

**S1 Eq** To account for the difference in variability between the correlation coefficients of each pair of orbits, we also computed the following standardised distance  $\delta_{std, M_k}$  between  $GCM(M_k)$  and  $\overline{GCM}_M$  where  $\sigma(i, j)$  is the standard deviation of the correlation coefficients of the pair of orbits  $(i, j)$  under  $H_0$ . We built the test by computing  $\eta$  the number of times the standardised distance between  $GCM_G$  and  $\overline{GCM}_M$  is smaller or equal to the distance  $\delta_{std, M_k}$ . The  $p$ -value [50] is defined by  $\hat{p} = (\eta + 1)/(K + 1)$ . The larger the  $p$ -value, the less evidence against  $H_0$ .

$$\delta_{std, M_k} = \sqrt{\sum_{i=1}^{11} \sum_{j=i+1}^{11} \left( \frac{\overline{GCM}_M(i, j) - GCM(M_k)(i, j)}{\sigma(i, j)} \right)^2} \quad (1)$$