

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: \$121,948
 (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 SEPTEMBER 30, 2012

| Name of Issuer | Title of Class | CUSIP | Value (x \$1000) | Shrs or prn amt | SH/ Put/ PRN Call | Investment Discretion |
|------------------------------|------------------|------------|---------------------|--------------------|-------------------------|--------------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F 103 | \$ 71,465 | 496,389 SH | | SOLE |
| ISHARES TR | MSCI EAFE INDEX | 464287 465 | \$ 33,086 | 624,256 SH | | SOLE |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042 858 | \$ 11,401 | 273,265 SH | | SOLE |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U 108 | \$ 5,996 | 419,900 SH | | SOLE |