

INTERNATIONAL PRODUCT SUITE

16 September 2024



GROWTH

Issuer	Underlying asset(s)	Coupon per annum	Coupon barrier	Coupon observations	Autocall barrier	Autocall observations	Protection barrier	Term	ISIN	Closing date	Link to factsheet
BBVA (A3/A) Classic Autocallable Note 21	S&P 500 Index Nikkei 225 Index Euro Stoxx 50 Index	USD: 10.5% GBP: 10.0%	-	-	100%	Semi-Annual from end of year 1	65%	6 Years (max)	USD - XS2834730074 GBP - XS2834730157	11 October 2024	Factsheet
Morgan Stanley (A1/A+/A-) Classic Autocallable Note	Euro Stoxx 50 Index S&P 500 Index Nikkei 225 Index	USD: 12.15% GBP: 11.25%	-	-	100%	Annual from end of year 1	60%	6 Years (max)	USD - XS2862296386 GBP - XS2862296469	20 September 2024	Factsheet

INCOME

Issuer	Underlying asset(s)	Coupon per annum	Coupon barrier	Coupon observations	Autocall barrier	Autocall observations	Protection barrier	Term	ISIN	Closing date	Link to factsheet
Morgan Stanley (A1/A+/A-) Prime Income Note	Euro Stoxx 50 Index NASDAQ100® Index Nikkei 225 Index	USD: 7.50% GBP: 7.50%	85%	Semi-Annual	100%	Semi-Annual from end of year 1	65%	6 Years (max)	USD - XS2877318258 GBP - XS2877318175	18 October 2024	Factsheet
Morgan Stanley (A1/A+/A-) Global Markets Income Note 3	FTSE MIB Index Nikkei 225 Index Russell 2000 Index	USD: 9.2% GBP: 9.0%	85%	Semi-Annual	100%	Annual from end of year 2	65%	6 Years (max)	USD - XS2877164272 GBP - XS2877164785	4 October 2024	Factsheet
Morgan Stanley (A1/A+/A-) Phoenix Quarterly Income Note	Euro Stoxx 50 Index S&P 500 Index Nikkei 225 Index	USD: 6.30% GBP: 6.05%	80%	Quarterly	100%	Annual from end of year 1	60%	6 Years (max)	USD - XS2862296626 GBP - XS2862296543	20 September 2024	Factsheet

CAPITAL PROTECTED

Issuer	Underlying asset(s)	Coupon per annum	Coupon barrier	Coupon observations	Autocall barrier	Autocall observations	Protection barrier	Term	ISIN	Closing date	Link to factsheet
Goldman Sachs (A1/A+/A+) 95% Capital Protected Autocall Note 5	S&P 500 Index Nikkei 225 Index Euro Stoxx 50 Index	USD: 7.0% GBP: 7.2%	-	-	100%	Semi-Annual from end of year 3	95% Capital Protected	6 Years (max)	USD - XS2835201455 GBP - XS2835221990	18 October 2024	Factsheet
Morgan Stanley (A1/A+/A-) S&P 500 100% Capital Protected Note 3	S&P 500 Index	USD: 130% x quarterly arithmetic averaged performance of the Underlying					100% Capital Protected	6 years	USD: XS2877245352	9 October 2024	Factsheet
Morgan Stanley (A1/A+/A-) Fundsmith 95% Capital Protected Note 19	Fundsmith Equity Fund Sicav T EUR Acc	USD: 142% x quarterly arithmetic averaged performance of the Underlying					95% Capital Protected	6 years	USD: XS2877263504	11 October 2024	Factsheet