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CIGNA CORP  
Form 13F-HR  
May 10, 2002

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, 2002

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 9, 2002  
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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: 34

Form 13F Information Table Value Total: \$81,519 (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
BARRICK GOLD CORP	COM	067901108	1,647	90,000 SH		DEFINED	
BRASIL TELECOM PART SA AD	SP ADR PFD	105530109	798	20,000 SH		DEFINED	
BRAZIL FUND INC COMMON US	COM	105759104	1,643	99,000 SH		DEFINED	
BROOKSTONE INC	COM	114537103	754	47,130 SH		DEFINED	
CHECKPOINT SOFTWARE TECH	ORD	M22465104	1,171	38,520 SH		DEFINED	
CIGNA CORPORATION	COM	125509109	29,657	292,500 SH		DEFINED	
COMPANIA ANONIMA NACIONAL	SPON ADR D	204421101	335	24,262 SH		DEFINED	
DEVON ENERGY CORPORATION	COM	25179M103	547	11,330 SH		DEFINED	
EL PASO CORP	COM	28336L109	2,808	63,764 SH		DEFINED	
EMBRAER AIRCRAFT SA SPONS	SP ADR PFD	29081M102	346	17,131 SH		DEFINED	
EMPRESA NACIONAL ELECRTIC	SPON ADR	29244T101	720	76,600 SH		DEFINED	
ENERSIS SA SPON ADR	SPON ADR	29274F104	671	74,200 SH		DEFINED	

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GENERAL COMMUNICATION	CL A	369385109	173	19,931	SH	DEFINED
INDIA FUND INC. USD0.001	COM	454089103	4,541	434,542	SH	DEFINED
LAN CHILE S.A. ADR	SPON ADR	501723100	130	20,000	SH	DEFINED
MATAV RT-SPONSORED ADR	SPON ADR	559776109	1,007	57,615	SH	DEFINED
MEXICO FUND INC USD 1	COM	592835102	788	40,000	SH	DEFINED
MSDW INDIA INVESTMENT FUN	COM	61745C105	1,044	104,535	SH	DEFINED
NEWS CORP LTD ADR NEW COM	ADR NEW	652487703	426	15,000	SH	DEFINED
NORTEL NETWORKS CORP (NEW	COM	656568102	44	10,000	SH	DEFINED
ORBOTECH LTD ISRAEL COM	ORD	M75253100	617	19,650	SH	DEFINED
PETROLEO BRASILEIRO ADR	SPON ADR	71654V101	2,877	115,400	SH	DEFINED
ROYAL DUTCH PETROLEUM	NY REG GLD	780257804	6,860	125,420	SH	DEFINED
SOUTHERN PERU COPPER CORP	COM	843611104	570	44,000	SH	DEFINED
TAIWAN FUND INC. COMMON U	COM	874036106	264	19,786	SH	DEFINED
TAIWAN SEMICONDUCTOR MFG	SPON ADR	874039100	2,327	112,000	SH	DEFINED
TELECOM DE CHILE ADR REP	SP ADR NEW	204449300	524	35,000	SH	DEFINED
TELEFONOS DE MEXICO SA	SP ADR ORD	879403780	4,645	115,000	SH	DEFINED
TEVA PHARMACEUTICALS INDS	ADR	881624209	904	16,530	SH	DEFINED
TRANS CANADA PIPELINE LTD	COM	893526103	2,034	150,000	SH	DEFINED
TREX COMPANY INC	COM	89531P105	7,025	296,932	SH	DEFINED
TV AZTECA S.A ADR	SPON ADR	901145102	1,100	125,000	SH	DEFINED
VALE RIO DOCE ADR (REP 25	SP ADR PFD	204412100	1,590	60,000	SH	DEFINED
VIMPEL-COMMUNICATION-SP A	SPON ADR	68370R109	933	29,000	SH	DEFINED