

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: 2011-11-07 | Period of Report: 2011-09-30  
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FILER

**Nevsky Capital LLP**

CIK: 1426790 | IRS No.: 000000000 | State of Incorporation: X0 | Fiscal Year End: 0331  
Type: 13F-HR | Act: 34 | File No.: 028-12750 | Film No.: 111183569

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LONDON X0 W1J 5BB

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011442073601237

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 30 September 2011

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: NEVSKY CAPITAL LLP  
51 Berkeley Square  
London, England W1J 5BB  
Form 13F File Number: 028-12750

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: Toby Hampden-Acton  
Title: Chief Compliance and Risk Officer  
Phone: 44 20 7360-1237

Signature, Place, and Date of Signing:

/s/ Toby Hampden-Acton	London, England	19 October 2011
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[Signature]	[City, State]	[Date]

Report Type (Check only one):

 13F 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).) 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: None

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: Nil

Form 13F Information Table Entry Total: 11

Form 13F Information Table Value Total: US\$374.969 million

Nevsky Capital LLP

Form 13F Information Table

<TABLE>  
<CAPTION>

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHER MANAGERS	VOTING AUTHORITY SOLE	SHARED	NONE	
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
APPLE INC	Common Stock	037833100	77,393	202,961				N/A	Y		N	Y
BP PLC-SPONS ADR	ADR	055622104	5,374	149,000				N/A	Y		N	Y
ISHARES MSCI EMERGING MKT IN	ETP	464287234	129,555	3,691,553				N/A	Y		N	Y
JPMORGAN CHASE & CO	Common Stock	46625H100	83	2,751				N/A	Y		N	Y
MECHEL-SPONSORED ADR	ADR	583840103	437	42,926				N/A	Y		N	Y
MICROSOFT CORP	Common Stock	594918104	48,374	1,943,500				N/A	Y		N	Y
MOBILE TELESYSTEMS-SP ADR	ADR	607409109	34,092	2,771,709				N/A	Y		N	Y
PETROLEO BRASILEIRO S.A.-ADR	ADR	71654V408	25,657	1,142,861				N/A	Y		N	Y
SPDR GOLD TRUST	ETP	78463V107	35,686	225,773				N/A	Y		N	Y
VALE SA-SP ADR	ADR	91912E105	12,124	531,737				N/A	Y		N	Y
VIMPELCOM LTD-SPON ADR	ADR	92719A106	6,194	649,904				N/A	Y		N	Y

</TABLE>