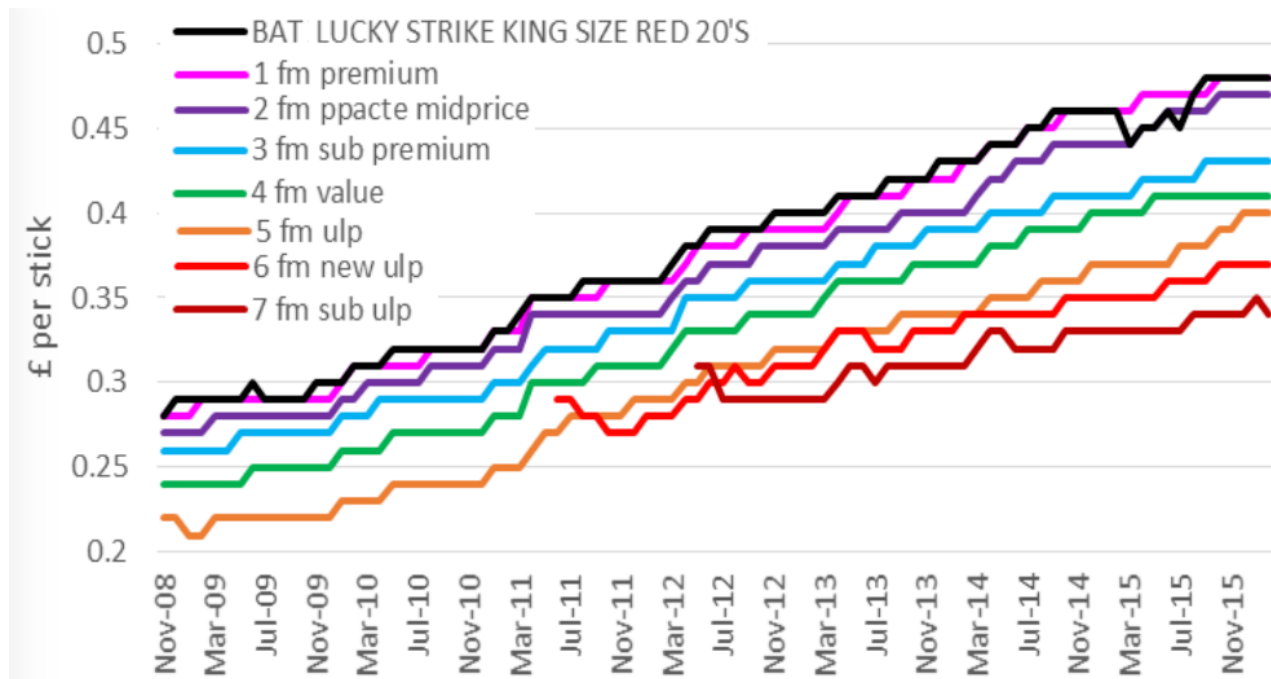
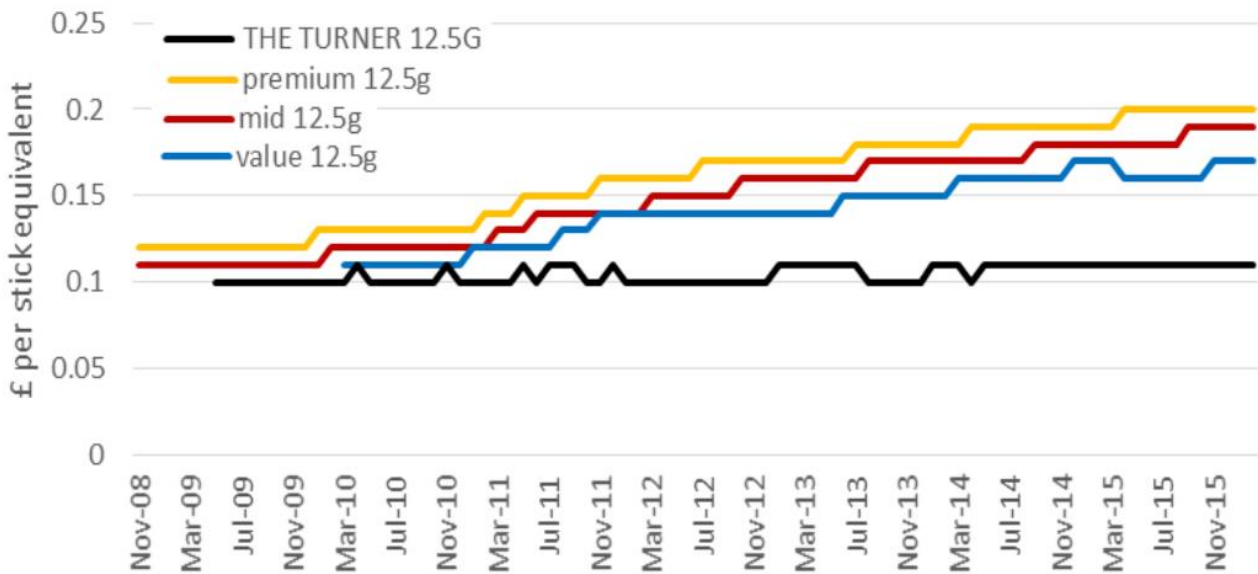


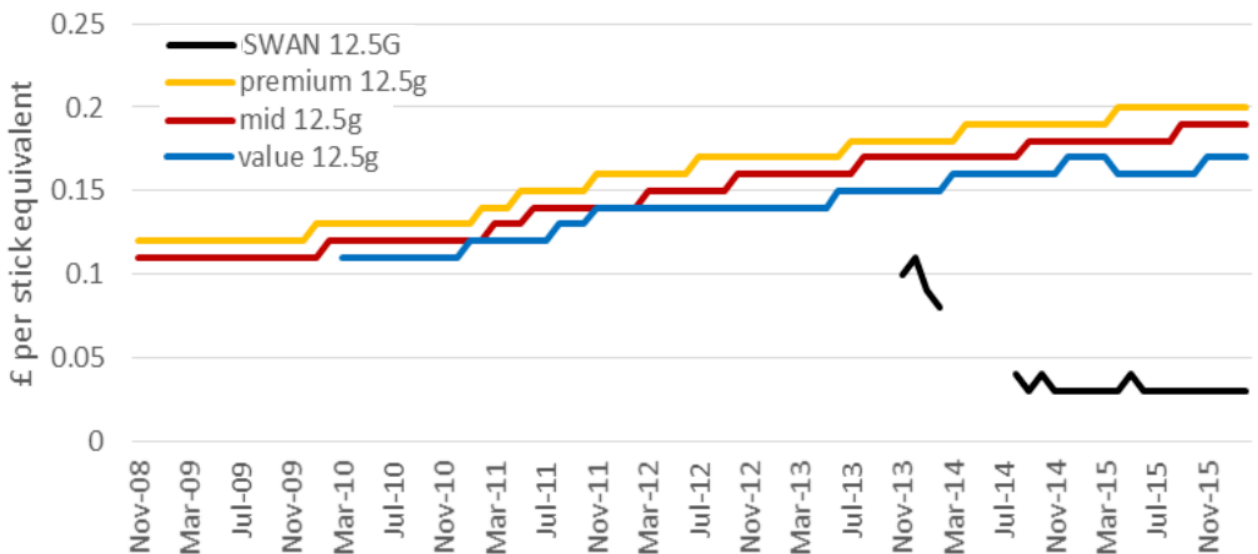
Figure S1, Figure S2, and Figure S3 (below) illustrate the process of allocating new SKUs to price segments.



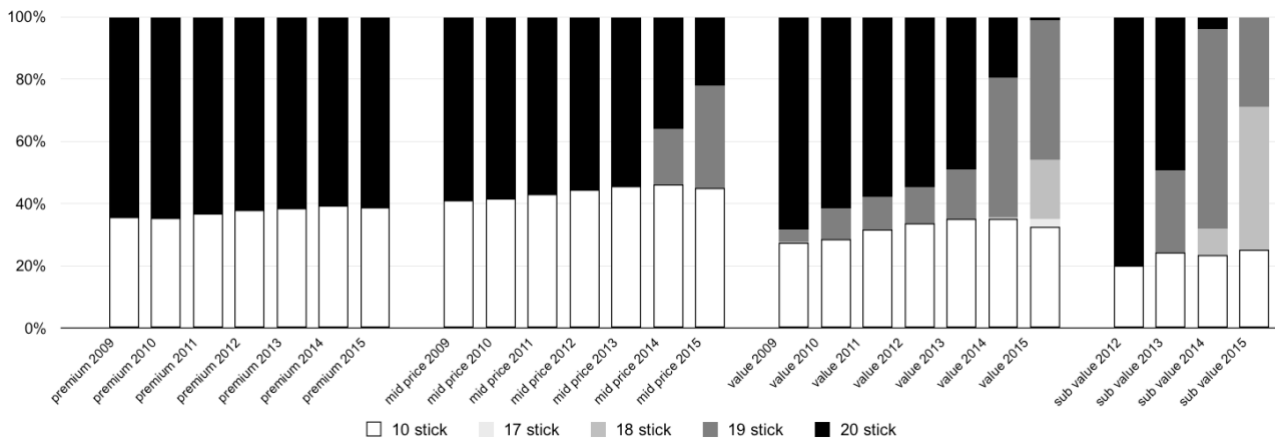
**Figure S1.** Lucky Strike Red king size 20s factory-made (FM) cigarette SKU depicted alongside weighted average price segments for already allocated FM cigarette SKUs, illustrating how SKUs were allocated to the price segment they spent most of their time in (in this case the premium segment). BAT = British American Tobacco.



**Figure S2.** The Turner 12.5g roll-your-own (RYO) tobacco SKU depicted alongside weighted average price segments for already allocated RYO tobacco SKUs, illustrating how SKUs were allocated to the price segment they spent the most time in (in this case the value segment).



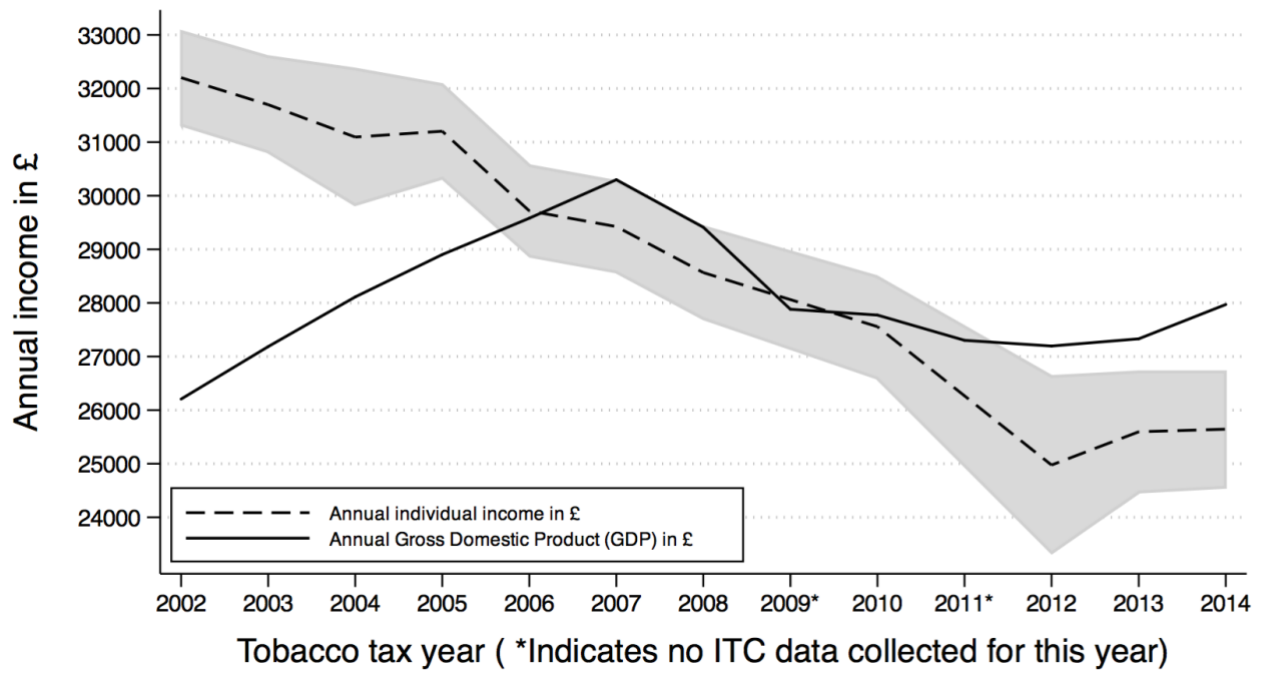
**Figure S3.** Swan SKU depicted alongside weighted average price segments for already allocated roll-your-own (RYO) tobacco SKUs, illustrating how the RYO accessory brand Swan, which was originally labelled in the Nielsen data as an RYO tobacco SKU, was subsequently excluded from segmentation due to its atypically low pricing, suggesting this was actually not RYO tobacco but accessories such as rolling papers or filters.



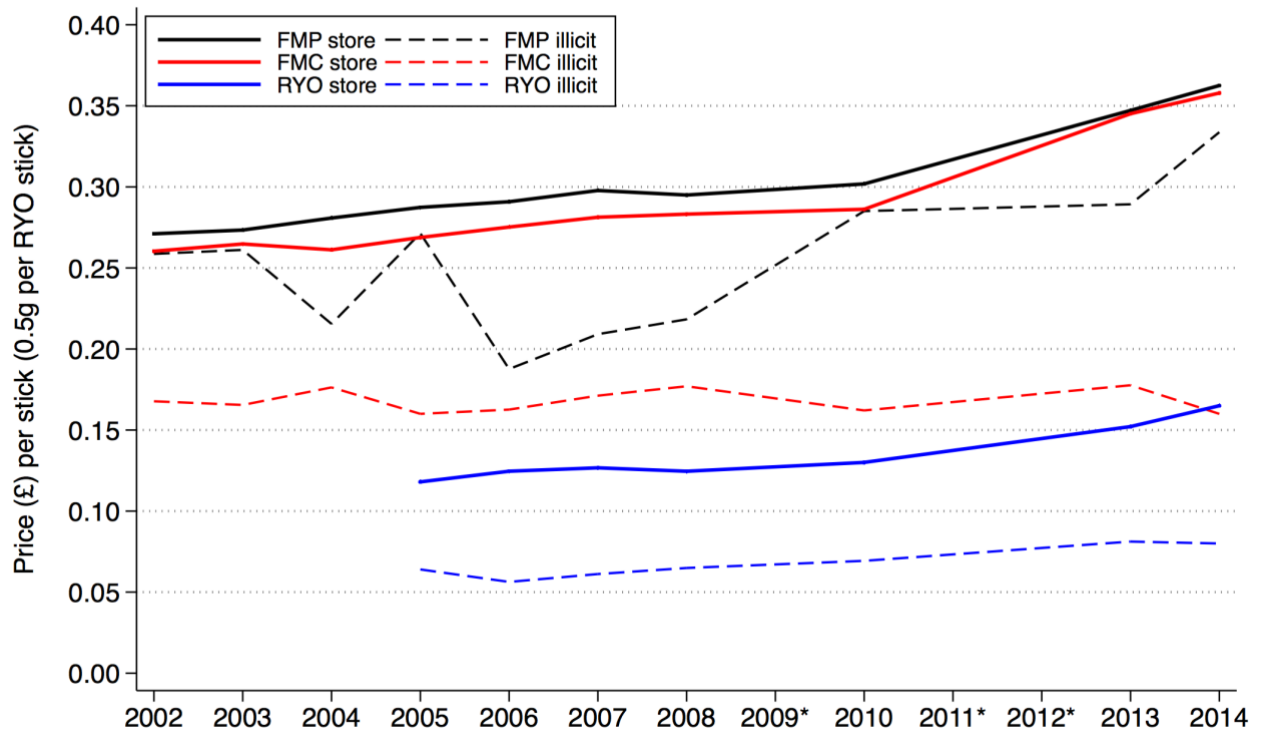
**Figure S4.** Percentage market share of most popular pack sizes (sticks per pack) for factory-made cigarettes, by year (note that the sub value segment only became available from 2012 onwards).



**Figure S5.** Percentage market share of most popular pack sizes (grams per pack) for roll-your-own tobacco, by year.



**Figure S6.** ITC data study 2 - Annual individualised income for our sample of smokers in the ITC data, alongside annual Gross Domestic Product (GDP) for the United Kingdom, over the survey period.



**Figure S7.** ITC data study 1 - Weighted median prices of different product types purchased from UK store based sources (bold lines) versus sources most likely to constitute illicit purchases (informal sellers, friends/ relatives, and non-UK/ non-store "other" responses, see main text for details). FMP = factory-made cigarettes purchased by the pack; FMC = factory-made cigarettes purchased by the carton; RYO = roll-your-own tobacco.