Cheng James Form 3 October 10, 2006

#### FORM 3

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF

**SECURITIES** 

OMB APPROVAL

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Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section

30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting 2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol Person \* Statement Morgan Stanley China A Share Fund, Inc. [CAF] Sharma Ruchir (Month/Day/Year) 09/27/2006 (Last) (First) (Middle) 4. Relationship of Reporting 5. If Amendment, Date Original Person(s) to Issuer Filed(Month/Day/Year) **MORGAN STANLEY** (Check all applicable) **INVESTMENT** MANAGEMENT. 1221 10% Owner Director **AVENUE OF THE AMERICAS** Officer \_X\_ Other FLOOR 5 (give title below) (specify below) Portfolio Manager (Street) 6. Individual or Joint/Group Filing(Check Applicable Line) Form filed by One Reporting NEW YORK. NYÂ 10020 Person \_X\_ Form filed by More than One Reporting Person (City) (State) (Zip) Table I - Non-Derivative Securities Beneficially Owned 4. Nature of Indirect Beneficial 1. Title of Security 2. Amount of Securities 3. (Instr. 4) Beneficially Owned Ownership Ownership (Instr. 4) Form: (Instr. 5) Direct (D) or Indirect (I) (Instr. 5) Reminder: Report on a separate line for each class of securities beneficially SEC 1473 (7-02) owned directly or indirectly. Persons who respond to the collection of information contained in this form are not

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

required to respond unless the form displays a

currently valid OMB control number.

1. Title of Derivative Security 2. Date Exercisable and 3. Title and Amount of 5. 6. Nature of Indirect (Instr. 4) **Expiration Date** Securities Underlying Conversion Ownership Beneficial Ownership (Month/Day/Year) **Derivative Security** or Exercise Form of (Instr. 5) (Instr. 4) Price of Derivative

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Date Expiration Title Exercisable Date

Amount or Derivative Number of Security Shares

Direct (D) or Indirect (I)

Security:

(1) (Instr. 5)

### **Reporting Owners**

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Sharma Ruchir MORGAN STANLEY INVESTMENT MANAGEMENT 1221 AVENUE OF THE AMERICAS FLOOR 5 NEW YORK, NY 10020	Â	Â	Â	Portfolio Manager
Cheng James MORGAN STANLEY INVESTMENT MANAGEMENT 1221 AVENUE OF THE AMERICAS FLOOR 5 NEW YORK, NY 10020	Â	Â	Â	Portfolio Manager

# **Signatures**

Mary Mullin 10/10/2006

\*\*Signature of Reporting Person Date

# **Explanation of Responses:**

No securities are beneficially owned

- If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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