

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: 6
 Form 13F Information Table Value Total: \$125,967
 (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, 2013

| Name of Issuer | Title of Class | CUSIP | Value (x \$1000) | Shrs or prn amt | SH/ PRN | Put/ Call | Investme Discreti |
|------------------------------|------------------|------------|---------------------|--------------------|------------|--------------|----------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F 103 | \$ 52,657 | 336,103 | SH | | SOLE |
| ISHARES TR | MSCI EAFE INDEX | 464287 465 | \$ 17,054 | 289,152 | SH | | SOLE |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042 858 | \$ 5,654 | 131,804 | SH | | SOLE |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U 108 | \$ 7,352 | 371,699 | SH | | SOLE |
| ISHARES TR | S&P 500 VALUE | 464287 408 | \$ 22,277 | 301,854 | SH | | SOLE |
| ISHARES TR | MSCI VAL IDX | 464288 877 | \$ 20,973 | 421,670 | SH | | SOLE |