

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 |
| GB00BYNQQK47 | 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 |