excluding the barcode and poly-A regions.  
379

380 For titration experiments,  $5 \times 10^5$  cells or nuclei were suspended in 180  $\mu\text{L}$  cold PBS  
381 followed by addition of 20  $\mu\text{L}$  10X anchor LMO or CMO pre-mixed with equimolar complimentary  
382 oligonucleotide conjugated to AF647 (final concentrations of 10 nM, 50 nM, 100 nM, 500 nM, or  
383 1000 nM). Cells were incubated on ice for 5 minutes followed by addition of 20  $\mu\text{L}$  of 10X stock  
384 corresponding co-anchor. The experiment was repeated three times, mean fluorescence  
385 intensity was calculated for each condition, and linear regression was performed. For exchange  
386 experiments, HEK293 cells were labeled with 200 nM LMOs or CMOs bearing FAM- or AF647-  
387 conjugated oligonucleotides. FAM- and AF647-labeled cells were then mixed and kept on ice for  
388 2 hours in PBS with 1% BSA (2% for nuclei), during which cell aliquots were analyzed every 30  
389 minutes. For room temperature experiments, cells were incubated for 30 minutes at room  
390 temperature and analyzed every 10 minutes. Label stability was computed as proportional  
391 differences between FAM or AF647 intensity relative to time zero. Off-target labeling was  
392 computed as FAM abundance on AF647-labeled cells (or vice versa). Fluorophore only controls  
393 were included in nuclei flow cytometry experiments because fluorophore-conjugated  
394 oligonucleotides demonstrate non-specific labeling. All analyses were performed in FlowJo and  
395 R.  
396

397 For BSA quenching experiments, HEK293 cells were labeled with 200 nM LMOs or CMOs  
398 in 100  $\mu\text{L}$  total volume PBS as described above. Prior to washing, each sample was diluted with  
399 ice cold PBS or PBS containing 1% BSA followed by centrifugation (160 rcf, 4  $^{\circ}\text{C}$ , 4 min). The  
400 150  $\mu\text{L}$  supernatant was removed from each primary labeling mixture and used to resuspend  
401 unlabeled HEK293 cells (secondary labeling). All primary and secondary labeled cells were  
402 washed 3X with ice cold PBS containing 1% BSA and analyzed by flow cytometry. Each  
403 secondary labeled sample was plotted as a proportion of the primary labeled sample (Fig. S1F).  
404 All analyses were performed in FlowJo and R.  
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407 Synthesis of lipid-modified oligonucleotides (LMOs): Oligonucleotides were synthesized on an  
408 Applied Biosystems Expedite 8909 DNA synthesizer, as previously described (Weber et al<sup>24</sup>,  
409 Supplemental Information).  
410

411 Specifically, Hexadecanoic (palmitic) acid, tetracosanoic (lignoceric) acid, N,N-  
412 diisopropylethylamine (DIPEA), N,N-diisopropylcarbodiimide (DIC), N,N-dimethylformamide  
413 (DMF), methylamine, ammonium hydroxide, and piperidine were obtained from Sigma-Aldrich.  
414 HPLC grade acetonitrile ( $\text{CH}_3\text{CN}$ ), triethylamine ( $\text{NEt}_3$ ), acetic acid, and anhydrous  
415 dichloromethane ( $\text{CH}_2\text{Cl}_2$ ) were obtained from Fisher Scientific. 6-(4-  
416 Monomethoxytritylamino)hexyl-(2-cyanoethyl)-(N,N-diisopropyl)-phosphoramidite (5'-Amino-  
417 Modifier C6 Phosphoramidite), standard phosphoramidites, and DNA synthesis reagents were  
418 obtained from Glen Research. Controlled pore glass (CPG) supports (2-  
419 Dimethoxytrityloxymethyl-6-fluorenylmethoxycarbonylamino-hexane-1-succinoyl)-long chain  
420 alkylamino-CPG (3'-Amino-Modifier C7 CPG 1000), 5'-Dimethoxytrityl-N-dimethylformamide-  
421 2'-deoxyGuanosine, 3'-succinoyl-long chain alkylamino-CPG (dmf-dG-CPG 1000), and 5'-  
422 Dimethoxytrityl-N-Acetyl-2'-deoxyCytidine, 3'-succinoyl-long chain alkylamino-CPG (Ac-dC-

423 CPG 1000) synthesis columns were obtained from Glen Research. All materials were used as  
424 received from manufacturer.

425 For the anchor LMO, after synthesis of the DNA sequence, the 5' end was modified with  
426 an amine using 5'-Amino-Modifier C6 Phosphoramidite (100 mM) and a custom 15-minute  
427 coupling protocol. After synthesis of 5' amino-modified DNA, the MMT protecting group was  
428 removed manually on the synthesizer by priming alternately with deblock and dry CH<sub>3</sub>CN at least  
429 three times until yellow color disappears. CPG beads were dried by priming several times with  
430 dry Helium gas. For the 3' Fmoc-protected amino-modified CPG, prior to oligonucleotide  
431 synthesis, the Fmoc group was removed by suspending the CPG in a solution of 20% piperidine  
432 in dimethylformamide for 10 minutes at room temperature. The beads were then washed three  
433 times each with DMF and CH<sub>2</sub>Cl<sub>2</sub>. This procedure was repeated twice more to ensure complete  
434 deprotection of the Fmoc protecting group prior to coupling to the fatty acid. Residual solvent  
435 was removed with reduced pressure on a Savant SPD121P SpeedVac System (ThermoFisher).

436 Fatty acid conjugation was performed on solid support by coupling the carboxylic acid  
437 moiety of the fatty acid to the 3' or 5' free amine—lignoceric acid and palmitic acid for the anchor  
438 and co-anchor, respectively. The solid support was transferred to a microcentrifuge tube and  
439 resuspended in a solution of anhydrous dichloromethane containing 200 mM fatty acid, 400 mM  
440 DIPEA, and 200 mM DIC. The microcentrifuge tubes were sealed with parafilm, crowned with a  
441 cap lock, and shaken overnight at room temperature. The beads were then washed 3X with  
442 CH<sub>2</sub>Cl<sub>2</sub>, 3X with DMF, and 2X CH<sub>2</sub>Cl<sub>2</sub>. Oligonucleotides were then deprotected and cleaved from  
443 solid support by suspending the resin in a 1:1 mixture of ammonium hydroxide and 40%  
444 methylamine (AMA) for 15 minutes at 65 °C with a cap lock followed by evaporation of AMA with  
445 a Savant SPD121P SpeedVac System. Cleaved oligonucleotides were dissolved in 0.7 mL of  
446 0.1 M triethylammonium acetate (TEAA) and filtered through 0.2 μM Ultrafree-MC Centrifugal  
447 Filter Units (Millipore) to remove any residual CPG support prior to HPLC purification.

448 Fatty acid-modified oligonucleotides were purified from unmodified oligonucleotides by  
449 reversed-phase high-performance liquid chromatography (HPLC) using an Agilent 1200 Series  
450 HPLC System outfitted with a C8 column (Hypersil Gold, Thermo Scientific) and equipped with  
451 a diode array detector (DAD) monitoring at 230 and 260 nm. For HPLC purification, Buffer A was  
452 0.1 M TEAA at pH 7 and buffer B was CH<sub>3</sub>CN. running a gradient between 8 and 95% CH<sub>3</sub>CN  
453 over 30 minutes. Pure fractions were collected manually and lyophilized. The resulting powder  
454 was then resuspended in distilled water and lyophilized again two more times to remove residual  
455 TEAA salts prior to use. Purified fatty acid-modified oligonucleotides were resuspended in  
456 distilled water and concentrations were determined by measuring their absorbance at 260 nm  
457 on a Thermo-Fischer NanoDrop 2000 series.