

Edgar Filing: RAYTHEON CO/ - Form 13F-HR

RAYTHEON CO/
Form 13F-HR
October 28, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2011

Check here if Amendment ; Amendment Number:
This Amendment (Check only one.): is a restatement.
 adds new holdings entries.

Institutional Investment Manager Filing This Report:

Name: Coordinating Investment Fiduciary of Raytheon Company Employee
Benefit Plans
Address: 870 Winter Street
Waltham, MA 02451

Form 13F File Number: 028-14386

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Paula J. Sasso
Title: Senior Manager, Pension Operations & Compliance
Phone: 781-522-5168

Signature, Place, and Date of Signing:

/s/ Paula J. Sasso	Waltham, MA	October 27, 2011
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

Edgar Filing: RAYTHEON CO/ - Form 13F-HR

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 32

Form 13F Information Table Value Total: \$2,220,149
(thousands)

List of Other Included Managers: NONE

2

FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVEST DISCR	
SPDR BARCLAYS CAPITAL 1-3 MONT	ETF	78464A680	\$ 15,202	331,567	SH	SO	
CONSUMER STAPLES SELECT SECTOR	ETF	81369Y308	\$ 7,519	257,267	SH	SO	
UTILITIES SELECT SECTOR SPDR F	ETF	81369Y886	\$ 7,471	227,316	SH	SO	
DREYFUS CASH MGMT FUND	ETF	996085254	\$ --	-	SH	SO	
ISHARES BARCLAYS TIPS BOND FUND	ETF	464287176	\$ 9,918	86,206	SH	SO	
ISHARES BARCLAYS AGGREGATE BON	ETF	464287226	\$ 102,875	932,346	SH	SO	
ISHARES IBOXX \$ HIGH YIELD CORE	ETF	464288513	\$ 8,595	105,721	SH	SO	
ISHARES IBOXX INVESTMENT GRADE	ETF	464287242	\$ 67,193	599,410	SH	SO	
SPDR DOW JONES INDUSTRIAL	ETF	78467X109	\$ 334,647	3,146,956	SH	SO	
ISHARES DOW JONES SELECT DIVID	ETF	464287168	\$ 78,359	1,666,159	SH	SO	
ISHARES MSCI EAFE INDEX FUND	ETF	464287465	\$ 43,535	935,849	SH	SO	
ISHARES MSCI SINGAPORE INDEX F	ETF	464286673	\$ 11,819	1,107,764	SH	SO	
ISHARES MSCI UNITED KINGDON IN	ETF	464286699	\$ 4,598	317,598	SH	SO	
ISHARES S&P MIDCAP 400 GROWTH	ETF	464287606	\$ 17,672	206,963	SH	SO	
ISHARES RUSSELL 1000 INDEX FUN	ETF	464287622	\$ 92,061	1,518,413	SH	SO	
ISHARES RUSSELL 1000 GROWTH IN	ETF	464287614	\$ 54,768	1,073,470	SH	SO	
ISHARES RUSSELL MIDCAP INDEX FUND	ETF	464287499	\$ 86,151	1,017,256	SH	SO	
ISHARES RUSSELL 3000 INDEX FUND	ETF	464287689	\$ 8,487	131,734	SH	SO	
ISHARES DOW JONES US REAL ESTA	ETF	464287739	\$ 52,120	1,081,563	SH	SO	
ISHARES DOW JONES US TELECOMMU	ETF	464287713	\$ 13,446	685,000	SH	SO	
SPDR S&P MIDCAP 400 ETF TRUST	ETF	78467Y107	\$ 168,811	1,246,850	SH	SO	
MARKET VECTORS - AGRIBUSINESS	ETF	57060U605	\$ 20,304	494,029	SH	SO	
OIL SERVICES HOLDERS TRUST	ETF	678002106	\$ 7,210	72,500	SH	SO	
SPDR DOW JONES INTERNATIONAL R	ETF	78463X863	\$ 11,263	358,255	SH	SO	
SPDR S&P 500 ETF TRUST	ETF	78462F103	\$ 779,709	7,092,778	SH	SO	
VANGUARD MSCI EAFE EFT	ETF	921943858	\$ 15,465	526,745	SH	SO	
VANGUARD MSCI EUROPEAN ETF	ETF	922042874	\$ 12,711	322,391	SH	SO	
VANGUARD TOTAL STOCK MARKET ET	ETF	922908769	\$ 17,710	317,450	SH	SO	
VANGUARD MSCI EMERGING MARKETS	ETF	922042858	\$ 14,749	419,025	SH	SO	
ENERGY SELECT SECTOR SPDR FUND	ETF	81369Y506	\$ 56,324	996,019	SH	SO	
INDUSTRIAL SELECT SECTOR SPDR	ETF	81369Y704	\$ 53,664	1,891,604	SH	SO	
CONSUMER STAPLES SELECT SECTOR	ETF	81369Y308	\$ 45,793	1,566,667	SH	SO	
			\$2,220,149.00				

3