

Morgan Stanley China A Share Fund, Inc.  
Form N-Q  
May 29, 2009

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

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-21926

**MORGAN STANLEY CHINA A SHARE FUND, INC.**  
(Exact name of registrant as specified in charter)

522 FIFTH AVENUE NEW YORK, NY  
(Address of principal executive offices)

10036  
(Zip code)

**RANDY TAKIAN**

522 FIFTH AVENUE NEW YORK, NY, 10036  
(Name and address of agent for service)

Registrant's telephone number, including area code: 1-800-231-2608

Date of fiscal year end: 12/31

Date of reporting period: 3/31/09

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**Item 1. Schedule of Investments.**

The Fund's schedule of investment as of the close of the reporting period prepared pursuant to Rule 12-12 Regulation S-X is as follows:

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Morgan Stanley China A Share Fund, Inc.

Portfolio of Investments

First Quarter Report

March 31, 2009 (unaudited)

|  | Shares     | Value<br>(000) |
|--|------------|----------------|
| <b>COMMON STOCKS (95.3%)</b>                                   |            |                |
| <b>(Unless Otherwise Noted)</b>                                |            |                |
| <b>Beverages (4.2%)</b>  |            |                |
| Kweichow Moutai Co., Ltd., Class A                             | 845,874    | \$ 14,220      |
| <b>Capital Markets (4.9%)</b>                                  |            |                |
| Citic Securities Co., Ltd., Class A                            | 4,445,437  | 16,602         |
| <b>Commercial Banks (16.4%)</b>                                |            |                |
| Bank of Communications Co., Ltd., Class A                      | 11,520,165 | 10,859         |
| China Construction Bank Corp., Class A                         | 31,460,319 | 19,828         |
| China Merchants Bank Co., Ltd., Class A                        | 2,893,796  | 6,762          |
| Huaxia Bank Co., Ltd., Class A                                 | 4,444,500  | 6,968          |
| Industrial & Commercial Bank of China Ltd., Class A            | 19,655,362 | 11,349         |
|  |            | 55,766         |
| <b>Construction &amp; Engineering (3.4%)</b>                   |            |                |
| China Railway Construction Corp., Class A (a)                  | 8,486,160  | 11,675         |
| <b>Construction Materials (10.8%)</b>                          |            |                |
| Anhui Conch Cement Co., Ltd., Class A (a)                      | 4,367,902  | 22,608         |
| Huaxin Cement Co., Ltd., Class A                               | 1,509,656  | 4,925          |
| Ningxia Saima Industry Co. Ltd., Class A (a)                   | 1,450,402  | 5,525          |
| Xinjiang Tianshan Cement Co., Ltd., Class A (a)                | 1,716,684  | 3,633          |
|  |            | 36,691         |
| <b>Electrical Equipment (2.9%)</b>                             |            |                |
| China South Locomotive & Rolling Stock Corp., Class H (a)      | 6,694,000  | 3,059          |
| Shanghai Zhixin Electric Co., Ltd., Class A                    | 1,031,097  | 3,350          |
| TBEA Co., Ltd., Class A (a)                                    | 871,700    | 3,632          |
|  |            | 10,041         |
| <b>Health Care Providers &amp; Services (0.5%)</b>             |            |                |
| China National Medicines Corp. Ltd., Class A                   | 394,288    | 1,557          |
| <b>Household Durables (2.1%)</b>                               |            |                |
| Gree Electric Appliances, Inc., Class A                        | 1,876,988  | 7,152          |
| <b>Independent Power Producers &amp; Energy Traders (4.8%)</b> |            |                |
| Huadian Power International Co., Class A                       | 10,086,600 | 7,499          |
| Huaneng Power International, Inc., Class A                     | 7,511,865  | 8,740          |
|  |            | 16,239         |
| <b>Insurance (7.3%)</b>  |            |                |
| China Life Insurance Co., Ltd., Class A                        | 3,991,658  | 13,458         |
| Ping An Insurance Group Co. of China Ltd., Class A             | 1,969,992  | 11,303         |
|  |            | 24,761         |
| <b>Machinery (9.7%)</b>  |            |                |
| Guangxi Liugong Machinery Co., Ltd., Class A                   | 7,246,962  | 16,363         |
| Zhengzhou Yutong Bus Co., Ltd., Class A                        | 9,609,474  | 16,554         |

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|   |            |                |
|---|------------|----------------|
|   |            | 32,917         |
| <b>Metals &amp; Mining (2.0%)</b>                         |            |                |
| Wuhan Iron & Steel Co., Ltd., Class A                     | 6,178,075  | 6,647          |
| <b>Oil, Gas &amp; Consumable Fuels (6.3%)</b>             |            |                |
| Shanxi Xishan Coal & Electricity Power Co., Ltd., Class A | 6,743,400  | 16,331         |
| Yanzhou Coal Mining Co., Ltd., Class H                    | 7,188,000  | 5,178          |
|   |            | 21,509         |
| <b>Pharmaceuticals (0.4%)</b>                             |            |                |
| Beijing SL Pharmaceutical Co., Ltd., Class A (a)          | 312,627    | 1,525          |
| <b>Real Estate (12.5%)</b>                                |            |                |
| China Merchants Property Development Co., Ltd., Class A   | 3,091,762  | 10,189         |
| China Vanke Co., Ltd., Class A                            | 6,928,905  | 8,397          |
| Gemdale Corp., Class A                                    | 7,726,989  | 12,503         |
| Poly Real Estate Group Co., Ltd., Class A (a)             | 3,595,490  | 11,597         |
|   |            | 42,686         |
| <b>Road &amp; Rail (2.2%)</b>                             |            |                |
| Daqin Railway Co., Ltd., Class A                          | 5,757,900  | 7,517          |
| <b>Specialty Retail (1.4%)</b>                            |            |                |
| GOME Electrical Appliances Holdings Ltd. (b)              | 32,146,000 | 4,645          |
| <b>Transportation Infrastructure (3.5%)</b>               |            |                |
| Jiangxi Ganyue Expressway Co., Ltd., Class A              | 8,151,786  | 11,885         |
| <b>TOTAL COMMON STOCKS (Cost \$274,346)</b>               |            | <b>324,035</b> |
| <b>SHORT-TERM INVESTMENT (0.8%)</b>                       |            |                |
| <b>Investment Company (0.8%)</b>                          |            |                |