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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

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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

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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 | | | | |

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