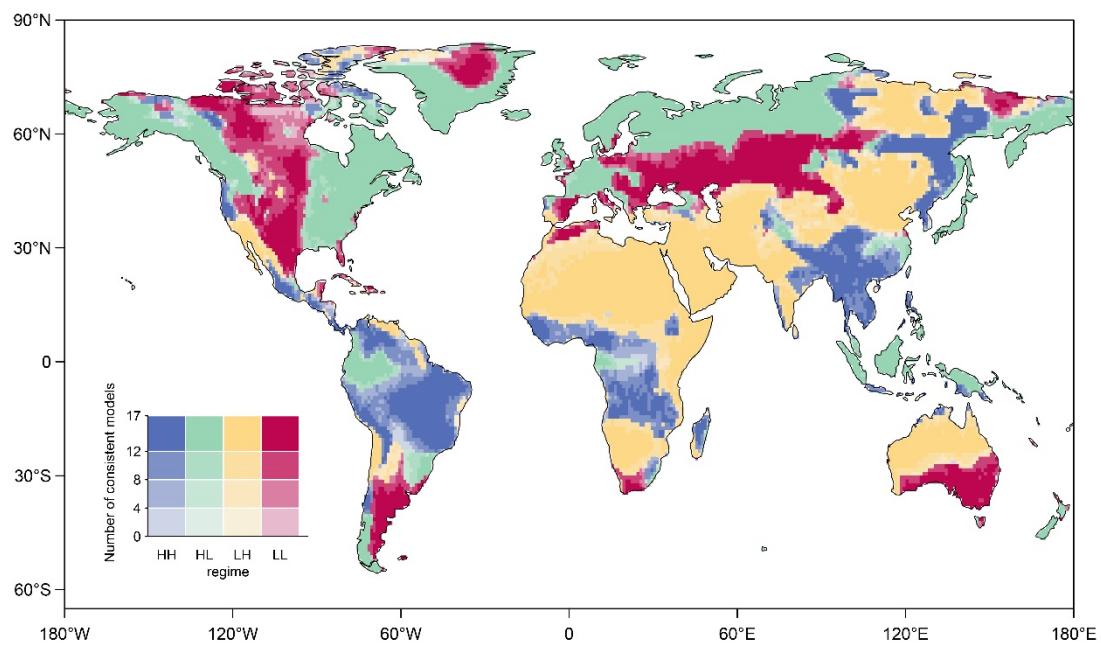
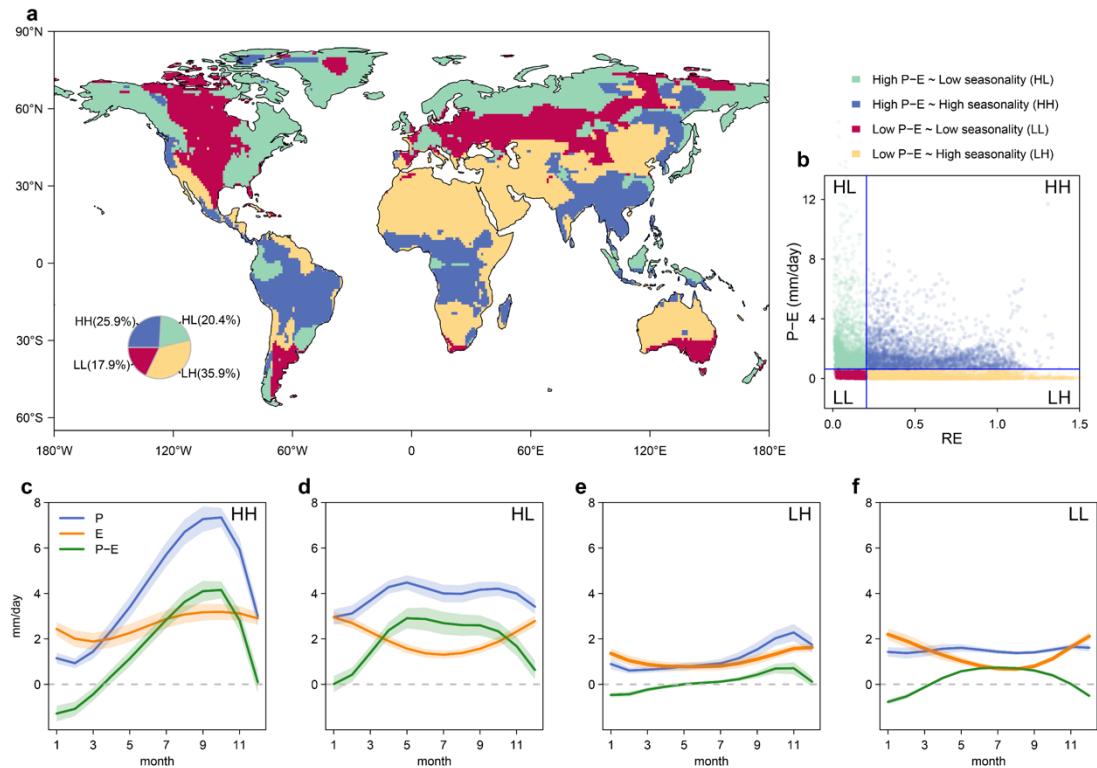


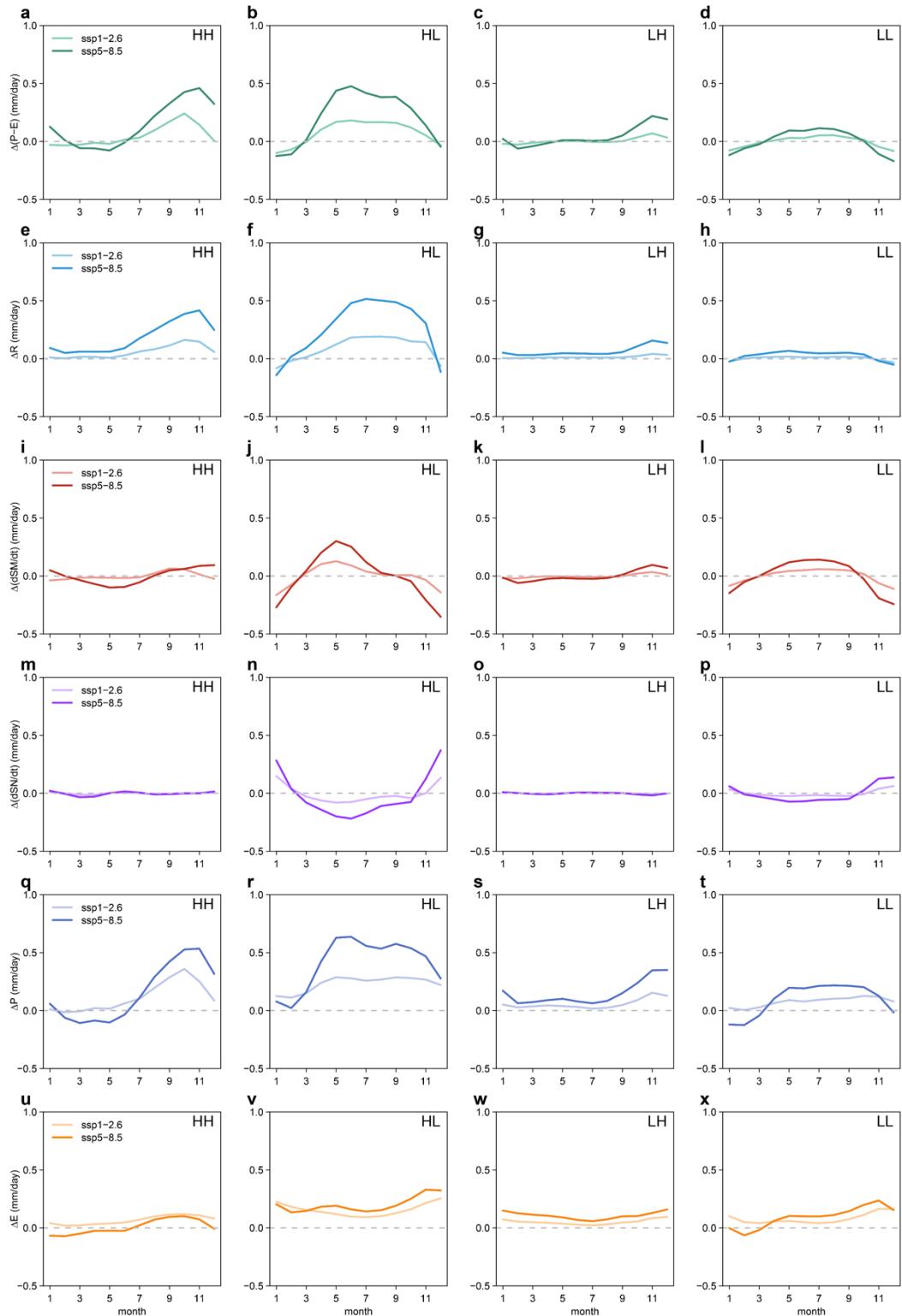
**Figure S1. Global distribution of hydroclimate regimes based on the ERA5 reanalysis.** (a) The global distribution of four hydroclimate regimes based on the median (i.e., 50<sup>th</sup> percentile) thresholds of the mean water availability (P-E) and relative entropy (RE) of precipitation from the ERA5 reanalysis during 1971-2000. The pie plot insets show the proportion of land areas for the four regimes. The first letter represents the high (H) or low (L) level of the mean P-E and the second letter for the level of hydroclimate seasonality. (b) Distribution of the mean P-E and RE across land grid cells, and the median thresholds are shown as blue lines. (c-f) Monthly mean precipitation (P) in the four regimes during the periods of 1940-1959 and 2001-2020 based on the ERA5 reanalysis and the historical and future (ssp1-2.6 and ssp5-8.5) simulations of CMIP6 models. (g-n) the same as (c-f), but for evaporation (E, g-j), and surface water availability (P-E, k-n). Month 1 along the x-axis is associated with the month with the lowest P-E during the historical period.



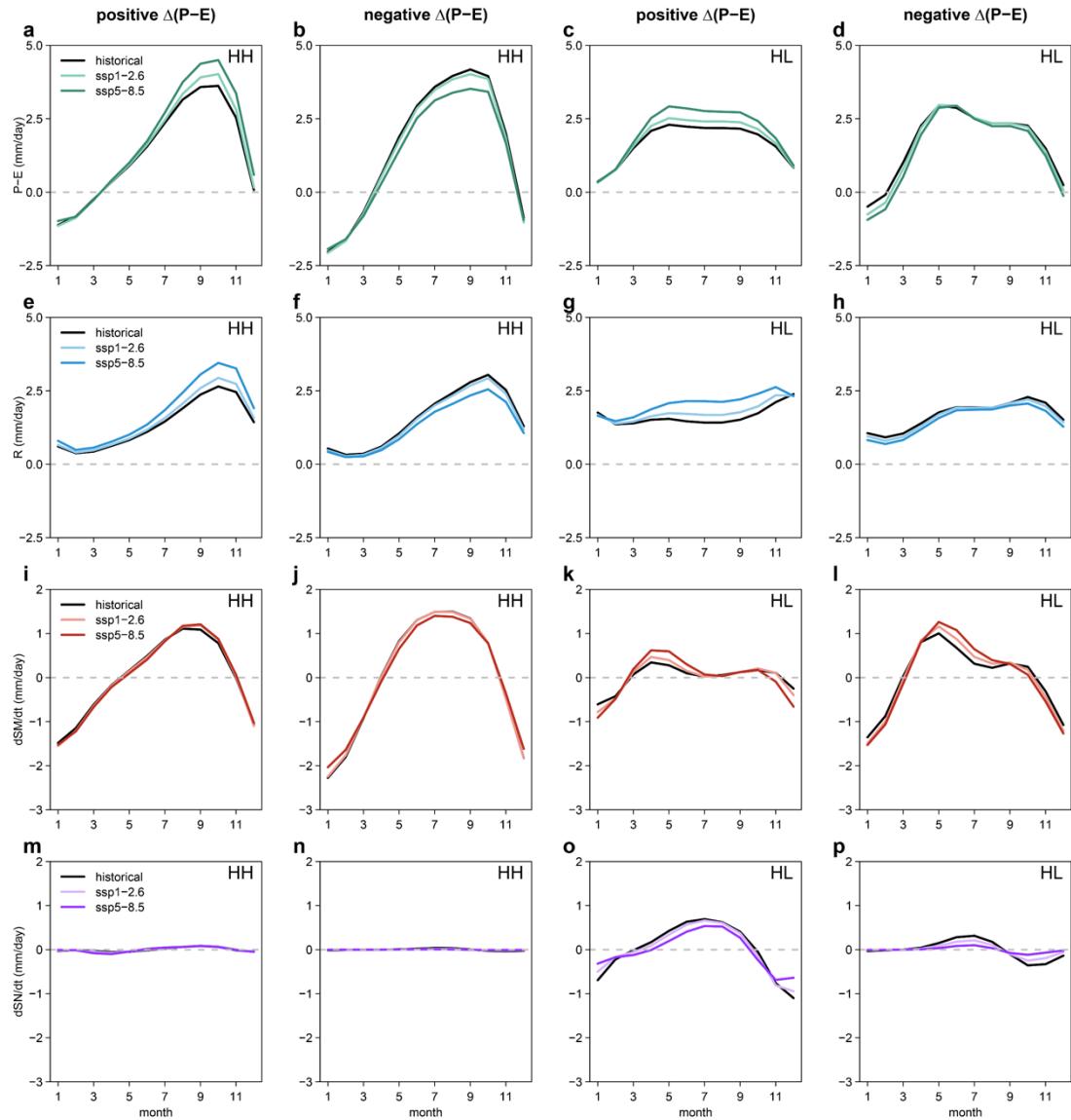
**Figure S2. Multi-model consistency in the global distribution of hydroclimate regimes as shown in Fig. 1a.**



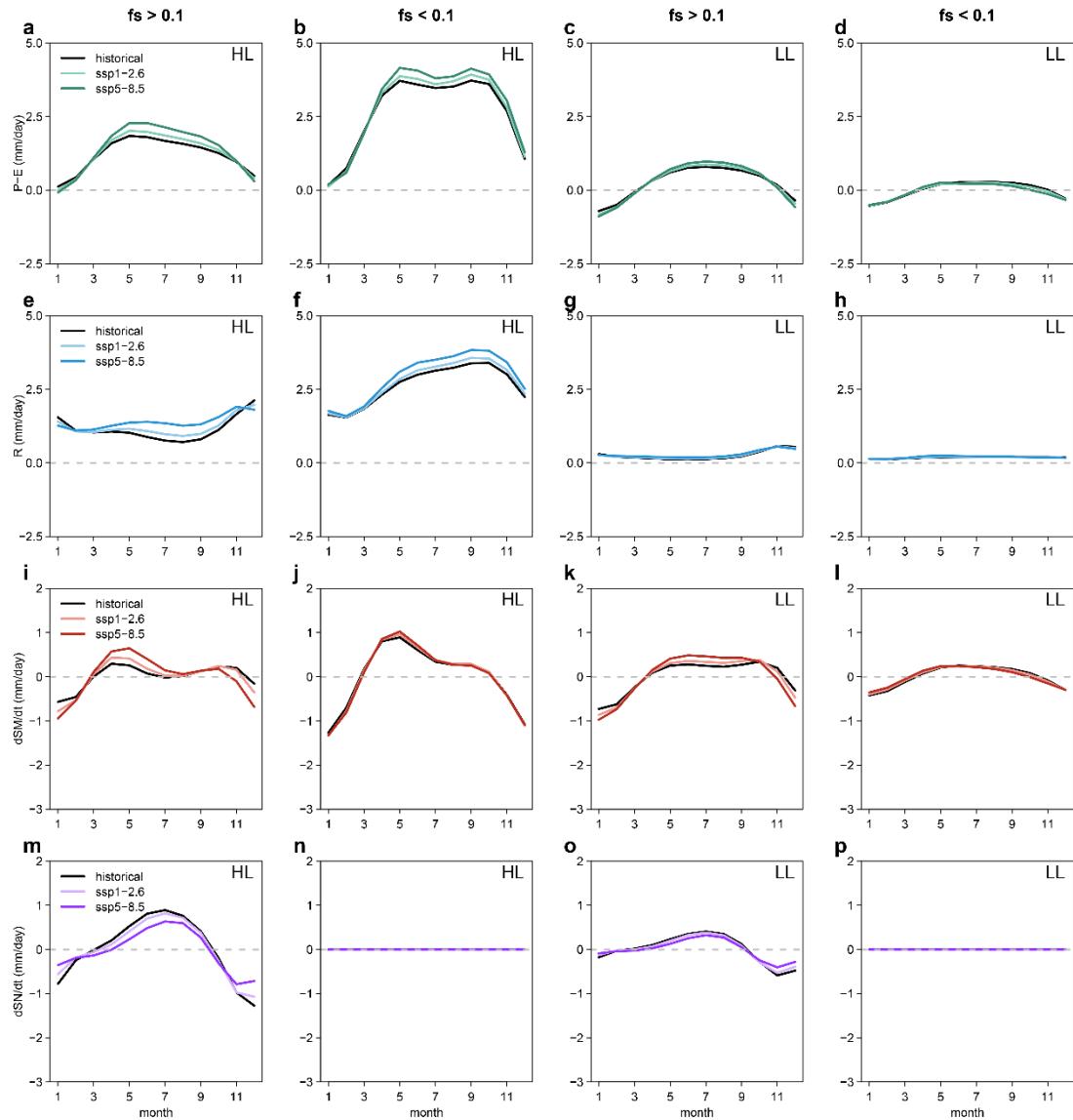
**Figure S3. Global distribution of hydroclimate regimes in future projections.** (a) The global distribution of four hydroclimate regimes based on the median (i.e., 50<sup>th</sup> percentile) thresholds of the multi-model mean water availability (P-E) and relative entropy (RE) of precipitation during the future period (2071-2100, ssp5-8.5). The pie plot insets show the proportion of land areas for the four regimes. The first letter represents the high (H) or low (L) level of the mean P-E and the second letter for the level of hydroclimate seasonality. (b) Distribution of the multi-model mean P-E and RE across land grid cells, and the median thresholds are shown as blue lines. (c-f) Multi-model mean precipitation (P), evaporation (E), and surface water availability (P-E) in the regime HH (c), HL (d), LH (e), and LL (f). The shading shows the standard deviation of the hydroclimate variables across the 17 climate models. Month 1 along the x-axis is associated with the month with the lowest P-E during the historical period.



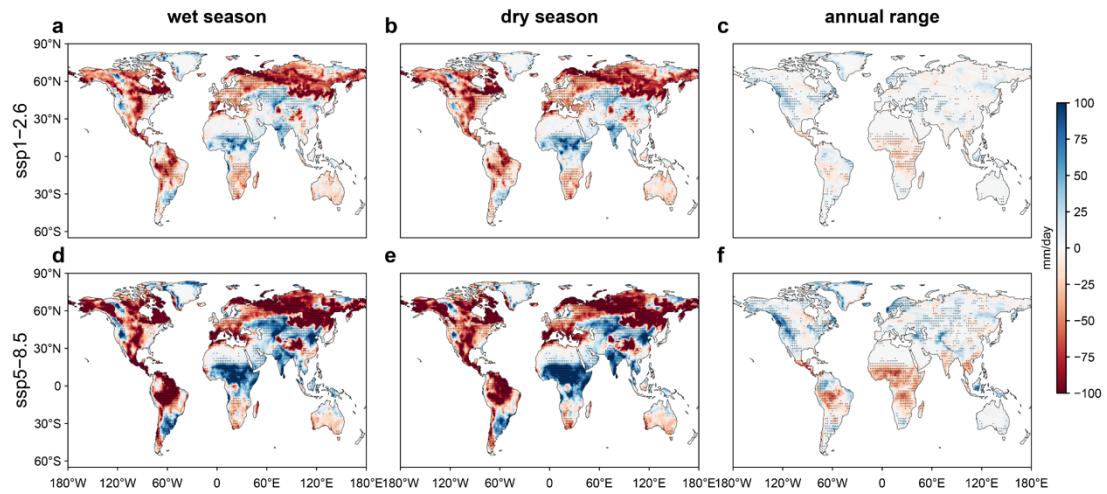
**Figure S4. Multi-model mean seasonal changes of terrestrial water balance for the four hydroclimate regimes.** The same as Fig. 2d-s and Fig. 4g-n, but for net changes in P-E (a-d), R (e-h), dSM/dt (i-l), dSN/dt (m-p), P (q-t), and E (u-x) between the historical (1971-2000) and future (ssp1-2.6 or ssp5-8.5, 2071-2100) periods (future minus historical values). Month 1 along the x-axis is associated with the month with the lowest P-E during the historical period.



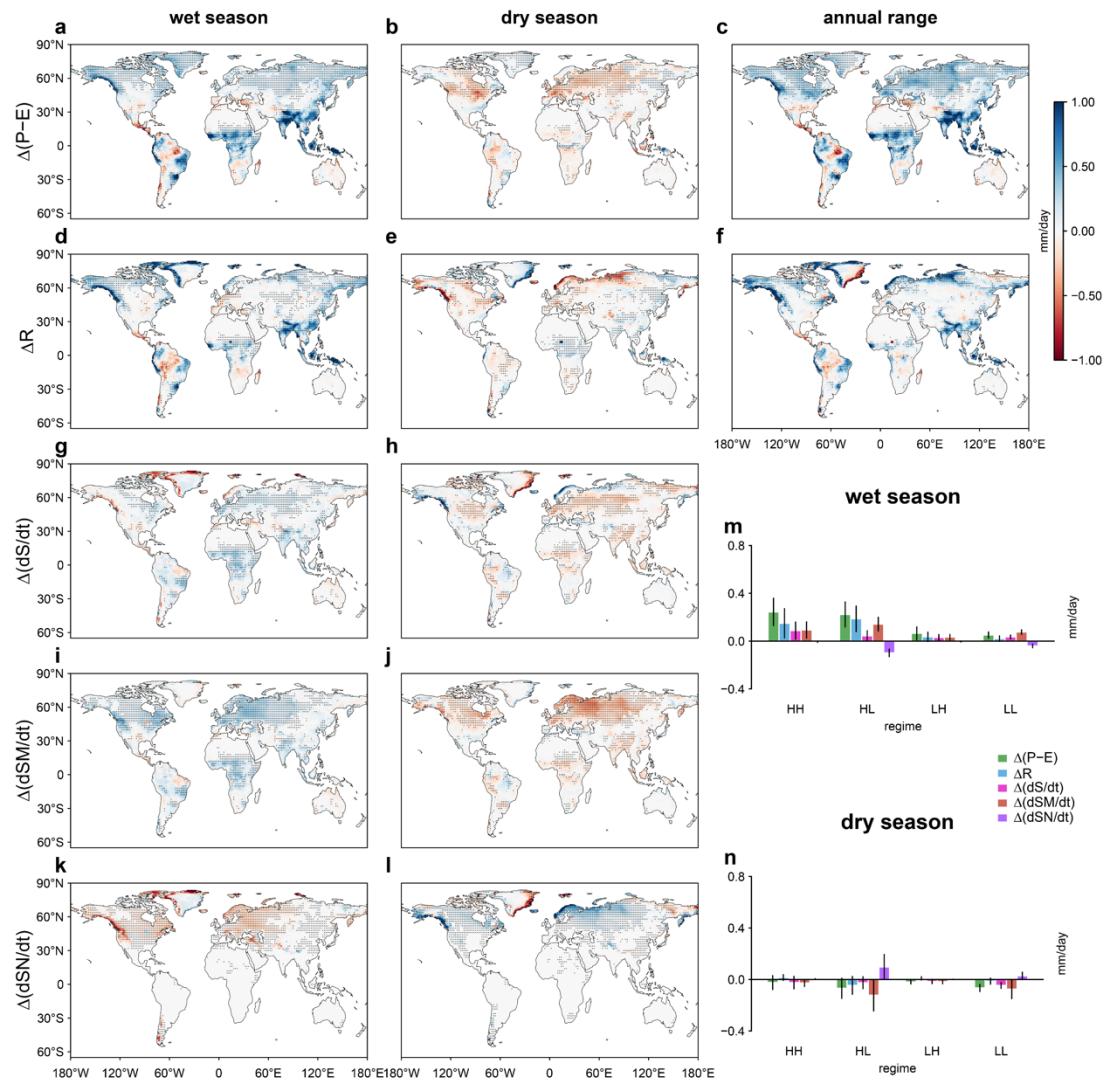
**Figure S5. Future shifts in the mean seasonal cycles of terrestrial water balance for regimes HH and HL.** (a-d) The same as Fig. 2d,e, but for HH and HL areas where water availability increases (i.e., positive  $\Delta(P-E)$ ) and decreases (i.e., negative  $\Delta(P-E)$ ), respectively, from the historical (1971-2000) to future (ssp5-8.5, 2071-2100) periods. (e-p) The same as a-d, but for the mean seasonal cycles of runoff (R, e-h), changes in soil moisture (dSM/dt, i-l) and snow amount (dSN/dt, m-p) over time, for HH and HL areas with positive and negative  $\Delta(P-E)$ . Month 1 along the x-axis is associated with the month with the lowest P-E during the historical period.



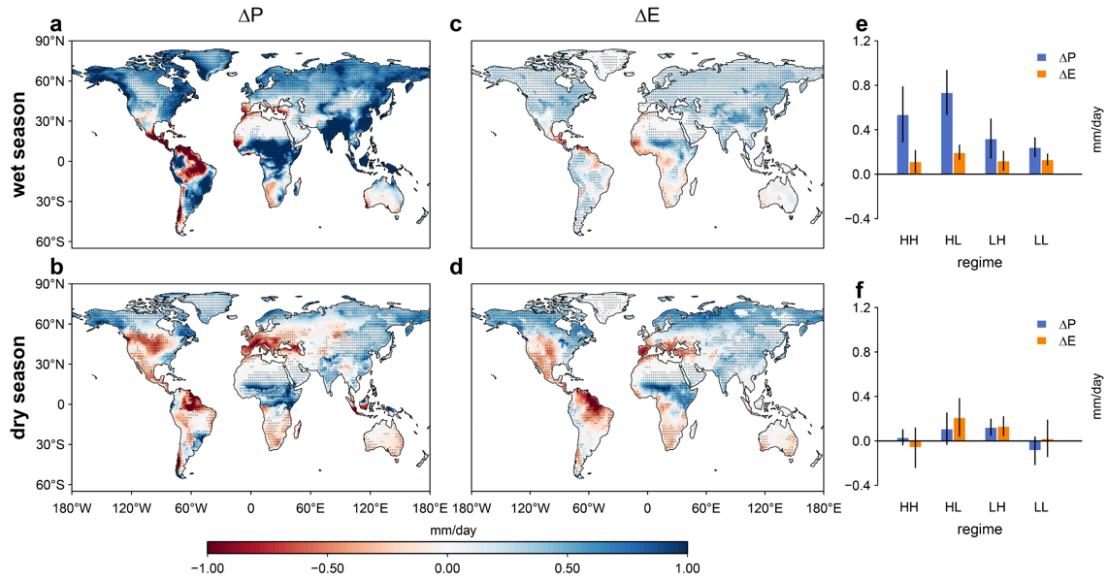
**Figure S6. Future shifts in the mean seasonal cycles of terrestrial water balance for regimes HL and LL.** (a-d) The same as Fig. 2d,e, but for HL and LL areas where the mean annual snowfall fraction of precipitation (fs) is higher (snow-covered regions) and lower (snow-free regions) than 0.1, respectively, from the historical (1971-2000) to future (ssp5-8.5, 2071-2100) periods. (e-p) The same as a-d, but for the mean seasonal cycles of runoff (R, e-h), changes in soil moisture (dSM/dt, i-l) and snow amount (dSN/dt, m-p) over time, for HL and LL areas. Month 1 along the x-axis is associated with the month with the lowest P-E during the historical period.



**Figure S7. Multi-model mean seasonal changes in soil moisture between the historical and future periods.** (a-c) Changes in soil moisture ( $\Delta SM$ ) in the wet season (a) and the dry season (b), and their differences (i.e., the annual range of SM, c) between the historical (1971-2000) and future (2071-2100, ssp1-2.6) periods. (d-f) The same as a-c, but for the differences between the historical and ssp5-8.5 scenarios. The dotted areas denote the sign of  $\Delta SM$  is consistent with the sign of multi-model mean  $\Delta SM$  for more than 75% (at least 13) of the 17 models.



**Figure S8. Multi-model mean seasonal changes in water availability between the historical and future periods.** (a-c) Changes in water availability ( $\Delta(P-E)$ ) in the wet season (a) and the dry season (b), and their differences (i.e., the annual range of P-E, c) between the historical (1971-2000) and future (2071-2100, ssp1-2.6) periods. (d-l) The same as a-c, but for runoff (R, d-f), changes in water storage (dS/dt, g,h), soil moisture (dSM/dt, i,j), and snow amount (dSN/dt, k,l) over time during the wet and dry seasons. The dotted areas denote the sign of changes in the variables is consistent with the sign of multi-model means for more than 75% (at least 13) of the 17 models. (m,n) The area-weighted mean  $\Delta(P-E)$ ,  $\Delta R$ ,  $\Delta(dS/dt)$ ,  $\Delta(dSM/dt)$  and  $\Delta(dSN/dt)$  for the four regimes between the historical and future periods. The error bars show the standard deviations of the variables across the 17 models.



**Figure S9. Multi-model mean seasonal changes in precipitation and evapotranspiration between the historical and future periods.** (a-b) Changes in precipitation ( $\Delta P$ ) in the wet season (a) and the dry season (b) between the historical (1971-2000) and future (2071-2100, ssp5-8.5) periods. (c-d) The same as a-b, but for changes in evapotranspiration ( $\Delta E$ ). The dotted areas denote the sign of  $\Delta P$  or  $\Delta E$  is consistent with the sign of multi-model means for more than 75% (at least 13) of the 17 models. (e-f) The area-weighted mean  $\Delta P$  and  $\Delta E$  for the four regimes between the historical and future periods. The error bars show the standard deviations of  $\Delta P$  and  $\Delta E$  across the 17 models.

**Table S1.** List of the 17 CMIP6 models used in this study.

No.	Model	Ensemble	Spatial Resolution (Lon. x Lat.)	Modeling Center
1	ACCESS-CM2	r1i1p1f1	1.9°×1.3°	Commonwealth Scientific and Industrial Research Organization (CSIRO) Australian Research Council Centre of Excellence for Climate System Science (ARCCSS)
2	ACCESS-ESM1-5	r1i1p1f1	1.9°×1.2°	Commonwealth Scientific and Industrial Research Organization (CSIRO)
3	CESM2-WACCM	r1i1p1f1	1.3°×0.9°	National Center for Atmospheric Research (NCAR)
4	CNRM-CM6-1	r1i1p1f2	1.4°×1.4°	Centre National de Recherches Météorologiques (CNRM) Centre Européen de Recherche et Formation Avancée en Calcul Scientifique (CERFACS)
5	CNRM-CM6-1-HR	r1i1p1f2	0.5°×0.5°	
6	CNRM-ESM2-1	r1i1p1f2	1.4°×1.4°	
7	EC-EARTH3	r1i1p1f1	0.7°×0.7°	EC-EARTH consortium
8	EC-EARTH3-Veg	r1i1p1f1	0.7°×0.7°	
9	HadGEM3-GC31-LL	r1i1p1f3	1.9°×1.3°	Met Office Hadley Centre (MOHC) Natural Environment Research Council (NERC)
10	HadGEM3-GC31-MM	r1i1p1f3	0.8°×0.6°	
11	IPSL-CM6A-LR	r1i1p1f1	2.5°×1.3°	Institut Pierre Simon Laplace (IPSL)
12	MIROC6	r1i1p1f1	1.4°×1.4°	Japan Agency for Marine-Earth Science and Technology (JAMSTEC) Atmosphere and Ocean Research Institute (AORI) National Institute for Environmental Studies (NIES) RIKEN Center for Computational Science (RCCS)
13	MIROC-ES2L	r1i1p1f2	2.8°×2.8°	
14	MPI-ESM1-2-HR	r1i1p1f1	0.9°×0.9°	
15	MPI-ESM1-2-LR	r1i1p1f1	1.9°×1.9°	
16	MRI-ESM2-0	r1i1p1f1	1.1°×1.1°	Meteorological Research Institute (MRI)
17	UKESM1-0-LL	r1i1p1f2	1.9°×1.3°	Met Office Hadley Centre (MOHC) Natural Environment Research Council (NERC) National Institute of Meteorological Sciences/Korea Meteorological Administration (NIMS-KMA) National Institute of Water and Atmospheric Research (NIWA)