

**Figure S1** Mechanisms of balancing selection, and their relative probabilities, for n = 5, and h = 0.25. For each parameter set  $(z_m, z_f, \rho_{sel}, \rho_{mut})$ , 100,000 balanced polymorphisms were randomly generated using the simulation approach described in the main text and in the Fig. 4 legend, but with small mutations using  $E[r] = 0.05n^{0.5}$  and large mutations using  $E[r] = 0.4n^{0.5}$  (these values correspond to male-specific scaled sizes of  $E[x_m] = 0.25$ , and  $E[x_m] = 2$ , respectively).



**Figure S2** Mechanisms of balancing selection, and their relative probabilities, for n = 5, and h = 0.5. Details otherwise follow those in the Figure S1 legend.



**Figure S3** Mechanisms of balancing selection, and their relative probabilities, for n = 5, and h = 0.75. Details otherwise follow those in the Figure S1 legend.



**Figure S4** Efficacy of balancing selection, showing results for  $\rho_{mut}$  = 0.5, and all other details described in Fig. 5 of the main text.



**Figure S5** Mean alpha and  $\hat{q}$ , for n = 25, h = 0.5, and  $\omega_m = \omega_f = \frac{1}{2}$ . Each datapoint is based on 500,000 randomly simulated balanced polymorphisms for the given parameter set  $(z_m, z_f, \rho_{sel}, \rho_{mut})$ . For each parameter combination, mutation magnitudes were generated using a bivariate exponential distribution (gamma with shape parameter k = 1), with equal marginal distributions, and correlation of  $\rho_{mut} = \operatorname{corr}(r_m, r_f)$ . Small mutations use E[r] = 0.05, and large mutations use E[r] = 0.4 (corresponding to male-specific scaled sizes of  $E[x_m] = 0.25$ , and  $E[x_m] = 2$ , respectively).



**Figure S6** Mean alpha and  $\hat{q}$ , for n = 5, h = 0.25, and  $\omega_m = \omega_f = \frac{1}{2}$ . Each datapoint is based on 100,000 randomly simulated balanced polymorphisms for the given parameter set  $(z_m, z_f, \rho_{sel}, \rho_{mut})$ . For each parameter combination, mutation magnitudes were generated using a bivariate exponential distribution (gamma with shape parameter k = 1), with equal marginal distributions, and correlation of  $\rho_{mut} = \operatorname{corr}(r_m, r_f)$ . Small mutations use  $E[r] = 0.05n^{0.5}$ , and large mutations use  $E[r] = 0.4n^{0.5}$  (corresponding to male-specific scaled sizes of  $E[x_m] = 0.25$ , and  $E[x_m] = 2$ , respectively).



**Figure S7** Mean alpha and  $\hat{q}$ , for n = 5, h = 0.5, and  $\omega_m = \omega_f = \frac{1}{2}$ . Additional details follow those in the Figure S6 legend.



**Figure S8** Mean alpha and  $\hat{q}$ , for n = 5, h = 0.75, and  $\omega_m = \omega_f = \frac{1}{2}$ . Additional details follow those in the Figure S6 legend.