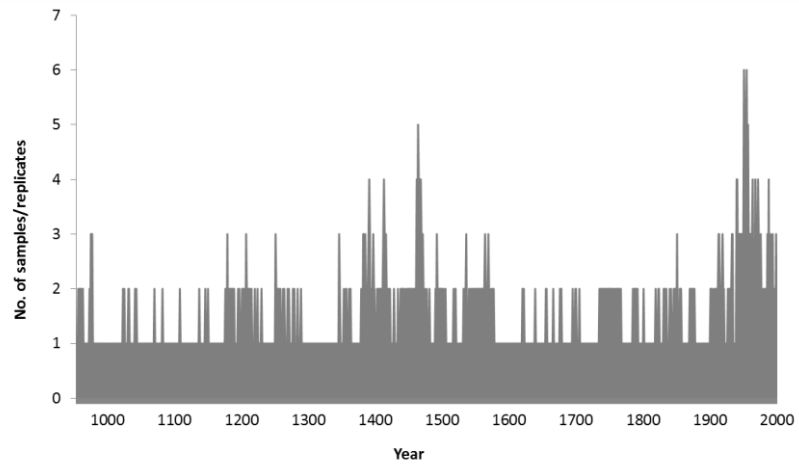
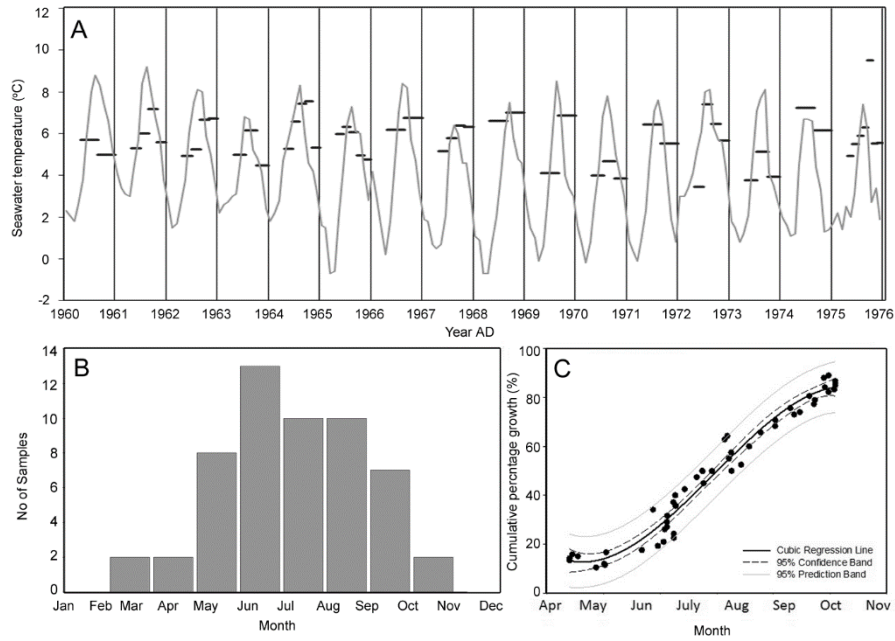


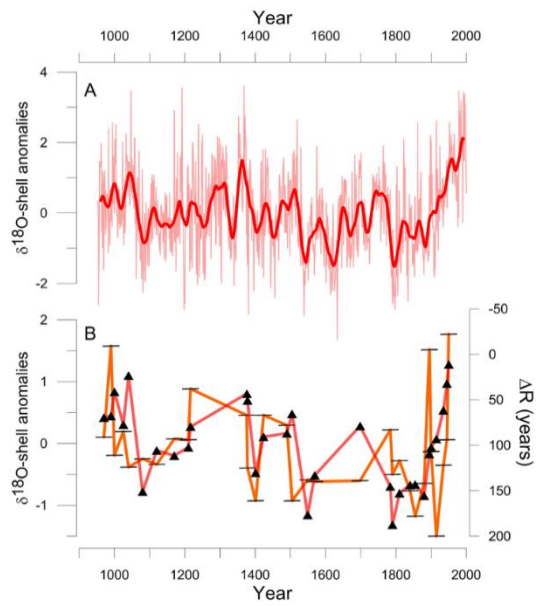
Supplementary Figure 1: Correlation between North Icelandic SSTs and SSS against overturning stream function and barotropic stream function in the North Atlantic derived from an ensemble CMIP5 preindustrial control simulation. The solid black lines show the time-mean stream functions. The correlations are been calculated using a range of low pass filtered data (annual data [zero year smoothing] 5 year, 10 year, 15 year and 30 year low pass filter).



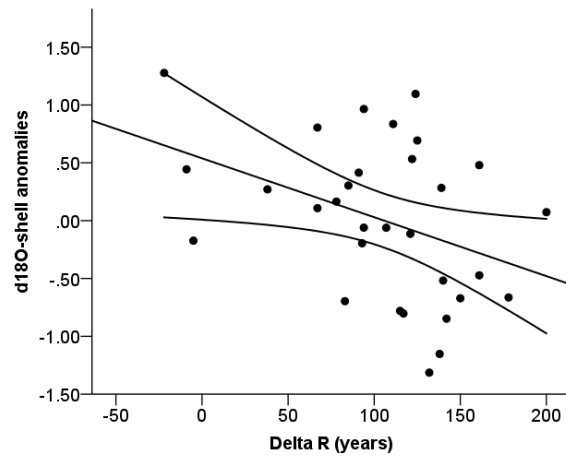
Supplementary Figure 2: Plot indicating the number of annually resolved aragonite samples analysed in the construction of the $\delta^{18}\text{O}$ -shell series.



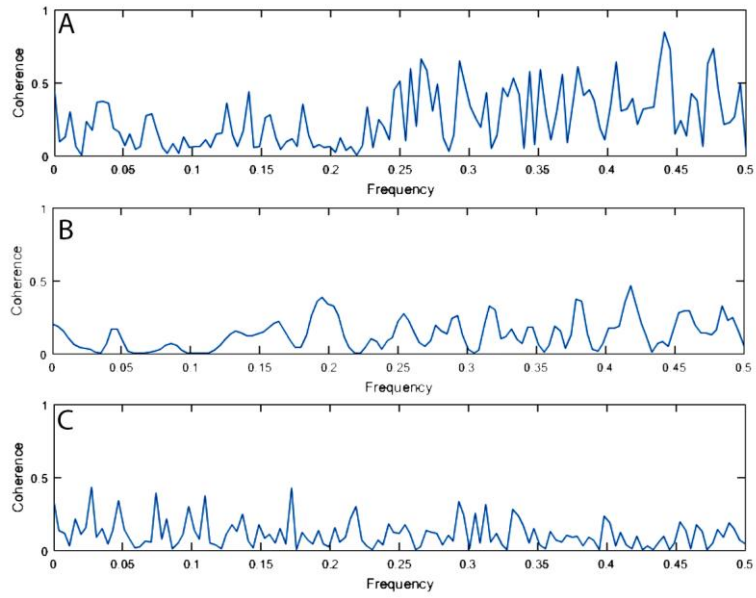
Supplementary Figure 3: A) Sub-annual $\delta^{18}\text{O}$ -shell SWT data (black bars), derived from 16 *A. islandica* growth increments, plotted against the corresponding monthly seawater temperatures (grey line) from Grimsey NIS. B) Frequency histogram displaying the number of sub-annual samples with reconstructed temperatures that correspond to the respective month. C) Percentage of annual growth completed, measured as the sampling (micromilling) position within the growth increment relative to the overall width of the growth increment, to the modelled time of year with which the $\delta^{18}\text{O}$ -shell SWT data corresponds, fitted with a polynomial curve with 95% CIs. The gradient of the polynomial curve can be interpreted broadly as the seasonal growth rate.



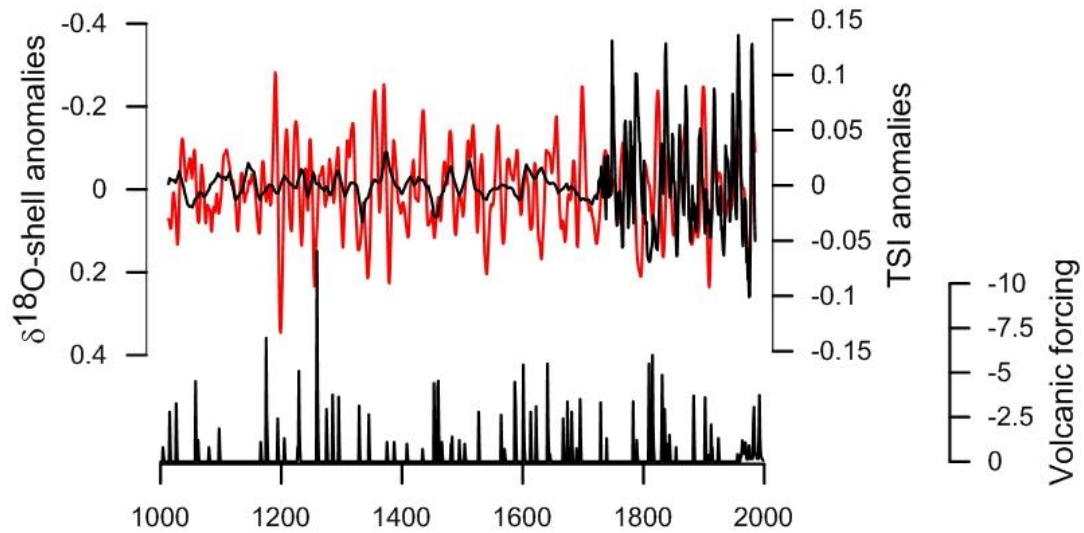
Supplementary Figure 4: A) Annually resolved $\delta^{18}\text{O}$ -shell anomalies (pale red line) plotted on an inverted anomaly scale fitted with a 30 year first order loess low-pass filter (thick red line). B) North Iceland ΔR^1 (orange line with black bars) plotted with the corresponding values from the 50 year first order loess low pass filtered $\delta^{18}\text{O}$ -shell anomalies (red line with black triangles).



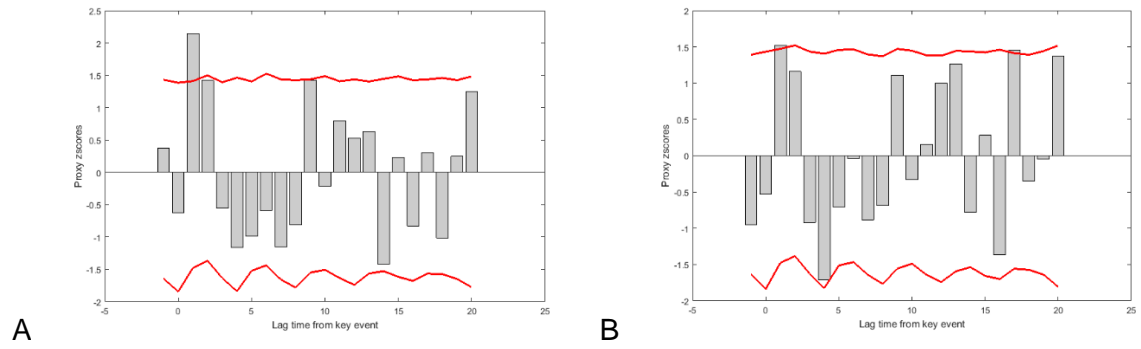
Supplementary Figure 5: Linear regression analysis between the $\delta^{18}\text{O}$ -shell series and the North Iceland ΔR series¹. The $\delta^{18}\text{O}$ -shell data were filtered to match the approximate resolution of the ΔR series (50 year first order loess low pass filter) and only the years with corresponding ΔR data were used in the analyses. $R=-0.39\pm 0.29$ (95% CI) $n=31$ $P=0.056$.



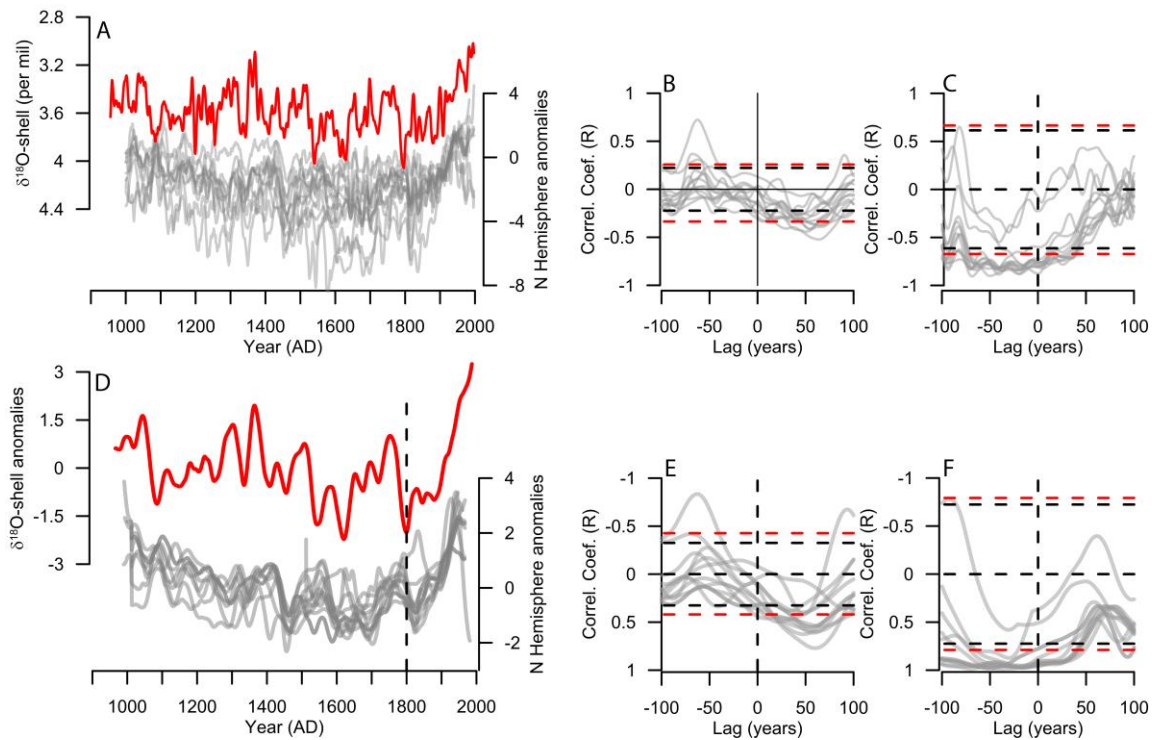
Supplementary Figure 6: Spectral coherence between the $\delta^{18}\text{O}$ -shell series and total solar irradiance⁴ calculated over A) the entire millennium; B) AD 1750-2000; and c) AD 1000-1750.



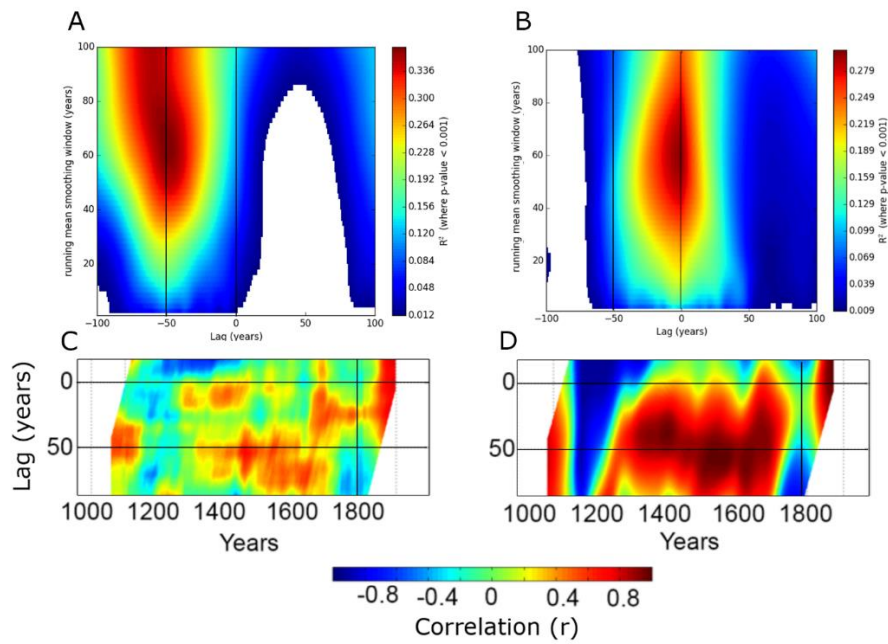
Supplementary Figure 7: Plot of the 50 year high pass filtered $\delta^{18}\text{O}$ -shell (red line), TSI data (black line) and volcanic (black line in lower panel) forcing timeseries⁴ over the last millennium. The TSI data show a marked increase in the amplitude of variability over the period from ca. AD 1750-2000 relative to that over the period AD 1000-1750.



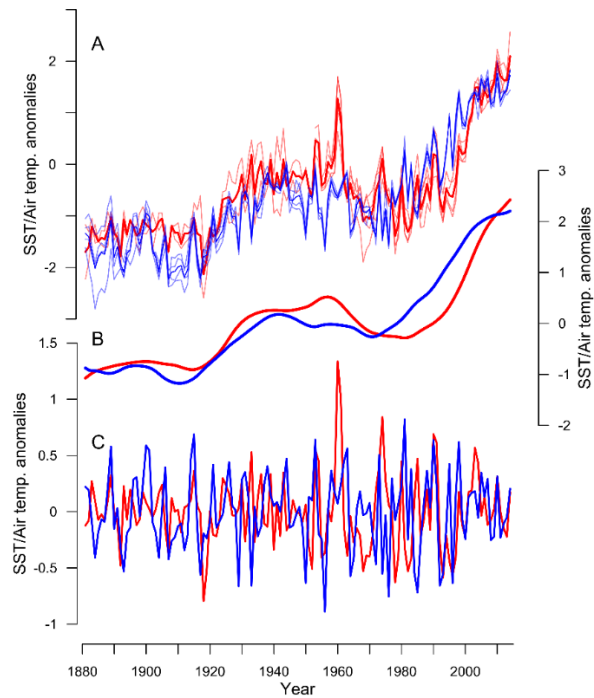
Supplementary Figure 8: SEA of the $\delta^{18}\text{O}$ -shell series using a) the 12, and b) the 30 largest volcanic eruptions of the last millennium. The grey bars represent the mean $\delta^{18}\text{O}$ -index over 22 year analysis window. The red lines indicate the 95% bootstrapped significance level.



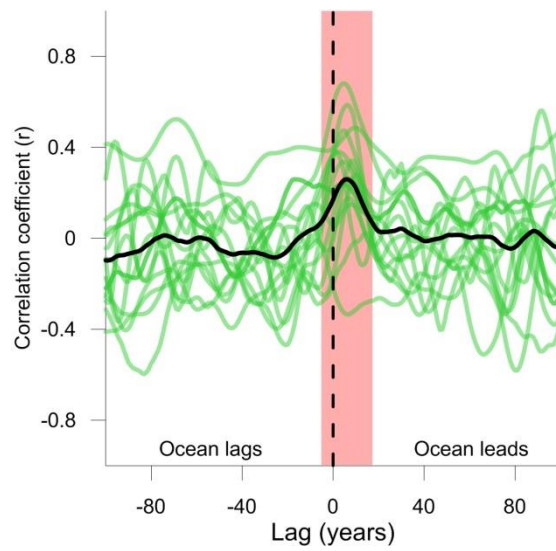
Supplementary Figure 9: Lead lag correlations calculated between the $\delta^{18}\text{O}$ -shell series and thirteen independent northern hemisphere surface air temperature (NHSAT) reconstructions derived from dendrochronological networks⁵⁻¹⁷. a) Decadal low pass filtered $\delta^{18}\text{O}$ -shell (red line) and NHSAT reconstructions (grey lines); b and c) lead lag correlations calculated between the decadal smoothed timeseries over the pre-industrial and industrial periods respectively; d) 50-year first order loess $\delta^{18}\text{O}$ -shell and NHSAT records; e and f) lead lag correlations calculated between the 50 year low pass filtered data over the pre-industrial and industrial periods respectively. b, c, e and f) red and black dashed lines represent the 90 and 95% significance levels taking into account the serial nature of the timeseries. All of the independent NHSAT reconstructions are available through the NOAA palaeo data portal (www.ncdc.noaa.gov/data-access/paleoclimatology-data/datasets).



Supplementary Figure 10: Examination of the lead-lag correlations at different frequencies and the stability of the correlations through time. Lead-lag correlation coefficients calculated between the $\delta^{18}\text{O}$ -shell series and the NHSAT⁵ series calculated over A) the pre-industrial period and B) over the entire record using a range of low-pass filtered data calculated using arithmetic running mean with an increasing window length between one and 100 years. Correlations shown with a $P < 0.001$. C-D) Running lead-lag correlation analyses calculated over 201 year running window between the $\delta^{18}\text{O}$ -shell series and the NHSAT series using C) 10-year low pass filtered data and C) 100-year low pass filtered data; and I) 100-year low pass filtered data.



Supplementary Figure 11: A) Normalised Sub-polar North Atlantic SSTs (blue lines) and Northern Hemisphere surface air temperatures (red lines) extracted from the HadISST1¹⁸, ERSST v4¹⁹, HadSST3^{20,21}, ICOADS²², GISS250²³, HadCRUT4²⁴, NCDC V3²⁵ and Berkeley²⁶ gridded instrumental datasets. B) 20 year low pass filtered sub-polar North Atlantic SSTs and Northern Hemisphere surface air temperatures (red and blue lines respectively). C) 20 year high pass filtered sub-polar North Atlantic SSTs and Northern Hemisphere surface air temperatures (red and blue lines respectively). The high pass filtered data was calculated by subtracting the 20 year first order loess filtered data (B) from the raw data (A). Instrumental data were extracted from a 10° by 20° grid box (65-75°N 10-30°W) north of Iceland.



Supplementary Figure 12: Lead-lag correlation analysis between north Iceland seawater density and corresponding Northern Hemisphere surface air temperatures derived from sixteen CMIP5 models (green lines). The black line represents the mean lead-lag correlations of all the models. Shaded red bar indicates period of peak correlation.

Supplementary Table 1: T test statistics comparing A) the 1951-2000 mean $\delta^{18}\text{O}$ -shell value to the preceding 50 year periods. Means were calculated for 50 year bins with zero years overlap. B) comparing the 20th century with that of the key periods of the last millennium (MCA, LIA, MCA-LIA transition and the entire millennium mean).

A

Period (AD)	Test Value = 1951-2000 mean					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
1901 - 1950	10.708	49	.000	.306	.249	.364
1851 - 1900	15.782	49	.000	.501	.438	.565
1801 - 1850	16.152	49	.000	.512	.448	.576
1751 - 1800	11.323	49	.000	.460	.378	.542
1701- 1750	17.205	49	.000	.388	.342	.433
1651 - 1700	13.112	49	.000	.421	.357	.486
1601 -1650	18.855	49	.000	.611	.546	.676
1551 - 1600	21.174	49	.000	.501	.454	.549
1501 -1550	11.326	49	.000	.457	.376	.538
1451 - 1500	15.217	49	.000	.407	.354	.461
1401 - 1450	14.075	49	.000	.431	.369	.492
1351 - 1400	5.219	49	.000	.214	.132	.297
1301 - 1350	10.684	49	.000	.383	.311	.454
1251 - 1300	9.798	49	.000	.348	.277	.420
1201 - 1250	9.468	49	.000	.353	.278	.428
1151 - 1200	11.093	49	.000	.432	.354	.511
1101 - 1150	20.633	49	.000	.421	.380	.462
1051 - 1100	13.384	49	.000	.462	.393	.532
1001 - 1050	7.705	49	.000	.232	.172	.293
953 - 1000	9.028	47	.000	.308	.239	.376

B

	Test Value = 20th Century Mean				
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference

Period					Lower	Upper
Entire millennium	28.775	1047	.000	.232	.217	.248
LIA	26.938	400	.000	.314	.291	.337
MCA-LIA transition	5.878	98	.000	.164	.108	.219
MCA	17.146	397	.000	.212	.187	.236

Supplementary Note 1:

List of the CMIP5 pre-industrial control simulations, and their references, used to examine the mechanistic relationship between North Iceland sea water density and northern hemisphere air temperatures. CESM1²⁷, CNRM-CM5²⁸, CanESM2²⁹, EC-EARTH³⁰, GFDL-CM3³¹, GFDL-ESM³², GISS-E2³³, HadGEM2-ES³⁴, MOHC-HadGEM2-CC³⁵, IPSL-CM5³⁶, MIROC-ESM³⁷, MIROC5³⁸, MPI-ESM-LR³⁹, MPI-ESM-MR³⁹, MRI-CGCM3⁴⁰, NorESM1-M⁴¹, NorESM1-ME⁴², bcc-csm1-1⁴³ and inmcm4⁴⁴.

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