AXIS CAPITAL HOLDINGS LTD Form 8-K September 21, 2005

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 8-K

Current Report Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report (Date of earliest event reported): September 21, 2005 (September 21, 2005)

AXIS CAPITAL HOLDINGS LIMITED

(Exact name of registrant as specified in its charter)

Bermuda (State or other jurisdiction of incorporation) **001-31721** (Commission File Number)

106 Pitts Bay Road Pembroke, Bermuda (Address of principal executive offices)

Registrant s telephone number, including area code: 441-296-2600

Not Applicable (Former name or former address, if changed since last report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

o Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)

o Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)

98-0395986 (I.R.S. Employer Identification No.)

> HM 08 (Zip Code)

- o Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- o Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

Item 8.01 Other Events.

On September 21, 2005, AXIS Capital Holdings Limited, a Bermuda company, issued the press release attached hereto regarding net losses related to Hurricane Katrina.

Financial Statements and Exhibits.
Exhibits
Press Release dated September 21, 2005.

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Dated: September 21, 2005

AXIS CAPITAL HOLDINGS LIMITED

By: /s/

Carol S. Rivers Carol S. Rivers General Counsel

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EXHIBIT INDEX

Exhibit Number

Description of Document

99.1 Press Release dated September 21, 2005.

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