MORGAN STANLEY
Form FWP
October 05, 2018

Morgan Stanley Finance LLC	Free Writing Prospectus to Preliminary Terms No. 1,058 Registration Statement Nos. 333-221595; 333-221595-01 Dated October 5, 2018 Filed pursuant to Rule 433

Structured Investments

Trigger PLUS Based on the Value of the Worst Performing of the S&P 500® Index and the Russell 2000® Index due October 31, 2023

This document provides a summary of the terms of the Trigger PLUS offered by Morgan Stanley Finance LLC. Investors should review carefully the accompanying preliminary terms, product supplement, index supplement and prospectus prior to making an investment decision.

SUMMARY TERMS

Issuer:	Morgan Stanley Finance LLC ("MSFL")
Guarantor:	Morgan Stanley
Maturity date:	October 31, 2023
Underlying indices:	S&P 500® Index (the "SPX Index") and Russell 2000® Index (the "RTY Index"). For more information about the underlying indices, see the accompanying preliminary terms.
Valuation date:	October 26, 2023, subject to postponement for non-index business days and certain market disruption events
Payment at maturity:	If the final index value of **each underlying index** is *greater than* its respective initial index value, $1,000 + leveraged upside payment If the final index value of **either underlying index** is *less than or equal to* its respective initial index value, but the final index value of each underlying index is *greater than or equal to* its respective trigger level: $1,000 If the final index value of **either underlying index** is *less than* its respective trigger level: $1,000 x index performance factor of the worst performing underlying index *Under these circumstances, the payment at maturity will be less than the stated principal amount of $1,000 and will represent a loss of at least 50%, and possibly all of your investment.*
Leveraged upside payment:	$1,000 × leverage factor × index percent change of the worst performing underlying index

Leverage factor:	At least 125%. The actual leverage factor will be determined on the pricing date.
Index percent change:	With respect to each underlying index, (final index value – initial index value) / initial index value
Worst performing underlying index:	The underlying index with the lesser index percent change