

## Appendix 1

### Selection of model of amino acid substitution.

In the SOWHL tests performed on amino acid alignments either the WAG (Whelan and Goldman 2001) or the JTT (Jones et al. 1992) replacement matrix was used. The WAG matrix was selected over others on the basis that it was estimated from a large database of different globular protein families, as opposed being tailored to a specific family (as in the mtREV24 and mtmamm matrices), and it avoids some of the pitfalls of matrices derived from counting-based methods (such as the Dayhoff and JTT matrices, see Whelan and Goldman (Whelan and Goldman 2001) and references therein). The JTT matrix was used to test the assumptions of the SOWHL test (see main text). We used the second order Akaike Information Criterion ( $AIC_c$ ) to select other aspects of the model, namely whether to estimate amino acid frequencies from the data and whether to include a gamma model of rate variation among sites (Hurvich and Tsai 1989). The Akaike Information Criterion (AIC) is a measure of the amount of information lost when a particular model is used to approximate a given situation. The second order AIC is used when the number of free parameters in the model is close to the number of sites in the alignment (Posada and Buckley 2004), as is the case here. The  $AIC_c$  is calculated as:

$$AIC_c = -2\ln L + 2K + \frac{2K(K+1)}{n-k-1}$$

where  $L$  is the likelihood of a given phylogenetic tree,  $K$  is the number of free parameters in the model being assumed and  $n$  is the number of sites in the alignment. An  $AIC_c$  score is calculated for each model under consideration. Models are then compared using the difference in  $AIC_c$  ( $\Delta$ ) calculated as follows:

$$\Delta_i = AIC_i - AIC_{\min}$$

where  $AIC_{\min}$  is the lowest obtained  $AIC_c$  value among candidate models (i.e. the  $AIC_c$  of the best model). Models with a  $\Delta_i > 10$  can be confidently rejected as a worse fit to the data than the best model (Posada and Crandall 1998).

Four different models of protein evolution were considered, using the alignment of homeodomains shown in figure 1 (main text). These were, WAG, WAG+F (which allows amino acid frequencies to be estimated from the data), WAG+ $\Gamma$  (which allows rates of evolution to vary across sites according to a gamma distribution with 8 categories), and the WAG+F+ $\Gamma$  (which allows amino acid frequencies to be estimated, as well as allowing gamma distributed rates to be estimated).

The  $AIC_c$  calculation indicated that all models could be rejected in favour of the WAG+ $\Gamma$  model, in which rates of evolution are allowed to vary across sites according to a gamma distribution, but amino acid frequencies are not estimated from the data. For SOWHL tests using the JTT replacement matrix, the JTT+ $\Gamma$  model was used.

## References

- Hurvich CM, Tsai CL (1989) Regression and Time Series Model Selection in Small Samples. *Biometrika* 76(2): 297-307.
- Jones DT, Taylor WR, Thornton JM (1992) The rapid generation of mutation data matrices from protein sequences. *Comput Appl Biosci* 8(3): 275-282.
- Posada D, Crandall KA (1998) MODELTEST: testing the model of DNA substitution. *Bioinformatics* 14(9): 817-818.
- Posada D, Buckley TR (2004) Model selection and model averaging in phylogenetics: Advantages of akaike information criterion and Bayesian approaches over likelihood ratio tests. *Syst Biol* 53(5): 793-808.
- Whelan S, Goldman N (2001) A general empirical model of protein evolution derived from multiple protein families using a maximum-likelihood approach. *Mol Biol Evol* 18(5): 691-699.

## Appendix 2

The following table shows details of the sequences used in all analyses. All alignments consisted of just the 60 amino acid homeodomain.

<b>Supplementary Table 1</b> Sequences used in alignments.			
<b>Species</b>	<b>Abbreviation</b>	<b>Hox Orthology</b>	<b>GenBank Accession</b>
<i>Mus musculus</i>	Mmu_HoxA1	<i>Hox1</i>	NM_010449
<i>Mus musculus</i>	Mmu_HoxB1	<i>Hox1</i>	NM_008266
<i>Branchiostoma floridae</i>	Bfl_Hox1	<i>Hox1</i>	AB028206
<i>Chaetopterus variopedatus</i>	Cva_Hox1	<i>Hox1</i>	AF163856
<i>Nereis virens</i>	Nvi_Hox1	<i>Hox1</i>	AF151663
<i>Mus musculus</i>	Mmu_HoxA2	<i>Hox2</i>	NM_010451
<i>Branchiostoma floridae</i>	Bfl_Hox2	<i>Hox2</i>	AB028207
<i>Mus musculus</i>	Mmu_HoxB2	<i>Hox2</i>	NM_134032
<i>Chaetopterus variopedatus</i>	Cva_Hox2	<i>Hox2</i>	AF163857
<i>Archezogetes longisetosus</i>	Alo_pb	<i>Hox2</i>	AF071406
<i>Mus musculus</i>	Mmu_HoxA3	<i>Hox3</i>	NM_010452
<i>Mus musculus</i>	Mmu_HoxB3	<i>Hox3</i>	NM_010458
<i>Branchiostoma floridae</i>	Bfl_Hox3	<i>Hox3</i>	X68045
<i>Chaetopterus variopedatus</i>	Cva_Hox3	<i>Hox3</i>	AF163858
<i>Nereis virens</i>	Nvi_Hox3	<i>Hox3</i>	AF151665
<i>Mus musculus</i>	Mmu_HoxA4	<i>Hox4</i>	NM_008265
<i>Mus musculus</i>	Mmu_HoxB4	<i>Hox4</i>	NM_010459
<i>Branchiostoma floridae</i>	Bfl_Hox4	<i>Hox4</i>	AB028208
<i>Nereis virens</i>	Nvi_Dfd	<i>Hox4</i>	AF151666
<i>Helobdella triserialis</i>	Htr_Lox18	<i>Hox4</i>	AF137385
<i>Mus musculus</i>	Mmu_HoxA5	<i>Hox5</i>	NM_010453
<i>Branchiostoma floridae</i>	Bfl_Hox5	<i>Hox5</i>	Z35145

<i>Mus musculus</i>	Mmu_HoxB5	<i>Hox5</i>	NM_008268
<i>Lingula anatina</i>	Lan_Scr	<i>Hox5</i>	AF144674
<i>Nereis virens</i>	Nvi_Scr	<i>Hox5</i>	AF151667
<i>Helobdella robusta</i>	Hro_Lox2	<i>Hox6/7/8</i>	Z14313
<i>Nereis virens</i>	Nvi_Lox2	<i>Hox6/7/8</i>	AF151668
<i>Nereis virens</i>	Nvi_Lox4	<i>Hox6/7/8</i>	AF151669
<i>Hirudo medicinalis</i>	Hme_Lox4	<i>Hox6/7/8</i>	S79240
<i>Nereis virens</i>	Nvi_Lox5	<i>Hox6/7/8</i>	AF151671
<i>Helobdella robusta</i>	Hro_Lox5	<i>Hox6/7/8</i>	AF004387
<i>Mus musculus</i>	Mmu_HoxA6	<i>Hox6/7/8</i>	NM_010454
<i>Mus musculus</i>	Mmu_HoxB6	<i>Hox6/7/8</i>	NM_008269
<i>Branchiostoma floridae</i>	Bfl_Hox6	<i>Hox6/7/8</i>	Z35146
<i>Mus musculus</i>	Mmu_HoxB7	<i>Hox6/7/8</i>	NM_010460
<i>Mus musculus</i>	Mmu_HoxA7	<i>Hox6/7/8</i>	NM_010455
<i>Branchiostoma floridae</i>	Bfl_Hox7	<i>Hox6/7/8</i>	Z35147
<i>Mus musculus</i>	Mmu_HoxB8	<i>Hox6/7/8</i>	NM_010461
<i>Mus musculus</i>	Mmu_HoxC8	<i>Hox6/7/8</i>	NM_010466
<i>Branchiostoma floridae</i>	Bfl_Hox8	<i>Hox6/7/8</i>	Z35148
<i>Mus musculus</i>	Mmu_HoxA9	<i>Hox9+</i>	NM_010456
<i>Mus musculus</i>	Mmu_HoxB9	<i>Hox9+</i>	NM_008270
<i>Branchiostoma floridae</i>	Bfl_Hox9	<i>Hox9+</i>	Z35149
<i>Lingula anatina</i>	Lan_Post1	<i>Hox9+</i>	AF144679
<i>Nereis virens</i>	Nvi_Post1	<i>Hox9+</i>	AF151672
<i>Mus musculus</i>	Mmu_HoxA10	<i>Hox9+</i>	NM_008263
<i>Mus musculus</i>	Mmu_HoxC10	<i>Hox9+</i>	NM_010462
<i>Branchiostoma floridae</i>	Bfl_Hox10	<i>Hox9+</i>	Z35150
<i>Lingula anatina</i>	Lan_Post2	<i>Hox9+</i>	AF144680
<i>Nereis virens</i>	Nvi_Post2	<i>Hox9+</i>	AF151673
<i>Mus musculus</i>	Mmu_Gsh1	<i>Gsx</i>	NM_008178

<i>Mus musculus</i>	Mmu_Gsh2	<i>Gsx</i>	NM_133256
<i>Branchiostoma floridae</i>	Bfl_Gsx	<i>Gsx</i>	AF052463
<i>Capitella species</i>	Csp_Gsx	<i>Gsx</i>	DQ132894
<i>Mus musculus</i>	Mmu_Xlox	<i>Xlox</i>	NM_008814
<i>Branchiostoma floridae</i>	Bfl_Xlox	<i>Xlox</i>	AF052464
<i>Capitella species</i>	Csp_Xlox	<i>Xlox</i>	DQ102390
<i>Phascolion strombi</i>	Pst_Xlox	<i>Xlox</i>	AF363233
<i>Mus musculus</i>	Mmu_Cdx1	<i>Cdx</i>	NM_009880
<i>Mus musculus</i>	Mmu_Cdx2	<i>Cdx</i>	NM_007673
<i>Capitella species</i>	Csp_Cdx	<i>Cdx</i>	DQ102389
<i>Branchiostoma floridae</i>	Bfl_Cdx	<i>Cdx</i>	AF052465
<i>Nereis virens</i>	Nvi_Cdx	<i>Cdx</i>	AY117546
<i>Mus musculus</i>	Mmu_Evx1	<i>Evx</i>	NM_007966
<i>Mus musculus</i>	Mmu_Evx2	<i>Evx</i>	BC061467
<i>Branchiostoma floridae</i>	Bfl_Evx	<i>Evx</i>	AF374191
<i>Helobdella robusta</i>	Hro_Eve	<i>Evx</i>	AF409098
<i>Theromyzon trizonare</i>	Ttr_Eve	<i>Evx</i>	AY050275