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CIGNA CORP  
Form 13F-HR  
November 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: September 30, 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: Jeffrey S. Winer  
Title: Assistant Corporate Secretary  
Phone: 860-534-5576

Signature, Place, and Date of Signing:

/s/ Jeffrey S. Winer  
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[Signature]

Hartford, CT  
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[City, State]

November 12, 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

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 4

Form 13F Information Table Value Total: \$41,728 (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

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
BROOKSTONE INC	COM	114537103	435	23,044 SH		DEFINED	
TREX COMPANY INC	COM	89531P105	6,844	154,568 SH		DEFINED	
TREX COMPANY INC	COM	89531P105	4,720	106,601 SH		DEFINED	
TREX COMPANY INC	COM	89531P105	2,674	60,382 SH		DEFINED	
BROOKSTONE INC	COM	114537103	1,568	82,998 SH		DEFINED	
TREX COMPANY INC	COM	89531P105	1,354	30,584 SH		DEFINED	
CIGNA CORPORATION	COM	125509109	20,367	292,500 SH		DEFINED	
EL PASO CORP	COM	28336L109	586	63,764 SH		DEFINED	
TREX COMPANY INC	COM	89531P105	3,180	71,814 SH		DEFINED	