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RENAISSANCERE HOLDINGS LTD

Form 3

March 13, 2006

FORM 3

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF **SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting

Person *

Wilcox Mark Alexander

(Last)

RENAISSANCE

BROADWAY

HOUSE, Â 8-20 EAST

(First)

(Street)

(Middle)

Statement

(Month/Day/Year)

03/01/2006

2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol

RENAISSANCERE HOLDINGS LTD [RNR]

4. Relationship of Reporting Person(s) to Issuer

Filed(Month/Day/Year)

(Check all applicable)

Director

10% Owner

_X__ Officer Other (give title below) (specify below) SVP, CAO & Controller

6. Individual or Joint/Group

5. If Amendment, Date Original

Filing(Check Applicable Line) _X_ Form filed by One Reporting

Person

Form filed by More than One

Reporting Person

PEMBROKE HM 19. BERMUDAÂ

(City)

(Instr. 4)

1. Title of Security

(State)

(Zip)

Table I - Non-Derivative Securities Beneficially Owned

Beneficially Owned

2. Amount of Securities

(Instr. 4)

3. Ownership

4. Nature of Indirect Beneficial Form:

Ownership

(Instr. 5) Direct (D)

or Indirect (I) (Instr. 5)

Common Stock 9,891 (1)

D

Â

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1473 (7-02)

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security 2. Date Exercisable and

Expiration Date

3. Title and Amount of Securities Underlying **Derivative Security** (Instr. 4)

4. Conversion or Exercise Price of

5. Ownership Form of Derivative

6. Nature of Indirect Beneficial Ownership (Instr. 5)

Derivative Security:

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	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	Security	Direct (D) or Indirect (I) (Instr. 5)	
Incentive Stock Option (right to buy)	03/12/2005(2)	03/12/2014	Common Stock	3,028	\$ 53.96	D	Â
Incentive Stock Option (right to buy)	03/21/2006(2)	03/12/2015	Common Stock	3,612	\$ 49.1	D	Â
Non-qualified Stock Option (right to buy)	11/04/2006(2)	11/04/2015	Common Stock	16,440	\$ 37.51	D	Â
Non-qualified Stock Option (right to buy)	03/21/2006(2)	03/21/2015	Common Stock	1,840	\$ 49.1	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships					
1	Director	10% Owner	Officer	Other		
Wilcox Mark Alexander RENAISSANCE HOUSE 8-20 EAST BROADWAY PEMBROKE HM 19, BERMUDAÂ	Â	Â	SVP, CAO & Controller	Â		

Signatures

/s/ Mark A. Wilcox	03/13/2006
**Signature of Reporting Person	Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Comprised of 1,627 Common Shares which have vested or vest within 60 days from the date of this statement, and 8,264 Common Shares which have not vested. All of such shares vest ratably in four equal annual installments from the respective dates of grants.
- (2) All of such options vest ratably in four equal annual installments from the respective dates of grants. The Date Exercisable is the first vesting date of each individual option.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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