## <sup>239</sup> A Supplementary material

## 240 A.1 Alternative partitions

The  $S_{CP}$  distributions with alternative partitions are shown in Fig. 6 for  $D^0 \to K^- K^+ \pi^- \pi^+$ decays and Fig. 7 for  $D^0 \to \pi^- \pi^+ \pi^+ \pi^-$  decays.

The  $S_{CP}$  distributions with alternative partitions for the  $D^0 \to K^- \pi^+ \pi^+ \pi^-$  control channel are shown in Fig. 8, for combined magnet up and magnet down data.



Figure 6: Distribution of  $S_{CP}$  for  $D^0 \to K^- K^+ \pi^- \pi^+$  decays with (a) 16 bins and (b) 64 bins. The points show the data distribution and the solid line is a reference Gaussian distribution corresponding to the no CPV hypothesis.



Figure 7: Distribution of  $S_{CP}$  for  $D^0 \to \pi^- \pi^+ \pi^+ \pi^-$  decays with (a) 64 bins and (b) 256 bins. The points show the data distribution and the solid line is a reference Gaussian distribution corresponding to the no CPV hypothesis.



Figure 8: Distribution of  $S_{CP}$  for  $D^0 \to K^- \pi^+ \pi^+ \pi^-$  decays with (a) 16 bins and (b) 1024 bins. The points show the data distribution and the solid line is a reference Gaussian distribution corresponding to the no CPV hypothesis.

## 245 A.2 Bin definitions

The phase-space partitions for  $D^0 \to K^- K^+ \pi^- \pi^+$  and  $D^0 \to \pi^- \pi^+ \pi^+ \pi^-$  decays are defined in terms of five invariant mass-squared combinations of the  $D^0$  meson decay products. The definitions of default partitions in terms of these five variables are shown along with the  $S_{CP}$  value for each corresponding bin for  $D^0 \to K^- K^+ \pi^- \pi^+$  decays and  $D^0 \to \pi^- \pi^+ \pi^+ \pi^$ decays in Fig. 9 and Fig. 10, respectively.



Figure 9: Definitions of the default partition of 32 bins across the five-dimensional phase space of the  $D^0 \rightarrow K^- K^+ \pi^- \pi^+$  decay. The vertical lines show the range covered in the given invariant mass-squared combination in units of GeV<sup>2</sup>/c<sup>4</sup>. The invariant mass-squared combinations s(1,2), s(2,3), s(1,2,3), s(2,3,4), and s(3,4) correspond to s( $K^-$ ,  $K^+$ ), s( $K^+$ ,  $\pi^-$ ), s( $K^-$ ,  $K^+$ ,  $\pi^-$ ), s( $K^+$ ,  $\pi^-$ ,  $\pi^+$ ), and s( $\pi^-$ ,  $\pi^+$ ), respectively. The markers on the first plot show the value of  $S_{CP}$ for each corresponding bin.



Figure 10: Definitions of the default partition of 128 bins across the five-dimensional phase space of the  $D^0 \to \pi^- \pi^+ \pi^+ \pi^-$  decay. The vertical lines show the range covered in the given invariant mass-squared combination in units of GeV<sup>2</sup>/c<sup>4</sup>. The invariant mass-squared combinations s(1,2), s(2,3), s(1,2,3), s(2,3,4), and s(3,4) correspond to s( $\pi^-$ ,  $\pi^+$ ), s( $\pi^+$ ,  $\pi^+$ ), s( $\pi^-$ ,  $\pi^+$ ,  $\pi^-$ ), s( $\pi^+$ ,  $\pi^+$ ,  $\pi^-$ ), and s( $\pi^+$ ,  $\pi^-$ ), respectively. The markers on the first plot show the value of  $S_{CP}$ for each corresponding bin.