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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 ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/PRN PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER 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 TELEVISIA 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