

CIGNA CORP
Form 11-K
June 26, 2018

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM 11-K

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the fiscal year ended December 31, 2017

OR

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the transition period from ___ to ___

Commission File Number 1-08323

A. Full title of the plan and the address of the plan, if different from that of the issuer named below:

Cigna 401(k) Plan

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

Cigna Corporation
900 Cottage Grove Road
Bloomfield, Connecticut 06002

Required Information

Financial statements and schedules for the Cigna 401(k) Plan, prepared in accordance with the financial reporting requirements of the Employee Retirement Income Security Act of 1974, are contained in this Annual Report on Form 11-K.

Exhibits

Exhibits are listed in the Index to Exhibits.

CIGNA 401(k) PLAN

Financial Statements and
Supplemental Schedule

December 31, 2017 and 2016

CIGNA 401(k) PLAN

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*Other supplemental schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable

Report of Independent Registered Public Accounting Firm

To the Administrator and Plan Participants of Cigna 401(k) Plan

Opinion on the Financial Statements

We have audited the accompanying statements of net assets available for benefits of Cigna 401(k) Plan (the “Plan”) as of December 31, 2017 and 2016 and the related statement of changes in net assets available for benefits for the year ended December 31, 2017, including the related notes (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2017 and 2016, and the changes in net assets available for benefits for the year ended December 31, 2017 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Plan’s management. Our responsibility is to express an opinion on the Plan’s financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (“PCAOB”) and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

Supplemental Information

The supplemental Schedule of Assets (Held at End of Year) as of December 31, 2017 has been subjected to audit procedures performed in conjunction with the audit of the Plan’s financial statements. The supplemental schedule is the responsibility of the Plan’s management. Our audit procedures included determining whether the supplemental schedule reconciles to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedule. In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, including its form and content, is presented in conformity with the Department of Labor’s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental schedule is fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania

June 26, 2018

We have served as the Plan's auditor since at least 1994. We have not determined the specific year we began serving as auditor of the Plan.

CIGNA 401(k) PLAN

STATEMENTS OF NET
ASSETS AVAILABLE
FOR BENEFITS

| As of | | |
|---|-------------|-------------|
| December 31, | | |
| 2017 | 2016 | |
| (In thousands) | | |
| Assets | | |
| Investments, at fair value | \$955,826 | \$3,024,898 |
| (See Note 3) | | |
| Investments, at contract value | 1,013,750 | 1,932,851 |
| (See Note 4) | | |
| Notes receivable | 91,783 | 88,482 |
| Employer contributions receivable | 6,780 | 6,366 |
| Net assets available for benefits | \$1,067,739 | \$5,052,597 |

The accompanying Notes
to the Financial
Statements are an integral
part of these statements.

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CIGNA 401(k) PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR
BENEFITS

| | For the Year Ended December 31, 2017 (In thousands) |
|---|--|
| Investment Income | |
| Net appreciation in fair value of investments | \$ 890,207 |
| Interest | 56,428 |
| Dividends | 210 |
| Net investment income | 946,845 |
| Interest income on notes receivable from participants | 2,810 |
| Contributions | |
| Employee contributions | 226,393 |
| Employer contributions | 118,766 |
| Rollover contributions | 27,395 |
| Total contributions | 372,554 |
| Deductions | |
| Benefits paid to participants | (305,184) |
| Plan expenses | (1,883) |
| Total deductions | (307,067) |
| Net increase | 1,015,142 |
| Net assets available for benefits | |
| Beginning of year | 5,052,597 |
| End of year | \$6,067,739 |

The accompanying Notes to the Financial Statements are an integral part of these statements.

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CIGNA 401(k) PLAN
NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Description of the Plan

The following description of the Cigna 401(k) Plan (the "Plan") provides general information only. A more complete explanation of the features and benefits available under the Plan, a defined contribution plan, is contained in the Plan's Summary Plan Description and Prospectus. Generally, all U.S.-based employees of participating subsidiaries of Cigna Corporation ("Cigna", the "Company" or "Plan Sponsor") are eligible to participate in the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA). As of December 31, 2017 and 2016 and for the year ended December 31, 2017, Prudential Bank & Trust, FSB, was the Trustee for the Plan.

Plan Administration

The Cigna Corporation Retirement Plan Committee, which is comprised of three members of Cigna's management, is the primary Plan fiduciary. This committee delegates responsibility for administration of the Plan to the Plan Administrator, a Cigna employee, and responsibility for the Plan's financial management to Cigna's Chief Financial Officer (CFO). The Plan Administrator and CFO have arranged with Prudential Retirement Insurance and Annuity Company (PRIAC) to perform the primary administrative, recordkeeping and asset management functions on behalf of the Plan. The Retirement Plan Committee is responsible for, among other things, selecting and monitoring the Plan's investments.

Investments

The Plan's investment options include a fixed income fund, which is supported by both traditional and synthetic fully benefit-responsive investment contracts (see Note 5); Cigna common stock; and pooled separate accounts that invest in a variety of underlying funds. Participants may transfer assets among the investment options, subject to certain restrictions. For example, transfers involving assets invested in Cigna common stock may be subject to restrictions imposed under Cigna Corporation's Policy on Securities Transactions and Insider Trading. See Notes 3 and 4 for additional information regarding the Plan's investment options.

The Plan uses an age-appropriate Moderate target portfolio under Prudential Retirement's GoalMaker® asset allocation program (GoalMaker) as its default investment option. GoalMaker meets the requirements to be a Qualified Default Investment Alternative (QDIA) under federal law. Participants are invested in the QDIA if they have not made their own investment allocation election or may be invested due to a plan merger if they do not elect how their old plan account should be invested after the plan merger occurs.

Employee Contributions

The Plan permits employees to make pre-tax and Roth contributions (regular and catch-up). The contribution rate maximum is 80% of a participant's eligible pay. This is a total limit that applies to all employee contributions. As a result of the Plan's use of a "qualified automatic contribution arrangement" (QACA) safe harbor, highly-compensated employees are not subject to a separate contribution rate limit.

The Plan uses an automatic contribution rate increase program called Contribution Accelerator. If an eligible participant's pre-tax contribution rate is at least 1% but less than 8%, the contribution rate is automatically increased by 1% at the beginning of each year until it reaches 8%. Eligible participants can opt out of Contribution Accelerator or change the date when the increase would go into effect each year.

CIGNA 401(k) PLAN

NOTES TO THE FINANCIAL STATEMENTS

All employees, however, are still subject to the annual dollar limit set by the Internal Revenue Service (IRS). Employee contributions may be invested in any combination of investment options offered by the Plan subject to certain other Internal Revenue Code (IRC) limitations and any restrictions imposed under Cigna Corporation's Policy on Securities Transactions and Insider Trading.

Employer Contributions

All employees are eligible for employer-matching contributions as soon as they join the Plan. Regular matching contributions are made at the same time employee contributions are made, typically bi-weekly, but no less frequently than monthly.

The Plan also provides a "true-up" matching contribution after the close of each Plan year. The true-up match is an added employer contribution, if necessary to make the year's total matching contributions equal to what they would have been on a "look-back" if all employee match eligible contributions were made as of the end of the year and matching contributions were based on the participant's total annual eligible earnings as of the end of the year. The true-up match provides otherwise missed regular matching contributions for eligible participants caused by changes in an employee's contributions rates during the year.

All types of matching contributions (regular and true-up) are collectively referred to as "employer contributions."

The maximum effective regular matching contribution is equal to 4.5% of a participant's eligible earnings. The actual match rate is equal to: 100% of the participant's first 3% of pay contributed (a 3% of pay match), plus 50% of the participant's next 3% of pay contributed (a 1.5% of pay match). The company match rate applies to pre-tax, Roth contributions and catch-up contributions – to the extent those contributions are part of an employee's first 6% of pay contributed.

Following the passage of U.S. tax reform legislation in 2017, the Plan Sponsor has committed to providing an additional dollar for dollar match on the first one percent (1%) of eligible pay for 2018. Cigna estimates this additional matching contribution to be about \$30 million in 2018.

Rollover Contributions

The Plan may accept rollover contributions. Rollover contributions represent distributions received from other "eligible retirement plans," as defined in IRC section 401(a)(31)(E). Distributions from other plans are subject to certain conditions to be eligible for rollover into the Plan.

Participant Accounts

Each participant's account is credited with the participant's contribution, the employer contribution and investment earnings, net of expenses. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account balance.

CIGNA 401(k) PLAN
NOTES TO THE FINANCIAL STATEMENTS

Vesting

Employee contributions and related investment earnings are fully vested at all times.

Employer contributions and related investment earnings become fully vested upon completion of two years of service. Employer contributions made at any time and related investment earnings become fully vested earlier when an employee reaches age 65; dies; becomes totally and permanently disabled; or continues to be employed by a participating Cigna company that is sold and does not maintain a successor plan. Early vesting also would occur if Cigna discontinues matching contributions or terminates the Plan.

Participants earn a year of vesting service if they have at least 1,000 hours of service during the calendar year.

Forfeitures

A participant who is not fully vested forfeits any unvested employer contributions and related investment earnings upon termination of employment. Forfeited amounts are restored if a participant returns to Cigna before incurring five consecutive one-year breaks in service. Forfeited amounts may be used to reduce future employer contributions and to offset certain plan expenses (other than routine administrative expenses) as determined by the Plan Administrator. Employer contributions were reduced by forfeited amounts of approximately \$1.4 million in 2017.

Notes Receivable

The notes receivable amount represents the unpaid principal balance on unpaid loans. The Plan permits participants to borrow a portion of their vested Plan account, subject to certain limitations, including restriction of post-2009 Cigna employer contributions, at an annual rate of interest with a specified repayment period. The minimum amount that may be borrowed is \$1,000; the maximum total loan amount is the lesser of \$50,000 or 50% of the participant's vested account balance. A participant may have no more than two outstanding loans. Loan terms range from 12 to 60 months or up to 120 months if the loan is used to buy or build a participant's primary residence. The annual interest rate for a Plan loan is 2% plus the yield of actively traded U.S. Treasury securities, adjusted by the U.S. Treasury Department to 3-year or 7-year constant maturities. The maximum Plan loan interest rate is the bank prime loan rate that is in effect on the same date that the applicable Treasury rate is determined. Loan interest rates remain fixed during the term of the loan. The loan is secured by the participant's vested account balance. PRIAC charges the participant a \$50 fee to process Plan loans and a \$25 annual loan maintenance fee for new loans initiated after March 29, 2018.

Payment of Benefits

Participants may withdraw funds subject to the requirements of the Plan. Upon termination of employment for any reason, a participant may elect to receive either a lump-sum amount equal to the value of the participant's vested account balance, monthly installments over a period of years, an annuity, or a combination of these forms of payment. If the participant's vested account balance is more than \$1,000 but not more than \$5,000 and the participant does not agree within 80 days to accept a lump sum, the amount will automatically be rolled over to an Individual Retirement Account or Individual Retirement Annuity (IRA) sponsored by a Prudential Retirement affiliate. The IRA will be invested in an investment product designed to preserve principal and provide a reasonable rate of return and liquidity. All related expenses will be charged to the IRA. If a Plan participant with a balance greater than \$5,000 terminates and does not withdraw funds, the account becomes inactive. Inactive plan participants can request withdrawals at any time. Also, when a participant reaches age 70 ½, required minimum distributions must be made in accordance with IRS formulas. To the extent a participant's account is invested in Cigna common stock, the participant may elect to receive such amounts in shares.

CIGNA 401(k) PLAN
NOTES TO THE FINANCIAL STATEMENTS

Plan Expenses

Administrative expenses and certain investment management fees are reported separately, and participant accounts are directly charged, on a quarterly basis, with the same administrative fee regardless of their investment options. For the year ended December 31, 2017, the annualized fee was 0.04% of the participant's account balance up to a maximum of \$200.

Brokers' commissions resulting from buying or selling Cigna common stock are paid from the participants' account balances and are reflected as a reduction of investment income in these financial statements. Fees related to pooled separate accounts and underlying fund investments are netted against investment returns of each pooled separate account. Other costs associated with the operation of the Plan, including trustee and legal fees, are paid by Cigna.

Plan Termination

Cigna intends to continue the Plan indefinitely but reserves the right to discontinue employer contributions or terminate the Plan in whole or in part at any time prior to that. If contributions are discontinued or the Plan is terminated, affected participants will become fully vested. Upon Plan termination, net assets of the Plan will be distributed in the manner Cigna elects in accordance with the Plan document and in accordance with ERISA and its related regulations.

Note 2 - Significant Accounting Policies

Basis of Presentation

The financial statements have been prepared on the accrual basis of accounting in conformity with accounting principles generally accepted in the United States of America (GAAP). Amounts recorded in the financial statements reflect management's estimates and assumptions that affect the reported amount of assets, liabilities, and changes therein, and disclosure of contingent assets and liabilities at the date of the financial statements. Significant estimates are discussed throughout these Notes; however, actual results could differ from those estimates. In preparing these financial statements, management has evaluated events that occurred between December 31, 2017 and the date that the financial statements were issued, June 26, 2018 and determined that no additional disclosures were required.

CIGNA 401(k) PLAN

NOTES TO THE FINANCIAL STATEMENTS

Valuation of Investments and Income Recognition

Except for the fully benefit-responsive benefit investment contracts, plan investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value of Cigna common stock is based upon its quoted market price. Fair value of pooled separate accounts is measured by the net unit value, which is based on the fair value of the underlying assets of the account.

Purchases and sales of securities are recorded on a trade-date basis. Interest is recognized when earned. Dividends are recognized on the ex-dividend date. Net appreciation or depreciation includes realized gains and losses on investments that were both purchased and sold during the period as well as unrealized appreciation or depreciation of the investments held at year end.

Payment of Benefits

Benefits are recorded when paid.

Note 3 - Fair Value Measurements

The Plan carries financial instruments, except the fully benefit-responsive investment contracts and notes receivable, at fair value in the financial statements. Fair value is defined as the price at which an asset could be exchanged in an orderly transaction between market participants at the balance sheet date.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality. In instances where there is little or no market activity for the same or similar instruments, fair value is estimated using methods, models and assumptions that the Plan Sponsor believes a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve some level of estimation and judgment by the Plan Sponsor, which becomes significant with increasingly complex instruments or pricing models.

The Plan's financial assets carried at fair value have been classified based upon a hierarchy defined by GAAP. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with significant unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a financial asset carried at fair value would be classified in Level 3 if unobservable inputs were significant to the instrument's fair value, even though the measurement may be derived using inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

CIGNA 401(k) PLAN
 NOTES TO THE FINANCIAL STATEMENTS
 Financial Assets Carried at Fair Value

The following table provides information as of December 31, 2017 and 2016 about the Plan's financial assets carried at fair value on a recurring basis.

| 2017 | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Total |
|----------------------------|---|---|-------------|
| (In thousands) | | | |
| Assets at fair value: | | | |
| Common stock | \$1,001,178 | \$- | \$1,001,178 |
| Pooled separate accounts: | | | |
| Fixed maturities | - | 134,011 | 134,011 |
| Equity securities | - | 2,820,637 | 2,820,637 |
| Total assets at fair value | \$1,001,178 | \$2,954,648 | \$3,955,826 |

| 2016 | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Total |
|----------------------------|---|---|-------------|
| (In thousands) | | | |
| Assets at fair value: | | | |
| Common stock | \$711,170 | \$- | \$711,170 |
| Pooled separate accounts: | | | |
| Fixed maturities | - | 107,223 | 107,223 |
| Equity securities | - | 2,206,505 | 2,206,505 |
| Total assets at fair value | \$711,170 | \$2,313,728 | \$3,024,898 |

Level 1 Financial Assets

Inputs include unadjusted quoted prices for identical assets in active markets accessible at the measurement date. Active markets provide pricing data for trades occurring at least weekly and include exchanges and dealer markets.

Level 1 assets consist of shares of Cigna common stock valued at the closing price reported on the active markets on which Cigna common stock is traded.

Level 2 Financial Assets

Inputs include quoted prices for similar assets and liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves. An instrument is classified in Level 2 if the Plan Sponsor determines that unobservable inputs are insignificant.

Level 2 assets consist of investments in pooled separate accounts of PRIAC, investing in fixed income and equity security mutual funds. These investments are priced daily using the unadjusted NAV as of the reporting date, which is the basis for current transactions. As these transactions occur directly with PRIAC and not on active markets, they are less observable and classified in Level 2. There have been no transfers between Level 1 and Level 2 assets for the years ended December 31, 2017 and 2016.

CIGNA 401(k) PLAN

NOTES TO THE FINANCIAL STATEMENTS

Note 4 – Financial Assets Carried at Contract Value

The Plan's Fixed Income Fund is supported by four separate fully benefit-responsive investment contracts, including a traditional investment contract and three synthetic investment contracts. The Fixed Income Fund is a "fund of funds", and blends the crediting rates of the individual investment contracts to create a single melded crediting rate for the Fixed Income Fund. The melded rate approximates the rates of the supporting investment contracts and is utilized for Plan accounting purposes only. While PRIAC does not guarantee, support or otherwise back the melded book value, participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at their melded book value.

The Plan transacts with each of the four separate contract issuers at contract value. These contracts meet the fully benefit-responsive investment contract criteria and therefore are reported at their contract value in the statements of net assets available for benefits. Contract value is the relevant measure for fully benefit-responsive investment contracts because this is the amount received by the Plan if participants were to initiate permitted transactions. Contract value represents contributions made under each contract, plus earnings, less withdrawals, and administrative expenses.

The following represents the disaggregation of contract value between types of investment contracts held by the Plan.

| (In thousands) | As of December 31, | |
|-------------------------------------|--------------------|-------------|
| | 2017 | 2016 |
| Financial assets at contract value: | | |
| Traditional investment contract | \$1,012,788 | \$1,455,689 |
| Synthetic investment contracts | 1,000,962 | 477,162 |
| Total | \$2,013,750 | \$1,932,851 |

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CIGNA 401(k) PLAN

NOTES TO THE FINANCIAL STATEMENTS

The key difference between a synthetic investment contract and a traditional investment contract is that the Plan owns the underlying assets of the synthetic investment contract. A synthetic investment contract includes a wrapper contract, which is an agreement for the wrap issuer insurance company, to make payments to the Plan in certain circumstances. The wrapper contract typically includes certain conditions and limitations on the underlying assets owned by the Plan. With traditional investment contracts, the Plan owns only the contract itself and there are no reserves against contract value for the credit risk of the contract issuer.

Synthetic and traditional investment contracts are designed to accrue interest based on crediting rates established by the contract issuers. The synthetic investment contracts held by the Plan include three wrapper contracts with, the Prudential Insurance Company of America (PICA), Voya Retirement Insurance and Annuity Company (VRIAC), and Massachusetts Mutual Life Insurance Company (MassMutual), each of which provide a guarantee that their crediting rate will not fall below 0 percent. Assets supporting these contracts are comprised of diversified fixed income securities. Cash flow volatility (for example, timing of benefit payments) as well as asset underperformance can be passed through to the Plan through adjustments to future contract crediting rates. Crediting rates are reviewed not less than annually for resetting, and any adjustments can then be passed through to participants, which would generally be performed through updating of the crediting rate for the Fixed Income Fund in order to bring the melded book value of the participants in line with the Plan's cumulative contract value on the four underlying fully benefit-responsive investment contracts.

The traditional investment contract held by the Plan is a guaranteed investment contract with PRIAC. The contract issuer is contractually obligated to repay the principal and interest at a specified interest rate that is guaranteed to the Plan. The crediting rate is based on a formula established by the contract issuer but may not be less than 0 percent and is reviewed not less than annually for resetting.

The Plan's ability to receive amounts due in accordance with fully benefit-responsive investment contracts is dependent on the third-party issuer's ability to meet its financial obligations. The issuer's ability to meet its contractual obligations may be affected by future economic and regulatory developments.

Certain events might limit the ability of the Plan to transact at contract value with the contract issuer. These events may be different under each contract. Examples of such events include the following:

1. The Plan's failure to qualify under Section 401(a) of the Internal Revenue Code or the failure of the trust to be tax-exempt under Section 501(a) of the Internal Revenue Code;
2. Premature termination of the contracts;
3. Plan termination or merger;
4. Changes to the Plan's prohibition on competing investment options;
5. Bankruptcy of the plan sponsor or other plan sponsor events (for example, divestitures or spinoffs of a subsidiary) that significantly affect the Plan's normal operations;
6. Bankruptcy of PRIAC, the contract issuer to the traditional investment contract.

Note that if these certain events were to occur, the Plan may not be able to transact at contract value with the contract issuers and may elect to reflect any difference between market value and contract value by adjusting participants' melded book value in the Fixed Income Fund. It is possible that under such events participants' melded book value may decrease, however, the Plan Sponsor does not believe it is probable that such events will occur.

CIGNA 401(k) PLAN
NOTES TO THE FINANCIAL STATEMENTS
Note 5 - Tax Status

The Plan's design and current operations are consistent with all IRS requirements for tax exemption. This was confirmed by the IRS through the issuance to Cigna of a favorable Determination Letter dated March 27, 2018. Management believes that no transaction, plan amendment or other action has been undertaken since the issuance of this IRS determination which would compromise the Plan's exempt status. The Plan may be subject to IRS audit but there is no such audit currently in progress, nor has there been one in the recent past. Tax years that remain open and subject to an audit based on IRS general procedures are 2013 to 2017.

Accounting principles generally accepted in the United States of America require the Plan's management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. As of December 31, 2017 and 2016, there were no uncertain positions taken that had an effect on the Plan financial statements or that required disclosure.

Note 6 - Related Party Transactions and Party in Interest Transactions

The Plan invests in Cigna common stock. During the year ended December 31, 2017, the Plan purchased shares of Cigna common stock for approximately \$24.6 million and sold shares of Cigna common stock for approximately \$94.3 million, and experienced net appreciation of approximately \$68.3 million.

The Plan also invests in pooled separate accounts and fully benefit-responsive investment contracts, which are administered by PRIAC, the Plan's third party administrator and record-keeper. Activity reported by PRIAC for these investments qualify as party in interest transactions. Fees incurred by the Plan for administrative services are included in Plan expenses and totaled \$1.6 million in 2017. These have been paid directly to PRIAC.

Note 7 – Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks, including credit risk on fully benefit-responsive investment contracts. Credit risk exists for these contracts because there are no reserves by the insurance company against the contract value disclosed, other than the underlying assets of the synthetic investment contracts, which the Plan owns. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is at least reasonably possible that changes in values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statements of net assets available for benefits.

CIGNA 401(k) PLAN

NOTES TO THE FINANCIAL STATEMENTS

Note 8 – Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of December 31, 2017.

| | |
|---|-------------|
| Net Assets available for benefits per the Statements of Net Assets Available for Benefits | \$6,067,739 |
| Difference between contract value and current value on fully benefit-responsive contracts (a) | (8,775) |
| Net Assets available for benefits per the Form 5500 | \$6,058,964 |

(a) Fully benefit-responsive contracts are required to be carried at contract value in the Statements of Net Assets Available for Benefits.

SUPPLEMENTAL SCHEDULE

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CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| * Cigna CIGNA COMMON STOCK | COMMON STOCK | \$1,001,178 |
| * PRIAC DRYDEN S&P 500 INDEX | POOLED SEPARATE ACCOUNT | \$507,386 |
| * PRIAC LARGE CAP BLEND FUND | POOLED SEPARATE ACCOUNT | \$782,566 |
| * PRIAC MID CAP BLEND FUND | POOLED SEPARATE ACCOUNT | \$401,464 |
| * PRIAC SMALL CAP BLEND FUND | POOLED SEPARATE ACCOUNT | \$398,434 |
| * PRIAC INTERNATIONAL STOCK FUND | POOLED SEPARATE ACCOUNT | \$411,913 |
| * PRIAC BLACKROCK EXTENDED EQUITY MARKET INDEX FUND | POOLED SEPARATE ACCOUNT | \$195,526 |
| * PRIAC FOREIGN STOCK INDEX FUND | POOLED SEPARATE ACCOUNT | \$123,348 |
| PRUDENTIAL INVESTMENT | | |
| * PRIAC MANAGEMENT, INC. HIGH YIELD BOND FUND | POOLED SEPARATE ACCOUNT | \$134,011 |
| * PRIAC GUARANTEED LONG TERM FUND (CONTRACT INTEREST RATE: 3.35%) | GENERAL ACCOUNT CONTRACT | \$1,012,788 |
| VOYA CIGNA STABLE VALUE FUND (CONTRACT INTEREST RATE: 1.63%) | SYNTHETIC CONTRACT | \$438,366 |
| * PICA PRUDENTIAL STABLE VALUE FUND (CONTRACT INTEREST RATE: 2.03%): | SYNTHETIC CONTRACT | |
| COMMERCIAL MORTGAGE SEPARATE ACCOUNT | SEPARATE ACCOUNT | \$40,468 |
| PRIVEST SEPARATE ACCOUNT | SEPARATE ACCOUNT | \$40,889 |
| ALLY MASTER OWNER TRUST | ASSET-BACKED SECURITY 1.88% DUE 02/15/2021 | 401 |
| AMERICAN EXPRESS CREDIT ACCOUNT | ASSET-BACKED SECURITY 1.86% DUE 02/18/2025 | 201 |
| AMERICREDIT AUTOMOBILE RECEIVABLE | 2.41% DUE 07/08/2022 | 99 |

| | | | |
|--------------------------------|--------------------------|----------------------|-------|
| | ASSET-BACKED SECURITY | | |
| AMERICREDIT AUTOMOBILE RECEIVA | ASSET-BACKED SECURITY | 2.60% DUE 09/18/2023 | 399 |
| AVIS BUDGET RENTAL CAR FUNDING | ASSET-BACKED SECURITY | 2.10% DUE 03/20/2019 | 300 |
| AVIS BUDGET RENTAL CAR FUNDING | ASSET-BACKED SECURITY | 2.10% DUE 03/20/2019 | 500 |
| AVIS BUDGET RENTAL CAR FUNDING | ASSET-BACKED SECURITY | 1.92% DUE 09/20/2019 | 1,298 |
| AVIS BUDGET RENTAL CAR FUNDING | ASSET-BACKED SECURITY | 2.63% DUE 12/20/2021 | 299 |
| CHASE ISSUANCE TRUST | ASSET-BACKED SECURITY | 1.88% DUE 03/15/2024 | 201 |
| CITIBANK CREDIT CARD ISSUANCE | ASSET-BACKED SECURITY | 2.19% DUE 11/20/2023 | 595 |
| CITIBANK CREDIT CARD ISSUANCE | ASSET-BACKED SECURITY | 1.89% DUE 12/07/2023 | 505 |
| CITIBANK CREDIT CARD ISSUANCE | ASSET-BACKED SECURITY | 2.15% DUE 04/22/2026 | 202 |
| CITIBANK CREDIT CARD ISSUANCE | ASSET-BACKED SECURITY | 2.15% DUE 04/22/2026 | 101 |
| CITIBANK CREDIT CARD ISSUANCE | ASSET-BACKED SECURITY | 1.78% DUE 08/08/2024 | 402 |
| DISCOVER CARD MASTER TRUST | ASSET-BACKED SECURITY | 1.97% DUE 07/15/2024 | 302 |
| DISCOVER CARD MASTER TRUST | ASSET-BACKED SECURITY | 2.53% DUE 10/15/2026 | 299 |
| ENTERPRISE FLEET FINANCING LLC | ASSET-BACKED SECURITY | 2.13% DUE 07/20/2022 | 294 |
| ENTERPRISE FLEET FINANCING LLC | ASSET-BACKED SECURITY | 2.13% DUE 07/20/2022 | 196 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

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|--|--|----------------------------|
| ENTERPRISE FLEET FINANCING LLC | ASSET-BACKED SECURITY | 1.97% DUE 01/20/2023 200 |
| EXETER AUTOMOBILE RECEIVABLES | ASSET-BACKED SECURITY | 2.05% DUE 12/15/2021 343 |
| FORD CREDIT FLOORPLAN MASTER | ASSET-BACKED SECURITY | 1.94% DUE 11/15/2021 503 |
| FORD CREDIT FLOORPLAN MASTER | ASSET-BACKED SECURITY | 2.48% DUE 09/15/2024 796 |
| FORD CREDIT AUTO LEASE TRUST | ASSET-BACKED SECURITY | 2.36% DUE 03/15/2029 1,090 |
| FORD CREDIT AUTO OWNER TRUST/F | ASSET-BACKED SECURITY | 2.31% DUE 08/15/2027 598 |
| FORD CREDIT AUTO OWNER TRUST/F | ASSET-BACKED SECURITY | 2.03% DUE 12/15/2027 296 |
| FORD CREDIT AUTO OWNER TRUST F | ASSET-BACKED SECURITY | 2.62% DUE 08/15/2028 600 |
| GMF FLOORPLAN OWNER REVOLVING | ASSET-BACKED SECURITY | 2.05% DUE 01/18/2022 604 |
| HUNTINGTON AUTO TRUST | ASSET-BACKED SECURITY | 1.59% DUE 11/16/2020 598 |
| DRB PRIME STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.81% DUE 11/25/2042 298 |
| MMAF EQUIPMENT FINANCE LLC | ASSET-BACKED SECURITY | 2.41% DUE 08/16/2024 298 |
| MMAF EQUIPMENT FINANCE LLC | ASSET-BACKED SECURITY | 2.41% DUE 11/15/2024 298 |
| MMAF EQUIPMENT FINANCE LLC | ASSET-BACKED SECURITY | 2.72% DUE 06/15/2040 497 |
| NAVIENT STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 1.94% DUE 07/26/2066 174 |
| NISSAN MASTER OWNER TRUST REC | ASSET-BACKED SECURITY | 2.13% DUE 06/15/2021 503 |
| NORTH CAROLINA STATE EDUCATION | ASSET-BACKED SECURITY | 2.17% DUE 07/25/2036 501 |
| ONEMAIN DIRECT AUTO RECEIVABLE | ASSET-BACKED SECURITY | 2.55% DUE 11/14/2023 999 |
| | ASSET-BACKED SECURITY | 2.82% DUE 07/15/2024 299 |

| | | |
|-----------------------------------|-------------------------------------|----------------------------|
| ONEMAIN DIRECT AUTO RECEIVABLE | | |
| ONEMAIN FINANCIAL ISSUANCE TRU | ASSET-BACKED SECURITY | 2.27% DUE 09/14/2032 503 |
| ONEMAIN DIRECT AUTO RECEIVABLE | ASSET-BACKED SECURITY | 2.16% DUE 10/15/2020 698 |
| SOCIAL PROFESSIONAL LOAN PROGR | ASSET-BACKED SECURITY | 2.84% DUE 01/25/2041 1,001 |
| SPRINGLEAF FUNDING TRUST | ASSET-BACKED SECURITY | 3.16% DUE 11/15/2024 602 |
| SPRINGLEAF FUNDING TRUST | ASSET-BACKED SECURITY | 3.16% DUE 11/15/2024 657 |
| SPRINGFIELD FUNDING TRUST | ASSET-BACKED SECURITY | 2.90% DUE 11/15/2029 401 |
| SPRINGFIELD FUNDING TRUST | ASSET-BACKED SECURITY | 2.68% DUE 07/15/2030 198 |
| COMM 2014 UBS2 | CMO-CMBS | 3.96% DUE 03/10/2047 991 |
| COMM 2014 UBS2 | CMO-CMBS | 3.96% DUE 03/10/2047 1,466 |
| BCCRE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.97% DUE 08/10/2033 1,017 |
| BARCLAYS COMMERCIAL MORTGAGE S | COLLATERIZED MORTGAGE OBLIGATION | 2.94% DUE 08/14/2036 881 |
| BANK | COLLATERIZED MORTGAGE OBLIGATION | 3.29% DUE 07/15/2060 142 |
| BANK | COLLATERIZED MORTGAGE OBLIGATION | 2.77% DUE 11/15/2054 699 |
| BANK | COLLATERIZED MORTGAGE OBLIGATION | 3.09% DUE 09/15/2060 1,207 |
| CD 16 CD1 | COLLATERIZED MORTGAGE OBLIGATION | 2.46% DUE 08/10/2049 1,149 |
| CFCRE COMMERCIAL MORTGAGE TRUS | COLLATERIZED MORTGAGE OBLIGATION | 3.59% DUE 12/10/2054 615 |
| COMM MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 4.05% DUE 10/10/2046 266 |
| COMM MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 4.05% DUE 10/10/2046 478 |
| COMM MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 2.83% DUE 10/10/2049 1,077 |
| COMM | COLLATERIZED MORTGAGE OBLIGATION | 3.35% DUE 02/10/2048 1,221 |
| CITIGROUP COMMERCIAL MORTGAGE | COLLATERIZED MORTGAGE OBLIGATION | 2.58% DUE 08/10/2049 1,155 |
| CITIGROUP COMMERCIAL MORTGAGE | COLLATERIZED MORTGAGE OBLIGATION | 2.58% DUE 08/10/2049 1,155 |
| CITIGROUP COMMERCIAL MORTGAGE | COLLATERIZED MORTGAGE OBLIGATION | 3.46% DUE 12/10/2049 618 |
| CGCMT | COLLATERIZED MORTGAGE OBLIGATION | 3.11% DUE 09/15/2050 1,206 |
| CITYLINE COMMERCIAL MORTGAGE T | COLLATERIZED MORTGAGE OBLIGATION | 2.78% DUE 11/10/2031 396 |
| CITYLINE COMMERCIAL MORTGAGE T | COLLATERIZED MORTGAGE OBLIGATION | 2.78% DUE 11/10/2031 692 |
| CBSLT 17 BGS | COLLATERIZED MORTGAGE OBLIGATION | 2.68% DUE 09/25/2042 687 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

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|--|--|----------------------------|
| FNMA | COLLATERIZED MORTGAGE OBLIGATION | 2.94% DUE 11/25/2025 1,165 |
| FNMA | COLLATERIZED MORTGAGE OBLIGATION | 2.37% DUE 07/25/2026 578 |
| FNMA | COLLATERIZED MORTGAGE OBLIGATION | 2.25% DUE 07/25/2026 950 |
| FNMA | COLLATERIZED MORTGAGE OBLIGATION | 2.42% DUE 10/25/2026 193 |
| FANNIEMAE ACES | COLLATERIZED MORTGAGE OBLIGATION | 2.36% DUE 09/25/2026 963 |
| FANNIEMAE ACES | COLLATERIZED MORTGAGE OBLIGATION | 2.36% DUE 09/25/2026 1,059 |
| FNMA | COLLATERIZED MORTGAGE OBLIGATION | 2.48% DUE 09/25/2026 1,070 |
| GS MORTGAGE SECURITIES TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.52% DUE 06/10/2047 1,852 |
| GSMS 17 GS7 | COLLATERIZED MORTGAGE OBLIGATION | 3.20% DUE 08/10/2050 1,013 |
| JPMBB COMMERCIAL MORTGAGE SECU | COLLATERIZED MORTGAGE OBLIGATION | 4.00% DUE 04/15/2047 2,645 |
| LADDER CAPITAL COMMERCIAL MORT | COLLATERIZED MORTGAGE OBLIGATION | 3.13% DUE 07/12/2050 611 |
| MILL CITY MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 2.75% DUE 02/25/2058 668 |
| MORGAN STANLEY BAML TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.46% DUE 12/15/2049 617 |
| MORGAN STANLEY BAML TRUST | COLLATERIZED MORTGAGE OBLIGATION | 2.73% DUE 11/15/2049 592 |

| | | | |
|--------------------------------|----------------------------------|----------------------|-------|
| MORGAN STANLEY CAPITAL I TRUST | COLLATERIZED MORTGAGE OBLIGATION | 2.53% DUE 08/15/2049 | 575 |
| TOWD POINT MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 2.15% DUE 02/25/2057 | 1,052 |
| UBS BARCLAYS COMMERCIAL MORTGA | COLLATERIZED MORTGAGE OBLIGATION | 2.73% DUE 08/10/2049 | 336 |
| WELLS FARGO COMMERCIAL MORTGAG | COLLATERIZED MORTGAGE OBLIGATION | 2.67% DUE 07/15/2048 | 1,263 |
| WELLS FARGO COMMERCIAL MORTGAG | COLLATERIZED MORTGAGE OBLIGATION | 2.40% DUE 08/15/2049 | 1,142 |
| WELLS FARGO COMMERCIAL MORTGAG | COLLATERIZED MORTGAGE OBLIGATION | 2.68% DUE 10/15/2049 | 1,168 |
| WELLS FARGO COMMERCIAL MORTGAG | COLLATERIZED MORTGAGE OBLIGATION | 2.81% DUE 11/15/2059 | 588 |
| WELLS FARGO COMMERCIAL MORTGAG | COLLATERIZED MORTGAGE OBLIGATION | 3.52% DUE 12/15/2049 | 619 |
| WELLS FARGO COMMERCIAL MORTGAG | COLLATERIZED MORTGAGE OBLIGATION | 3.39% DUE 11/15/2050 | 1,229 |
| AEP TRANSMISSION CO LLC | CORPORATE BOND | 3.10% DUE 12/01/2026 | 55 |
| AT&T INC | CORPORATE BOND | 4.12% DUE 02/17/2026 | 742 |
| ABBOTT LABORATORIES | CORPORATE BOND | 2.90% DUE 11/30/2021 | 298 |
| ABBVIE INC | CORPORATE BOND | 3.60% DUE 05/14/2025 | 565 |
| ACTAVIS FUNDING SCS | CORPORATE BOND | 3.80% DUE 03/15/2025 | 713 |
| ACTAVIS FUNDING SCS | CORPORATE BOND | 3.80% DUE 03/15/2025 | 356 |
| AMERICAN INTERNATIONAL GROUP | CORPORATE BOND | 4.12% DUE 02/15/2024 | 951 |
| AMGEN INC | CORPORATE BOND | 2.60% DUE 08/19/2026 | 598 |
| APACHE CORP | CORPORATE BOND | 2.62% DUE 01/15/2023 | 539 |
| APACHE CORP | CORPORATE BOND | 2.62% DUE 01/15/2023 | 539 |
| APPLE INC | CORPORATE BOND | 2.85% DUE 02/23/2023 | 608 |
| ARCH CAPITAL FINANCE LLC | CORPORATE BOND | 4.01% DUE 12/15/2026 | 52 |
| ARCH CAPITAL FINANCE LLC | CORPORATE BOND | 4.01% DUE 12/15/2026 | 1,041 |
| BAT CAPITAL CORP | CORPORATE BOND | 2.76% DUE 08/15/2022 | 985 |
| BMW US CAPITAL LLC | CORPORATE BOND | 2.25% DUE 09/15/2023 | 529 |
| BNP PARIBAS | CORPORATE BOND | 4.62% DUE 03/13/2027 | 320 |
| BAIDU.COM ADR | CORPORATE BOND | 3.25% DUE 08/06/2018 | 201 |
| BAKER HUGHES A GE CO LLC | CORPORATE BOND | 3.34% DUE 12/15/2027 | 240 |
| BANCO DE CREDITO DEL PER | CORPORATE BOND | 2.25% DUE 10/25/2019 | 200 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| BANK OF AMERICA CORP | CORPORATE BOND 4.12% DUE 01/22/2024 | 1,249 |
| BANK OF AMERICA CORP | CORPORATE BOND 4.20% DUE 08/26/2024 | 395 |
| BANK OF AMERICA CORP | CORPORATE BOND 4.45% DUE 03/03/2026 | 587 |
| BANK OF AMERICA CORP | CORPORATE BOND 3.50% DUE 04/19/2026 | 639 |
| BANK OF AMERICA CORP | CORPORATE BOND 3.59% DUE 07/21/2028 | 71 |
| BANK OF NY MELLON CORP | CORPORATE BOND 2.20% DUE 08/16/2023 | 824 |
| BARCLAYS PLC | CORPORATE BOND 3.65% DUE 03/16/2025 | 424 |
| BARCLAYS PLC | CORPORATE BOND 3.68% DUE 01/10/2023 | 335 |
| BARCLAYS PLC | CORPORATE BOND 4.34% DUE 01/10/2028 | 217 |
| BAXTER INTERNATIONAL | CORPORATE BOND 2.60% DUE 08/15/2026 | 153 |
| BNP PARIBAS | CORPORATE BOND 2.95% DUE 05/23/2022 | 200 |
| BROADCOM CRP CAYMN FI | CORPORATE BOND 3.62% DUE 01/15/2024 | 283 |
| CVS CAREMARK CORP | CORPORATE BOND 4.00% DUE 12/05/2023 | 520 |
| CAPITAL ONE NA | CORPORATE BOND 2.25% DUE 09/13/2021 | 432 |
| CATERPILLAR FIN SERVICE CORP | CORPORATE BOND 1.70% DUE 08/09/2021 | 429 |
| CELGENE CORP | CORPORATE BOND 2.25% DUE 08/15/2021 | 946 |
| CENTERPOINT ENERGY HOUSTON | CORPORATE BOND 2.40% DUE 09/01/2026 | 162 |
| CENTERPOINT ENERGY HOUSTON | CORPORATE BOND 3.00% DUE 02/01/2027 | 926 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.91% DUE 07/23/2025 | 532 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.20% DUE 03/15/2028 | 407 |
| CITIGROUP INC | CORPORATE BOND 3.88% DUE 03/26/2025 | 358 |
| CITIGROUP INC | CORPORATE BOND 4.45% DUE 09/29/2027 | 371 |
| CITIGROUP INC | CORPORATE BOND 3.40% DUE 05/01/2026 | 377 |
| CITIGROUP INC | CORPORATE BOND 3.40% DUE 05/01/2026 | 1,308 |
| COCA-COLA FEMSA SAB CV | CORPORATE BOND 2.38% DUE 11/26/2018 | 301 |
| COLORADO INTERSTATE GAS CO LLC | CORPORATE BOND 4.15% DUE 08/15/2026 | 170 |
| COMCAST CORP | CORPORATE BOND 3.15% DUE 02/15/2028 | 1,264 |
| COMMONWEALTH EDISON | CORPORATE BOND 2.95% DUE 08/15/2027 | 386 |

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| | | |
|------------------------------|-------------------------------------|-------|
| CONCHO RESOURCES INC | CORPORATE BOND 3.75% DUE 10/01/2027 | 187 |
| CREDIT SUISSE GROUP-SPON ADR | CORPORATE BOND 3.00% DUE 12/14/2023 | 968 |
| CROWN CASTLE INTERNATIONAL | CORPORATE BOND 4.88% DUE 04/15/2022 | 322 |
| DDR CORP | CORPORATE BOND 3.90% DUE 08/15/2024 | 841 |
| DELTA AIR LINES | CORPORATE BOND 2.88% DUE 03/13/2020 | 126 |
| DEVON ENERGY CORP | CORPORATE BOND 3.25% DUE 05/15/2022 | 458 |
| DEXIA CREDIT LOCAL | CORPORATE BOND 2.25% DUE 02/18/2020 | 499 |
| DEXIA CREDIT LOCAL SA NY | CORPORATE BOND 1.88% DUE 01/29/2020 | 496 |
| DIGITAL REALTY TRUST LP | CORPORATE BOND 3.70% DUE 08/15/2027 | 801 |
| DISCOVER BANK | CORPORATE BOND 3.45% DUE 07/27/2026 | 321 |
| DISCOVERY COMMUNICATIONS | CORPORATE BOND 3.95% DUE 03/20/2028 | 274 |
| DOMINION ENERGY INC | CORPORATE BOND 2.85% DUE 08/15/2026 | 43 |
| DUKE ENERGY CORP | CORPORATE BOND 2.65% DUE 09/01/2026 | 129 |
| DUKE ENERGY CORP | CORPORATE BOND 3.15% DUE 08/15/2027 | 1,028 |
| ERAC USA FINANCE COMPANY | CORPORATE BOND 3.30% DUE 12/01/2026 | 521 |
| ERAC USA FINANCE COMPANY | CORPORATE BOND 3.30% DUE 12/01/2026 | 248 |
| EDISON INTERNATIONAL | CORPORATE BOND 2.40% DUE 09/15/2022 | 225 |
| ELECTRONIC ARTS | CORPORATE BOND 3.70% DUE 03/01/2021 | 206 |
| EMERA US FINANCE LP | CORPORATE BOND 2.70% DUE 06/15/2021 | 329 |
| EMERA US FINANCE LP | CORPORATE BOND 3.55% DUE 06/15/2026 | 501 |
| ENEL FINANCE INTL NV | CORPORATE BOND 3.50% DUE 04/06/2028 | 284 |
| ENTERGY CORP | CORPORATE BOND 2.95% DUE 09/01/2026 | 418 |
| EXPRESS SCRIPTS HOLDING CO | CORPORATE BOND 4.50% DUE 02/25/2026 | 488 |
| EXPRESS SCRIPTS HOLDING CO | CORPORATE BOND 4.50% DUE 02/25/2026 | 159 |
| EXPRESS SCRIPTS HOLDING CO | CORPORATE BOND 3.40% DUE 03/01/2027 | 118 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

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(In thousands)

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|--|--|---------------|
| FIDELITY NATIONAL INFORMATION | CORPORATE BOND 2.25% DUE 08/15/2021 | 295 |
| FIDELITY NATIONAL INFORMATION | CORPORATE BOND 2.25% DUE 08/15/2021 | 202 |
| FORD MOTOR CREDIT CO | CORPORATE BOND 4.39% DUE 01/08/2026 | 682 |
| FORD MOTOR CREDIT CO | CORPORATE BOND 2.98% DUE 08/03/2022 | 598 |
| FORTIS INC | CORPORATE BOND 3.06% DUE 10/04/2026 | 628 |
| GENERAL MOTORS FINL CO | CORPORATE BOND 5.25% DUE 03/01/2026 | 715 |
| GENERAL MOTORS FINL CO | CORPORATE BOND 3.15% DUE 06/30/2022 | 500 |
| GILEAD SCIENCES | CORPORATE BOND 2.50% DUE 09/01/2023 | 123 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 3.85% DUE 07/08/2024 | 1,504 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 4.25% DUE 10/21/2025 | 549 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 4.25% DUE 10/21/2025 | 157 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 3.85% DUE 01/26/2027 | 10 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 3.85% DUE 01/26/2027 | 26 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 3.75% DUE 02/25/2026 | 641 |
| HUNTINGTON NATIONAL BANK | CORPORATE BOND 2.50% DUE 08/07/2022 | 690 |
| HUSKY ENERGY INC | CORPORATE BOND 4.00% DUE 04/15/2024 | 366 |
| HUTCHINSON WHAMPOA INT | CORPORATE BOND 5.75% DUE 09/11/2019 | 263 |
| INTERNATIONAL PAPER COMPANY | CORPORATE BOND 3.00% DUE 02/15/2027 | 388 |
| JP MORGAN CHASE & CO | CORPORATE BOND 3.88% DUE 09/10/2024 | 704 |
| JP MORGAN CHASE & CO | CORPORATE BOND 3.88% DUE 09/10/2024 | 365 |
| JP MORGAN CHASE & CO | CORPORATE BOND 3.90% DUE 07/15/2025 | 1,153 |
| JP MORGAN CHASE & CO | CORPORATE BOND 2.95% DUE 10/01/2026 | 712 |
| JEFFERIES GROUP INC | CORPORATE BOND 6.45% DUE 06/08/2027 | 116 |
| KINDER MORGAN ENERGY PART | CORPORATE BOND 5.95% DUE 02/15/2018 | 251 |
| LYB INTL FINANCE BV | CORPORATE BOND 4.00% DUE 07/15/2023 | 785 |
| LYONDELLBASELL IND NV | CORPORATE BOND 5.75% DUE 04/15/2024 | 399 |
| MPLX LP | CORPORATE BOND 4.12% DUE 03/01/2027 | 56 |
| MAGNA INTERNATIONAL INC | CORPORATE BOND 3.62% DUE 06/15/2024 | 1,034 |
| MAGNA INTERNATIONAL INC | CORPORATE BOND 4.15% DUE 10/01/2025 | 266 |

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| | | |
|------------------------------|-------------------------------------|-------|
| MCCORMICK & CO | CORPORATE BOND 3.40% DUE 08/15/2027 | 709 |
| MICROSOFT CORP | CORPORATE BOND 2.00% DUE 08/08/2023 | 826 |
| MORGAN STANLEY | CORPORATE BOND 4.35% DUE 09/08/2026 | 524 |
| MORGAN STANLEY | CORPORATE BOND 4.35% DUE 09/08/2026 | 262 |
| MORGAN STANLEY | CORPORATE BOND 3.97% DUE 07/22/2038 | 41 |
| MORGAN STANLEY | CORPORATE BOND 3.88% DUE 04/29/2024 | 1,279 |
| MORGAN STANLEY | CORPORATE BOND 3.12% DUE 07/27/2026 | 616 |
| MYLAN NV | CORPORATE BOND 3.15% DUE 06/15/2021 | 453 |
| MYLAN NV | CORPORATE BOND 3.95% DUE 06/15/2026 | 328 |
| NOBLE ENERGY INC | CORPORATE BOND 3.90% DUE 11/15/2024 | 360 |
| ONEOK INC | CORPORATE BOND 4.00% DUE 07/13/2027 | 66 |
| ONEOK INC | CORPORATE BOND 4.00% DUE 07/13/2027 | 405 |
| ONEOK PARTNERS | CORPORATE BOND 3.80% DUE 03/15/2020 | 439 |
| ORACLE CORP | CORPORATE BOND 2.65% DUE 07/15/2026 | 634 |
| OWENS CORNING INC | CORPORATE BOND 4.20% DUE 12/15/2022 | 524 |
| OWENS CORNING INC | CORPORATE BOND 3.40% DUE 08/15/2026 | 344 |
| PROV ST JOSEPH HLTH OBL | CORPORATE BOND 2.75% DUE 10/01/2026 | 208 |
| PUBLIC SVC ELECTRIC & GAS | CORPORATE BOND 2.25% DUE 09/15/2026 | 456 |
| REGIONS FINANCIAL CORP | CORPORATE BOND 2.75% DUE 08/14/2022 | 618 |
| ROYAL BANK OF SCOTLAND GROUP | CORPORATE BOND 3.88% DUE 09/12/2023 | 203 |
| RYDER SYSTEM INC | CORPORATE BOND 2.50% DUE 09/01/2022 | 373 |
| SP POWERASSETS LTD | CORPORATE BOND 3.00% DUE 09/26/2027 | 321 |
| SCRIPPS NETWORKS | CORPORATE BOND 3.50% DUE 06/15/2022 | 505 |
| SHIRE ACQ INV IRELAND DA | CORPORATE BOND 2.88% DUE 09/23/2023 | 1,253 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

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|--|--|----------------------------|
| SPECTRA ENERGY PARTNERS | CORPORATE BOND | 3.38% DUE 10/15/2026 94 |
| SUNTRUST BANK | CORPORATE BOND | 2.70% DUE 01/27/2022 195 |
| SVENSKA HANDELSBANKEN AB | CORPORATE BOND | 1.88% DUE 09/07/2021 405 |
| TENCENT HOLDINGS LTD | CORPORATE BOND | 3.38% DUE 05/02/2019 253 |
| TEXTRON INC | CORPORATE BOND | 5.95% DUE 09/21/2021 221 |
| TIME WARNER INC | CORPORATE BOND | 3.80% DUE 02/15/2027 120 |
| TYCO ELECTRONICS | CORPORATE BOND | 3.12% DUE 08/15/2027 369 |
| UBS GROUP FUNDING SWITZE | CORPORATE BOND | 2.86% DUE 08/15/2023 578 |
| UNION PACIFIC CORP | CORPORATE BOND | 2.75% DUE 03/01/2026 326 |
| UNITED HEALTH GROUP INC | CORPORATE BOND | 3.45% DUE 01/15/2027 191 |
| WELLPOINT INC | CORPORATE BOND | 3.12% DUE 05/15/2022 368 |
| WILLIAMS PARTNERS LP | CORPORATE BOND | 4.30% DUE 03/04/2024 262 |
| WILLIAMS PARTNERS LP | CORPORATE BOND | 4.30% DUE 03/04/2024 157 |
| WILLIAMS PARTNERS LP | CORPORATE BOND | 4.30% DUE 03/04/2024 1,414 |
| SINGTEL GROUP TREASURY P | CORPORATE BOND | 4.50% DUE 09/08/2021 212 |
| SNCF RESEAU | CORPORATE BOND | 2.00% DUE 10/13/2020 991 |
| DEXIA CREDIT LOCAL | CORPORATE BOND | 2.25% DUE 02/18/2020 499 |
| AGENCE FRANCAISE DE DEV | CORPORATE BOND | 1.88% DUE 09/14/2020 592 |
| INDONESIA REPUBLIC OF | CORPORATE BOND | 3.75% DUE 04/25/2022 206 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00% DUE 02/01/2026 1,018 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00% DUE 02/01/2026 763 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00% DUE 01/15/2043 500 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/15/2041 1,282 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/15/2041 513 |

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| | | | |
|-----------------|------------------------------------|----------------------|-------|
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/10/2041 | 1,537 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 4.00% DUE 04/01/2040 | 523 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 4.50% DUE 12/01/2040 | 1,063 |
| FHLMC | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/13/2041 | 513 |
| FHLMC GOLD | FEDERAL GOVERNMENT AND AGENCY BOND | 4.00% DUE 04/01/2040 | 784 |
| FHLMC GOLD | FEDERAL GOVERNMENT AND AGENCY BOND | 4.00% DUE 04/01/2040 | 523 |
| GNMA II | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00% DUE 12/15/2043 | 505 |
| GNMA II | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/23/2042 | 517 |
| FREDDIE MAC | FEDERAL GOVERNMENT AND AGENCY BOND | 6.75% DUE 03/15/2031 | 715 |
| FANNIE MAE | FEDERAL GOVERNMENT AND AGENCY BOND | 6.25% DUE 05/15/2029 | 668 |
| FANNIE MAE | FEDERAL GOVERNMENT AND AGENCY BOND | 7.12% DUE 01/15/2030 | 1,440 |
| FANNIE MAE | FEDERAL GOVERNMENT AND AGENCY BOND | 6.62% DUE 11/15/2030 | 84 |
| FANNIE MAE | FEDERAL GOVERNMENT AND AGENCY BOND | 2.00% DUE 10/05/2022 | 494 |
| FHLMC | FEDERAL GOVERNMENT AND AGENCY BOND | 1.38% DUE 08/15/2019 | 144 |
| FHLMC | FEDERAL GOVERNMENT AND AGENCY BOND | 1.62% DUE 09/29/2020 | 35 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.88% DUE 05/15/2043 | 62 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.62% DUE 08/15/2043 | 6 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00% DUE 05/15/2045 | 11 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00% DUE 05/15/2045 | 11 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|--------------------------|
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 11 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 11 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 16 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 16 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 16 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 16 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.00%DUE05/15/2045 11 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.88%DUE08/15/2045 10 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.75%DUE08/15/2047 250 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.25%DUE11/15/2027 49 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.00%DUE11/30/2022 505 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.12%DUE12/31/2022 667 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 1.75%DUE01/31/2023 440 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 0.75%DUE02/28/2018 5,395 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 0.12%DUE04/15/2022 282 |

| | | | |
|-------------------------|------------------------------------|----------------------|-------|
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 0.12% DUE 04/15/2022 | 277 |
| WI TREASURY SEC | FEDERAL GOVERNMENT AND AGENCY BOND | 1.88% DUE 04/30/2022 | 282 |
| WI TREASURY SEC | FEDERAL GOVERNMENT AND AGENCY BOND | 1.88% DUE 04/30/2022 | 294 |
| WI TREASURY SEC | FEDERAL GOVERNMENT AND AGENCY BOND | 1.88% DUE 04/30/2022 | 2,371 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.00% DUE 06/30/2024 | 373 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.00% DUE 06/30/2024 | 8,450 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 2.00% DUE 06/30/2024 | 2,746 |
| US TREASURY STRIP | FEDERAL GOVERNMENT AND AGENCY BOND | 0.00% DUE 05/15/2037 | 1,180 |
| SWEDISH EXPORT CREDIT | FOREIGN GOVERNMENT BOND | 1.75% DUE 08/28/2020 | 1,976 |
| PROVINCE OF ALBERTA | FOREIGN GOVERNMENT BOND | 1.75% DUE 08/26/2020 | 1,478 |
| CORP ANDINA DE FOMENTO | FOREIGN GOVERNMENT BOND | 2.12% DUE 09/27/2021 | 587 |
| CORP ANDINA DE FOMENTO | FOREIGN GOVERNMENT BOND | 2.75% DUE 01/06/2023 | 89 |
| CORP ANDINA DE FOMENTO | FOREIGN GOVERNMENT BOND | 2.75% DUE 01/06/2023 | 208 |
| CPIIB CAPITAL INC | FOREIGN GOVERNMENT BOND | 2.75% DUE 11/02/2027 | 249 |
| CPIIB CAPITAL INC | FOREIGN GOVERNMENT BOND | 2.75% DUE 11/02/2027 | 997 |
| CPIIB CAPITAL INC | FOREIGN GOVERNMENT BOND | 2.75% DUE 11/02/2027 | 249 |
| ABU DHABI GOVT INT'L | FOREIGN GOVERNMENT BOND | 3.12% DUE 10/11/2027 | 763 |
| INTL FINANCE CORP | FOREIGN GOVERNMENT BOND | 1.75% DUE 09/04/2018 | 500 |
| JPN BANK FOR INT'L COOP | FOREIGN GOVERNMENT BOND | 2.00% DUE 11/04/2021 | 1,176 |
| JPN BANK FOR INT'L COOP | FOREIGN GOVERNMENT BOND | 2.12% DUE 07/21/2020 | 198 |
| JAPAN FIN ORG MUNICIPAL | FOREIGN GOVERNMENT BOND | 2.12% DUE 03/06/2019 | 994 |
| JAPAN FIN ORG MUNICIPAL | FOREIGN GOVERNMENT BOND | 2.12% DUE 04/13/2021 | 197 |
| JAPAN FIN ORG MUNICIPAL | FOREIGN GOVERNMENT BOND | 2.12% DUE 10/25/2023 | 192 |
| JAPAN FIN ORG MUNICIPAL | FOREIGN GOVERNMENT BOND | 2.62% DUE 04/20/2022 | 199 |
| KUWAIT INTL BOND | FOREIGN GOVERNMENT BOND | 2.75% DUE 03/20/2022 | 199 |
| MANITOBA PROVINCE OF | FOREIGN GOVERNMENT BOND | 2.12% DUE 05/04/2022 | 1,475 |
| NA DEVELOPMENT BANK | FOREIGN GOVERNMENT BOND | 4.38% DUE 02/11/2020 | 1,042 |
| PROVINCE OF ONTARIO | FOREIGN GOVERNMENT BOND | 2.25% DUE 05/18/2022 | 69 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| ONTARIO PROVINCE | FOREIGN GOVERNMENT BOND 2.40% DUE 02/08/2022 | 1,494 |
| ONTARIO TEACHERS FINANC | FOREIGN GOVERNMENT BOND 2.12% DUE 09/19/2022 | 1,474 |
| PETROLEOS MEXICANOS | FOREIGN GOVERNMENT BOND 5.38% DUE 03/13/2022 | 64 |
| PROVINCE OF QUEBEC | FOREIGN GOVERNMENT BOND 2.75% DUE 04/12/2027 | 992 |
| PROVINCE OF QUEBEC | FOREIGN GOVERNMENT BOND 2.75% DUE 04/12/2027 | 198 |
| SAUDI INTERNATIONAL BOND | FOREIGN GOVERNMENT BOND 2.38% DUE 10/26/2021 | 200 |
| TOKYO METROPOLITAN GOVT | FOREIGN GOVERNMENT BOND 2.50% DUE 06/08/2022 | 198 |
| DEVELOPMENT BK OF JAPAN | FOREIGN GOVERNMENT BOND 1.00% DUE 01/22/2018 | 1,000 |
| TOKYO METROPOLITAN GOVT | FOREIGN GOVERNMENT BOND 1.62% DUE 06/06/2018 | 998 |
| DEVELOPMENT BK OF JAPAN | FOREIGN GOVERNMENT BOND 1.62% DUE 09/01/2021 | 287 |
| CAISSE D AMORT DETTE SOC | FOREIGN GOVERNMENT BOND 1.75% DUE 09/24/2019 | 1,490 |
| SFIL SA | FOREIGN GOVERNMENT BOND 2.00% DUE 06/30/2020 | 994 |
| AGENCE FRANCAISE DEVELOP | FOREIGN GOVERNMENT BOND 2.00% DUE 03/18/2019 | 998 |
| NEDER WATERSCHAPSBANK | FOREIGN GOVERNMENT BOND 1.75% DUE 09/05/2019 | 1,987 |
| EUROFIMA | FOREIGN GOVERNMENT BOND 1.75% DUE 05/29/2020 | 1,483 |
| KOMMUNALBANKEN AS | FOREIGN GOVERNMENT BOND 2.25% DUE 01/25/2022 | 1,988 |
| FINNVERA PLC | FOREIGN GOVERNMENT BOND 1.88% DUE 10/05/2020 | 991 |
| TOKYO METROPOLITAN GOVERNMENT | FOREIGN GOVERNMENT BOND 2.00% DUE 05/17/2021 | 292 |
| 90 DAY EURO FX FUTURE | FUTURES CONTRACT 0.00% DUE 12/17/2018 | 30 |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (66) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (19) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (14) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (11) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (19) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (3) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (13) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (4) |
| 5 YR US TR NOTES | FUTURES CONTRACT 0.00% DUE 04/04/2018 | (2) |

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| | | |
|-------------------|------------------|---------------------------|
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (1) |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (2) |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (2) |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (1) |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (1) |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 2 |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (13) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (4) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (20) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (8) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (26) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (2) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (1) |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 04/04/2018 (1) |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 29 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 28 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 4 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 18 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 2 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 1 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 2 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 2 |
| 10 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (1) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (1) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (5) |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|----------------------------|
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (3) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (1) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (2) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (6) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (1) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (1) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 10 |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (3) |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (7) |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (3) |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (2) |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 6 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 3 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 1 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 12 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 1 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 1 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 3 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 4 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 4 |
| US 10YR ULTRA FUT JUN16 | FUTURES CONTRACT | 0.00% DUE 03/29/2018 (5) |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.50% DUE 06/01/2039 257 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.50% DUE 09/01/2044 352 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 2.00% DUE 01/01/2032 433 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.00% DUE 10/01/2045 1,634 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 3.00% DUE 10/01/2046 469 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 3.00% DUE 01/01/2047 3,444 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 2.50% DUE 01/01/2029 1,106 |

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|------------|---|-------|
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 3.00% DUE 01/01/2037 | 709 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 3.00% DUE 02/01/2043 | 1,248 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 3.50% DUE 02/01/2042 | 1,466 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 3.00% DUE 12/01/2042 | 1,014 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 4.00% DUE 04/01/2042 | 396 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 3.50% DUE 10/01/2042 | 608 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY 3.00% DUE 06/01/2043 | 329 |
| FHLMC | MORTGAGE-BACKED SECURITY 3.00% DUE 09/01/2030 | 1,068 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 02/01/2041 | 1,076 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 01/01/2041 | 1,310 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 02/01/2041 | 271 |
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 08/01/2042 | 986 |
| FNMA | MORTGAGE-BACKED SECURITY 4.00% DUE 01/01/2042 | 1,537 |
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 12/01/2042 | 859 |
| FNMA | MORTGAGE-BACKED SECURITY 2.50% DUE 01/01/2028 | 439 |
| FNMA | MORTGAGE-BACKED SECURITY 6.00% DUE 07/01/2041 | 715 |
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 03/01/2043 | 1,430 |
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 03/01/2043 | 537 |
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 04/01/2030 | 349 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 06/01/2045 | 2,967 |
| FNMA | MORTGAGE-BACKED SECURITY 2.50% DUE 09/01/2046 | 462 |
| FNMA | MORTGAGE-BACKED SECURITY 2.50% DUE 09/01/2046 | 229 |
| FNMA | MORTGAGE-BACKED SECURITY 2.50% DUE 10/01/2031 | 480 |
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 11/01/2036 | 456 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 12/01/2046 | 494 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

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|--|--|---------------|
| FNMA | MORTGAGE-BACKED SECURITY 3.00% DUE 04/01/2043 | 342 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 06/01/2043 | 1,191 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 10/01/2045 | 1,260 |
| FNMA | MORTGAGE-BACKED SECURITY 6.00% DUE 10/01/2036 | 165 |
| FNMA | MORTGAGE-BACKED SECURITY 5.50% DUE 01/01/2037 | 204 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 08/01/2040 | 423 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 05/01/2042 | 2,049 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 03/01/2043 | 977 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 10/01/2039 | 331 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 11/01/2040 | 195 |
| FNMA | MORTGAGE-BACKED SECURITY 2.50% DUE 09/01/2027 | 590 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 01/01/2046 | 501 |
| FNMA | MORTGAGE-BACKED SECURITY 3.50% DUE 08/01/2031 | 441 |
| FNMA | MORTGAGE-BACKED SECURITY 4.00% DUE 09/01/2046 | 507 |
| FNMA | MORTGAGE-BACKED SECURITY 5.00% DUE 06/01/2040 | 157 |
| FNMA | MORTGAGE-BACKED SECURITY 5.00% DUE 06/01/2040 | 187 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 06/01/2040 | 348 |
| FNMA | MORTGAGE-BACKED SECURITY 5.00% DUE 06/01/2040 | 553 |
| FNMA | MORTGAGE-BACKED SECURITY 4.50% DUE 02/01/2041 | 313 |
| FNMA | MORTGAGE-BACKED SECURITY 5.00% DUE 02/01/2041 | 262 |
| FNMA | MORTGAGE-BACKED SECURITY 4.00% DUE 10/01/2040 | 924 |
| FNMA | MORTGAGE-BACKED SECURITY 4.00% DUE 11/01/2040 | 549 |
| GNMA II | MORTGAGE-BACKED SECURITY 3.00% DUE 03/20/2043 | 218 |
| GNMA II | MORTGAGE-BACKED SECURITY 3.50% DUE 03/20/2043 | 405 |
| GNMA II | MORTGAGE-BACKED SECURITY 3.00% DUE 09/20/2042 | 466 |
| GNMA II | MORTGAGE-BACKED SECURITY 3.50% DUE 10/20/2042 | 995 |
| GNMA II | MORTGAGE-BACKED SECURITY 3.50% DUE 12/20/2042 | 449 |
| GNMA II | MORTGAGE-BACKED SECURITY 3.50% DUE 12/20/2042 | 508 |

GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 09/20/2043 324
 GNMA II MORTGAGE-BACKED SECURITY 3.50% DUE 10/20/2043 564
 GNMA II MORTGAGE-BACKED SECURITY 4.00% DUE 10/20/2043 753
 GNMA II MORTGAGE-BACKED SECURITY 4.50% DUE 10/20/2043 190
 GNMA II MORTGAGE-BACKED SECURITY 4.50% DUE 12/20/2043 405
 GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 01/20/2044 100
 GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 01/20/2044 204
 GNMA II MORTGAGE-BACKED SECURITY 3.50% DUE 03/20/2045 323
 GNMA II MORTGAGE-BACKED SECURITY 4.50% DUE 03/20/2045 210
 GNMA II MORTGAGE-BACKED SECURITY 4.00% DUE 06/20/2044 513
 GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 12/20/2044 496
 GNMA II MORTGAGE-BACKED SECURITY 5.00% DUE 04/20/2045 109
 GNMA II MORTGAGE-BACKED SECURITY 3.50% DUE 04/20/2045 365
 GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 05/20/2045 471
 GNMA II MORTGAGE-BACKED SECURITY 4.50% DUE 05/20/2045 155
 GNMA II MORTGAGE-BACKED SECURITY 4.00% DUE 11/20/2045 265
 GNMA II MORTGAGE-BACKED SECURITY 4.00% DUE 12/20/2045 473
 GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 01/20/2046 468
 GNMA II MORTGAGE-BACKED SECURITY 3.50% DUE 05/20/2046 798
 GNMA II MORTGAGE-BACKED SECURITY 3.50% DUE 07/20/2046 1,325
 GNMA II MORTGAGE-BACKED SECURITY 3.50% DUE 07/20/2046 893
 GNMA II MORTGAGE-BACKED SECURITY 3.00% DUE 08/20/2046 1,778
 GNMA II MORTGAGE-BACKED SECURITY 4.50% DUE 09/20/2046 221
 GNMA II MORTGAGE-BACKED SECURITY 4.00% DUE 10/20/2046 233
 GNMA II MORTGAGE-BACKED SECURITY 4.50% DUE 10/20/2046 262

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|----------------------------|
| GNMA II | MORTGAGE-BACKED SECURITY | 4.00% DUE 11/20/2046 370 |
| GNMA II | MORTGAGE-BACKED SECURITY | 4.50% DUE 11/20/2046 447 |
| GNMA II | MORTGAGE-BACKED SECURITY | 2.50% DUE 12/20/2046 229 |
| GNMA II | MORTGAGE-BACKED SECURITY | 4.00% DUE 02/20/2047 476 |
| GNMA II | MORTGAGE-BACKED SECURITY | 4.00% DUE 03/20/2047 1,151 |
| GNMA | MORTGAGE-BACKED SECURITY | 4.50% DUE 04/15/2040 219 |
| GNMA | MORTGAGE-BACKED SECURITY | 4.00% DUE 01/15/2041 345 |
| ALABAMA ECON SETTLEMENT AUTH B | MUNICIPALS | 3.16% DUE 09/15/2025 61 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.48% DUE 05/31/2023 493 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 2.01% DUE 08/31/2021 (4) |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE 02/15/2024 3 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 2.34% DUE 02/15/2036 (7) |
| CLEARNET | NOTIONAL PAR CONTRACTS | 2.34% DUE 02/15/2036 (7) |

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| | | | |
|--------------------------------|------------------------|---------------------|-----------|
| CLEARNET | NOTIONAL PAR CONTRACTS | 2.34% DUE02/15/2036 | (7) |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.76% DUE11/30/2021 | (39) |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.66% DUE02/15/2027 | 3 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.66% DUE02/15/2027 | 8 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.66% DUE02/15/2027 | 3 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.16% DUE06/30/2019 | 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.33% DUE06/30/2019 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE06/30/2019 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE06/30/2019 | 13 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE06/30/2019 | 11 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE06/30/2019 | 8 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.66% DUE02/15/2027 | 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.16% DUE02/15/2027 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.16% DUE02/15/2027 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.16% DUE02/15/2027 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 12 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 20 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 11 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 10 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 1.42% DUE08/15/2024 | 3 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.55% DUE09/30/2019 | 3 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.55% DUE09/30/2019 | 2 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.55% DUE09/30/2019 | 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.82% DUE12/31/2019 | 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.82% DUE12/31/2019 | 1 |
| CLEARNET | NOTIONAL PAR CONTRACTS | 0.82% DUE12/31/2019 | 2 |
| STATE STREET STIF | SWEEP INVESTMENT | | 5,851 |
| LIABILITIES IN EXCESS OF OTHER | | | (9,911) |
| ASSETS | | | |
| SUBTOTAL | | | 249,961 |
| TOTAL PRUDENTIAL STABLE VALUE | | | \$331,318 |
| FUND | | | |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|----------------------------|
| MASSMUTUAL | MASSMUTUAL STABLE VALUE FUND (CONTRACT INTEREST RATE: 1.94%): | |
| ACCESS GROUP INC | SYNTHETIC CONTRACT ASSET-BACKED SECURITY | 2.64% DUE 07/01/2039 \$245 |
| ACCESS GROUP INC | ASSET-BACKED SECURITY | 2.64% DUE 07/01/2039 196 |
| AVIS BUDGET RENTAL CAR FUNDING | ASSET-BACKED SECURITY | 2.97% DUE 03/20/2024 200 |
| CAPITAL AUTOMOTIVE REIT | ASSET-BACKED SECURITY | 4.18% DUE 04/15/2047 121 |
| CAPITAL AUTOMOTIVE REIT | ASSET-BACKED SECURITY | 4.18% DUE 04/15/2047 253 |
| CAPITAL AUTOMOTIVE REIT | ASSET-BACKED SECURITY | 4.18% DUE 04/15/2047 101 |
| CITIGROUP MORTGAGE LOAN TRUST | ASSET-BACKED SECURITY | 2.23% DUE 05/25/2035 91 |
| COLLEGE AVE STUDENT LOANS | ASSET-BACKED SECURITY | 3.20% DUE 11/26/2046 100 |
| COLLEGIATE FUNDING SERVICES ED | ASSET-BACKED SECURITY | 1.99% DUE 12/28/2037 197 |
| CREDIT SUISSE ABS REPACKAGING | ASSET-BACKED SECURITY | 2.50% DUE 01/25/2030 52 |
| CREDIT SUISSE ABS REPACKAGING | ASSET-BACKED SECURITY | 2.50% DUE 01/25/2030 96 |
| DRB PRIME STUDENT LOAN TRUST 2 | ASSET-BACKED SECURITY | 3.07% DUE 10/25/2044 450 |
| DRB PRIME STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.40% DUE 05/27/2042 683 |

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| | | | |
|--------------------------------|-----------------------|----------------------|-----|
| DIAMOND RESORTS OWNER TRUST 20 | ASSET-BACKED SECURITY | 3.37% DUE 11/20/2028 | 139 |
| ECMC GROUP STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.90% DUE 07/26/2066 | 298 |
| ECMC GROUP STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.75% DUE 12/27/2066 | 183 |
| EARNEST STUDENT LOAN PROGRAM L | ASSET-BACKED SECURITY | 3.59% DUE 01/25/2041 | 119 |
| EDLINC STUDENT LOAN FUNDING TR | ASSET-BACKED SECURITY | 3.10% DUE 12/01/2047 | 894 |
| EDUCATION LOAN ASSET-BACKED TR | ASSET-BACKED SECURITY | 2.82% DUE 08/01/2043 | 48 |
| EDUCATION LOAN ASSET-BACKED TR | ASSET-BACKED SECURITY | 2.82% DUE 08/01/2043 | 145 |
| ELARA HGV TIMESHARE ISSUER | ASSET-BACKED SECURITY | 2.69% DUE 03/25/2030 | 335 |
| ELEMENT RAIL LEASING I LLC | ASSET-BACKED SECURITY | 5.05% DUE 03/19/2046 | 266 |
| FIRST FRANKLIN MTG LOAN | ASSET-BACKED SECURITY | 3.28% DUE 01/25/2035 | 231 |
| GLOBAL SC FINANACE SRL | ASSET-BACKED SECURITY | 3.85% DUE 04/15/2037 | 239 |
| GOAL CAPITAL FUNDING TRUST | ASSET-BACKED SECURITY | 3.00% DUE 08/25/2051 | 909 |
| GOAL CAPITAL FUNDING TRUST | ASSET-BACKED SECURITY | 3.00% DUE 02/25/2048 | 958 |
| GOODGREEN TRUST | ASSET-BACKED SECURITY | 3.23% DUE 10/15/2052 | 241 |
| GOODGREEN TRUST | ASSET-BACKED SECURITY | 0.00% DUE 10/15/2052 | 295 |
| GOODGREEN TRUST | ASSET-BACKED SECURITY | 3.26% DUE 10/15/2053 | 789 |
| HERO FUNDING TRUST | ASSET-BACKED SECURITY | 3.19% DUE 09/20/2048 | 456 |
| HIGHER EDUCATION FUNDING | ASSET-BACKED SECURITY | 2.87% DUE 01/01/2044 | 548 |
| HIGHER EDUCATION FUNDING | ASSET-BACKED SECURITY | 1.30% DUE 01/01/2044 | 508 |
| 321 HENDERSON RECEIVABLES I LL | ASSET-BACKED SECURITY | 3.96% DUE 03/15/2063 | 331 |
| JP MORGAN STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 1.73% DUE 06/28/2039 | 318 |
| KDAC AIRCRAFT FINANCE LIMITED | ASSET-BACKED SECURITY | 4.37% DUE 12/15/2042 | 480 |
| LABRADOR AVIATION FINANCE LTD | ASSET-BACKED SECURITY | 4.30% DUE 01/15/2042 | 402 |
| MOSAIC SOLAR LOANS LLC | ASSET-BACKED SECURITY | 4.45% DUE 06/20/2042 | 75 |
| NRZ ADVANCE RECEIVABLES TRUST | ASSET-BACKED SECURITY | 2.83% DUE 10/16/2051 | 884 |
| NEW RESIDENTIAL ADVANCE RECEIV | | 3.11% DUE 12/15/2050 | 249 |

| | | | |
|--------------------------------|--------------------------|---------------------|-------|
| | ASSET-BACKED SECURITY | | |
| NAVISTAR FINANCIAL DEALER NOTE | ASSET-BACKED SECURITY | 2.90% DUE09/27/2021 | 282 |
| NAVIENT STUDENT LOAN TRUST 201 | ASSET-BACKED SECURITY | 3.05% DUE07/25/2052 | 398 |
| NAVIENT STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.12% DUE11/26/2040 | 499 |
| NAVIENT STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.55% DUE09/27/2066 | 252 |
| NAVIENT STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.13% DUE07/26/2066 | 935 |
| NAVIENT STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.85% DUE03/25/2066 | 1,193 |
| NAVIENT STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.70% DUE07/26/2066 | 307 |
| NELNET STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 1.49% DUE04/25/2031 | 160 |
| NELNET STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 1.72% DUE10/25/2040 | 261 |
| NELNET STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 1.83% DUE03/23/2037 | 236 |
| NELNET STUDENT LOAN TRUST | ASSET-BACKED SECURITY | 2.20% DUE11/25/2052 | 474 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| NELNET PRIVATE EDUCATION LOAN ASSET-BACKED SECURITY | 3.31% DUE 12/26/2040 | 86 |
| NELNET PRIVATE EDUCATION LOAN ASSET-BACKED SECURITY | 3.60% DUE 12/26/2040 | 105 |
| NEXTGEAR FLOORPLAN MASTER OWNE ASSET-BACKED SECURITY | 2.19% DUE 09/15/2021 | 239 |
| NORTHSTAR EDUCATION FINANCE ASSET-BACKED SECURITY | 2.13% DUE 10/30/2045 | 89 |
| NORTHSTAR EDUCATION FINANCE ASSET-BACKED SECURITY | 2.82% DUE 05/27/2036 | 149 |
| NOVASTAR HOME EQUITY LOAN ASSET-BACKED SECURITY | 3.28% DUE 03/25/2035 | 359 |
| OSCAR US FUNDING TRUST ASSET-BACKED SECURITY | 2.73% DUE 12/15/2020 | 409 |
| PENNSYLVANIA HIGHER EDUCATION ASSET-BACKED SECURITY | 2.50% DUE 11/25/2065 | 273 |
| PANHANDLE PLAINS STUDENT FINAN ASSET-BACKED SECURITY | 3.05% DUE 12/01/2031 | 197 |
| PANHANDLE PLAINS STUDENT FINAN ASSET-BACKED SECURITY | 3.05% DUE 12/01/2031 | 295 |
| SLC STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.62% DUE 02/15/2045 | 158 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 4.89% DUE 12/15/2039 | 100 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.92% DUE 10/25/2064 | 248 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.92% DUE 10/25/2064 | 894 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.62% DUE 10/25/2040 | 191 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.67% DUE 01/25/2041 | 239 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.57% DUE 01/25/2070 | 231 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 1.60% DUE 01/25/2041 | 363 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 3.35% DUE 11/25/2070 | 201 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 3.35% DUE 11/25/2070 | 532 |
| SLM STUDENT LOAN TRUST ASSET-BACKED SECURITY | 3.05% DUE 12/28/2070 | 238 |
| SMB PRIVATE EDUCATION LOAN TRU ASSET-BACKED SECURITY | 3.23% DUE 05/17/2032 | 261 |
| SMB PRIVATE EDUCATION LOAN TRU ASSET-BACKED SECURITY | 3.43% DUE 08/16/2032 | 314 |

| | | | |
|--------------------------------|----------------------------------|---------------------|-----|
| SMB PRIVATE EDUCATION LOAN TRU | ASSET-BACKED SECURITY | 2.58% DUE09/15/2034 | 153 |
| SMB PRIVATE EDUCATION LOAN TRU | ASSET-BACKED SECURITY | 2.58% DUE09/15/2034 | 610 |
| SOCIAL PROFESSIONAL LOAN PROGR | ASSET-BACKED SECURITY | 2.76% DUE12/26/2036 | 743 |
| SPS SERVICER ADVANCE RECEIVABL | ASSET-BACKED SECURITY | 2.75% DUE11/15/2049 | 380 |
| SOCIAL PROFESSIONAL LOAN PROGR | ASSET-BACKED SECURITY | 2.49% DUE01/25/2036 | 139 |
| SMB PRIVATE EDUCATION LOAN TRU | ASSET-BACKED SECURITY | 2.23% DUE10/15/2035 | 291 |
| SOUTH CAROLINA STUDENT LOAN CO | ASSET-BACKED SECURITY | 2.37% DUE07/25/2025 | 616 |
| SUTTONPARK STRUCTURED SETTLEME | ASSET-BACKED SECURITY | 4.19% DUE01/15/2071 | 248 |
| TAL ADVANTAGE LLC | ASSET-BACKED SECURITY | 4.50% DUE04/20/2042 | 222 |
| TRINITY RAIL LEASING L P | ASSET-BACKED SECURITY | 5.19% DUE10/16/2040 | 825 |
| TRINITY RAIL LEASING L P | ASSET-BACKED SECURITY | 5.19% DUE10/16/2040 | 180 |
| TRITON CONTAINER FINANCE LLC | ASSET-BACKED SECURITY | 3.52% DUE06/20/2042 | 95 |
| TRITON CONTAINER FINANCE LLC | ASSET-BACKED SECURITY | 3.62% DUE08/20/2042 | 243 |
| CFCRE COMMERCIAL MORTGAGE TRUS | COLLATERIZED MORTGAGE OBLIGATION | 3.22% DUE11/10/2049 | 400 |
| COMM 2014 UBS2 | COLLATERIZED MORTGAGE OBLIGATION | 4.70% DUE03/10/2047 | 525 |
| FNMA CONNECTICUT AVENUE SECURI | COLLATERIZED MORTGAGE OBLIGATION | 2.85% DUE04/25/2029 | 245 |
| JP MORGAN CHASE | COLLATERIZED MORTGAGE OBLIGATION | 4.57% DUE08/15/2046 | 575 |
| JPMBB COMMERCIAL MORTGAGE SECU | COLLATERIZED MORTGAGE OBLIGATION | 4.75% DUE03/15/2049 | 354 |
| JP MORGAN MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.50% DUE01/25/2047 | 280 |
| JP MORGAN MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.00% DUE11/25/2047 | 318 |
| JP MORGAN MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.50% DUE01/25/2048 | 598 |
| STATION PLACE SECURITIZATION T | COLLATERIZED MORTGAGE OBLIGATION | 2.35% DUE11/25/2050 | 200 |
| SOFI MORTGAGE TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.00% DUE11/25/2046 | 466 |
| SHELLPOINT CO ORIGINATOR TRUST | COLLATERIZED MORTGAGE OBLIGATION | 3.00% DUE10/25/2031 | 349 |
| VELOCITY COMMERCIAL CAPITAL LO | COLLATERIZED MORTGAGE OBLIGATION | 3.00% DUE10/25/2046 | 141 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| ANHEUSER BUSCH INBEV WORLDWIDE | COMMERCIAL PAPER 0.00% DUE01/10/2018 | 1,499 |
| BELL CANADA | COMMERCIAL PAPER 0.00% DUE02/12/2018 | 1,497 |
| CARNIVAL CORP | COMMERCIAL PAPER 0.00% DUE01/11/2018 | 1,999 |
| CENTERPOINT ENGY INC | COMMERCIAL PAPER 0.00% DUE01/02/2018 | 1,500 |
| ENTERGY CORPORATION | COMMERCIAL PAPER 0.00% DUE01/29/2018 | 999 |
| EXPERIAN FINANCE PLC | COMMERCIAL PAPER 0.00% DUE01/08/2018 | 1,749 |
| FMC TECHNOLOGIES INC | COMMERCIAL PAPER 0.00% DUE01/17/2018 | 1,998 |
| FEDEX CORPORATION | COMMERCIAL PAPER 0.00% DUE01/08/2018 | 750 |
| HP INC | COMMERCIAL PAPER 0.00% DUE01/05/2018 | 1,500 |
| HP INC | COMMERCIAL PAPER 0.00% DUE01/08/2018 | 500 |
| LAM RESEARCH CORP | COMMERCIAL PAPER 0.00% DUE01/04/2018 | 2,000 |
| MARRIOTT INTERNATION | COMMERCIAL PAPER 0.00% DUE01/16/2018 | 1,999 |
| MOLEX ELECTRONIC TECHNOLOGIES | COMMERCIAL PAPER 0.00% DUE01/16/2018 | 1,998 |
| NASDAQ INC | COMMERCIAL PAPER 0.00% DUE01/08/2018 | 1,000 |
| NASDAQ INC | COMMERCIAL PAPER 0.00% DUE01/19/2018 | 999 |
| POTASH CORP OF SASKATCHEWAN IN | COMMERCIAL PAPER 0.00% DUE01/26/2018 | 1,998 |
| PUBLIC SEVC ENT GR | COMMERCIAL PAPER 0.00% DUE01/22/2018 | 1,798 |
| RECKITT BENCKISER TSY | COMMERCIAL PAPER 0.00% DUE01/16/2018 | 1,499 |
| ROGERS COMMUNICATIONS | COMMERCIAL PAPER 0.00% DUE01/04/2018 | 2,000 |
| SPECTRA ENERGY PARTNERS | COMMERCIAL PAPER 0.00% DUE01/22/2018 | 1,998 |
| SUNCOR ENERGY INC | COMMERCIAL PAPER 0.00% DUE01/19/2018 | 1,576 |
| TELUS CORP | COMMERCIAL PAPER 0.00% DUE01/19/2018 | 1,498 |
| THOMSON REUTERS CORP | COMMERCIAL PAPER 0.00% DUE02/13/2018 | 1,996 |
| TIME WARNER INC | COMMERCIAL PAPER 0.00% DUE01/04/2018 | 1,000 |
| WALGREENS BOOTS | COMMERCIAL PAPER 0.00% DUE01/16/2018 | 1,998 |
| WESTROCK CO | COMMERCIAL PAPER 0.00% DUE01/18/2018 | 1,998 |
| XCEL ENERGY INC | COMMERCIAL PAPER 0.00% DUE04/23/2018 | 746 |
| ADT CORP | CORPORATE BOND 6.25% DUE10/15/2021 | 73 |
| ADT CORP | CORPORATE BOND 6.25% DUE10/15/2021 | 44 |

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| | | | |
|-------------------------------|----------------|----------------------|-----|
| ADT CORP | CORPORATE BOND | 6.25% DUE 10/15/2021 | 102 |
| ADT CORP | CORPORATE BOND | 6.25% DUE 10/15/2021 | 44 |
| AT&T INC | CORPORATE BOND | 4.75% DUE 05/15/2046 | 220 |
| AT&T INC | CORPORATE BOND | 4.75% DUE 05/15/2046 | 293 |
| AT&T INC | CORPORATE BOND | 5.25% DUE 03/01/2037 | 317 |
| AT&T INC | CORPORATE BOND | 3.40% DUE 08/14/2024 | 171 |
| AT&T INC | CORPORATE BOND | 3.90% DUE 08/14/2027 | 156 |
| ABBOTT LABORATORIES | CORPORATE BOND | 3.75% DUE 11/30/2026 | 72 |
| ABBOTT LABORATORIES | CORPORATE BOND | 3.75% DUE 11/30/2026 | 205 |
| ABBOTT LABORATORIES | CORPORATE BOND | 4.90% DUE 11/30/2046 | 75 |
| ABBOTT LABORATORIES | CORPORATE BOND | 4.90% DUE 11/30/2046 | 86 |
| ABBVIE INC | CORPORATE BOND | 2.90% DUE 11/06/2022 | 251 |
| ABBVIE INC | CORPORATE BOND | 4.70% DUE 05/14/2045 | 224 |
| ACE INA HOLDINGS INC | CORPORATE BOND | 4.35% DUE 11/03/2045 | 181 |
| ACTAVIS FUNDING SCS | CORPORATE BOND | 4.55% DUE 03/15/2035 | 111 |
| AERCAP IRELAND CAP LTD | CORPORATE BOND | 4.50% DUE 05/15/2021 | 368 |
| AERCAP IRELAND CAP LTD | CORPORATE BOND | 4.50% DUE 05/15/2021 | 709 |
| AERCAP IRELAND CAP GLOBA | CORPORATE BOND | 3.65% DUE 07/21/2027 | 247 |
| AFFILIATED MANAGERS GROUP INC | CORPORATE BOND | 4.25% DUE 02/15/2024 | 158 |
| AIR LEASE CORP | CORPORATE BOND | 3.62% DUE 04/01/2027 | 105 |
| AIRCASTLE LTD | CORPORATE BOND | 5.00% DUE 04/01/2023 | 527 |
| AIRCASTLE LTD | CORPORATE BOND | 5.00% DUE 04/01/2023 | 91 |
| AIRCASTLE LTD | CORPORATE BOND | 5.00% DUE 04/01/2023 | 56 |
| AIRCASTLE LTD | CORPORATE BOND | 5.00% DUE 04/01/2023 | 115 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

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|--|--|---------------|
| AIRCASTLE LTD | CORPORATE BOND 5.00% DUE 04/01/2023 | 55 |
| ALLSTATE CORP | CORPORATE BOND 5.75% DUE 08/15/2053 | 327 |
| ALLSTATE CORP | CORPORATE BOND 5.75% DUE 08/15/2053 | 518 |
| ALLY FINANCIAL INC | CORPORATE BOND 4.75% DUE 09/10/2018 | 253 |
| ALLY FINANCIAL INC | CORPORATE BOND 4.75% DUE 09/10/2018 | 253 |
| ALLY FINANCIAL INC | CORPORATE BOND 5.12% DUE 09/30/2024 | 541 |
| ALLY FINANCIAL INC | CORPORATE BOND 4.12% DUE 03/30/2020 | 306 |
| ALLY FINANCIAL INC | CORPORATE BOND 4.12% DUE 03/30/2020 | 230 |
| ALLY FINANCIAL INC | CORPORATE BOND 3.25% DUE 11/05/2018 | 83 |
| ALLY FINANCIAL INC | CORPORATE BOND 3.25% DUE 11/05/2018 | 33 |
| ALLY FINANCIAL INC | CORPORATE BOND 3.25% DUE 11/05/2018 | 66 |
| ALLY FINANCIAL INC | CORPORATE BOND 3.25% DUE 11/05/2018 | 78 |
| AMAZON.COM INC | CORPORATE BOND 4.05% DUE 08/22/2047 | 339 |
| AMCOR FINANCE USA INC | CORPORATE BOND 3.62% DUE 04/28/2026 | 246 |
| AMCOR FINANCE USA INC | CORPORATE BOND 3.62% DUE 04/28/2026 | 238 |
| AMERICAN AIRLINES GROUP INC | CORPORATE BOND 5.50% DUE 10/01/2019 | 85 |
| AMERICAN AIRLINES GROUP INC | CORPORATE BOND 5.50% DUE 10/01/2019 | 172 |
| AMERICAN AIRLINES GROUP INC | CORPORATE BOND 5.50% DUE 10/01/2019 | 206 |
| AMERICAN AIRLINES GROUP INC | CORPORATE BOND 5.50% DUE 10/01/2019 | 591 |
| AMERICAN INTERNATIONAL GROUP | CORPORATE BOND 4.50% DUE 07/16/2044 | 102 |
| AMERICAN INTERNATIONAL GROUP | CORPORATE BOND 4.50% DUE 07/16/2044 | 108 |
| AMERICAN INTERNATIONAL GROUP | CORPORATE BOND 4.50% DUE 07/16/2044 | 215 |
| AMERICAN TOWER CORP | CORPORATE BOND 3.50% DUE 01/31/2023 | 511 |
| AMGEN INC | CORPORATE BOND 5.65% DUE 06/15/2042 | 125 |
| ANADARKO PETROLEUM CORP | CORPORATE BOND 6.45% DUE 09/15/2036 | 122 |
| ANADARKO PETROLEUM CORP | CORPORATE BOND 6.45% DUE 09/15/2036 | 429 |
| ANADARKO PETROLEUM CORP | CORPORATE BOND 5.55% DUE 03/15/2026 | 309 |
| ANADARKO PETROLEUM CORP | CORPORATE BOND 5.55% DUE 03/15/2026 | 224 |
| ANDEAVOR | CORPORATE BOND 3.80% DUE 04/01/2028 | 140 |

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|-------------------------------|------------------------------------|-------|
| ANDEAVOR | CORPORATE BOND 4.50% DUE04/01/2048 | 91 |
| ANDEAVOR LOGISTICS LP | CORPORATE BOND 6.88% DUE01/30/3100 | 274 |
| ANDEAVOR LOGIS LP CORP | CORPORATE BOND 3.50% DUE12/01/2022 | 80 |
| ANHEUSER-BUSCH INBEV WORLD | CORPORATE BOND 8.20% DUE01/15/2039 | 135 |
| ANHEUSER-BUSCH INBEV WORLD | CORPORATE BOND 8.20% DUE01/15/2039 | 105 |
| ANHEUSER-BUSCH INBEV WORLD | CORPORATE BOND 8.20% DUE01/15/2039 | 412 |
| ANTERO RESOURCES FINANCE CORP | CORPORATE BOND 5.38% DUE11/01/2021 | 231 |
| APPLE INC | CORPORATE BOND 3.85% DUE05/04/2043 | 114 |
| ARCH CAPITAL GRP US INC | CORPORATE BOND 5.14% DUE11/01/2043 | 233 |
| ARCELORMITTAL | CORPORATE BOND 5.75% DUE08/05/2020 | 264 |
| ARCELORMITTAL | CORPORATE BOND 5.75% DUE08/05/2020 | 72 |
| ARCELORMITTAL | CORPORATE BOND 5.75% DUE08/05/2020 | 17 |
| ARCELORMITTAL | CORPORATE BOND 5.75% DUE08/05/2020 | 686 |
| ARCH CAPITAL FINANCE LLC | CORPORATE BOND 5.03% DUE12/15/2046 | 93 |
| ARES CAPITAL CORP | CORPORATE BOND 3.88% DUE01/15/2020 | 356 |
| ARES CAPITAL CORP | CORPORATE BOND 3.88% DUE01/15/2020 | 280 |
| ARES CAPITAL CORP | CORPORATE BOND 3.50% DUE02/10/2023 | 1,054 |
| ARROW ELECTRONICS INC | CORPORATE BOND 3.00% DUE03/01/2018 | 526 |
| ARROW ELECTRONICS INC | CORPORATE BOND 4.50% DUE03/01/2023 | 289 |
| ARROW ELECTRONICS INC | CORPORATE BOND 3.50% DUE04/01/2022 | 253 |
| ASSOC BANC CORP | CORPORATE BOND 2.75% DUE11/15/2019 | 95 |
| ASSOCIATED BANC CORP | CORPORATE BOND 4.25% DUE01/15/2025 | 257 |
| ATHENE GLOBAL FUNDING | CORPORATE BOND 4.00% DUE01/25/2022 | 537 |
| ATHENE GLOBAL FUNDING | CORPORATE BOND 4.00% DUE01/25/2022 | 542 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| ATHENE GLOBAL FUNDING | CORPORATE BOND 3.00% DUE 07/01/2022 | 391 |
| AVNET INC | CORPORATE BOND 3.75% DUE 12/01/2021 | 36 |
| AVNET INC | CORPORATE BOND 3.75% DUE 12/01/2021 | 684 |
| AXIS SPECIALTY FINAN PLC | CORPORATE BOND 4.00% DUE 12/06/2027 | 286 |
| BPCE SA | CORPORATE BOND 3.50% DUE 10/23/2027 | 443 |
| BANCO SANTANDER SA | CORPORATE BOND 4.25% DUE 04/11/2027 | 207 |
| BANCO SANTANDER SA | CORPORATE BOND 3.12% DUE 02/23/2023 | 398 |
| BANK OF AMERICA CORP | CORPORATE BOND 5.00% DUE 01/21/2044 | 115 |
| BANK OF AMERICA CORP | CORPORATE BOND 5.00% DUE 01/21/2044 | 290 |
| BANK OF AMERICA CORP | CORPORATE BOND 4.00% DUE 01/22/2025 | 260 |
| BANK OF AMERICA CORP | CORPORATE BOND 4.18% DUE 11/25/2027 | 266 |
| BANK OF AMERICA CORP | CORPORATE BOND 4.18% DUE 11/25/2027 | 287 |
| BANK OF AMERICA CORP | CORPORATE BOND 3.12% DUE 01/20/2023 | 259 |
| BANK OF AMERICA CORP | CORPORATE BOND 3.12% DUE 01/20/2023 | 188 |
| BANK OF AMERICA CORP | CORPORATE BOND 4.24% DUE 04/24/2038 | 146 |
| BANK OF MONTREAL | CORPORATE BOND 3.80% DUE 12/15/2032 | 262 |
| BANK OF NOVA SCOTIA | CORPORATE BOND 4.50% DUE 12/16/2025 | 116 |
| BANK OF NOVA SCOTIA | CORPORATE BOND 4.50% DUE 12/16/2025 | 421 |
| BANK OF NOVA SCOTIA | CORPORATE BOND 4.50% DUE 12/16/2025 | 526 |
| BANK OF NOVA SCOTIA | CORPORATE BOND 4.65% DUE 01/30/3100 | 204 |
| BARCLAYS PLC | CORPORATE BOND 4.34% DUE 01/10/2028 | 207 |
| BARCLAYS PLC | CORPORATE BOND 4.34% DUE 01/10/2028 | 310 |
| BAXALTA INC | CORPORATE BOND 4.00% DUE 06/23/2025 | 258 |
| BAXALTA INC | CORPORATE BOND 5.25% DUE 06/23/2045 | 204 |
| BECTON DICKINSON & CO | CORPORATE BOND 4.68% DUE 12/15/2044 | 77 |
| BECTON DICKINSON & CO | CORPORATE BOND 3.36% DUE 06/06/2024 | 140 |
| BECTON DICKINSON & CO | CORPORATE BOND 3.70% DUE 06/06/2027 | 146 |
| BRAMBLES USA INC | CORPORATE BOND 4.12% DUE 10/23/2025 | 259 |
| BROOKFIELD FINANCE LLC | CORPORATE BOND 4.00% DUE 04/01/2024 | 264 |

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|---------------------------|-------------------------------------|-----|
| BROOKFIELD FINANCE LLC | CORPORATE BOND 4.00% DUE 04/01/2024 | 259 |
| BROWN & BROWN INC | CORPORATE BOND 4.20% DUE 09/15/2024 | 262 |
| BROWN & BROWN INC | CORPORATE BOND 4.20% DUE 09/15/2024 | 273 |
| BUILDING MATERIALS CORP | CORPORATE BOND 5.38% DUE 11/15/2024 | 118 |
| BUILDING MATERIALS CORP | CORPORATE BOND 5.38% DUE 11/15/2024 | 28 |
| BUNGE LTD FINANCE CORP | CORPORATE BOND 8.50% DUE 06/15/2019 | 487 |
| BUNGE LTD FINANCE CORP | CORPORATE BOND 3.25% DUE 08/15/2026 | 86 |
| BUNGE LTD FINANCE CORP | CORPORATE BOND 3.25% DUE 08/15/2026 | 263 |
| BUNGE LTD FINANCE CORP | CORPORATE BOND 3.25% DUE 08/15/2026 | 191 |
| BURLINGTON NORTH SANTA FE | CORPORATE BOND 4.90% DUE 04/01/2044 | 156 |
| CIT GROUP INC | CORPORATE BOND 5.38% DUE 05/15/2020 | 18 |
| CNH INDUSTRIAL CAPITAL L | CORPORATE BOND 3.38% DUE 07/15/2019 | 529 |
| CNH INDUSTRIAL CAP LLC | CORPORATE BOND 3.88% DUE 10/15/2021 | 611 |
| CNA FINANCIAL CORP | CORPORATE BOND 7.25% DUE 11/15/2023 | 435 |
| CNA FINANCIAL CORP | CORPORATE BOND 3.45% DUE 08/15/2027 | 192 |
| CNO FINANCIAL GROUP INC | CORPORATE BOND 5.25% DUE 05/30/2025 | 264 |
| CNO FINANCIAL GROUP INC | CORPORATE BOND 5.25% DUE 05/30/2025 | 11 |
| CSX CORP | CORPORATE BOND 5.50% DUE 04/15/2041 | 216 |
| CVS CAREMARK CORP | CORPORATE BOND 4.88% DUE 07/20/2035 | 116 |
| CATERPILLAR INC | CORPORATE BOND 3.80% DUE 08/15/2042 | 80 |
| CELGENE CORP | CORPORATE BOND 4.62% DUE 05/15/2044 | 213 |
| CELGENE CORP | CORPORATE BOND 3.45% DUE 11/15/2027 | 405 |
| CENOVUS ENERGY INC | CORPORATE BOND 3.00% DUE 08/15/2022 | 224 |
| CENOVUS ENERGY INC | CORPORATE BOND 4.25% DUE 04/15/2027 | 138 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| CENOVUS ENERGY INC | CORPORATE BOND 4.25% DUE04/15/2027 | 187 |
| CENTERPOINT ENERGY RESOURCES | CORPORATE BOND 5.85% DUE01/15/2041 | 223 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 3.58% DUE07/23/2020 | 535 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 6.48% DUE10/23/2045 | 117 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.46% DUE07/23/2022 | 86 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.46% DUE07/23/2022 | 15 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.46% DUE07/23/2022 | 4 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.46% DUE07/23/2022 | 71 |
| CHARTER COMM OPT LLC CAP | CORPORATE BOND 4.46% DUE07/23/2022 | 107 |
| CHURCH & DWIGHT INC | CORPORATE BOND 3.15% DUE08/01/2027 | 44 |
| CHURCH & DWIGHT INC | CORPORATE BOND 3.15% DUE08/01/2027 | 493 |
| CITIGROUP INC | CORPORATE BOND 5.50% DUE09/13/2025 | 535 |
| CITIGROUP INC | CORPORATE BOND 5.50% DUE09/13/2025 | 563 |
| CITIGROUP INC | CORPORATE BOND 4.45% DUE09/29/2027 | 191 |
| CLEVELAND ELECTRIC ILLUM | CORPORATE BOND 3.50% DUE04/01/2028 | 165 |
| COLUMBIA REPUBLIC OF | CORPORATE BOND 6.12% DUE01/18/2041 | 272 |
| COLUMBIA REPUBLIC OF | CORPORATE BOND 6.12% DUE01/18/2041 | 302 |
| COMCAST CORP | CORPORATE BOND 6.95% DUE08/15/2037 | 107 |
| COMMONWEALTH EDISON | CORPORATE BOND 5.90% DUE03/15/2036 | 190 |
| CONOCO PHILLIPS | CORPORATE BOND 6.50% DUE02/01/2039 | 154 |
| CONTINENTAL RESOURCES INC | CORPORATE BOND 4.38% DUE01/15/2028 | 133 |
| CREDIT AGRICOLE LONDON | CORPORATE BOND 3.25% DUE10/04/2024 | 993 |
| CREDIT SUISSE GROUP-SPON ADR | CORPORATE BOND 4.28% DUE01/09/2028 | 261 |
| CREDIT SUISSE GROUP-SPON ADR | CORPORATE BOND 4.28% DUE01/09/2028 | 287 |
| CRED SUIS GP FUN LTD | CORPORATE BOND 3.80% DUE09/15/2022 | 542 |
| CROWN CASTLE INTERNATIONAL | CORPORATE BOND 5.25% DUE01/15/2023 | 246 |
| CROWN CASTLE INTL CORP | CORPORATE BOND 4.00% DUE03/01/2027 | 383 |
| CROWN CASTLE INTL CORP | CORPORATE BOND 3.20% DUE09/01/2024 | 139 |
| DTE ENERGY COMPANY | CORPORATE BOND 3.85% DUE12/01/2023 | 312 |

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|-----------------------------|------------------------------------|-----|
| DXC TECHNOLOGY CO | CORPORATE BOND 4.75% DUE04/15/2027 | 160 |
| DAE FUNDING LLC | CORPORATE BOND 4.00% DUE08/01/2020 | 90 |
| DAE FUNDING LLC | CORPORATE BOND 4.00% DUE08/01/2020 | 455 |
| DELTA AIR LINES | CORPORATE BOND 3.62% DUE03/15/2022 | 534 |
| DELL INT LLC EMC CORP | CORPORATE BOND 3.48% DUE06/01/2019 | 532 |
| DISCOVER BANK | CORPORATE BOND 3.45% DUE07/27/2026 | 271 |
| DISCOVER BANK | CORPORATE BOND 3.45% DUE07/27/2026 | 262 |
| DISCOVER FINANCIAL SERVICES | CORPORATE BOND 4.10% DUE02/09/2027 | 149 |
| DISCOVER FINANCIAL SERVICES | CORPORATE BOND 4.10% DUE02/09/2027 | 389 |
| DISCOVERY COMMUNICATIONS | CORPORATE BOND 4.88% DUE04/01/2043 | 223 |
| DOLLAR TREE INC | CORPORATE BOND 5.75% DUE03/01/2023 | 262 |
| DOMINION RESOURCES INC | CORPORATE BOND 5.25% DUE08/01/2033 | 234 |
| DOW CHEMICAL COMPANY | CORPORATE BOND 4.38% DUE11/15/2042 | 79 |
| DUKE ENERGY CORP | CORPORATE BOND 2.65% DUE09/01/2026 | 532 |
| EDP FINANCE BV | CORPORATE BOND 3.62% DUE07/15/2024 | 227 |
| EDP FINANCE BV | CORPORATE BOND 3.62% DUE07/15/2024 | 302 |
| EQT CORP | CORPORATE BOND 3.90% DUE10/01/2027 | 249 |
| EL PUERTO DE LIVERPOL | CORPORATE BOND 3.95% DUE10/02/2024 | 276 |
| EL PUERTO DE LIVERPOL | CORPORATE BOND 3.95% DUE10/02/2024 | 251 |
| ENCANA CORP | CORPORATE BOND 6.50% DUE02/01/2038 | 221 |
| ENCANA CORP | CORPORATE BOND 6.50% DUE05/15/2019 | 15 |
| ENCANA CORP | CORPORATE BOND 6.50% DUE05/15/2019 | 58 |
| ENCANA CORP | CORPORATE BOND 6.50% DUE05/15/2019 | 354 |
| ENCANA CORP | CORPORATE BOND 6.50% DUE05/15/2019 | 119 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| ENCANA CORP | CORPORATE BOND 3.90% DUE 11/15/2021 | 84 |
| ENCANA CORP | CORPORATE BOND 3.90% DUE 11/15/2021 | 976 |
| ENERGY TRANSFER PARTNERS | CORPORATE BOND 6.70% DUE 07/01/2018 | 511 |
| ENERGY TRANSFER PARTNERS | CORPORATE BOND 6.50% DUE 02/01/2042 | 119 |
| ENERGY TRANSFER PARTNERS | CORPORATE BOND 4.20% DUE 04/15/2027 | 90 |
| ENERGY TRANSFER PARTNERS | CORPORATE BOND 4.20% DUE 04/15/2027 | 348 |
| ENERGY TRANSFER PARTNERS | CORPORATE BOND 6.25% DUE 01/30/3100 | 403 |
| ENLINK MIDSTREAM PARTNER | CORPORATE BOND 4.15% DUE 06/01/2025 | 50 |
| ENLINK MIDSTREAM PARTNER | CORPORATE BOND 4.15% DUE 06/01/2025 | 55 |
| ENLINK MIDSTREAM PARTNER | CORPORATE BOND 4.85% DUE 07/15/2026 | 47 |
| ENLINK MIDSTREAM PARTNER | CORPORATE BOND 4.85% DUE 07/15/2026 | 12 |
| ENSTAR GROUP LTD | CORPORATE BOND 4.50% DUE 03/10/2022 | 81 |
| ENSTAR GROUP LTD | CORPORATE BOND 4.50% DUE 03/10/2022 | 433 |
| ENTERPRISE PRODUCTS | CORPORATE BOND 4.85% DUE 03/15/2044 | 120 |
| ERICSSON LM | CORPORATE BOND 4.12% DUE 05/15/2022 | 50 |
| ERICSSON LM | CORPORATE BOND 4.12% DUE 05/15/2022 | 478 |
| ERICSSON LM | CORPORATE BOND 4.12% DUE 05/15/2022 | 59 |
| ERICSSON LM | CORPORATE BOND 4.12% DUE 05/15/2022 | 158 |
| ERICSSON LM | CORPORATE BOND 4.12% DUE 05/15/2022 | 52 |
| ERICSSON LM | CORPORATE BOND 4.12% DUE 05/15/2022 | 158 |
| EXPEDIA INC | CORPORATE BOND 7.46% DUE 08/15/2018 | 147 |
| EXPEDIA INC | CORPORATE BOND 4.50% DUE 08/15/2024 | 367 |
| EXPRESS SCRIPTS HOLDING CO | CORPORATE BOND 4.50% DUE 02/25/2026 | 531 |
| EXPRESS SCRIPTS HOLDING CO | CORPORATE BOND 4.80% DUE 07/15/2046 | 213 |
| FS INVESTMENT CORP | CORPORATE BOND 4.00% DUE 07/15/2019 | 531 |
| FIRST HORIZON NATIONAL | CORPORATE BOND 3.50% DUE 12/15/2020 | 255 |
| FIRST HORIZON NATIONAL | CORPORATE BOND 3.50% DUE 12/15/2020 | 383 |
| FIRST REPUBLIC BANK | CORPORATE BOND 4.38% DUE 08/01/2046 | 537 |
| FIVE CORNERS FUNDING TRS | CORPORATE BOND 4.42% DUE 11/15/2023 | 268 |

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| FIVE CORNERS FUNDING TRS | CORPORATE BOND 4.42% DUE 11/15/2023 | 268 |
| FLORIDA POWER AND LIGHT | CORPORATE BOND 4.12% DUE 02/01/2042 | 182 |
| FLORIDA POWER CORP | CORPORATE BOND 6.40% DUE 06/15/2038 | 190 |
| FORD MOTOR COMPANY | CORPORATE BOND 5.29% DUE 12/08/2046 | 49 |
| FORD MOTOR CREDIT CO | CORPORATE BOND 5.88% DUE 08/02/2021 | 247 |
| FORD MOTOR CREDIT CO | CORPORATE BOND 5.88% DUE 08/02/2021 | 275 |
| FORD MOTOR CREDIT CO | CORPORATE BOND 4.38% DUE 08/06/2023 | 211 |
| FULTON FINANCIAL CORP | CORPORATE BOND 3.60% DUE 03/16/2022 | 131 |
| GMAC LLC | CORPORATE BOND 8.00% DUE 11/01/2031 | 228 |
| GENERAL ELECTRIC COMPANY | CORPORATE BOND 4.50% DUE 03/11/2044 | 72 |
| GENERAL MOTORS CO | CORPORATE BOND 4.20% DUE 10/01/2027 | 233 |
| GENERAL MOTORS CO | CORPORATE BOND 5.15% DUE 04/01/2038 | 149 |
| GENERAL MOTORS FINL CO | CORPORATE BOND 3.20% DUE 07/13/2020 | 532 |
| GENERAL MOTORS FINL CO | CORPORATE BOND 3.50% DUE 11/07/2024 | 334 |
| GENPACT LUXEMBOURG SARL | CORPORATE BOND 3.70% DUE 04/01/2022 | 199 |
| GENPACT LUXEMBOURG SARL | CORPORATE BOND 3.70% DUE 04/01/2022 | 323 |
| GLENCORE FUNDING LLC | CORPORATE BOND 4.62% DUE 04/29/2024 | 106 |
| GLENCORE FUNDING LLC | CORPORATE BOND 4.62% DUE 04/29/2024 | 84 |
| GLENCORE FUNDING LLC | CORPORATE BOND 4.62% DUE 04/29/2024 | 21 |
| GLENCORE FUNDING LLC | CORPORATE BOND 4.62% DUE 04/29/2024 | 211 |
| GLENCORE FUNDING LLC | CORPORATE BOND 4.62% DUE 04/29/2024 | 633 |
| GLENCORE FUNDING LLC | CORPORATE BOND 3.00% DUE 10/27/2022 | 144 |
| GLENCORE FUNDING LLC | CORPORATE BOND 3.88% DUE 10/27/2027 | 168 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 5.95% DUE 01/15/2027 | 279 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 6.75% DUE 10/01/2037 | 134 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 6.75% DUE 10/01/2037 | 301 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 5.75% DUE 01/24/2022 | 249 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 5.75% DUE 01/24/2022 | 499 |
| GOLDMAN SACHS GROUP INC | CORPORATE BOND 3.27% DUE 09/29/2025 | 498 |
| HSBC HOLDINGS PLC | CORPORATE BOND 6.50% DUE 09/15/2037 | 164 |
| HSBC HOLDINGS PLC | CORPORATE BOND 4.00% DUE 03/30/2022 | 261 |
| HSBC HOLDINGS PLC | CORPORATE BOND 4.25% DUE 03/14/2024 | 522 |
| HARTFORD FINANCIAL SERVICES | CORPORATE BOND 8.12% DUE 06/15/2038 | 487 |
| HEALTHCARE TRUST OF AMER | CORPORATE BOND 3.50% DUE 08/01/2026 | 246 |
| HEALTHCARE TRUST OF AMER | CORPORATE BOND 3.50% DUE 08/01/2026 | 246 |
| HELMERICH & PAYNE INTL | CORPORATE BOND 4.65% DUE 03/15/2025 | 84 |
| HELMERICH & PAYNE INTL | CORPORATE BOND 4.65% DUE 03/15/2025 | 447 |
| HERCULES CAPITAL INC | CORPORATE BOND 4.62% DUE 10/23/2022 | 517 |
| HOME DEPOT INC | CORPORATE BOND 5.88% DUE 12/16/2036 | 142 |
| HOST HOTELS & RESORTS LP | CORPORATE BOND 3.75% DUE 10/15/2023 | 76 |
| HOST HOTELS & RESORTS LP | CORPORATE BOND 3.88% DUE 04/01/2024 | 142 |
| HOST HOTELS & RESORTS LP | CORPORATE BOND 3.88% DUE 04/01/2024 | 254 |
| HUGHES SATELLITE SYSTEMS | CORPORATE BOND 6.50% DUE 06/15/2019 | 52 |
| HUGHES SATELLITE SYSTEMS | CORPORATE BOND 6.50% DUE 06/15/2019 | 52 |
| HUMANA INC | CORPORATE BOND 3.95% DUE 03/15/2027 | 145 |
| HUMANA INC | CORPORATE BOND 3.95% DUE 03/15/2027 | 207 |
| HUMANA INC | CORPORATE BOND 4.80% DUE 03/15/2047 | 79 |
| HUMANA INC | CORPORATE BOND 4.80% DUE 03/15/2047 | 226 |
| ICAHN ENTERPRISES | CORPORATE BOND 6.00% DUE 08/01/2020 | 360 |
| ICICI BANK LTD/DUBAI | CORPORATE BOND 4.70% DUE 02/21/2018 | 527 |
| INCITEC PIVOT FIN LLC | CORPORATE BOND 6.00% DUE 12/10/2019 | 212 |
| INTL LEASE FINANCE CORP | CORPORATE BOND 6.25% DUE 05/15/2019 | 498 |
| IPALCO ENTERPRISES INC | CORPORATE BOND 3.45% DUE 07/15/2020 | 253 |

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|---------------------------|------------------------------------|-----|
| IPALCO ENTERPRISES INC | CORPORATE BOND 3.70% DUE09/01/2024 | 185 |
| JP MORGAN CHASE & CO | CORPORATE BOND 6.40% DUE05/15/2038 | 158 |
| JP MORGAN CHASE & CO | CORPORATE BOND 5.60% DUE07/15/2041 | 161 |
| JP MORGAN CHASE & CO | CORPORATE BOND 4.50% DUE01/24/2022 | 241 |
| JP MORGAN CHASE & CO | CORPORATE BOND 3.38% DUE05/01/2023 | 178 |
| JP MORGAN CHASE & CO | CORPORATE BOND 3.88% DUE09/10/2024 | 522 |
| JP MORGAN CHASE & CO | CORPORATE BOND 3.78% DUE02/01/2028 | 518 |
| JABIL INC | CORPORATE BOND 8.25% DUE03/15/2018 | 481 |
| KENNAMETAL INC | CORPORATE BOND 3.88% DUE02/15/2022 | 76 |
| KIMCO REALTY | CORPORATE BOND 3.30% DUE02/01/2025 | 164 |
| KINDER MORGAN ENERGY PART | CORPORATE BOND 5.95% DUE02/15/2018 | 502 |
| KINDER MORGAN ENERGY PART | CORPORATE BOND 3.95% DUE09/01/2022 | 258 |
| KINDER MORGAN ENERGY PART | CORPORATE BOND 3.95% DUE09/01/2022 | 284 |
| KINDER MORGAN INC | CORPORATE BOND 5.55% DUE06/01/2045 | 71 |
| KINDER MORGAN INC | CORPORATE BOND 5.55% DUE06/01/2045 | 82 |
| KINROSS GOLD CORP | CORPORATE BOND 5.12% DUE09/01/2021 | 391 |
| KINROSS GOLD CORP | CORPORATE BOND 4.50% DUE07/15/2027 | 54 |
| KINROSS GOLD CORP | CORPORATE BOND 4.50% DUE07/15/2027 | 40 |
| KINROSS GOLD CORP | CORPORATE BOND 4.50% DUE07/15/2027 | 54 |
| KRAFT HEINZ FOODS CO | CORPORATE BOND 3.00% DUE06/01/2026 | 241 |
| KRAFT HEINZ FOODS CO | CORPORATE BOND 3.00% DUE06/01/2026 | 241 |
| LAZARD GROUP | CORPORATE BOND 4.25% DUE11/14/2020 | 260 |
| LAZARD GROUP | CORPORATE BOND 4.25% DUE11/14/2020 | 833 |
| LAZARD GROUP | CORPORATE BOND 3.62% DUE03/01/2027 | 106 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| LEGG MASON INC | CORPORATE BOND 5.62% DUE01/15/2044 | 117 |
| LEGG MASON INC | CORPORATE BOND 5.62% DUE01/15/2044 | 223 |
| LEGG MASON INC | CORPORATE BOND 4.75% DUE03/15/2026 | 536 |
| LENNAR CORP | CORPORATE BOND 4.50% DUE11/15/2019 | 513 |
| MPLX LP | CORPORATE BOND 4.88% DUE06/01/2025 | 31 |
| MPLX LP | CORPORATE BOND 4.88% DUE06/01/2025 | 31 |
| MPLX LP | CORPORATE BOND 4.88% DUE06/01/2025 | 31 |
| MPLX LP | CORPORATE BOND 4.88% DUE06/01/2025 | 8 |
| MPLX LP | CORPORATE BOND 4.88% DUE06/01/2025 | 107 |
| MPLX LP | CORPORATE BOND 4.12% DUE03/01/2027 | 118 |
| MPLX LP | CORPORATE BOND 4.12% DUE03/01/2027 | 138 |
| MPLX LP | CORPORATE BOND 5.20% DUE03/01/2047 | 22 |
| MPLX LP | CORPORATE BOND 5.20% DUE03/01/2047 | 88 |
| MAJAPAHIT HOLDINGS 144A | CORPORATE BOND 7.75% DUE01/20/2020 | 520 |
| MARATHON PETROLEUM CORP | CORPORATE BOND 6.50% DUE03/01/2041 | 113 |
| MARATHON PETROLEUM CORP | CORPORATE BOND 6.50% DUE03/01/2041 | 219 |
| MASCO CORP | CORPORATE BOND 3.50% DUE04/01/2021 | 254 |
| MATTEL INC | CORPORATE BOND 1.70% DUE03/15/2018 | 314 |
| MCCORMICK & CO | CORPORATE BOND 3.40% DUE08/15/2027 | 481 |
| MCCORMICK & CO | CORPORATE BOND 4.20% DUE08/15/2047 | 47 |
| MCCORMICK & CO | CORPORATE BOND 4.20% DUE08/15/2047 | 211 |
| MCKESSON CORP | CORPORATE BOND 6.00% DUE03/01/2041 | 214 |
| MEDTRONIC INC | CORPORATE BOND 4.62% DUE03/15/2045 | 151 |
| MERRILL LYNCH & CO | CORPORATE BOND 7.75% DUE05/14/2038 | 225 |
| MICROSOFT CORP | CORPORATE BOND 3.50% DUE02/12/2035 | 146 |
| MID AMERICA APT LP | CORPORATE BOND 3.60% DUE06/01/2027 | 95 |
| MIDAMERICAN ENERGY HOLDINGS | CORPORATE BOND 6.12% DUE04/01/2036 | 187 |
| MIDAMERICAN ENERGY HOLDINGS | CORPORATE BOND 6.12% DUE04/01/2036 | 267 |

| | | |
|-----------------------------|-------------------------------------|-----|
| MONSANTO COMPANY | CORPORATE BOND 4.40% DUE 07/15/2044 | 46 |
| MONSANTO COMPANY | CORPORATE BOND 4.40% DUE 07/15/2044 | 13 |
| MONSANTO COMPANY | CORPORATE BOND 4.40% DUE 07/15/2044 | 266 |
| MORGAN STANLEY | CORPORATE BOND 3.62% DUE 01/20/2027 | 450 |
| MORGAN STANLEY | CORPORATE BOND 4.88% DUE 11/01/2022 | 215 |
| MORGAN STANLEY | CORPORATE BOND 4.88% DUE 11/01/2022 | 2 |
| MORGAN STANLEY | CORPORATE BOND 4.88% DUE 11/01/2022 | 9 |
| MORGAN STANLEY | CORPORATE BOND 4.88% DUE 11/01/2022 | 296 |
| MORGAN STANLEY | CORPORATE BOND 4.88% DUE 11/01/2022 | 538 |
| MOSAIC COMPANY | CORPORATE BOND 3.25% DUE 11/15/2022 | 198 |
| MOSAIC COMPANY | CORPORATE BOND 4.05% DUE 11/15/2027 | 206 |
| NABORS INDUSTRIES INC | CORPORATE BOND 5.50% DUE 01/15/2023 | 34 |
| NABORS INDUSTRIES INC | CORPORATE BOND 5.50% DUE 01/15/2023 | 82 |
| NABORS INDUSTRIES INC | CORPORATE BOND 5.50% DUE 01/15/2023 | 253 |
| NABORS INDUSTRIES INC | CORPORATE BOND 5.50% DUE 01/15/2023 | 183 |
| NATIONAL OILWELL INC | CORPORATE BOND 3.95% DUE 12/01/2042 | 25 |
| NATIONAL OILWELL INC | CORPORATE BOND 3.95% DUE 12/01/2042 | 14 |
| NATIONAL OILWELL INC | CORPORATE BOND 3.95% DUE 12/01/2042 | 45 |
| NATIONAL OILWELL INC | CORPORATE BOND 3.95% DUE 12/01/2042 | 11 |
| NATIONAL OILWELL INC | CORPORATE BOND 3.95% DUE 12/01/2042 | 15 |
| NATIONAL OILWELL INC | CORPORATE BOND 3.95% DUE 12/01/2042 | 221 |
| NEUBERGER BERMAN GROUP /FIN | CORPORATE BOND 4.50% DUE 03/15/2027 | 100 |
| NEUBERGER BERMAN GROUP /FIN | CORPORATE BOND 4.50% DUE 03/15/2027 | 263 |
| NEWFIELD EXPLORATION | CORPORATE BOND 5.75% DUE 01/30/2022 | 79 |
| NEWFIELD EXPLORATION | CORPORATE BOND 5.75% DUE 01/30/2022 | 28 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| NISOURCE FINANCE CORP | CORPORATE BOND 5.45% DUE 09/15/2020 | 296 |
| NISOURCE FINANCE CORP | CORPORATE BOND 5.80% DUE 02/01/2042 | 99 |
| NISOURCE FINANCE CORP | CORPORATE BOND 3.95% DUE 03/30/2048 | 425 |
| O'REILLY AUTOMOTIVE INC | CORPORATE BOND 3.60% DUE 09/01/2027 | 863 |
| OHIO EDISON | CORPORATE BOND 8.25% DUE 10/15/2038 | 153 |
| ORACLE CORP | CORPORATE BOND 4.12% DUE 05/15/2045 | 113 |
| PBF HOLDING CO LLC | CORPORATE BOND 7.00% DUE 11/15/2023 | 104 |
| PACIFIC GAS & ELECTRIC CORP | CORPORATE BOND 6.05% DUE 03/01/2034 | 183 |
| PARK AEROSPACE HOLDINGS | CORPORATE BOND 5.25% DUE 08/15/2022 | 127 |
| PARK AEROSPACE HOLDINGS | CORPORATE BOND 5.25% DUE 08/15/2022 | 121 |
| PARK AEROSPACE HOLDINGS | CORPORATE BOND 4.50% DUE 03/15/2023 | 52 |
| PARK AEROSPACE HOLDINGS | CORPORATE BOND 4.50% DUE 03/15/2023 | 52 |
| PARK AEROSPACE HOLDINGS | CORPORATE BOND 4.50% DUE 03/15/2023 | 159 |
| PENNSYLVANIA ELECTRIC CO | CORPORATE BOND 4.15% DUE 04/15/2025 | 314 |
| PEPSICO INC | CORPORATE BOND 5.50% DUE 01/15/2040 | 109 |
| PETROLEOS MEXICANOS | CORPORATE BOND 5.50% DUE 01/21/2021 | 531 |
| PETROLEOS MEXICANOS | CORPORATE BOND 6.38% DUE 01/23/2045 | 251 |
| PHILLIPS 66 PARTNERS LP | CORPORATE BOND 2.65% DUE 02/15/2020 | 325 |
| PHILLIPS 66 PARTNERS LP | CORPORATE BOND 3.75% DUE 03/01/2028 | 145 |
| PITNEY BOWES | CORPORATE BOND 3.38% DUE 10/01/2021 | 367 |
| PLAINS ALL AMER PIPELINE | CORPORATE BOND 4.70% DUE 06/15/2044 | 117 |
| PLAINS ALL AMER PIPELINE | CORPORATE BOND 4.50% DUE 12/15/2026 | 117 |
| PRICELINE GROUP INC THE | CORPORATE BOND 2.75% DUE 03/15/2023 | 1,196 |
| PUGET ENERGY INC | CORPORATE BOND 6.50% DUE 12/15/2020 | 249 |
| PUGET ENERGY INC | CORPORATE BOND 5.76% DUE 10/01/2039 | 230 |
| QVC INC | CORPORATE BOND 5.12% DUE 07/02/2022 | 529 |
| QVC INC | CORPORATE BOND 3.12% DUE 04/01/2019 | 502 |
| QVC INC | CORPORATE BOND 4.45% DUE 02/15/2025 | 281 |
| QUALCOMM INC | CORPORATE BOND 4.30% DUE 05/20/2047 | 121 |
| RPM INTERNATIONAL INC | CORPORATE BOND 3.75% DUE 03/15/2027 | 61 |

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| | | |
|------------------------------|-------------------------------------|-----|
| REGIONS BANK | CORPORATE BOND 7.50% DUE 05/15/2018 | 453 |
| REINSURANCE GROUP | CORPORATE BOND 4.70% DUE 09/15/2023 | 504 |
| REINSURANCE GROUP | CORPORATE BOND 3.95% DUE 09/15/2026 | 537 |
| RELIANCE STEEL AND ALUMINUM | CORPORATE BOND 4.50% DUE 04/15/2023 | 527 |
| REYNOLDS AMERICAN INC | CORPORATE BOND 5.85% DUE 08/15/2045 | 106 |
| ROYAL BANK OF SCOTLAND GROUP | CORPORATE BOND 3.50% DUE 05/15/2023 | 526 |
| LEIDOS HOLDINGS INC | CORPORATE BOND 4.45% DUE 12/01/2020 | 541 |
| SVB FINANCIAL GROUP | CORPORATE BOND 3.50% DUE 01/29/2025 | 276 |
| SABINE PASS LIQUEFACTION | CORPORATE BOND 4.20% DUE 03/15/2028 | 531 |
| SHERWIN WILLIAMS | CORPORATE BOND 4.50% DUE 06/01/2047 | 66 |
| SHIRE ACQ INV IRELAND DA | CORPORATE BOND 2.88% DUE 09/23/2023 | 246 |
| SOUTHERN COPPER CORP | CORPORATE BOND 6.75% DUE 04/16/2040 | 98 |
| SPRINT NEXTEL CORP | CORPORATE BOND 9.25% DUE 04/15/2022 | 256 |
| STANDARD INDUSTRIES INC | CORPORATE BOND 5.50% DUE 02/15/2023 | 25 |
| STANDARD INDUSTRIES INC | CORPORATE BOND 5.50% DUE 02/15/2023 | 6 |
| STANDARD INDUSTRIES INC | CORPORATE BOND 5.50% DUE 02/15/2023 | 5 |
| STANDARD INDUSTRIES INC | CORPORATE BOND 5.50% DUE 02/15/2023 | 11 |
| STANDARD INDUSTRIES INC | CORPORATE BOND 5.50% DUE 02/15/2023 | 62 |
| SUNOCO LOGISTICS PARTNER | CORPORATE BOND 4.00% DUE 10/01/2027 | 103 |
| SYNCHRONY FINANCIAL | CORPORATE BOND 3.95% DUE 12/01/2027 | 548 |
| SYNCHRONY BANK | CORPORATE BOND 3.00% DUE 06/15/2022 | 523 |
| SYNCHRONY BANK | CORPORATE BOND 3.00% DUE 06/15/2022 | 548 |
| TCP CAPITAL CORP | CORPORATE BOND 4.12% DUE 08/11/2022 | 310 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|---------------|
| TCP CAPITAL CORP | CORPORATE BOND 4.12% DUE 08/11/2022 | 187 |
| TANGER PROPERTIES LP | CORPORATE BOND 3.12% DUE 09/01/2026 | 238 |
| TESORO LOGISTICS LP/CORP | CORPORATE BOND 6.25% DUE 10/15/2022 | 197 |
| TEVA PHARMACEUTICALS NE | CORPORATE BOND 1.70% DUE 07/19/2019 | 170 |
| TEVA PHARMACEUTICALS NE | CORPORATE BOND 2.20% DUE 07/21/2021 | 47 |
| TEVA PHARMACEUTICALS NE | CORPORATE BOND 2.20% DUE 07/21/2021 | 78 |
| TEVA PHARMACEUTICALS NE | CORPORATE BOND 2.20% DUE 07/21/2021 | 77 |
| TEVA PHARMACEUTICALS NE | CORPORATE BOND 2.20% DUE 07/21/2021 | 206 |
| TEXTRON INC | CORPORATE BOND 3.65% DUE 03/15/2027 | 61 |
| TIME WARNER CABLE INC | CORPORATE BOND 6.75% DUE 06/15/2039 | 210 |
| TIME WARNER CABLE INC | CORPORATE BOND 5.88% DUE 11/15/2040 | 108 |
| TRINITY ACQUISITION PLC | CORPORATE BOND 4.40% DUE 03/15/2026 | 529 |
| TURKIYE GARANTI BANKASI | CORPORATE BOND 4.75% DUE 10/17/2019 | 259 |
| TURKIYE GARANTI BANKASI | CORPORATE BOND 4.75% DUE 10/17/2019 | 254 |
| UDR INC | CORPORATE BOND 3.50% DUE 07/01/2027 | 125 |
| UBS GROUP FUNDING SWITZE | CORPORATE BOND 2.86% DUE 08/15/2023 | 1,087 |
| UNITED MEXICAN STATES | CORPORATE BOND 6.75% DUE 09/27/2034 | 423 |
| UNITED MEXICAN STATES | CORPORATE BOND 4.75% DUE 03/08/2044 | 479 |
| UNITED TECHNOLOGIES CORP | CORPORATE BOND 4.50% DUE 06/01/2042 | 105 |
| UNITED HEALTH GROUP INC | CORPORATE BOND 6.88% DUE 02/15/2038 | 152 |
| UNUM GROUP | CORPORATE BOND 3.88% DUE 11/05/2025 | 51 |
| UNUM GROUP | CORPORATE BOND 3.88% DUE 11/05/2025 | 205 |
| UNUM GROUP | CORPORATE BOND 3.88% DUE 11/05/2025 | 282 |
| VALE OVERSEAS LTD | CORPORATE BOND 6.88% DUE 11/21/2036 | 98 |
| VALE OVERSEAS LTD | CORPORATE BOND 5.88% DUE 06/10/2021 | 545 |
| VALLEY NATIONAL BANCORP | CORPORATE BOND 5.12% DUE 09/27/2023 | 107 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 6.55% DUE 09/15/2043 | 244 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 6.55% DUE 09/15/2043 | 261 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.86% DUE 08/21/2046 | 45 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.86% DUE 08/21/2046 | 59 |

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| | | |
|-----------------------------|------------------------------------|-----|
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.12% DUE03/16/2027 | 31 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.12% DUE03/16/2027 | 36 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.12% DUE03/16/2027 | 33 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.12% DUE03/16/2027 | 8 |
| VERIZON COMMUNICATIONS | CORPORATE BOND 4.12% DUE03/16/2027 | 104 |
| VIACOM INC | CORPORATE BOND 4.25% DUE09/01/2023 | 35 |
| VIACOM INC | CORPORATE BOND 4.25% DUE09/01/2023 | 53 |
| VIACOM INC | CORPORATE BOND 4.25% DUE09/01/2023 | 53 |
| VIRGINIA ELECTRIC POWER | CORPORATE BOND 8.88% DUE11/15/2038 | 190 |
| WEINGARTEN REALTY INVESTORS | CORPORATE BOND 3.25% DUE08/15/2026 | 43 |
| WELLPOINT INC | CORPORATE BOND 4.65% DUE01/15/2043 | 99 |
| WELLS FARGO FINANCIAL | CORPORATE BOND 3.07% DUE01/24/2023 | 312 |
| WESTERN GAS PARTNERS | CORPORATE BOND 4.00% DUE07/01/2022 | 179 |
| WESTERN GAS PARTNERS | CORPORATE BOND 4.00% DUE07/01/2022 | 689 |
| WILLIS GROUP HOLDINGS LTD | CORPORATE BOND 5.75% DUE03/15/2021 | 272 |
| WILLIS GROUP HOLDINGS LTD | CORPORATE BOND 5.75% DUE03/15/2021 | 234 |
| WYETH | CORPORATE BOND 5.95% DUE04/01/2037 | 141 |
| XL CAPITAL LTD | CORPORATE BOND 6.38% DUE11/15/2024 | 536 |
| XLIT LTD | CORPORATE BOND 4.45% DUE03/31/2025 | 109 |
| XLIT LTD | CORPORATE BOND 4.45% DUE03/31/2025 | 95 |
| XLIT LTD | CORPORATE BOND 4.45% DUE03/31/2025 | 256 |
| XLIT LTD | CORPORATE BOND 4.45% DUE03/31/2025 | 77 |
| XLIT LTD | CORPORATE BOND 5.50% DUE03/31/2045 | 212 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|-----------------------------|
| ZIMMER BIOMET HOLDINGS INC | CORPORATE BOND | 4.45% DUE 08/15/2045 217 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/15/2041 15,734 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/15/2041 2,053 |
| FNMA | FEDERAL GOVERNMENT AND AGENCY BOND | 4.00% DUE 04/01/2040 868 |
| FHLMC | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/13/2041 642 |
| GNMA II | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/23/2042 5,841 |
| GNMA II | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 01/23/2042 1,447 |
| GNMA II | FEDERAL GOVERNMENT AND AGENCY BOND | 4.00% DUE 01/20/2041 3,492 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 137 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 69 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 69 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 46 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 46 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 263 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE 02/15/2039 217 |

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| | | | |
|-------------------|------------------------------------|---------------------|-------|
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 3.50% DUE02/15/2039 | 2,764 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 133 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 57 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 48 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 48 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 57 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 67 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 95 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 57 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 152 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 2,264 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 266 |
| WI TREASURY SEC. | FEDERAL GOVERNMENT AND AGENCY BOND | 2.50% DUE05/15/2046 | 209 |
| US TREASURY N/B | FEDERAL GOVERNMENT AND AGENCY BOND | 1.62% DUE08/31/2022 | 1,395 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 1.62% DUE11/30/2020 | 3,019 |
| US TREASURY N\B | FEDERAL GOVERNMENT AND AGENCY BOND | 1.62% DUE11/30/2020 | 2,475 |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE04/04/2018 | (2) |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE04/04/2018 | 1 |
| 5 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE04/04/2018 | 4 |
| 2 YR US TR NOTES | FUTURES CONTRACT | 0.00% DUE04/04/2018 | (41) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE03/29/2018 | 8 |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE03/29/2018 | (7) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE03/29/2018 | (3) |
| 20 YR US TR BONDS | FUTURES CONTRACT | 0.00% DUE03/29/2018 | (5) |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE03/29/2018 | 28 |

CIGNA 401(k) PLAN

FORM 5500 SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

As of December 31, 2017

(In thousands)

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | Current Value |
|--|--|----------------------------|
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 11 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 20 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 1 |
| US ULTRA T-BOND | FUTURES CONTRACT | 0.00% DUE 03/29/2018 4 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 3.50% DUE 12/01/2047 2,079 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 3.50% DUE 12/01/2047 2,466 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.00% DUE 12/01/2047 1,620 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.00% DUE 12/01/2047 3,164 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 3.50% DUE 04/01/2046 3,092 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.00% DUE 04/01/2047 102 |
| FHLMC GOLD | MORTGAGE-BACKED SECURITY | 4.00% DUE 04/01/2047 101 |
| FHLMC | MORTGAGE-BACKED SECURITY | 4.50% DUE 06/01/2047 4,146 |
| FHLMC | MORTGAGE-BACKED SECURITY | 3.50% DUE 11/01/2047 256 |
| FHLMC | MORTGAGE-BACKED SECURITY | 4.00% DUE 12/01/2047 293 |
| FHLMC | MORTGAGE-BACKED SECURITY | 3.50% DUE 12/01/2047 1,054 |
| FNMA | MORTGAGE-BACKED SECURITY | 4.00% DUE 05/01/2056 649 |

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| | | | |
|---------------------------------------|-----------------------------|----------------------|-----------|
| FNMA | MORTGAGE-BACKED SECURITY | 4.00% DUE 06/01/2056 | 305 |
| FNMA | MORTGAGE-BACKED SECURITY | 4.50% DUE 08/01/2047 | 210 |
| FNMA | MORTGAGE-BACKED SECURITY | 4.00% DUE 08/01/2047 | 2,129 |
| FNMA | MORTGAGE-BACKED SECURITY | 4.00% DUE 10/01/2047 | 7,330 |
| GNMA II | MORTGAGE-BACKED SECURITY | 4.00% DUE 10/20/2047 | 157 |
| GNMA II | MORTGAGE-BACKED SECURITY | 3.50% DUE 10/20/2047 | 180 |
| GNMA II | MORTGAGE-BACKED SECURITY | 3.50% DUE 10/20/2047 | 1,261 |
| GNMA II | MORTGAGE-BACKED SECURITY | 3.50% DUE 09/20/2047 | 258 |
| GNMA II | MORTGAGE-BACKED SECURITY | 3.50% DUE 11/20/2047 | 362 |
| GNMA II | MORTGAGE-BACKED SECURITY | 3.50% DUE 12/20/2047 | 466 |
| GNMA I | MORTGAGE-BACKED SECURITY | 3.50% DUE 12/15/2047 | 363 |
| BCM SWAPTION | OPTIONS | 2.94% DUE 12/13/2032 | 515 |
| BCM SWAPTION | OPTIONS | 2.44% DUE 12/13/2032 | 260 |
| STATE STREET STIF | SWEEP INVESTMENT | | 22 |
| LIABILITIES IN EXCESS OF OTHER ASSETS | | | (37,663) |
| TOTAL MASSMUTUAL STABLE VALUE FUND | | | \$222,503 |
| *NOTES RECEIVABLE FROM PARTICIPANTS | PARTICIPANT LOANS 11.50% | 2.36% to 2018-2025 | \$91,783 |

*Indicates party-in-interest to the Plan

All investments are participant directed; therefore, cost value has been omitted.

SIGNATURE

Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

Cigna 401(k) PLAN

Date: June 26, 2018 By: /s/ Jill Vaslow
Jill Vaslow
Plan Administrator

Index to Exhibits

| Number | Description | Method of Filing |
|--------|--|------------------|
| 23 | Consent of Independent Registered Public Accounting Firm | Filed herewith. |