## Supplementary material

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Figure 1: Methylation sensitivity is positive for TFs with known preference for methylated DNA. (A) For NFATC1, we find methylation sensitivity values that are clearly positive at some positions (8,12), but also clearly negative at other positions, while the amplitude of methylation sensitivity and CpG content is rather low. Similarly, we find methylation sensitivity values that are clearly positive at some positions (especially position 10), but also clearly negative at other positions for ZNF274. (B) For ZBTB33, we include within cell type and across cell type comparisons in a single plot, which compares the performance of a methylation-aware PWM model with the corresponding PWM model learned on the original hg38 genome. For within cell type performance, we find an improvement when including methylation information for GM12878 (dark violet dots), HepG2 (blue triangles), and liver (yellow crosses), whereas results for K562 (green squares) are rather mixed. Across cell types, the motif trained on methylation-aware GM12878 data works particularly well for K562 (green dots), but less well for HepG2 (blue dots) and liver (yellow dots) data. In turn, the motif trained on methylation-aware liver data works well for HepG2 (blue crosses) but not for GM12787 (dark violet crosses) and K562 (green crosses) data. (C) Non-canonical motif discovered for ZBTB33 in GM12878 cells with clear methylation preference, which also performed well on K562 data. For K562, a strong methylation preference for ZBTB33 has been reported before (1). (D) The motif discovered from liver data resembles the canonical ZBTB33 motif, but shows a negative effect of binding site methylation. This motif also worked well for HepG2 data.



Figure 2: Methylation sensitivity may differ between members of a TF family. While methylation sensitivity of FOXA1 and FOXA2 is highly similar in all cell types, that of FOXK2 is noticeably different, although the motifs of all three TFs appear to be highly similar.



Figure 3: Dependency logos and profiles of methylation sensitivity for JUND in three cell types (K562, HepG2, GM12878). In all three cases, we consistently find both, the long-spacer and the short-spacer variant, of the binding motif, with a specific pattern of methylation sensitivity, which is prominent only for the long-spacer variant.

TF	GM12878	K562	HepG2	liver
AFF1		ENCFF489SKQ,		
		ENCFF869BYK		
AGO1		ENCFF100VYA	ENCFF627BHP	
AGO2			ENCFF465FII	
ARHGAP35		ENCFF089PKE		
ARID1B		ENCFF249TYS		
ARID2		ENCFF344MKI		
ARID3A	ENCFF003VDB	ENCFF757OML	ENCFF247GXE	
ARNT	ENCFF758RQJ	ENCFF447FIO,	ENCFF616WXJ	
		ENCFF655EFA,		
		ENCFF913AQF		
ASH1L		ENCFF958YSG		
ASH2L	ENCFF096XRG		ENCFF638IUM	
ATF2	ENCFF210HTZ	ENCFF803FHN	ENCFF089BQU	
ATF3		ENCFF467WOR,	ENCFF137OEY	ENCFF146URA,
		ENCFF937OKC		ENCFF782SGI
ATF4		ENCFF182MNO		
ATF7	ENCFF495PWL	ENCFF371SJR	ENCFF498YGH	
ATM			ENCFF906FVB	
BACH1	ENCFF725YZH			
BATF	ENCFF832YIE			
BCL11A	ENCFF383HAY			
BCL3	ENCFF247MHT			
BCLAF1	ENCFF587BJK	ENCFF054DTJ,	ENCFF506PXL	
		ENCFF094XPM,		
		ENCFF496YJC		
BCOR		ENCFF186JKG		
BHLHE40	ENCFF370ZNL	ENCFF477JTV	ENCFF361YXC,	
			ENCFF863ATX	
BMI1	ENCFF592LPO	ENCFF352DRR		
BRCA1	ENCFF005JKU	ENCFF652NES	ENCFF897ETK	
BRD4		ENCFF806CQB	ENCFF736GHL	
BRD9		ENCFF411RMT		
CBFA2T2		ENCFF419PEK		
CBFA2T3		ENCFF153IFH		
CBFB	ENCFF070SOX			
CBX1		ENCFF163FLA		
CBX2			ENCFF501QII	
CBX3	ENCFF552QOA	ENCFF951BQB		
CBX5	ENCFF417SVR	ENCFF403TAE		
CC2D1A		ENCFF180TUM		

Table 1: List of the Encode IDs of all ChIP-seq data sets used in this study for the four cell types GM12878, HepG2, K562, and liver.

<b></b>	CN410070	Table 1: (continue	ed)	
	GM12878		HepG2	liver
CCAR2		ENCFF704PGT	ENCFF039LHY	
CDC5L	DICEPSONIU	ENCFF384ALH		
CEBPB	ENCFF786YYI	ENCFF321KQD	ENCFF862DXR,	
GEDDDA			ENCFF915ZYE	
CEBPBZ		ENCFF797OWK		
CEBPZ	ENCFF243GOG		ENCFF195BK1	
CHAMP1		ENCFF646MEF,		
CHID 1	DNODDOGOCTIN	ENCFF919KNQ		
CHDI	ENCFF863CTN			
CHD2	ENCFF546AYN		ENCFF181XMM	
CHD4	ENCFF249SIN		ENCFF148ABR	
COPS2		ENCFF552EBC		
CREB1			ENCFF550TXR	
CREB3L1		ENCFF566HGU		
CREM	ENCFF091YID	ENCFF021XJN	ENCFF290UGF	
CTBP1		ENCFF349UTF		
CTCF	ENCFF356LIU	ENCFF119XFJ,	ENCFF543WTP	
		ENCFF396BZQ,		
		ENCFF519CXF,		
		ENCFF843VHC		
CUX1	ENCFF567NFS	ENCFF556HMX		
DACH1		ENCFF870LJV		
DDX20		ENCFF536LKB		
DEAF1		ENCFF532HCE		
DNMT1		ENCFF549TVW		
DPF2	ENCFF771IAW	ENCFF217ZTP,		
		ENCFF537VKZ		
E2F1		ENCFF134JLR,		
		ENCFF445VTT		
E2F4	ENCFF687SFB			
E2F6		ENCFF533GSH		
E2F7		ENCFF013EHI		
E2F8	ENCFF412GFI	ENCFF171WWF		
E4F1	ENCFF035GFS	ENCFF752KNU		
EBF1	ENCFF249SVT			
EED	ENCFF023ALY			
EGR1		ENCFF175VSS,		ENCFF617JQS,
		ENCFF375RDB,		ENCFF808WST
		ENCFF561OGS		
EHMT2		ENCFF682XPD	ENCFF413RQL	
EKL1	ENCFF432AQP		-	
ELF1	ENCFF948CPI	ENCFF617ZLL	ENCFF840RWO	

		Table 1: (continue	ed)	
TF	GM12878	K562	HepG2	liver
ELF4		ENCFF539SXG		
ELK1		ENCFF119SCQ		
EP300	ENCFF510FUM	ENCFF755HCK	ENCFF674QCU,	
			ENCFF806JJS	
EP400		ENCFF225BXA		
ESRRA	ENCFF722LJP	ENCFF592GWM		
ETS1	ENCFF980VOD	ENCFF461PRP	ENCFF128TUP	
ETV4			ENCFF710CRT	
ETV6	ENCFF116AMK	ENCFF426GSY,		
		ENCFF658SGJ		
EWSR1		ENCFF560CYG		
EZH2	ENCFF615NYO		ENCFF504QZJ	
FIP1L1		ENCFF084DTV	ENCFF031LBW	
FOSL1		ENCFF087MFG		
FOSL2			ENCFF054ESU	
FOXA1		ENCFF765NAN	ENCFF152BOT,	ENCFF324QGE,
			ENCFF367TQC,	ENCFF951VPZ
			ENCFF872MGU	
FOXA2			ENCFF184NAC,	ENCFF168JLI,
			ENCFF259BJR	ENCFF293LRQ
FOXK2	ENCFF990MTR	ENCFF490EQR	ENCFF315CHX	
FOXM1		ENCFF778PWE		
FOXP1			ENCFF029UJC	
FUS		ENCFF688ARM	ENCFF216YZI	
GABPA	ENCFF946ACA	ENCFF124HAC	ENCFF054HJA	ENCFF280YAF,
				ENCFF344XWK
GABPB1		ENCFF700DXR		
GATA1		ENCFF148JKK		
GATA2		ENCFF173TXA		
GATA4			ENCFF097OXR	
GATAD2A		ENCFF950ZWP		
GATAD2B	ENCFF298AIX	ENCFF569CMJ		
GMEB1		ENCFF678VPQ		
GTF2F1		ENCFF478HYJ,	ENCFF599TWF,	
_		ENCFF713ALB,	ENCFF876GXQ	
		ENCFF843UHP	, C	
HCFC1	ENCFF722QBB	ENCFF167RXK	ENCFF485SRU	
HDAC1		ENCFF188TBM,	ENCFF069KPS	
		ENCFF557WXK.		
		ENCFF661VOO,		
		ENCFF758PGF		

		Table 1: (continue	ed)	
TF	GM12878	K562	HepG2	liver
HDAC2	ENCFF299UPZ	ENCFF363GSV,	ENCFF182XZZ,	
		ENCFF519RWJ,	ENCFF589GSN	
		ENCFF618YRQ		
HDAC3		ENCFF742LSD		
HDAC6		ENCFF295GBP	ENCFF109EXK	
HDGF	ENCFF442WRJ	ENCFF297WMY,		
		ENCFF575WFB		
HES1		ENCFF010OOE		
HMBOX1		ENCFF718DFX		
HNF1A			ENCFF800QTO	
HNF4A			ENCFF072CXB	ENCFF837QHJ, ENCFF905JAC
HNF4G			ENCFF086CTA	ENCFF497MUF
HNRNPH1		ENCFF844QFF	ENCFF046NUR	
HNRNPK		ENCFF984QUV	ENCFF828KXG	
HNRNPL		ENCFF984ESZ	ENCFF039CUI	
HNRNPLL		ENCFF662WPN	ENCFF890KTX	
HNRNPUL1		ENCFF991ZSC	ENCFF509YFF	
HSF1	ENCFF603BID			
IKZF1	ENCFF968NOG	ENCFF785BTP,	ENCFF969BZA	
		ENCFF994OQH		
IKZF2	ENCFF088OLI			
ILF3		ENCFF368AAQ		
IRF2		ENCFF886EVL		
IRF3	ENCFF604AZX			
IRF4	ENCFF720YMW			
IRF5	ENCFF843HDK			
JUN		ENCFF394CEC		
JUNB	ENCFF478XNA	ENCFF739XTO		
JUND	ENCFF873DJD	ENCFF213EYD	ENCFF430PEI,	ENCFF229COM
			ENCFF539GRW	
KAT2A	ENCFF710ROZ			
KAT2B			ENCFF091BEK	
KAT8		ENCFF207ZEK		
KDM1A	ENCFF799KZP	ENCFF483BRD,	ENCFF768FGG	
		ENCFF728KKP,		
		ENCFF796VMI		
KDM4B		ENCFF470RHZ,		
		ENCFF955AOD		
KDM5A			ENCFF334HKG	
KDM5B		ENCFF668XLN		
KLF16		ENCFF379LKE		

		Table 1: (continue	ed)	
TF	GM12878	K562	HepG2	liver
KLF5	ENCFF417WPC			
L3MBTL2		ENCFF423LPW		
LCORL			ENCFF611PIO	
LEF1		ENCFF134HQP,		
		ENCFF697VRJ		
MAFF		ENCFF498MGH	ENCFF493TIR	
MAFK	ENCFF186AWV	ENCFF893SCL	ENCFF1710JF,	
			ENCFF770TZL	
MAX	ENCFF270NAL	ENCFF618VMC,	ENCFF140PUO	ENCFF669BQN
		ENCFF900NVQ		
MAZ	ENCFF348STZ	•	ENCFF144TBQ	
MBD2		ENCFF617QSK		
MCM2		ENCFF043HHG.		
_		ENCFF571REC		
MCM3		ENCFF672PYP		
MCM5		ENCFF603SXI.		
		ENCFF658SJY		
MCM7		ENCFF159MQI.		
		ENCFF288ZRD.		
		ENCFF914ELA		
MEF2A	ENCFF958GXF	ENCFF310SMW		
MEF2B	ENCFF623FAW			
MEF2C	ENCFF830BRO			
MEIS2		ENCFF937UEE		
MGA		ENCFF525MPI		
MIER1		ENCFF163YZB		
MITF		ENCFF071NYD.		
		ENCFF262TMM		
MLLT1	ENCFF125MEN	ENCFF010AIG.		
		ENCFF388LUX		
MNT		ENCFF454QQD,	ENCFF482JSR,	
		ENCFF459DYU,	ENCFF562FMQ	
		ENCFF926CRV		
MTA1		ENCFF801KEW		
MTA2	ENCFF587POH	ENCFF558XIL,		
		ENCFF713ZVD		
MTA3	ENCFF661FMB	ENCFF459XLR		
MXI1	ENCFF199HGX	ENCFF243QTL		
MYB	ENCFF402TSJ	U U		
MYBL2		ENCFF905KOD		
MYC		ENCFF492XUU		
MYNN		ENCFF272LLG		
NBN	ENCFF811VEN		ENCFF516UWH	

		Table 1: (continu	ed)	
TF	GM12878	K562	HepG2	liver
NCOA1		ENCFF382RFJ,		
		ENCFF474QDS,		
		ENCFF589OOF		
NCOA2		ENCFF071SOH,		
		ENCFF584SNZ		
NCOA4		ENCFF749HKV		
NCOA6		ENCFF438BWN		
NCOR1		ENCFF856HUK	ENCFF616RSZ	
NEUROD1		ENCFF755APC		
NFATC1	ENCFF138ZBJ			
NFATC3	ENCFF704PDA	ENCFF082EPO,		
		ENCFF430JFH		
NFE2		ENCFF312XHI		
NFE2L2			ENCFF882YLO	
NFIC	ENCFF480WDX	ENCFF092TVM		
NFKB			ENCFF162TPR	
NFRKB		ENCFF158FUG,		
		ENCFF779KIS		
NFXL1	ENCFF860IXB	ENCFF329STX		
NFYA	ENCFF278GJK			
NFYB	ENCFF510NDO			
NONO		ENCFF515YFU,	ENCFF108IZQ,	
		ENCFF823CQK	ENCFF420QKI	
NR0B1		ENCFF305OOU		
NR2C1	ENCFF462AKP	ENCFF023XHV		
NR2C2	ENCFF434HVY	ENCFF791ZPU		
NR2F1	ENCFF531KOV	ENCFF363IQN		
NR2F2		ENCFF118HUH		ENCFF379TVQ
NR2F6		ENCFF194VBK	ENCFF350CKI	
NR3C1		ENCFF315MUH,		
		ENCFF821YMC		
NRF1	ENCFF652BRY	ENCFF543STN,	ENCFF313RFR,	
		ENCFF626VDA,	ENCFF418DKQ	
		ENCFF782YFS		
NUFIP1		ENCFF885JMZ		
PAX5	ENCFF196JGP			
PAX8	ENCFF992JWY			
PBX3	ENCFF926LHG			
PCBP1		ENCFF467RYH	ENCFF487WAN	
PCBP2		ENCFF941XZW	ENCFF642XRH	
PHB2		ENCFF988OXX	ENCFF882RPA	
PHF20		ENCFF259HUS		

Table 1: (continued)						
TF	GM12878	K562	HepG2	liver		
PHF21A		ENCFF657UVA				
PHF8		ENCFF952YDR	ENCFF202WIO			
PKNOX1	ENCFF335ADU	ENCFF062VBB				
PLRG1			ENCFF873OHG			
PML		ENCFF800QDU				
POU5F1		ENCFF814QPF				
PRDM10		ENCFF600HPZ				
PRPF4		ENCFF417RQZ	ENCFF908QCS			
PTBP1		ENCFF917HXV	ENCFF875ZPV			
PYGO2		ENCFF442XXV				
RAD21	ENCFF654EGO		ENCFF093XOJ,	ENCFF229WFR		
			ENCFF874VFZ			
RAD51	ENCFF996NBR	ENCFF740OPF	ENCFF859MBC			
RB1	ENCFF034OSV	ENCFF328QZM				
RBBP5	ENCFF687SSY	ENCFF666PCE				
RBFOX2		ENCFF232ASB	ENCFF871YRG			
RBM14		ENCFF465UMU				
RBM15		ENCFF563WDZ				
RBM17		ENCFF056OIG				
RBM22		ENCFF420IBN	ENCFF305WYD			
RBM25		ENCFF102XVH				
RBM34		ENCFF670ILH				
RBM39		ENCFF503DIK	ENCFF420ALF			
RCOR1	ENCFF470ZMK	ENCFF968SUH	ENCFF987VKU			
RELB	ENCFF105YDI					
REST	ENCFF313CII	ENCFF023ZUW,	ENCFF669XCW,	ENCFF178WRO,		
		ENCFF290ESJ	ENCFF986RRJ	ENCFF288XHG		
RFX1		ENCFF193PVX,	ENCFF788CJF			
		ENCFF905GXS				
RFX5	ENCFF259LNG	ENCFF201YKU	ENCFF059GWW			
RLF		ENCFF599CBB				
RNF2		ENCFF349MSP,	ENCFF380SYL			
		ENCFF462AZY,				
		ENCFF741CLJ,				
		ENCFF820LKT				
RUNX1		ENCFF091MQJ,				
		ENCFF545WXN				
RUNX3	ENCFF677QUK					
RXRA	ENCFF313BDA		ENCFF105TFM	ENCFF201KGJ		
SAFB		ENCFF411YVY				
SAFB2		ENCFF087DKT				
SAP30		ENCFF103RHL				

TF	GM12878	K562	HepG2	liver
SETDB1		ENCFF690WNQ		
SIN3A	ENCFF050CYK	ENCFF407VGB,	ENCFF635YMI	
		ENCFF802JAN		
SIN3B		ENCFF543INR	ENCFF193DQZ	
SIX5	ENCFF864TFH	ENCFF247LOF		
SKI			ENCFF035ZFO	
SKIL	ENCFF903KEI	ENCFF254QDM		
SMAD1	ENCFF987PGY	ENCFF084BUP		
SMAD2		ENCFF186MFI		
SMAD5	ENCFF855SJG	ENCFF069AAY		
SMARCA4		ENCFF361RWX,		
		ENCFF703NAE,		
		ENCFF868UOJ		
SMARCA5	ENCFF052STI	ENCFF481TNF		
SMARCB1		ENCFF308QHX		
SMARCC2		ENCFF751ZVX	ENCFF150NHK	
SMARCE1		ENCFF435SZS	ENCFF210HAA	
SMC3	ENCFF572RPI	ENCFF175UEE	ENCFF035YWE	
SNIP1		ENCFF529BDW		
SNRNP70		ENCFF206MJS	ENCFF858FBZ	
SOX13			ENCFF257QND	
SOX6		ENCFF431STY	ENCFF944LNI	
SP1		ENCFF452LDK	ENCFF175VXL,	ENCFF433EFF,
			ENCFF735WMX	ENCFF978TMH
SPI1	ENCFF071ZMW	ENCFF414ECK		
SREBF1		ENCFF777MYW		
SRF	ENCFF182IFE			
SRSF3		ENCFF926XGK		
SRSF4			ENCFF122FVR	
SRSF7		ENCFF550VUN		
SRSF9		ENCFF217HAW	ENCFF121PED	
STAT1	ENCFF323QQU			
STAT3	ENCFF923CHO			
STAT5A		ENCFF517IXK		
SUPT20H	ENCFF069YVD			
SUPT5H		ENCFF721DPQ		
SUZ12		ENCFF440XZI,	ENCFF239LRW	
		ENCFF856HYC		
SYNCRIP			ENCFF157IIV	
TAF1	ENCFF540AAP		ENCFF234TBW	ENCFF214OJW
TAF15		ENCFF710LLF	ENCFF718RXL	
TAF7		ENCFF852NOL		

ТЕ	CM12879		HonC?	livor
	GIVI12070	FNCFF999HDM	перба	liver
TAF9D		ENCFF223HDM ENCEE079OUD		
IALI		ENCFF07800D,		
		ENCFF475LFH	DNCEPAGAODD	
TARDBP	ENCFF668JHK	ENCFF448YOS,	ENCFF696QPP	
		ENCFF641AXD,		
		ENCFF909RMQ		
TBL1XR1	ENCFF392JWA	ENCFF239WFN,	ENCFF126KGW	
		ENCFF868SWL		
TBP	ENCFF896UZB	ENCFF370YGS	ENCFF534GKQ	
TBX21	ENCFF971VHK			
TBX3			ENCFF654KVO,	
			ENCFF887DUY	
TCF12	ENCFF768VSH	ENCFF912LXU,	ENCFF299JYV,	
		ENCFF952JIK	ENCFF820PHL	
TCF7	ENCFF152RNE	ENCFF512IAI	ENCFF928MIN	
TCF7L2		ENCFF556FYF		
TEAD4		ENCFF547MLB		
TFAP4			ENCFF912SQI	
THAP1		ENCFF130TPD		
THRA		ENCFF300DMZ		
THRAP3		ENCFF354UU		
TDIM22	ENCEE820TEU	ENCIT55400L	FNCFF062CDN	
TRIM22		ENCEE062NVI	ENCLEOU2GDI	
1 K11/124		ENCEPTOTOI		
		ENCFF99010J		
1 KIM28		ENCEPTOSKID,		
		ENCFF023ELO,		
TD ID 10		ENCFF996AMX		
TRIP13		ENCFF534VQL		
U2AF1		ENCFF482DRO	ENCFF034KUO	
U2AF2		ENCFF134HBP	ENCFF562ADR	
UBTF	ENCFF295ZLM	ENCFF345RRM,		
		ENCFF403TAF		
USF1			ENCFF914IFQ	
USF2	ENCFF514SWA	ENCFF425FVY		
WRNIP1	ENCFF514DDI			
XRCC3		ENCFF115PGE		
XRCC5		ENCFF929TWP		
YBX1	ENCFF500RBO	ENCFF520DIY	ENCFF332FUE	
YBX3		ENCFF508WCC		
YY1	ENCFF223MUF	ENCFF024T.IO	ENCFF177YDT	ENCFF459TWF
		ENCFF635XCI		
ZBED1	ENCFF630FLK	ENCFF388TVII		
ZBTR11		ENCEF 013HCO		
		$\square$	1	1

Table 1: (continued)						
TF	GM12878	K562	HepG2	liver		
ZBTB2		ENCFF189WAO				
ZBTB33	ENCFF475DID	ENCFF556STK	ENCFF943WRA	ENCFF727ZIT		
ZBTB40	ENCFF084IUW	ENCFF088LZZ				
ZBTB5		ENCFF014KUI,				
		ENCFF813GMP				
ZBTB7A		ENCFF245LRG	ENCFF953JQD			
ZBTB8A		ENCFF328SSL				
ZC3H11A		ENCFF478PGJ				
ZEB2		ENCFF553KIK,				
		ENCFF808NWU				
ZFP36	ENCFF224WII					
ZFP91		ENCFF150ZBH				
ZHX1		ENCFF495BPY				
ZHX2			ENCFF964KDQ			
ZKSCAN1		ENCFF704VDI	ENCFF721NEC			
ZMIZ1		ENCFF526PMI				
ZMYM3		ENCFF195IFB	ENCFF769SEZ			
ZNF143	ENCFF153TQR	ENCFF700GZI				
ZNF184		ENCFF855CUN				
ZNF184A		ENCFF760EPB				
ZNF207	ENCFF676BIG		ENCFF657ZXY			
ZNF217	ENCFF200SLC					
ZNF24	ENCFF313HBL	ENCFF007EEV,	ENCFF858WPR,			
		ENCFF260CBQ,	ENCFF904QAD			
		ENCFF723JDW				
ZNF274		ENCFF323AWS,				
		ENCFF498VQZ				
ZNF280A		ENCFF074WRG				
ZNF282		ENCFF596JDS	ENCFF482XNG			
ZNF316		ENCFF056SEM,				
		ENCFF806GUF				
ZNF318		ENCFF082RIZ,				
		ENCFF577LQR				
ZNF384	ENCFF942MDT	ENCFF106YXG	ENCFF950VAR			
ZNF407		ENCFF538GSS,				
		ENCFF644XES				
ZNF592	ENCFF615DTQ	ENCFF972UGK				
ZNF622	ENCFF777DVJ					
ZNF639		ENCFF008JJE,				
		ENCFF404EVY				
ZNF687	ENCFF137BRA					

Table 1: (continued)					
TF	GM12878	K562	HepG2	liver	
ZNF830		ENCFF951OSW,			
		ENCFF979NKM			
ZPF36			ENCFF166GKK		
ZSCAN29	ENCFF214NJL	ENCFF908ZLN,			
		ENCFF979GFF			
ZTBTB40			ENCFF624WDI		
ZZZ3	ENCFF260NAX	ENCFF945HJR			

Table 2: Summary of the TFs under study. The first column specifies the TF and the following four columns indicate the availability of ChIP-seq data for the different cell types. In column "Methylation", "NA" indicates that data sets have been available only for a single cell type, preventing across cell type predictions; "n" indicates that no significant increase in performance could be observed when including methylation information; "i" indicates inconsistent results between the different strategies for sampling negative training examples; "y" indicates consistent and significant increase in performance when including methylation. The entries in column "Methyl. & Deps. have the same meaning but for increasing performance when considering methylation information and intra-motif dependencies. In column "Literature", "-", "+" and "s" indicate negative or positive influence of methylation or general methylation sensitivity, respectively; "new" indicates cases that have been identified as methylation sensitive in this study.

TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
AFF1			х		NA	NA	
AGO1		х	х		n	n	
AGO2		х			NA	NA	
ARHGAP35			х		NA	NA	
ARID1B			х		NA	NA	
ARID2			x		NA	NA	
ARID3A	x	х	x		У	n	new
ARNT	x	х	х		У	n	- (2)
ASH1L			х		NA	NA	
ASH2L	x	х			n	n	
ATF2	х	х	х		i	n	- (3)
ATF3		х	х	x	У	У	- (3)
ATF4			х		NA	NA	- (4; 5)
ATF7	x	х	х		У	n	- (3)
ATM		х			NA	NA	
BACH1	x				NA	NA	
BATF	x				NA	NA	different
							motif $(6)$
BCL11A	x				NA	NA	
BCL3	x				NA	NA	

TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
BCLAF1	х	х	x		n	n	
BCOR			x		NA	NA	
BHLHE40	х	x	x		у	n	- (3)
BMI1	X		x		i	n	
BRCA1	х	x	x		у	n	new
BRD4		х	x		i	n	
BRD9			x		NA	NA	
CBFA2T2			x		NA	NA	
CBFA2T3			x		NA	NA	
CBFB	х				NA	NA	
CBX1			x		NA	NA	
CBX2		x			NA	NA	
CBX3	х		x		n	n	
CBX5	х		x		n	n	
CC2D1A			x		NA	NA	
CCAR2		x	x		i	n	
CDC5L			x		NA	NA	
CEBPB	х	x	x		n	n	+/- (4; 7; 8;
							5)
CEBPBZ			x		NA	NA	
CEBPZ	х	х			i	n	
CHAMP1			x		NA	NA	
CHD1	x				NA	NA	
CHD2	x	х			i	n	
CHD4	x	х			У	n	new
COPS2			x		NA	NA	
CREB1		x			NA	NA	- (3)
CREB3L1			x		NA	NA	
CREM	x	х	x		У	n	- (3)
CTBP1			x		NA	NA	
CTCF	x	x	x		n	n	- (2; 9; 10;
							11)
CUX1	x		x		i	n	- (3)
DACH1			x		NA	NA	
DDX20			x		NA	NA	
DEAF1			x		NA	NA	
DNMT1			x		NA	NA	
DPF2	x		x		n	n	
E2F1			x		NA	NA	- (3)
E2F4	Х				NA	NA	- (3)
E2F6			x		NA	NA	
E2F7			x		NA	NA	- (3)

Table 2: (continued)

Table 2: (continued)							
TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
E2F8	x		х		i	n	
E4F1	X		x		i	n	
EBF1	x				NA	NA	
EED	x				NA	NA	
EGR1			x	x	n	n	
EHMT2		х	х		i	n	
EKL1	X				NA	NA	
ELF1	x	х	x		У	n	- (4; 3)
ELF4			x		NA	NA	- (3)
ELK1			x		NA	NA	- (4; 3)
EP300	x	х	x		i	n	
EP400			x		NA	NA	
ESRRA	X		x		i	n	
ETS1	X	х	x		i	У	- (4)
ETV4		х			NA	NA	- (3)
ETV6	x		x		i	n	
EWSR1			x		NA	NA	
EZH2	X	X			n	n	
FIP1L1		х	x		n	n	
FOSL1			x		NA	NA	
FOSL2		х			NA	NA	
FOXA1		х	x	x	у	n	new
FOXA2		X		x	у	у	new
FOXK2	X	х	x		У	n	new
FOXM1			x		NA	NA	
FOXP1		х			NA	NA	
FUS		х	x		n	n	
GABPA	X	х	x	x	У	n	- (3)
GABPB1			x		NA	NA	
GATA1			х		NA	NA	+ (4)
GATA2			x		NA	NA	+/-(4; 8)
GATA4		х			NA	NA	+ (4)
GATAD2A			x		NA	NA	
GATAD2B	X		x		i	n	
GMEB1			x		NA	NA	- (3)
GTF2F1		x	x		i	n	
HCFC1	x	x	x		у	у	new
HDAC1		x	x		n	n	
HDAC2	x	x	x		у	n	new
HDAC3			x		NA	NA	
HDAC6		x	x		n	n	
HDGF	x		x		n	n	

TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
HES1			х		NA	NA	- (3)
HMBOX1			x		NA	NA	
HNF1A		х			NA	NA	
HNF4A		х		х	У	У	new
HNF4G		х		х	У	у	new
HNRNPH1		х	х		i	n	
HNRNPK		х	x		n	n	
HNRNPL		х	x		n	n	
HNRNPLL		х	x		i	n	
HNRNPUL1		х	х		i	n	
HSF1	х				NA	NA	
IKZF1	х	х	х		i	n	
IKZF2	x				NA	NA	
ILF3			х		NA	NA	
IRF2			х		NA	NA	+(3)
IRF3	х				NA	NA	
IRF4	х				NA	NA	
IRF5	х				NA	NA	
JUN			х		NA	NA	- (3)
JUNB	x		х		i	n	- (3)
JUND	х	х	х	х	У	У	- (3)
KAT2A	x				NA	NA	
KAT2B		х			NA	NA	
KAT8			x		NA	NA	
KDM1A	x	х	x		i	n	
KDM4B			x		NA	NA	
KDM5A		х			NA	NA	
KDM5B			x		NA	NA	
KLF16			x		NA	NA	+ (3)
KLF5	х				NA	NA	
L3MBTL2			х		NA	NA	
LCORL		х			NA	NA	
LEF1			x		NA	NA	
MAFF		х	х		n	n	
MAFK	х	х	x		n	n	
MAX	x	x	x	х	У	У	s/- (2; 3)
MAZ	x	x			i	n	
MBD2			x		NA	NA	
MCM2			x		NA	NA	
MCM3			x		NA	NA	
MCM5			x		NA	NA	
MCM7			x		NA	NA	

Table 2: (continued)

Table 2: (continued)							
TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
MEF2A	x		x		n	n	
MEF2B	x				NA	NA	
MEF2C	x				NA	NA	
MEIS2			x		NA	NA	
MGA			x		NA	NA	
MIER1			x		NA	NA	
MITF			x		NA	NA	
MLLT1	х		x		n	n	
MNT		х	x		у	n	s/- (2)
MTA1			x		NA	NA	
MTA2	х		x		У	n	new
MTA3	х		x		i	n	
MXI1	х		x		i	n	
MYB	X				NA	NA	
MYBL2			x		NA	NA	- (3)
MYC			x		NA	NA	
MYNN			x		NA	NA	
NBN	x	X			n	n	
NCOA1			x		NA	NA	
NCOA2			x		NA	NA	
NCOA4			x		NA	NA	
NCOA6			x		NA	NA	
NCOR1		X	x		n	n	
NEUROD1			x		NA	NA	
NFATC1	x				NA	NA	+(3)
NFATC3	х		x		У	n	+(3)
NFE2			x		NA	NA	
NFE2L2		X			NA	NA	
NFIC	x		x		i	n	
NFKB		X			NA	NA	
NFRKB			x		NA	NA	
NFXL1	х		x		n	n	
NFYA	x				NA	NA	s/- (2)
NFYB	x				NA	NA	
NONO		X	x		У	у	new
NR0B1			x		NA	NA	
NR2C1	x		x		n	n	
NR2C2	x		x		У	n	new
NR2F1	x		x		n	n	
NR2F2			x	x	i	n	
NR2F6		x	x		n	n	
NR3C1			x		NA	NA	

Table 2: (continued)							
TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
NRF1	X	x	x		У	n	- (2)
NUFIP1			x		NA	NA	
PAX5	X				NA	NA	
PAX8	X				NA	NA	+(3)
PBX3	X				NA	NA	
PCBP1		x	x		n	n	
PCBP2		x	x		n	n	
PHB2		x	x		n	n	
PHF20			x		NA	NA	
PHF21A			x		NA	NA	
PHF8		x	x		n	n	
PKNOX1	x		x		у	n	new
PLRG1		x			NA	NA	
PML			x		NA	NA	
POU5F1			x		NA	NA	
PRDM10			x		NA	NA	
PRPF4		x	x		n	n	
PTBP1		x	x		n	n	
PYGO2			x		NA	NA	
RAD21	x	x		x	у	y	new
RAD51	x	x	x		y	y	new
RB1	x		x		i	n	
RBBP5	x		x		n	n	
RBFOX2		x	x		n	n	
RBM14			x		NA	NA	
RBM15			x		NA	NA	
RBM17			x		NA	NA	
RBM22		x	x		i	n	
RBM25			x		NA	NA	
RBM34			x		NA	NA	
RBM39		x	x		n	n	
RCOR1	x	x	x		i	n	
RELB	x				NA	NA	
REST	x	x	x	x	i	n	- (10)
RFX1		x	x		n	n	
RFX5	x	x	x		i	n	
RLF			x		NA	NA	
RNF2		x	x		у	n	new
RUNX1			x		ŇA	NA	
RUNX3	x				NA	NA	- (8; 3)
RXRA	x	x		x	i	n	
SAFB			x		NA	NA	

TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
SAFB2			х		NA	NA	
SAP30			x		NA	NA	
SETDB1			x		NA	NA	
SIN3A	x	x	x		i	n	
SIN3B		x	x		i	n	
SIX5	x		х		У	n	new
SKI		х			NA	NA	
SKIL	x		х		i	n	
SMAD1	x		х		i	n	
SMAD2			х		NA	NA	
SMAD5	x		x		n	n	+(3)
SMARCA4			x		NA	NA	
SMARCA5	x		x		i	n	
SMARCB1			x		NA	NA	
SMARCC2		х	х		n	n	
SMARCE1		х	x		n	n	
SMC3	x	х	х		i	n	
SNIP1			x		NA	NA	
SNRNP70		x	х		n	n	
SOX13		х			NA	NA	
SOX6		x	x		n	n	
SP1		х	x	x	У	У	+/- (3; 12; 13; 14)
SPI1	x		x		n	n	
SREBF1			х		NA	NA	- (3)
SRF	x				NA	NA	
SRSF3			x		NA	NA	
SRSF4		х			NA	NA	
SRSF7			x		NA	NA	
SRSF9		х	х		n	n	
STAT1	x				NA	NA	+ (4)
STAT3	x				NA	NA	
STAT5A			х		NA	NA	+ (4)
SUPT20H	x				NA	NA	
SUPT5H			х		NA	NA	
SUZ12		x	x		i	n	
SYNCRIP		x			NA	NA	
TAF1	х	x		x	У	n	new
TAF15		x	x		n	n	
TAF7			x		NA	NA	
TAF9B			x		NA	NA	
TAL1			x		NA	NA	

Table 2: (continued)

TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
TARDBP	x	х	х		i	n	
TBL1XR1	x	х	x		У	n	new
TBP	X	х	x		n	n	
TBX21	X				NA	NA	
TBX3		х			NA	NA	
TCF12	x	х	х		n	n	
TCF7	x	х	x		i	n	
TCF7L2			x		NA	NA	
TEAD4			x		NA	NA	
TFAP4		х			NA	NA	
THAP1			х		NA	NA	
THRA			x		NA	NA	
THRAP3			x		NA	NA	
TRIM22	x	х			n	n	
TRIM24			x		NA	NA	
TRIM28			x		NA	NA	
TRIP13			x		NA	NA	
U2AF1		х	x		n	n	
U2AF2		х	x		n	n	
UBTF	x		x		n	n	
USF1		х			NA	NA	- (2; 3)
USF2	x		x		У	У	- (3)
WRNIP1	x				NA	NA	
XRCC3			х		NA	NA	
XRCC5			х		NA	NA	
YBX1	x	х	х		n	n	
YBX3			х		NA	NA	
YY1	x	х	x	х	У	n	different
							motif $(15)$
ZBED1	x		х		n	n	- (3)
ZBTB11			x		NA	NA	
ZBTB2			x		NA	NA	- (3)
ZBTB33	x	х	x	х	n	n	+ (3; 16;
							17; 18)
ZBTB40	х		х		У	n	new
ZBTB5			x		NA	NA	
ZBTB7A		x	x		n	n	- (3)
ZBTB8A			x		NA	NA	
ZC3H11A			x		NA	NA	
ZEB2			x		NA	NA	
ZFP36	x		x		n	n	
ZFP91			X		NA	NA	

Table 2: (continued)

TF	GM12878	HepG2	K562	liver	Methylation	Methyl. & Deps.	Literature
ZHX1			х		NA	NA	
ZHX2		х			NA	NA	
ZKSCAN1		х	х		i	n	
ZMIZ1			x		NA	NA	
ZMYM3		х	х		n	n	
ZNF143	x		x		n	n	
ZNF184			x		NA	NA	
ZNF184A			x		NA	NA	
ZNF207	x	х			n	n	
ZNF217	x				NA	NA	
ZNF24	x	х	x		i	n	
ZNF274			x		NA	NA	+(3)
ZNF280A			x		NA	NA	
ZNF282		х	x		n	n	
ZNF316			х		NA	NA	
ZNF318			x		NA	NA	
ZNF384	x	х	x		i	n	
ZNF407			x		NA	NA	
ZNF592	x		х		n	n	
ZNF622	x				NA	NA	
ZNF639			х		NA	NA	
ZNF687	x				NA	NA	
ZNF830			x		NA	NA	
ZPF36		X			NA	NA	
ZSCAN29	x		x		i	n	
ZTBTB40		х			NA	NA	
ZZZ3	X		x		i	n	

Table 2: (continued)

Table 3: Training data sets for the TFs and models considered in Figure 8 and Supplementary Figures 4 to 13.

$\operatorname{tres} 4 \text{ to } 13.$		
cell type	TF	ENCODE-ID
GM12878	NRF1	ENCFF652BRY
HepG2	ATF3	ENCFF137OEY
HepG2	BHLHE40	ENCFF361YXC
HepG2	FOXA2	ENCFF184NAC
HepG2	HNF4A	ENCFF072CXB
HepG2	MAX	ENCFF140PUO
HepG2	YY1	ENCFF177YDT
K562	CREM	ENCFF021XJN
K562	ELF1	ENCFF617ZLL
K562	JUND	ENCFF213EYD



Figure 4: Association between differential model scores and differential binding according to ChIP-seq data for ATF3 in liver and K562 cell types using PWM models, LSlim models, or a baseline model using average methylation levels in a fixedsize region at the peak.



Figure 5: Association between differential model scores and differential binding according to ChIP-seq data for BHLHE40 in K562 and GM12878 cell types using PWM models or a baseline model using average methylation levels in a fixedsize region at the peak.



Figure 6: Association between differential model scores and differential binding according to ChIP-seq data for CREM in K562 and GM12878 cell types using PWM models or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 7: Association between differential model scores and differential binding according to ChIP-seq data for ELF1 in HepG2 and GM12878 cell types using PWM models or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 8: Association between differential model scores and differential binding according to ChIP-seq data for FOXA2 in HepG2 and liver cell types using PWM models, LSlim models, or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 9: Association between differential model scores and differential binding according to ChIP-seq data for HNF4A in liver and HepG2 cell types using PWM models, LSlim models, or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 10: Association between differential model scores and differential binding according to ChIP-seq data for JUND in liver and HepG2 cell types using PWM models, LSlim models, or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 11: Association between differential model scores and differential binding according to ChIP-seq data for MAX in K562 and GM12878 cell types using PWM models, LSlim models, or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 12: Association between differential model scores and differential binding according to ChIP-seq data for NRF1 in K562 and HepG2 cell types using PWM models or a baseline model using average methylation levels in a fixed-size region at the peak.



Figure 13: Association between differential model scores and differential binding according to ChIP-seq data for YY1 in K562 and GM12878 cell types using PWM models or a baseline model using average methylation levels in a fixed-size region at the peak.

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