SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

SCHEDULE 13G

(Rule 13d-102)

INFORMATION STATEMENT PURSUANT TO RULES 13d-1 AND 13d-2

Under the Securities Exchange Act of 1934 (Amendment No. )

BUILD A BEAR WORKSHOP INC

(Name of Issuer)

Common Stock

(Title of Class of Securities)

120076104

(CUSIP Number)

December 31, 2005

(Date Of Event which Requires Filing of this Statement)

Check the following box if a fee is being paid with this statement [].

- ----

\*The remainder of this cover page shall be filled out for a reporting person's initial filing on this form with respect to the subject class of securities, and for any subsequent amendment containing information which would alter the disclosures provided in a prior cover page.

The information required in the remainder of this cover page shall not be deemed to be "filed" for the purpose of Section 18 of the Securities Exchange Act of 1934 ("Act") or otherwise subject to the liabilities of that section of the Act but shall be subject to all other provisions of the Act (however, see the Notes).

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|---|---|----------------------------------|--|--|--|--|--|
| <pre>1. NAME OF REPORTING PERSON(S) S.S. OR I.R.S. IDENTIFICATION NO. OF ABOVE PERSON(S) Morgan Stanley IRS # 36-314-5972</pre> |   |                                  |  |  |  |  |  |
| 2. CHECK THE  | APPROPRIATE BOX IF A MEMBEF                               | OF A GROUP*                      |  |  |  |  |  |
| 3. SEC USE ON   |   |                                  |  |  |  |  |  |
|   | P OR PLACE OF ORGANIZATION<br>of organization is Delaware | ·.                               |  |  |  |  |  |
| NUMBER OF<br>SHARES<br>BENEFICIALLY   | 5. SOLE VOTING POWER<br>1,799,414                         |                                  |  |  |  |  |  |
|   | 6. SHARED VOTING POWER<br>0                               |                                  |  |  |  |  |  |
| PERSON<br>WITH  | 7. SOLE DISPOSITIVE POWE<br>1,799,414                     | R                                |  |  |  |  |  |
|   | 8. SHARED DISPOSITIVE PC<br>0                             | WER                              |  |  |  |  |  |
| 9. AGGREGATE /<br>1,922,714   | AMOUNT BENEFICIALLY OWNED E                               | Y EACH REPORTING PERSON          |  |  |  |  |  |
| 10. CHECK BOX   | IF THE AGGREGATE AMOUNT IN                                | ROW (9) EXCLUDES CERTAIN SHARES* |  |  |  |  |  |

| <br>1 | .1. | PERCENT<br>9.6%    | OF CLASS        | REPRESENTED | BY  | AMOUNT | IN  | ROW  | (9)  |
|-------|-----|--------------------|-----------------|-------------|-----|--------|-----|------|------|
| <br>1 | .2. | TYPE OF<br>IA, CO, | REPORTING<br>HC | FERSON*     |     |        |     |      |      |
|       |     |                    | *SE             | E INSTRUCTI | ONS | BEFORE | FIL | LING | OUT! |

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|-------------------------------------|---|----------------------------------|
| 1. NAME OF REPORT<br>S.S. OR I.R.S. | ING PERSON(S)<br>IDENTIFICATION NO. OF          | ABOVE PERSON(S)                  |
| Morgan Stanley<br>IRS # 13-304      | Investment Management<br>-0307                  | : Inc.                           |
| 2. CHECK THE APPR                   | OPRIATE BOX IF A MEMBE                          |                                  |
| 3. SEC USE ONLY                     |   |                                  |
|                                     | PLACE OF ORGANIZATION<br>rganization is Delawar | -                                |
| SHARES                              | SOLE VOTING POWER<br>1,696,769                  |                                  |
| OWNED BY 6.<br>EACH                 | SHARED VOTING POWER<br>0                        |                                  |
| REPORTING<br>PERSON 7.<br>WITH      | SOLE DISPOSITIVE POW<br>1,696,769               | /ER                              |
| 8.                                  | 0   |                                  |
| 9. AGGREGATE AMOU<br>1,784,269      |   | BY EACH REPORTING PERSON         |
| 10. CHECK BOX IF T                  | HE AGGREGATE AMOUNT IN                          | ROW (9) EXCLUDES CERTAIN SHARES* |
| 11. PERCENT OF CLA<br>8.9%          | SS REPRESENTED BY AMOU                          | INT IN ROW (9)                   |
| 12. TYPE OF REPORT<br>IA, CO        |   |                                  |
|                                     | *SEE INSTRUCTIONS BEFO                          | DRE FILLING OUT!                 |

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|-----------|---------|---|--|--|--|--|--|
| Item 1.   | (a)     | Name of Issuer:<br>BUILD A BEAR WORKSHOP INC  |  |  |  |  |  |
|           | (b)     | Address of Issuer's Principal Executive Offices:<br>1954 INNERBELT BUSINESS CENTRE DRIVE<br>ST LOUIS, MO 63114                                |  |  |  |  |  |
| Item 2.   | (a)     | Name of Person Filing:<br>(a) Morgan Stanley<br>(b) Morgan Stanley Investment Management Inc.   |  |  |  |  |  |
|           | (b)     | Address of Principal Business Office, or if None, Residence:<br>(a) 1585 Broadway<br>New York, NY 10036                                       |  |  |  |  |  |
|           |         | (b) 1221 Avenue of the Americas<br>New York, NY 10020   |  |  |  |  |  |
|           | (c)     | Citizenship:<br>Incorporated by reference to Item 4 of the<br>cover page pertaining to each reporting person.                                 |  |  |  |  |  |
|           | (d)     | Title of Class of Securities:<br>Common Stock   |  |  |  |  |  |
|           | (e)     | CUSIP Number:<br>120076104  |  |  |  |  |  |
| Item 3.   | (a)     | Morgan Stanley is a parent holding company.   |  |  |  |  |  |
|           | (b)     | Morgan Stanley Investment Management Inc. is an Investment<br>Adviser registered under Section 203 of the Investment<br>Advisers Act of 1940. |  |  |  |  |  |

Item 4. Ownership.

Incorporated by reference to Items (5) - (9) and (11) of the cover page.

- (a) Morgan Stanley is filing solely in its capacity as the parent company of, and indirect beneficial owner of securities held by, one of its business units.
- Item 5. Ownership of Five Percent or Less of a Class.

Inapplicable

Item 6. Ownership of More Than Five Percent on Behalf of Another Person.

Accounts managed on a discretionary basis by Morgan Stanley Investment Management Inc., a wholly owned subsidiary of Morgan Stanley, are known to have the right to receive or the power to direct the receipt of dividends from, or the proceeds from, the sale of such securities. No such account holds more than 5 percent of the class.

See item 4 (a)

- Item 7. Identification and Classification of the Subsidiary which Acquired the Security Being Reported on By the Parent Holding Company.
- Item 8. Identification and Classification of Members of the Group.
- Item 9. Notice of Dissolution of Group.
- Item 10. Certification.

By signing below I certify that, to the best of my knowledge and belief, the securities referred to above were acquired in the ordinary course of business and were not acquired for the purpose of and do not have the effect of changing or influencing the control of the issuer of such securities and were not acquired in connection with or as a participant in any transaction having such purpose or effect. Signature.

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

- Date: February 15, 2006
- Signature: /s/ Dennine Bullard
- Name/Title Dennine Bullard/Executive Director, Morgan Stanley & Co. Incorporated MORGAN STANLEY
- Date: February 15, 2006
- Signature: /s/ Carsten Otto
- Name/Title Carsten Otto/Managing Director, Morgan Stanley Investment Management Inc. MORGAN STANLEY INVESTMENT MANAGEMENT INC.

|           | INDEX TO EXHIBITS                                   | PAGE |
|-----------|---|------|
| EXHIBIT 1 | Agreement to make a joint filing                    | 7    |
| EXHIBIT 2 | Secretary's Certificate Authorizing Dennine Bullard | 8    |
|           | to Sign on behalf of Morgan Stanley                 |      |

\* Attention. Intentional misstatements or omissions of fact constitute federal criminal violations (see 18 U.S.C. 1001).

## EX-99 JOINT FILING AGREEMENT

| CUSIP No. | 120076104  |                          | 13-G     |              |         | Page  | 7 0  | f  | 8 Pages     |  |
|-----------|------------|--------------------------|----------|--------------|---------|-------|------|----|-------------|--|
|           |            | EXHIBI                   | T 1 TO 9 | SCHEDULE 13  | G<br>   |       |      |    |             |  |
|           |            | FE                       |          | 15, 2006<br> |         |       |      |    |             |  |
|           | MORGAN     | STANLEY and              | MORGAN S | STANLEY INV  | ESTMENT | MANA  | GEME | NT | INC.,       |  |
|           | hereby     | agree that,              | unless d | differentia  | ted, th | is Sc | hedu | le | 13G         |  |
|           | is file    | d on behalf              | of each  | of the par   | ties.   |       |      |    |             |  |
|           | MORGAN STA | NLEY                     |          |              |         |       |      |    |             |  |
|           | BY: /s/ De | nnine Bullar             | d        |              |         |       |      |    |             |  |
|           | Dennine Bu | llard/Execut             | ive Dire | ector, Morg  | an Stan | ley & | Co.  | Ir | ncorporated |  |
|           | MORGAN STA | NLEY INVESTM             | ENT MANA | AGEMENT INC  |         |       |      |    |             |  |
|           | BY: /s/ Ca | rsten Otto               |          |              |         |       |      |    |             |  |
|           | Carsten Ot | to/Managing<br>Managemen |          | r, Morgan S  | tanley  | Inves | tmen | t  |             |  |

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### EX-99.b SECRETARY'S CERTIFICATE

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# EXHIBIT 2

13-G

#### MORGAN STANLEY

### SECRETARY'S CERTIFICATE

I, Charlene R. Herzer, a duly elected and acting Assistant Secretary of Morgan Stanley, a corporation organized and existing under the laws of the State of Delaware (the "Corporation"), certify as follows:

- (1) Donald G. Kempf, Jr. served as the duly elected Executive Vice President, Chief Legal Officer and Secretary of the Corporation from December 1, 1999 to August 26, 2005;
- (2) Pursuant to Section 7.01 of the Bylaws of the Corporation and resolutions approved by the Board of Directors of the Corporation on September 25, 1998, the Chief Legal Officer is authorized to enter into agreements and other instruments on behalf of the Corporation and may delegate such powers to others under his jurisdiction; and
- (3) Donald G. Kempf signed a Delegation of Authority as of February 23, 2000, which authorized Dennine Bullard to sign reports to be filed under Section 13 and 16 of the Securities Exchange Act of 1934 on behalf of the Corporation. Such authorization is in full force and effect as of this date.

IN WITNESS WHEREOF, I have hereunto set my name and affixed the seal of the Corporation as of the 23rd day of January, 2006.

Charlene R. Herzer Assistant Secretary