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AXIS CAPITAL HOLDINGS LTD Form 13F-HR May 07, 2012

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OMB APPROVAL

OMB Number: 3235-0006 Expires: August 31, 2012 Estimated average burden

hours per response:.....23.5

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, 2012

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: AXIS Capital Holdings Limited

Address: 92 Pitts Bay Road,

Pembroke, Bermuda HM 08

Form 13F File Number: 28-14684

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: Dean Benner

Title: Chief Investment Officer

Phone: (441) 496-2600

Signature, Place, and Date of Signing:

 /s/ Dean Benner
 Pembroke, Bermuda
 May 7, 2012

 [Signature]
 [City, State]
 [Date]

Report Type (Check only one):

- $\ensuremath{[{\rm X}]}$ 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

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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)			Investment Discretion	
SPDR S&P 500 ETF TR	TR UNIT	78462F 103		•		SOLE SOLE	
VANGUARD INTL EQUITY INDEX F	MSCI EMR MKT ETF		\$ 28,725	660,805	SH	SOLE SOLE	