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CIGNA CORP  
Form 13F-HR  
October 23, 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: September 30, 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]

October 23, 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: 30

Form 13F Information Table Value Total: \$54,046 (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
ARACRUZ CELULOSE S A SPON	SPON ADR C	038496204	147	10,000 SH		DEFINED	
BARRICK GOLD CORP	COM	067901108	1,551	100,000 SH		DEFINED	
BRAZIL FUND INC COMMON US	COM	105759104	219	25,000 SH		DEFINED	
BROOKSTONE INC	COM	114537103	580	47,130 SH		DEFINED	
CHECKPOINT SOFTWARE TECH	ORD	M22465104	421	30,520 SH		DEFINED	
CIGNA CORPORATION	COM	125509109	20,694	292,500 SH		DEFINED	
COMPANIA ANONIMA NACIONAL	SPON ADR D	204421101	104	10,000 SH		DEFINED	
DEVON ENERGY CORPORATION	COM	25179M103	586	12,139 SH		DEFINED	
EL PASO CORP	COM	28336L109	527	63,764 SH		DEFINED	
EMPRESA NACIONAL ELECRTIC	SPONS ADR	29244T101	502	76,600 SH		DEFINED	
ENERSIS SA SPON ADR	SPONS ADR	29274F104	333	74,200 SH		DEFINED	
GENERAL COMMUNICATION	CL A	369385109	75	19,981 SH		DEFINED	

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INDIA FUND INC. USD0.001	COM	454089103	4,006	434,542	SH	DEFINED
LAN CHILE S.A. ADR	SPONS ADR	501723100	69	20,000	SH	DEFINED
MATAV RT-SPONSORED ADR	SPONS ADR	559776109	490	31,615	SH	DEFINED
MSDW INDIA INVESTMENT FUN	COM	61745C105	655	76,556	SH	DEFINED
NORTEL NETWORKS CORP (NEW	COM	656568102	4	10,000	SH	DEFINED
PETROLEO BRASILEIRO ADR	SPONS ADR	71654V101	783	80,000	SH	DEFINED
PLACER DOME	COM	725906101	244	26,146	SH	DEFINED
POSCO-ADR	SPONS ADR	693483109	427	20,000	SH	DEFINED
ROYAL DUTCH PETROLEUM	NY REG EUR	780257804	6,456	159,920	SH	DEFINED
SOUTHERN PERU COPPER CORP	COM	843611104	305	22,000	SH	DEFINED
TAIWAN FUND INC. COMMON U	COM	874036106	242	30,000	SH	DEFINED
TAIWAN SEMICONDUCTOR MFG	SPONS ADR	874039100	440	69,600	SH	DEFINED
TELECOM DE CHILE ADR REP	SP ADR NEW	204449300	303	35,000	SH	DEFINED
TELEFONOS DE MEXICO SA	SP ADR ORD	879403780	1,830	65,000	SH	DEFINED
TEVA PHARMACEUTICALS INDS	ADR	881624209	1,107	16,530	SH	DEFINED
TRANS CANADA PIPELINE LTD	COM	893526103	2,136	150,000	SH	DEFINED
TREX COMPANY INC	COM	89531P105	8,118	296,932	SH	DEFINED
VIMPEL-COMMUNICATION-SP A	SPONS ADR	68370R109	689	29,000	SH	DEFINED