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CONVERIUM HOLDING AG Form 6-K May 07, 2007

OMB APPROVAL

OMB Number: 3235-0116

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Form 6-K

SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

Report of Foreign Private Issuer

Pursuant to Rule 13a-16 or 15d-16 of the Securities Exchange Act of 1934

For the month of May, 2007

CONVERIUM HOLDING AG

(Translation of registrant's name into English)

Dammstrasse 19 CH-6301 Zug Switzerland

(Address of principal executive offices)

Indicate by check mark whether the registrant files or will file annual reports under cover Form 20-F or Form 40-F.

Form 20-F X Form 40-F

Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934.

Yes No X

If "Yes" is marked, indicate the file number assigned to the registrant in connection with Rule 12g3-2 (b): 82- Not Applicable

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:

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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 April 2007:

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

Conditional capital

Number of shares

CHF

Number of shares

O

O

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

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

Date: May 7, 2007