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## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| Check this box if no longer subject to<br>Section 16. Form 4 or Form 5<br>obligations may continue. See<br>Instruction 1(b). |
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## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| OMB APPROVAL            |    |  |  |  |  |  |  |
|-------------------------|----|--|--|--|--|--|--|
| OMB Number: 3235-02     |    |  |  |  |  |  |  |
| Estimated average burde | en |  |  |  |  |  |  |
| hours per response:     |    |  |  |  |  |  |  |

| 1. Name and Address of Reporting Person* ODonnell Kevin |         |                  | 2. Issuer Name <b>and</b> Ticker or Trading Symbol<br><u>RENAISSANCERE HOLDINGS LTD</u> [<br><u>RNR</u> ] |                        | tionship of Reporting Person(s) to Issuer<br>all applicable)<br>Director 10% Owner<br>Officer (give title Other (specify<br>below) below) |                |  |
|---|---------|------------------|---|------------------------|---|----------------|--|
| (Last)<br>RENAISSANC<br>8-20 EAST BRO                   |         | (Middle)         | 3. Date of Earliest Transaction (Month/Day/Year)<br>03/03/2006  |                        | President, Ren. Reins. Ltd.   |                |  |
| (Street)<br>PEMBROKE<br>HM 19,<br>(City)                | (State) | Bermuda<br>(Zip) | 4. If Amendment, Date of Original Filed (Month/Day/Year)  | 6. Indiv<br>Line)<br>X | vidual or Joint/Group Filir<br>Form filed by One Rep<br>Form filed by More that<br>Person   | porting Person |  |

## Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

| 1. Title of Security (Instr. 3) | 2. Transaction<br>Date<br>(Month/Day/Year) | 2A. Deemed<br>Execution Date,<br>if any<br>(Month/Day/Year) | 3.<br>Transa<br>Code (<br>8) |   |        |               |         |                                    | 6. Ownership<br>Form: Direct<br>(D) or Indirect<br>(I) (Instr. 4) | 7. Nature of<br>Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |
|---------------------------------|--|---|------------------------------|---|--------|---------------|---------|------------------------------------|---|---|
|                                 |  |   | Code                         | v | Amount | (A) or<br>(D) | Price   | Transaction(s)<br>(Instr. 3 and 4) |   | (1150. 4)   |
| Common Stock                    | 03/03/2006                                 |   | F                            |   | 313(1) | D             | \$43.59 | 65,257                             | D   |   |
| Common Stock                    |  |   |                              |   |        |               |         | 162                                | Ι   | by Family<br>Trust <sup>(2)</sup>                                 |
| Common Stock                    |  |   |                              |   |        |               |         | 48,324                             | Ι   | by<br>Partnership <sup>(3)</sup>                                  |
| Common Stock                    |  |   |                              |   |        |               |         | 5,088                              | Ι   | by Spouse   |

## Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

|   |   |  | (* 571*   | ,                            | , |   |     |  |                    |  | ,                                      |   |  |  |  |
|---|---|--|---|------------------------------|---|---|-----|--|--------------------|--|--|---|--|--|--|
| 1. Title of<br>Derivative<br>Security<br>(Instr. 3) | 2.<br>Conversion<br>or Exercise<br>Price of<br>Derivative<br>Security | 3. Transaction<br>Date<br>(Month/Day/Year) | 3A. Deemed<br>Execution Date,<br>if any<br>(Month/Day/Year) | 4.<br>Transa<br>Code (<br>8) |   | 5. Number<br>of<br>Derivative<br>Securities<br>Acquired<br>(A) or<br>Disposed<br>of (D)<br>(Instr. 3, 4<br>and 5) |     | f     Expiration Date<br>(Month/Day/Year)     Amount of<br>Securities     Derivative<br>Security     derivative<br>Security     Own<br>Security       cquired<br>A) or<br>isposed<br>f (D)<br>nstr. 3, 4     Amount of<br>Security     Derivative<br>Security     Derivative<br>Security     Own<br>Security |                    | Expiration Date Amount of<br>(Month/Day/Year) Securities<br>Underlying<br>Derivative<br>Security (Instr. 3 |  | piration Date<br>onth/Day/Year) Amount of<br>Securities Security<br>Underlying<br>Derivative<br>Security (Instr. 3<br>and 4) Derivative<br>Security<br>(Instr. 5) derivative<br>Security<br>(Instr. 5) derivative<br>Security<br>(Instr. 5) derivative<br>Security<br>Owned<br>Reported<br>Transaction(s) Own |  | 10.<br>Ownership<br>Form:<br>Direct (D)<br>or Indirect<br>(I) (Instr. 4) | 11. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |
|   |   |  |   | Code                         | v | (A)   | (D) | Date<br>Exercisable  | Expiration<br>Date | Title  | Amount<br>or<br>Number<br>of<br>Shares |   |  |  |  |

Explanation of Responses:

1. Represents exclusively shares withheld by the Issuer in respect of payment of withholding tax liability.

2. These securities are held by a trust for the benefit of immediate family members of the reporting person.

3. These securities are owned and controlled by a family limited partnership for the benefit of immediate family members of the reporting person and may be deemed to be beneficially owned by the reporting person.

| /s/ Mark A. Wilcox, Attorney- | 0 |
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| in-fact                       | 0 |

03/07/2006

\*\* Signature of Reporting Person Date

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

\* If the form is filed by more than one reporting person, see Instruction 4 (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).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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 Number.