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Monthly reporting of newly created equity securities from conditional capital to the SWX Swiss Exchange

In accordance with the reporting requirements pursuant to the Listing Rules (Art. 64 - 75) we have disclosed following information to the SWX Swiss Exchange:

The current capital structure of Converium Holding AG is as follows:

Title category: Registered shares

Security number: 1'299'771

Issued equity capital	Number of shares	CHF
Status as of the end of September 2005:	146'689'462	733'447'310
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/ Terry Clarke
Name: Terry Clarke
Title: CEO

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

Date: October 3, 2005