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AXIS CAPITAL HOLDINGS LTD  
Form 13F-HR  
February 10, 2012

OMB APPROVAL

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OMB Number: 3235-0006  
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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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: AXIS Capital Holdings Limited  
Address: 92 Pitts Bay Road,  
Pembroke, Bermuda HM 08

Form 13F File Number: 28-

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                      February 9, 2012  
-----  
[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).)

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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: \$218,884  
 (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
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None		

FORM 13F INFORMATION TABLE  
 AXIS CAPITAL HOLDINGS LIMITED  
 FOR QUARTER ENDED DECEMBER 31, 2011

Name of Issuer	Title of Class	CUSIP	Value (x \$1000)	Shrs or prn amt	SH/ Put/ PRN Call	Investment Discretion M
SPDR S&P 500 ETF TR	TR UNIT	78462F 103	\$127,405	1,015,180	SH	SOLE
ISHARES TR	MSCI EAFE INDEX	464287 465	\$ 62,993	1,271,809	SH	SOLE
VANGUARD INTL EQUITY INDEX F	MSCI EMR MKT ETF	922042 858	\$ 23,583	617,194	SH	SOLE
BLACKSTONE GROUP L P	COM UNIT LTD	09253U 108	\$ 4,904	350,000	SH	SOLE