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## Supporting Information List

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Figure S1. Spoke model and matrix model for protein-protein interactions. (a) Spoke model only assumes interactions between absent and impacted proteins (black arrows); and (b) matrix model assumes extra interactions between all impacted proteins (green arrows), besides the interactions (black arrows) assumed in the spoke model.
(a) Spoke Model

(b) Matrix Model


Figure S2. HDL-associated proteins interactome merged from 58 individual co-migration networks. The vertices of the network are the proteins detected in our current MS analysis and also on the 89 HDL protein watch list. Each edge between any protein pair is binary. The color indicated the known function group that a given protein belongs to. The size of each vertex was according to its network degree, reflecting its diversity of protein interactions. Different panels include multiple layouts (a) Organic layout, (b) Circle layout, and (c) Grid layout.


- Immune/acute phase response

Hemostasis
Lipid metabolism
Others
(b)


[^0](c)


- Immune/acute phase response

Hemostasis
Lipid metabolism
Others

Figure S3. HDL proteome map constructed based on (a) GF separation experiment, (b) AE separation experiment, (c) IEF separation experiment, and (d) overlapping edges of three networks from all separation experiments. Size of a vertex reflects network degree of the vertex.


(d)


Figure S4. Migration pattern analysis for mouse gene knockout experiments. Due to the absence of proteins, the characteristics of certain subparticles are likely to change so as to alter the migration patterns of relevant proteins in the subparticles. (a) Assume protein $\mathrm{P}_{\mathrm{x}}$ in the same subparticle with absent protein, differences of distribution may be discovered between WT and KO mice. (b) Assume protein $\mathrm{P}_{\mathrm{y}}$ does not co-exist with absent proteins in any subparticle, its migration pattern is unlikely to change. As such, we are able to identify those impacted proteins, as the evidences for the composition of certain subparticles.


Figure S5. Examples of migration pattern comparison between the apoA-I deficient patient and the normal control. Distribution pattern comparisons were demonstrated for apoA-I, apoA-II, apoL-I, HPR, apoC-I, and apoC-II, respectively.


A global score-based analysis method. This works as an alternative method in our method development. In this method, we first performed the cluster analysis. We performed a global co-migration correlation analysis and constructed a global interaction network (correlation threshold: 0.8) for each method of fractionation (Fig. S3a-c); Then, we focused on proteins that co-associate in all three methods of fractionation (Fig. S3d). As shown in Fig. S3d, focusing on only the proteins that co-associate in all three methods results in largely disconnected components with very few consensus links between the proteins. Apparently, interactions between apoA-I: apoA-II or FGA-FGBFGG are the most confident edges among all three methods, indicating possible subspecies. This analysis shows that although the co-associated PPIs among all three methods did identify the most apparent PPIs in the network, it was unable to uncover more biologically meaningful HDL subspecies.

Table S1. Identified 183 HDL subspecies based on 58 local co-migration networks.

| Size |  |  | Subspecies |
| :---: | :---: | :---: | :---: |
| 3 | APOA1 | APOA2 | HPX |
| 3 | APOA1 | APOA4 | ITIH1 |
| 3 | APOA2 | APOH | HPX |
| 3 | APOA2 | HPX | VTN |
| 3 | APOA1 | CLU | HPR |
| 3 | APOA1 | APOL1 | CLU |
| 3 | APOA1 | APOL1 | HPR |
| 3 | APOL1 | CLU | HRG |
| 3 | APOL1 | HPR | HRG |
| 3 | APOA1 | APOE | SERPING1 |
| 3 | APOA1 | APOE | ITIH1 |
| 3 | APOA1 | CLU | FGA |
| 3 | APOA1 | HP | HPR |
| 3 | APOA1 | APOC3 | PON1 |
| 3 | APOE | SERPING1 | IGHA1 |
| 3 | APOA1 | APOE | HP |
| 3 | APOA1 | HP | ITIH1 |
| 3 | APOE | SERPING1 | KNG1 |
| 3 | AMBP | APOE | HP |
| 3 | APOA1 | APOA4 | IGHG1 |
| 3 | APOA1 | APOC3 | HP |
| 3 | ALB | FGB | FGG |
| 3 | APOA4 | IGHG1 | VTDB |
| 3 | A1BG | SERPINA3 | AFM |
| 3 | APOA1 | AHSG | GSN |
| 3 | APOA1 | HPX | SERPIND1 |
| 3 | SERPINC1 | TTR | VTDB |
| 3 | ALB | APOA1 | APOA4 |
| 3 | APOH | AHSG | KNG1 |
| 3 | ALB | APOA4 | SERPINA4 |
| 3 | APOA1 | APOA2 | IGHG1 |
| 3 | SERPINA3 | AFM | LUM |
| 3 | ALB | APOA1 | AHSG |
| 3 | C2 | LUM | PON1 |
| 3 | SERPINC1 | APOA4 | SERPINA4 |
| 3 | APOA1 | AHSG | HPX |
| 3 | SERPINA1 | APOA2 | IGHG1 |
| 3 | APOA1 | HPX | TF |
| 3 | ALB | APOA1 | APOC1 |


| 3 | ALB | APOA1 | CFB |
| :---: | :---: | :---: | :---: |
| 3 | APOA1 | APOA4 | APOC1 |
| 3 | APOA1 | APOA4 | AHSG |
| 3 | APOA1 | HPX | IGHG1 |
| 3 | ALB | APOC1 | PGLYRP2 |
| 3 | APOA4 | APOC1 | PGLYRP2 |
| 3 | HPX | IGHG1 | PLG |
| 3 | A1BG | APOA4 | HRG |
| 3 | HPX | PLG | VTDB |
| 3 | HPX | IGHG1 | VTDB |
| 3 | FGG | HP | IGHA1 |
| 3 | HRG | IGHG1 | PGLYRP2 |
| 3 | APOA1 | CLU | SERPIND1 |
| 3 | APOA1 | APOC2 | GPLD1 |
| 3 | APOA1 | APOA2 | APOC1 |
| 3 | APOA1 | APOA4 | FGA |
| 3 | APOA1 | APOC3 | APOE |
| 3 | APOA1 | IGHG1 | TTR |
| 3 | APOE | FGB | FGG |
| 3 | APOA1 | CFH | TTR |
| 3 | ALB | APOA1 | APOC3 |
| 3 | APOA1 | APOE | F2 |
| 3 | AMBP | ITIH1 | VTN |
| 3 | APOA1 | APOA2 | CP |
| 3 | APOA1 | APOA2 | ITIH1 |
| 3 | CLU | APCS | F2 |
| 3 | APOA1 | APOC3 | CLU |
| 3 | APOA1 | APOA2 | APOC3 |
| 3 | APOA1 | APOC1 | CLU |
| 3 | APOA1 | APOC2 | APOC3 |
| 3 | APOA1 | FGA | PON1 |
| 3 | APOC1 | CLU | FGB |
| 3 | APOC1 | CLU | FGG |
| 3 | SERPINA1 | FGB | FGG |
| 3 | APOA1 | CLU | TF |
| 3 | APOA1 | APOA2 | FGA |
| 3 | APOA1 | FGA | HP |
| 3 | ALB | APOA1 | GSN |
| 3 | APOA1 | APOA4 | TF |
| 3 | APOA1 | ITIH1 | TTR |
| 3 | SERPINA1 | APOA2 | VTN |
| 3 | APOA1 | CP | IGHG1 |
| 3 | ALB | APOA1 | HPX |


| 3 | APOA1 | APOA2 | TF |
| :---: | :---: | :---: | :---: |
| 3 | APOA1 | FGA | F2 |
| 3 | APOA1 | HP | TTR |
| 3 | ALB | FGB | HPX |
| 3 | APOA1 | FGA | IGHG1 |
| 3 | SERPINA1 | C9 | HP |
| 3 | SERPINA1 | FGG | HP |
| 3 | GSN | HPX | HRG |
| 3 | FGA | FGB | IGHG1 |
| 3 | APOA1 | CFB | HPX |
| 3 | CFB | SERPINF1 | SAA |
| 3 | APOA1 | APOE | APOL1 |
| 3 | ALB | APOH | FGG |
| 3 | APOH | FGG | SERPINF1 |
| 3 | APOH | FGG | SAA |
| 3 | APOE | APOL1 | C2 |
| 3 | APOL1 | C2 | SAA4 |
| 3 | APOA1 | APOA2 | F2 |
| 3 | APOA1 | APOA4 | APOC2 |
| 3 | APOA1 | APOC1 | APOE |
| 3 | APOA1 | APOC2 | PON1 |
| 3 | SERPINC1 | C9 | SERPIND1 |
| 3 | SERPINC1 | APOH | APOM |
| 3 | SERPINC1 | APOM | SERPIND1 |
| 3 | APOA1 | APOA2 | APOA4 |
| 3 | APOA1 | APOF | CP |
| 3 | APOA1 | SERPIND1 | HPR |
| 3 | APOA2 | APOH | ITIH2 |
| 3 | C9 | PGLYRP2 | PON1 |
| 3 | APOA2 | APOA4 | ITIH2 |
| 3 | ALB | HPX | SERPINA4 |
| 3 | HPX | SERPINA4 | SAA4 |
| 3 | APOA1 | APOC3 | LBP |
| 3 | APOA1 | AHSG | HP |
| 3 | CFB | HPX | SERPINA4 |
| 3 | APOA1 | HPX | SERPING1 |
| 3 | APOA1 | APOC2 | F2 |
| 3 | APOA1 | CLU | HP |
| 3 | APOH | APOL1 | PGLYRP2 |
| 3 | APOA1 | CFB | IGHG1 |
| 3 | ALB | APOC3 | HRG |
| 3 | APOC3 | HRG | LBP |
| 3 | SERPINA1 | FGB | F2 |



| 5 | SERPINA3 | AMBP | APOA2 | IGHG1 | TTR |
| :--- | :--- | :--- | :--- | :--- | :--- |
| 5 | ALB | APOA1 | APOC1 | APOL1 | HPR |
| 5 | APOA1 | APOA2 | APOE | IGHG1 | F2 |
| 5 | APOA1 | APOA2 | APOC3 | F2 | TTR |
| 5 | APOA1 | APOA2 | CLU | F2 | TTR |
| 5 | APOA2 | APOC3 | APOM | F2 | TTR |
| 5 | APOA2 | APOM | CLU | F2 | TTR |
| 5 | APOC3 | APOM | PGLYRP2 | F2 | TTR |
| 5 | APOC1 | APOE | APOL1 | IGHA1 | SAA4 |
| 5 | APOA4 | APOE | APOL1 | IGHA1 | SAA4 |
| 5 | APOA4 | APOE | APOL1 | HPX | SAA4 |
| 5 | APOA1 | AHSG | HP | SERPING1 | TTR |
| 5 | APOA1 | APOA2 | APOA4 | HPX | SERPIND1 |
| 5 | APOA1 | APOA2 | CFB | HP | TTR |
| 5 | APOA1 | APOC3 | CFB | CLU | TTR |


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    Hemostasis
    Lipid metabolism
    Others

