

Morgan Stanley Structured Products

ISIN	NAME	UNDERLYINGS	CURRENCY	MID LEVEL	ISSUE DATE	MATURITY DATE
GB00BWWZ2229	Defensive Digital Note on FTSE 100 & Eurostoxx 50 Indices (6Y, GBP)	EURO STOXX 50 Index (PR), FTSE 100 Index	GBP	154.73	05.05.2015	05.05.2021
FR0013201076	EDF Perspective 2016	Electricite de France (EDF)	EUR	107.50	28.09.2016	15.12.2022
GB00BYYB1H05	FTSE 100 Bonus Note (6Y, GBP)	FTSE 100 Index	GBP	109.53	05.08.2015	05.08.2021
GB00BXC8CL74	FTSE 100 Bonus Note (6yr)	FTSE 100 Index	GBP	0.49	27.05.2015	27.05.2021
GB00BYNQK47	FTSE 100 Supertracker (6Y, GBP)	FTSE 100 Index	GBP	122.27	09.09.2015	09.09.2021
GB00BYRK8W87	FTSE 100 Synthetic Zero Accrual (6Y, GBP)	FTSE 100 Index	GBP	143.42	18.08.2015	18.08.2021
XS1004671431	Morgan Stanley Growth Note on Eurostoxx 50 Index (9Y, EUR)	EURO STOXX 50 Index (PR)	EUR	130.40	07.02.2014	07.02.2023
GB00BY7R2V62	S&P 500 Supertracker Note (6Y, USD)	S&P 500 Index	USD	0.00	12.11.2015	12.11.2021
FR0013199593	ZEN Novembre 2016		EUR	0.00	11.08.2016	14.12.2026