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CIGNA CORP  
Form 13F-HR  
May 12, 2004

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE  
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Report for the Calendar Year or Quarter Ended: March 31, 2004

Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: CIGNA Corporation  
Address: One Liberty Place  
Philadelphia, PA 19192-1550

Form 13F File Number: 28-1157

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Kathryn Pietrowiak  
Title: Assistant Corporate Secretary  
Phone: 860-534-8908

Signature, Place, and Date of Signing:

/s/ Kathryn Pietrowiak  
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[Signature]

Hartford, CT  
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[City, State]

May 11, 2004  
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[Date]

Report Type (Check only one):

- [ ] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- [ ] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- [X] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this

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reporting manager are reported in this report and a portion are reported  
by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

Form 13F File Number 28-2293

Name: TimesSquare Capital Management, Inc.

### FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 32

Form 13F Information Table Value Total: \$57,068 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

NONE

### FORM 13F INFORMATION TABLE

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| NAME OF<br>ISSUER         | TITLE<br>OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR SH/PRN<br>PRN AMT | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAG |
|---------------------------|-------------------|-----------|--------------------|---------------------------|--------------|--------------------------|----------------|
| COLUMN 1                  | COLUMN 2          | COLUMN 3  | COLUMN 4           | COLUMN 5                  | COLUMN 6     | COLUMN 7                 | COLUMN 8       |
| AMERICA MOVIL ADR SERIES  | SPONS ADR         | 02364W105 | 2,130              | 55,000 SH                 |              | DEFINED                  |                |
| BANCO SANTANDER CHILE - A | SPONS ADR         | 05965X109 | 429                | 16,000 SH                 |              | DEFINED                  |                |
| BRAZIL FUND INC COMMON US | COM               | 105759104 | 355                | 15,000 SH                 |              | DEFINED                  |                |
| BROOKSTONE INC            | COM               | 114537103 | 1,929              | 70,695 SH                 |              | DEFINED                  |                |
| CHECKPOINT SOFTWARE TECH  | ORD               | M22465104 | 697                | 30,520 SH                 |              | DEFINED                  |                |
| CIGNA CORPORATION         | COM               | 125509109 | 17,263             | 292,500 SH                |              | DEFINED                  |                |
| COMPANIA ANONIMA NACIONAL | SPONS ADR         | 204421101 | 197                | 10,000 SH                 |              | DEFINED                  |                |
| DISTRIBUCION Y SERVICIO-A | SPONS ADR         | 254753106 | 215                | 12,300 SH                 |              | DEFINED                  |                |
| EL PASO CORP              | COM               | 28336L109 | 453                | 63,764 SH                 |              | DEFINED                  |                |
| EMBOTELLADORA ANDINA ADR  | SPONS ADR         | 29081P303 | 265                | 24,200 SH                 |              | DEFINED                  |                |
| EMPRESA NACIONAL ELECRTIC | SPONS ADR         | 29244T101 | 159                | 13,000 SH                 |              | DEFINED                  |                |
| ENERSIS SA SPON ADR       | SPONS ADR         | 29274F104 | 383                | 60,000 SH                 |              | DEFINED                  |                |

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|                           |            |           |        |         |    |         |
|---------------------------|------------|-----------|--------|---------|----|---------|
| GRUPO TELEVISA ADR (REP   | SPONS ADR  | 40049J206 | 472    | 10,000  | SH | DEFINED |
| INDIA FUND INC. USD0.001  | COM        | 454089103 | 741    | 28,735  | SH | DEFINED |
| MATAV RT-SPONSORED ADR    | SPONS ADR  | 559776109 | 540    | 23,615  | SH | DEFINED |
| MINAS BUENAVENTURA-SPON A | SPONS ADR  | 204448104 | 217    | 7,500   | SH | DEFINED |
| MOBILE TELESYSTEMS SP ADR | SPONS ADR  | 607409109 | 561    | 4,300   | SH | DEFINED |
| MSDW INDIA INVESTMENT FUN | COM        | 61745C105 | 2,943  | 116,556 | SH | DEFINED |
| NEWS CORP LTD ADR NEW COM | ADR NEW    | 652487703 | 1,347  | 37,500  | SH | DEFINED |
| PETROLEO BRASILEIRO ADR   | SPONS ADR  | 71654V101 | 2,940  | 100,000 | SH | DEFINED |
| ROYAL DUTCH PETROLEUM     | NY REG EUR | 780257804 | 4,071  | 85,720  | SH | DEFINED |
| TAIWAN SEMICONDUCTOR MFG  | SPONS ADR  | 874039100 | 73     | 7,008   | SH | DEFINED |
| TARO PHARMACEUTICALS INDU | ORD        | M8737E108 | 214    | 3,700   | SH | DEFINED |
| TELE NORTE LESTE PART-ADR | SPONS ADR  | 879246106 | 324    | 25,000  | SH | DEFINED |
| TELECOM CORP OF NEW ZEALA | SPONS ADR  | 879278208 | 625    | 20,000  | SH | DEFINED |
| TELEFONOS DE MEXICO SA    | SPONS ADR  | 879403780 | 1,396  | 40,000  | SH | DEFINED |
| TELKOMUNIKASI INDONESIA A | SPONS ADR  | 715684106 | 729    | 44,600  | SH | DEFINED |
| TEVA PHARMACEUTICALS INDS | ADR        | 881624209 | 2,141  | 33,760  | SH | DEFINED |
| TREX COMPANY INC          | COM        | 89531P105 | 10,128 | 296,932 | SH | DEFINED |
| UNIBANCO-UNIAO DE BANCOS  | GDR REP PF | 90458E107 | 242    | 10,000  | SH | DEFINED |
| VALE RIO DOCE ADR (REP 25 | SPONS ADR  | 204412100 | 1,642  | 35,000  | SH | DEFINED |
| VIMPEL-COMMUNICATION-SP A | SPONS ADR  | 68370R109 | 1,246  | 12,000  | SH | DEFINED |