

Edgar Filing: AXIS CAPITAL HOLDINGS LTD - Form 13F-HR

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).)

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0
 Form 13F Information Table Entry Total: 4
 Form 13F Information Table Value Total: \$231,855
 (thousands)

List of Other Included Managers:

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

Number	Form 13F File Number	Name
-----	-----	-----

None

FORM 13F INFORMATION TABLE AXIS CAPITAL HOLDINGS LIMITED FOR QUARTER ENDED MARCH 31, 2012

Name of Issuer	Title of Class	CUSIP	Value (x \$1000)	Shrs or prn amt	SH/ PRN	Put/ Call	Investment Discretion
SPDR S&P 500 ETF TR	TR UNIT	78462F 103	\$136,379	968,532	SH		SOLE
ISHARES TR	MSCI EAFE INDEX	464287 465	\$ 61,172	1,114,439	SH		SOLE
VANGUARD INTL EQUITY INDEX F	MSCI EMR MKT ETF	922042 858	\$ 28,725	660,805	SH		SOLE
BLACKSTONE GROUP L P	COM UNIT LTD	09253U 108	\$ 5,579	350,000	SH		SOLE