Cheng James Form 3 May 29, 2009

FORM 3

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

OMB APPROVAL

OMB

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2005

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF

Number: January 31, Expires:

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SECURITIES

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 MALAYSIA FUND INC [MF] Cheng James (Month/Day/Year) 08/15/2008 (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. 522 FIFTH 10% Owner Director **AVENUE, 20 FLOOR** Officer __X__ Other (give title below) (specify below) (Street) 6. Individual or Joint/Group Portfolio Manager Filing(Check Applicable Line) Form filed by One Reporting Person NEW YORK, NYÂ 10036 _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 Beneficially Owned Ownership Ownership (Instr. 4) (Instr. 4) (Instr. 5) Form: 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 required to respond unless the form displays a

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

currently valid OMB control number.

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

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Date Expiration Title Amount or Security Direct (D)

Exercisable Date Number of or Indirect
Shares (I)

(Instr. 5)

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Cheng James MORGAN STANLEY INVESTMENT MANAGEMENT 522 FIFTH AVENUE, 20 FLOOR NEW YORK, NY 10036	Â	Â	Â	Portfolio Manager
Sharma Ruchir MORGAN STANLEY INVESTMENT MANAGEMENT 522 FIFTH AVENUE, 20 FLOOR NEW YORK, NY 10036	Â	Â	Â	Portfolio Manager

Signatures

/s/Melissa Chia 05/29/2009

**Signature of Date
Reporting Person

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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