NON-PUBLIC

06066571

CONFIDENTIAL TREATMENT

13FCONL P 2/13/07

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: **March 31, 2006**

Check here if Amendment [ ] : Amendment Number: ____
This Amendment (Check only one.) : [ ] is a restatement.
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: **Davidson Kempner Capital Management LLC**
Addres: **65 East 55th Street, 19th Floor**
New York, NY. 10022

PROCESSED
APR 25 2007
THOMSON FINANCIAL

Form 13F File Number: **28-4666**

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: **Timothy I. Levart**
Title: **Chief Operating Officer**
Phone: **212-446-4020**

CONFIDENTIAL TREATMENT EXPIRED

Signature, Place, and Date of Signing:

[Signature]	NY , NY [City, State]	5/11/06 [Date]

Report Type {Check only one.) :

[X] 13 F HOLDINGS REPORT. {Check here if all holdings of this reporting manager are reported in this report.}

[ ] 13F NOTICE. {Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager (s).}

Form 13 F SUMMARY PAGE

Report Summary:

Number of Other Included Managers 0

Form 13 F Information Table Entry Total: 10

Form 13 F Information Table Value Total: $232,477
(thousands)

List of Other Included Managers:

Provide a numbered list of the name (s) and Form 13 F file number (s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

{If there are no entries in this list, state "NONE" and omit the column headings and list entries.}

Form 13 F File Number	Name
28	

[Repeat as necessary.]

[ ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager (s).)

List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]

Form 13F File Number Name

28-_____ _____
[Repeat as necessary]

CONFIDENTIAL TREATMENT REQUESTED
FORM 13F INFORMATION TABLE
REPORT DATE: 03/31/2006
REPORTING MANAGER: DAVIDSON KEMPNER CAPITAL MANAGEMENT LLC

Issuer	Title of Class	CUSIP	Value * $1000.00	Shares/ PRN Amount	SH/ PRN	PUT/ CALL	Investment Discretion	Other Managers	Voting Authority Sole	Shared	None
ALBERTSON INC	CS	013104104	55,631.05	2,167,162.00	SH			SOLE	2,167,162.00		
ENGELHARD CORP	CS	292845104	11,819.62	298,400.00	SH			SOLE	298,400.00		
INDEPENDENCE COMMUNITY BANK	CS	453414104	47,274.50	1,135,042.00	SH			SOLE	1,135,042.00		
MAXTOR CORP	CS	577729205	12,519.78	1,309,600.00	SH			SOLE	1,309,600.00		
STEWART & STEVENS	CS	860342104	9,120.00	250,000.00	SH			SOLE	250,000.00		
			136,364.95								

CONFIDENTIAL TREATMENT REQUESTED UNTIL AUGUST 14, 2006

CONFIDENTIAL TREATMENT REQUESTED
FORM 13F INFORMATION TABLE
REPORT DATE: 03/31/2006
REPORTING MANAGER: DAVIDSON KEMPNER CAPITAL MANAGEMENT LLC

Issuer	Title of Class	CUSIP	Value * $1000.00	Shares/ PRN Amount	SH/ PRN	PUT/ CALL	Investment Discretion	Other Managers	Voting Authority Sole	Shared	None
EDUCATION MANAGEMENT CORP	CS	28139T101	47,840.00	1,150,000.00	SH			SOLE	1,150,000.00		
MICRON TECHNOLOGY INC	CS	595112103	2,069.63	140,600.00	SH			SOLE	140,600.00		
PANAMSAT HOLDING CORP	CS	69831Y105	13,924.79	561,031.00	SH			SOLE	561,031.00		
			63,834.42								

CONFIDENTIAL TREATMENT REQUESTED UNTIL NOVEMBER 14, 2006

CONFIDENTIAL TREATMENT REQUESTED
FORM 13F INFORMATION TABLE
REPORT DATE: 03/31/2006
REPORTING MANAGER: DAVIDSON KEMPNER CAPITAL MANAGEMENT LLC

Issuer	Title of Class	CUSIP	Value * $1000.00	Shares/ PRN Amount	SH/ PRN	PUT/ CALL	Investment Discretion	Other Managers	Voting Authority Sole	Shared	None
BELLSOUTH CORP	CS	079860102	4,255.02	122,800.00	SH			SOLE	122,800.00		
NORTH FORK BANK CORPORATION	CS	659424105	28,022.40	973,000.00	SH			SOLE	973,000.00		
			32,277.42								

END

CONFIDENTIAL TREATMENT REQUESTED UNTIL FEBRUARY 14, 2007