

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

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

1. Name and Address of Reporting Person* <u>Wilcox Mark Alexander</u>  (Last) (First) (Middle) <u>RENAISSANCE HOUSE</u> <u>8-20 EAST BROADWAY</u>  (Street) <u>PEMBROKE</u> <u>HM 19,</u> <u>BERMUDA</u>  (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) <u>03/01/2006</u>	3. Issuer Name and Ticker or Trading Symbol <u>RENAISSANCERE HOLDINGS LTD</u> [ <u>RNR</u> ]	
		4. Relationship of Reporting Person(s) to Issuer (Check all applicable)  Director <input checked="" type="checkbox"/> Officer (give title below) <u>SVP, CAO &amp; Controller</u>  10% Owner Other (specify below)	5. If Amendment, Date of Original Filed (Month/Day/Year)  6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Beneficially Owned			
1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
<u>Common Stock</u>	<u>9,891<sup>(1)</sup></u>	<u>D</u>	

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)							
1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			
<u>Incentive Stock Option (right to buy)</u>	<u>03/12/2005<sup>(2)</sup></u>	<u>03/12/2014</u>	<u>Common Stock</u>	<u>3,028</u>	<u>53.96</u>	<u>D</u>	
<u>Incentive Stock Option (right to buy)</u>	<u>03/21/2006<sup>(2)</sup></u>	<u>03/12/2015</u>	<u>Common Stock</u>	<u>3,612</u>	<u>49.1</u>	<u>D</u>	
<u>Non-qualified Stock Option (right to buy)</u>	<u>11/04/2006<sup>(2)</sup></u>	<u>11/04/2015</u>	<u>Common Stock</u>	<u>16,440</u>	<u>37.51</u>	<u>D</u>	
<u>Non-qualified Stock Option (right to buy)</u>	<u>03/21/2006<sup>(2)</sup></u>	<u>03/21/2015</u>	<u>Common Stock</u>	<u>1,840</u>	<u>49.1</u>	<u>D</u>	

Explanation of Responses:

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.

/s/ Mark A. Wilcox 03/13/2006  
\*\* 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 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).

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.