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Status as at the end of the previous month:	146'689'462	733'447'310

Conditional capital	Number of shares	CHF

Number of exercised securities*	0	0

Amount of remaining conditional capital*	4'000'000	20'000'000

This report is also made if no equity securities have been created from conditional capital in the month in question.

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, thereunto duly authorized.

CONVERIUM HOLDING AG

By: /s/ Inga Beale
Name: Inga Beale
Title: CEO

By: /s/ Christian Felderer
Name: Christian Felderer
Title: General Legal Counsel

Date: June 2, 2006