

RAYTHEON CO/  
Form 11-K  
June 25, 2012  
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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549  
FORM 11-K  
FOR ANNUAL REPORTS OF EMPLOYEE STOCK  
REPURCHASE SAVINGS AND SIMILAR PLANS  
PURSUANT TO SECTION 15(d) OF THE  
SECURITIES EXCHANGE ACT OF 1934

S ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934  
For the fiscal year ended December 31, 2011.

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934  
For the transition period from \_\_\_\_\_ to \_\_\_\_\_  
Commission File Number 1-13699

RAYTHEON SAVINGS AND INVESTMENT PLAN  
(Full title of the plan)

RAYTHEON COMPANY  
(Name of issuer of the securities held pursuant to the plan)  
870 WINTER STREET, WALTHAM, MASSACHUSETTS 02451  
(Address of issuer's principal executive offices)

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Raytheon Savings and Investment Plan  
Financial Statements and Supplemental Schedule  
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Under Employee Retirement Income Security Act of 1974  
December 31, 2011 and 2010

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\* Other supplemental schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

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Report of Independent Registered Public Accounting Firm

To the Participants and Administrator of  
The Raytheon Savings and Investment Plan:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of Raytheon Savings and Investment Plan (the "Plan") at December 31, 2011 and 2010, and the changes in net assets available for benefits for the year ended December 31, 2011 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule of assets (held at end of year) is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ PricewaterhouseCoopers LLP  
Boston, Massachusetts  
June 25, 2012

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Statements of Net Assets Available for Benefits  
December 31, 2011 and 2010

|  | 2011             | 2010             |
|--|------------------|------------------|
| Assets   |                  |                  |
| Investments  |                  |                  |
| At fair value (Notes 2, 3, and 4)  |                  |                  |
| Investment contracts   | \$2,058,759,571  | \$2,051,325,852  |
| Registered investment companies  | 5,471,584,867    | 6,668,509,953    |
| Common collective trusts   | 2,450,655,030    | 997,865,117      |
| Raytheon Company common stock  | 1,048,648,885    | 1,131,572,011    |
| Common stock   | —                | 156,959,828      |
| Convertible securities   | —                | 1,963,545        |
| Investment in the DB/DC Master Trust   | —                | 255,731,760      |
| Total investments  | 11,029,648,353   | 11,263,928,066   |
| Receivables  |                  |                  |
| Receivables for securities sold  | 31,634,619       | 272,253,257      |
| Notes receivable from participants   | 242,084,204      | 241,046,009      |
| Accrued investment income and other receivables  | 29,738,745       | 12,301,119       |
| Total receivables  | 303,457,568      | 525,600,385      |
| Total assets   | 11,333,105,921   | 11,789,528,451   |
| Liabilities  |                  |                  |
| Payable for securities purchased   | 40,411,410       | 263,597,554      |
| Payable for securities purchased on a delayed delivery basis (Note 7)                                      | —                | 11,290,469       |
| Accrued investment expenses and other payables   | 3,855,472        | 6,272,265        |
| Total liabilities  | 44,266,882       | 281,160,288      |
| Net Assets available for benefits at fair value  | 11,288,839,039   | 11,508,368,163   |
| Adjustment from fair value to contract value for interest in fully benefit-responsive investment contracts | (64,066,806 )    | (47,270,213 )    |
| Net assets available for benefits  | \$11,224,772,233 | \$11,461,097,950 |

The accompanying notes are an integral part of these financial statements.

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Raytheon Savings and Investment Plan  
Statement of Changes in Net Assets Available for Benefits  
Year Ended December 31, 2011

|  | 2011             |
|--|------------------|
| Additions to net assets attributable to:                       |                  |
| Interest and dividends   | \$222,056,615    |
| Interest income on notes receivable from participants (Note 2) | 9,591,696        |
| Contributions and deferrals                                    |                  |
| Employee deferrals   | 619,346,960      |
| Employer contributions   | 269,890,647      |
|  | 889,237,607      |
| Total additions  | 1,120,885,918    |
| Deductions from net assets attributable to:                    |                  |
| Net depreciation of investments (Notes 2 and 3)                | 320,293,909      |
| Distributions to participants                                  | 1,157,113,667    |
| Administrative expenses  | 1,393,398        |
| Total deductions   | 1,478,800,974    |
| Decrease in net assets prior to plan mergers                   | (357,915,056 )   |
| Transfers in from affiliate benefit plans (Note 1)             | 121,589,339      |
| Decrease in net assets available for benefits                  | (236,325,717 )   |
| Net assets, beginning of year                                  | 11,461,097,950   |
| Net assets, end of year  | \$11,224,772,233 |

The accompanying notes are an integral part of these financial statements.

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Raytheon Savings and Investment Plan

Notes to Financial Statements

December 31, 2011 and 2010

1. Description of Plan

The following description of the Raytheon Savings and Investment Plan (the “Plan”) provides only general information. Participants should refer to the Plan document for a complete description of the Plan's provisions.

General

The Plan is a defined contribution plan covering the majority of employees of Raytheon Company (the “Company” or the “Plan Sponsor”). Most employees are immediately eligible to enroll in the Plan on the first day of service. The purpose of the Plan is to provide participants with a tax-effective means of meeting both short-term and long-term investment objectives. The portion of the Plan that is invested in Raytheon Company common stock is an employee stock ownership plan (“ESOP”) that is intended to constitute a stock bonus plan as defined in the Internal Revenue Code of 1986 (the “Code”) and that includes a cash or deferred arrangement. The remaining portion of the Plan is a profit-sharing plan that includes a cash or deferred arrangement. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”).

The Plan's investments are principally held in the Raytheon Savings and Investment Plan Trust (the “Trust”).

Raytheon BBN Technologies Corporation is an indirect subsidiary of the Plan Sponsor. The net assets of BBN Technologies Savings Plan, amounting to \$120,554,886, were merged into the Plan on January 5, 2011. Raytheon BBN Technologies Corporation's employees began participating in the Plan on that date.

Raytheon Digital Force Technologies, LLC is a wholly-owned subsidiary of Raytheon BBN Technologies Corporation. The net assets of the Digital Force Technologies 401(K) Savings Plan, amounting to \$1,034,453, were merged into the Plan on January 5, 2011. Raytheon Digital Force Technologies, LLC's employees began participating in the Plan on that date.

Contributions and Deferrals

Eligible employees may contribute to the Plan up to 50% of their compensation, as defined in the Plan document. The Code limits the compensation the Plan may take into account to \$245,000 for the 2011 plan year. Employee contributions, including rollovers, are invested based on participant investment elections. For 2011, the annual employee pretax elective deferral contributions for a participant cannot exceed \$16,500, except for catch-up contributions. Participants also may make after tax contributions, but total employee (pretax and after tax) contributions and employer contributions may not exceed \$49,000 for the 2011 plan year, except for catch-up contributions. A participant who is eligible to make elective pretax contributions and is at least age 50 by the end of 2011 may make pretax catch-up contributions up to \$5,500. Effective September 1, 2011, participants may also make after tax Roth 401(k) contributions, which are aggregated with pretax contributions for purposes of the limits on contributions.

For most employees hired after December 31, 2009, for the first five consecutive years of service, the Company matches 100% of the first 3% of compensation that a participant contributes to the Plan each pay period. After the first five consecutive years of service, the Company matches 100% of the first 4%. For most employees hired before January 1, 2010, the Company matches 100% of the first 4% of compensation that a participant contributes to the Plan each pay period. Matching Company contributions are made in cash and are invested based on the investment allocation elected by each participant.

Effective January 1, 2007, eligible employees hired or rehired on or after January 1, 2007 participate in the Retirement Income Savings Program (“RISP”) (subject to the terms of any applicable collective bargaining agreements), in addition to having the right to participate in the other features of the Plan. Most employees hired after December 31, 2009 have a one-year waiting period for participation in RISP. Under RISP, the Company contributes a percentage of each

RISP-eligible participant's compensation to the participant's RISP account in the Plan. The percentage contribution varies according to a schedule based on the participant's age at the most recent date of hire, years of service since the most recent date of hire and whether the participant was hired after December 31, 2009.

Participants may invest contributions in increments of 1% in any combination of investment options available, subject to percentage limitations applicable to some funds. The investment options range from investments with an emphasis on preservation of capital to equity investments with an emphasis on capital gains. The underlying investments include investment contracts, registered investment companies, common collective trusts, common stock (including stock of Raytheon Company), fixed income securities and other investments.



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Raytheon Savings and Investment Plan  
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Participant Accounts

Each participant account is credited with the participant's contributions, the Company's contributions and an allocation of Plan earnings (losses). Plan earnings (losses) are allocated based on account balances by investment option. Expenses payable by the Plan are charged to participant accounts or paid from the forfeiture account.

Participants are not permitted to make a direct exchange from the Raytheon Fixed Income Fund (the "Fixed Income Fund"), a stable value fund specifically managed for the Plan, into a "competing" fund (such as a money market fund). Investors who wish to move money from the Fixed Income Fund to a "competing" fund must first make an exchange from the Fixed Income Fund to a non-competing fund for 90 days. After 90 days, participants may exchange from a non-competing fund into a competing fund.

Vesting

With the exception of RISP participants and certain union groups, all employee and most employer contributions including ESOP contributions and earnings (losses) thereon are immediately 100% vested for each participant who performs an hour of service on or after January 1, 1999. Most RISP participants become 100% vested in the employer RISP contributions after three years of service. Forfeitures of the non-vested portions of terminated participants' accounts are available to reduce Company contributions and pay administrative expenses. At December 31, 2011 and 2010, unallocated Plan forfeitures were \$603,608 and \$2,225,040, respectively. During 2011, the total amount of forfeitures created was \$4,393,372. The Company uses the excess forfeitures available to offset Company contributions.

Notes Receivable from Participants

A participant may borrow a portion of the balance in the participant's account, other than the RISP account, subject to certain restrictions. The maximum amount of a loan is the lesser of one-half of the participant's vested account balance or \$50,000, minus the participant's highest outstanding loan balance over the previous 12 months. The minimum loan is \$500. Loans are secured by the balance in the participant's account and bear interest equal to the prime rate published in The Wall Street Journal on the last business day of the calendar quarter preceding the calendar quarter in which the loan is made. Loans must be repaid over a period of up to five years by means of payroll deductions, except that if the loan is used to acquire the participant's principal residence, the repayment period may extend up to 15 years. Loan payments and interest payments are credited to the borrower's account in the investment options according to the participant's current investment election. As of December 31, 2011 and 2010, the interest rates on the outstanding loans ranged from 3.25% to 10% and 3.25% to 10.25%, respectively.

Payment of Benefits

A participant may make certain in-service withdrawals of at least \$250, including all or a portion of participant after tax contributions and related earnings at any time and all or a portion of participant contributions, employer contributions and related earnings upon attainment of age 59 1/2. For reasons of financial hardship, a participant may withdraw all or a portion of participant pretax contributions and related earnings subject to a reduction in the maximum participant pretax contribution rate for the next six months. Participants who have participated in the Plan for five years or more may take withdrawals of their company matching contributions. On termination of employment, a participant will receive a lump-sum distribution unless the vested account is valued in excess of \$1,000, and the participant elects to defer distribution. Otherwise, a terminated participant may defer the distribution until April 1 of the year following the year in which the participant reaches age 70 1/2.

Participants who have investments in the Raytheon Stock Fund which is primarily comprised of Raytheon Company common stock may elect to reinvest dividends within the Plan or, if vested, receive dividends in cash. Any dividends

received in cash by participants will be subject to taxes in the year of receipt. Of the \$46,969,240 in dividends earned by the Plan, \$1,243,791 was received in cash by participants who elected the cash payment option.

## 2. Summary of Significant Accounting Policies

### Basis of Accounting

The accompanying financial statements are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

Investment contracts held by a defined-contribution plan are required to be reported at fair value. However, contract value is the relevant measurement attribute for that portion of the net assets available for benefits of a defined contribution plan attributable

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Raytheon Savings and Investment Plan  
Notes to Financial Statements  
December 31, 2011 and 2010

to fully benefit-responsive investment contracts or wrap contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. The Plan invests in benefit-responsive investment contracts through the Fixed Income Fund. As required, the statements of net assets available for benefits presents the fair value of the fully benefit-responsive investment contracts in the Fixed Income Fund and the adjustment from fair value to contract value relating to the investment contracts. The statement of changes in net assets available for benefits is prepared on a contract value basis.

Certain reclassifications have been made to the presentation of prior year financial statements to conform to the current year presentation.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of net assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from the estimates included in the financial statements.

Investment Valuation and Income Recognition

Plan investments are stated at fair value including the Plan's benefit-responsive investment contracts. See Note 4 for discussion of fair value measurements.

Security transactions are recorded on the trade date. Payables and receivables for outstanding purchases and sales represent trades which have occurred but have not yet settled and are recorded on the statements of net assets available for benefits.

Dividend income is recorded on the ex-dividend date. Income from other investments is recorded as earned on an accrual basis.

The Plan presents in the statement of changes in net assets available for benefits the net appreciation (depreciation) in the fair value of its investments, excluding fully benefit-responsive investment contracts, which consists of the realized gains (losses) and the unrealized appreciation (depreciation) on those investments.

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Delinquent participant loans are reclassified as distributions based upon the terms of the plan document.

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

Expenses of administering the Plan such as loan processing, legal fees and other administrative fees are charged directly or indirectly to participant accounts. Those expenses of administering the Plan that are not charged to participant accounts are paid by the forfeiture account or by the Company.

Subsequent Events

The Plan has evaluated subsequent events through the time of filing this Form 11-K with the Securities and Exchange Commission.

Raytheon Trusted Computer Solution, Inc is a wholly-owned subsidiary of Raytheon Company. The net assets of the Trusted Computer Solutions, Inc. 401(K) Plan, amounting to approximately \$11,000,000, were merged into the Plan in May 2012 and the employees began participating in the Plan at that time.

#### Accounting Standards

In January 2010, the Financial Accounting Standard Board (“FASB”) issued ASU No. 2010-6, Fair Value Measurements and Disclosures (Topic 820): Improving Disclosures about Fair Value Measurement. The standard requires entities to disclose

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additional information regarding assets and liabilities that are transferred between levels of the fair value hierarchy and to present purchases, sales, issuances and settlements on a gross basis in the reconciliations of fair value measurements using significant unobservable inputs. Additionally, the standard clarified existing guidance regarding the level of disaggregation of fair value measurements and disclosures regarding the valuation techniques and inputs utilized in estimating Level 2 and Level 3 fair value measurements. The Plan's financial statements reflect the adoption of this accounting standard.

In May 2011, FASB issued ASU No. 2011-4, Fair Value Measurement (Topic 820): Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and IFRSs. The amendments in this update result in common fair value measurements and disclosure requirements in U.S. Generally Accepted Accounting Principles ("GAAP") and International Financial Reporting Standards. Consequently, the amendments change the wording used to describe many of the requirements in U.S. GAAP for measuring fair value and for disclosing information about fair value measurements. Some of the amendments clarify FASB's intent about the application of existing fair value measurements, while other amendments change a particular principle or requirement for measuring fair value or for disclosing information about fair value measurements. The update is effective for annual periods beginning after December 15, 2011. Management is currently evaluating the impact ASU No. 2011-4 will have on the Plan's financial statement disclosures.

### 3. Investments

The following presents investments that represent 5% or more of the Plan's net assets:

|   | 2011            | 2010          |
|---|-----------------|---------------|
| Hartford Capital Appreciation HLS IA <sup>(a)</sup>                               | \$1,605,631,538 | \$319,117,753 |
| Fidelity Institutional Money Market Fund - Money Market Portfolio <sup>(a)</sup>  | 1,243,780,114   | —             |
| Janus Balanced I Fund <sup>(a)</sup>  | 1,247,686,825   | —             |
| Northern Trust Collective S&P 500 Index Fund - DC - Non-Lending <sup>(a)</sup>    | 1,169,143,471   | —             |
| Raytheon Common Stock   | 1,048,648,885   | 1,131,572,011 |
| Pimco Total Return Institutional Fund <sup>(a)</sup>                              | 575,686,571     | 504,339,830   |
| Fidelity Institutional Money Market Portfolio <sup>(b)</sup>                      | 95,672,668      | 1,117,037,914 |
| Fidelity Equity Income Fund <sup>(b)</sup>  | —               | 627,594,916   |
| NTGI - QM Collective Daily S&P 500 Equity Index Fund - Non-Lending <sup>(b)</sup> | —               | 732,937,031   |

<sup>(a)</sup> Investment did not represent more than 5% of the Plan's net assets in 2010.

<sup>(b)</sup> Investment did not represent more than 5% of the Plan's net assets in 2011.

During the year ended December 31, 2011 the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) appreciated (depreciated) in value as follows:

|                                 |                  |
|---------------------------------|------------------|
| Registered investment companies | \$(339,258,973 ) |
| Common collective trusts        | (10,267,971 )    |
| Other investments               | (17,017,072 )    |
| Raytheon Company common stock   | 46,250,107       |
|                                 | \$(320,293,909 ) |

### 4. Fair Value Measurements

The accounting standard for fair value measurements provides a framework for measuring fair value and requires expanded disclosures regarding fair value measurements. Fair value is defined as the price that would be received for an asset or the exit price that would be paid to transfer a liability in the principal or most advantageous market in an orderly transaction between market participants on the measurement date. The accounting standard established a fair

value hierarchy which requires an entity to maximize the use of observable inputs, where available. The following summarizes the three levels of inputs required as well as the assets and liabilities that we value using those levels of inputs.

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- Level 1: Quoted prices in active markets for identical assets or liabilities.  
Observable inputs, other than Level 1 prices, such as quoted prices for similar assets or liabilities;
- Level 2: quoted prices in markets that are not active; or other inputs that are observable or that we corroborate with observable market data for substantially the full term of the related assets or liabilities.
- Level 3: Unobservable inputs supported by little or no market activity that are significant to the fair value of the assets or liabilities.

Following is a description of valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2011 and 2010.

A Synthetic Guaranteed Investment Contract (“GIC”) represents individual assets, usually a portfolio of high quality fixed income securities placed in a trust, with ownership by the Plan. Individual assets of the synthetic investment contract are valued at fair value. The Plan purchases a third party issued benefit-responsive wrapper contract that guarantees that participant transactions are executed at contract value subject to certain provisions. The fair value of the wrap contract for the GIC is determined using a discounted cash flow model which considers recent rebids as determined by recognized dealers, discount rate and the duration of the underlying portfolio.

Investments in registered investment companies and common collective trusts are valued at the closing net asset value reported on the last business day of the year. Investments in securities (common stocks) traded on a national securities exchange are valued at the last reported sales price on the last business day of the year. Investments in fixed income securities (U.S. government, domestic and foreign bonds) and convertible securities are valued by a pricing service which determines valuations for normal institutional-size trading units of such securities using methods based upon market transactions for comparable securities and various relationships between securities which are generally recognized by institutional traders. Future contracts are valued at the last settlement price at the end of each day on the exchange upon which they are traded. Repurchase agreements are valued at cost, which approximates fair value. Investments denominated in foreign currencies are translated into U.S. dollars at the prevailing rates of exchange on each valuation date.

The Plan invests in common collective trusts which use net asset values to determine the fair value of all the underlying investments that do not have a readily determinable fair value and either have the attributes of an investment company or prepare their financial statements consistent with the measurement principles of an investment company.

Generally, under ordinary market conditions, all common collective trust positions provide daily market liquidity to Plan participants and the Plan. Were the Plan to initiate a full redemption of the collective trust, the trustee reserves the right to temporarily delay withdrawal from the trust in order to ensure that securities liquidations will be carried out in an orderly business manner.

The Plan's interest in the Raytheon Company Combined DB/DC Master Trust primarily consisted of domestic and international equities at December 31, 2010. The Raytheon Company Combined DB/DC Master Trust was terminated in March 2011.

The following tables set forth the investment assets of the Plan that were measured at fair value on a recurring basis by level within the fair value hierarchy. We classify assets measured at fair value in their entirety based on the lowest level of input that is significant to their fair value measurement.





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Raytheon Savings and Investment Plan  
 Notes to Financial Statements  
 December 31, 2011 and 2010

|                                       | Fair Value of Investment Assets as of 12/31/2011 |                 |             | Total            |
|---------------------------------------|--|-----------------|-------------|------------------|
|                                       | Level 1  | Level 2         | Level 3     |                  |
| Investment contracts                  |  |                 |             |                  |
| Fixed income                          |  |                 |             |                  |
| US government and agencies            | \$737,135,933                                    | \$127,736,843   | \$—         | \$864,872,776    |
| Corporate debt                        | —  | 591,163,754     | —           | 591,163,754      |
| Mortgage backed securities            | —  | 462,340,569     | —           | 462,340,569      |
| Asset backed securities               | —  | 100,435,232     | —           | 100,435,232      |
| Common collective trust               | —  | 33,658,069      | —           | 33,658,069       |
| Other fixed income investments        | —  | 2,825,550       | —           | 2,825,550        |
| Futures contracts                     | 88,281   | —               | —           | 88,281           |
| Wrap contracts                        | —  | —               | 3,375,340   | 3,375,340        |
| Total investment contracts            | 737,224,214                                      | 1,318,160,017   | 3,375,340   | 2,058,759,571    |
| Registered investment companies       |  |                 |             |                  |
| Target date mutual funds              | 4,932,325  | —               | —           | 4,932,325        |
| Fixed income based mutual funds       | 727,739,342                                      | —               | —           | 727,739,342      |
| Equity based mutual funds             | 3,365,942,578                                    | —               | —           | 3,365,942,578    |
| Money market funds                    | 1,372,970,622                                    | —               | —           | 1,372,970,622    |
| Total registered investment companies | 5,471,584,867                                    | —               | —           | 5,471,584,867    |
| Common collective trusts              |  |                 |             |                  |
| Fixed income based funds              | —  | 229,947,688     | —           | 229,947,688      |
| Equity based funds                    | —  | 2,220,707,342   | —           | 2,220,707,342    |
| Total common collective trusts        | —  | 2,450,655,030   | —           | 2,450,655,030    |
| Raytheon Company common stock         | 1,048,648,885                                    | —               | —           | 1,048,648,885    |
| Total Investments                     | \$7,257,457,966                                  | \$3,768,815,047 | \$3,375,340 | \$11,029,648,353 |

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Raytheon Savings and Investment Plan

Notes to Financial Statements

December 31, 2011 and 2010

|                                       | Fair Value of Investment Assets as of 12/31/2010 |                 |             | Total            |
|---------------------------------------|--|-----------------|-------------|------------------|
|                                       | Level 1  | Level 2         | Level 3     |                  |
| Investment contracts                  |  |                 |             |                  |
| Interest bearing cash                 | \$26,237,136                                     | \$—             | \$—         | \$26,237,136     |
| Fixed income                          |  |                 |             |                  |
| US government and agencies            | 465,708,409                                      | 889,948,237     | —           | 1,355,656,646    |
| Corporate debt                        | —  | 599,068,950     | —           | 599,068,950      |
| Other fixed income investments        | —  | 109,250         | —           | 109,250          |
| Futures contracts                     | 85,475   | —               | —           | 85,475           |
| Repurchase agreements                 | —  | 66,500,000      | —           | 66,500,000       |
| Wrap contracts                        | —  | —               | 3,668,395   | 3,668,395        |
| Total investment contracts            | 492,031,020                                      | 1,555,626,437   | 3,668,395   | 2,051,325,852    |
| Registered investment companies       |  |                 |             |                  |
| Target date mutual funds              | 505,717,846                                      | —               | —           | 505,717,846      |
| Fixed income based mutual funds       | 643,877,926                                      | —               | —           | 643,877,926      |
| Equity based mutual funds             | 4,392,696,734                                    | —               | —           | 4,392,696,734    |
| Money market funds                    | 1,126,217,447                                    | —               | —           | 1,126,217,447    |
| Total registered investment companies | 6,668,509,953                                    | —               | —           | 6,668,509,953    |
| Common collective trusts              |  |                 |             |                  |
| Fixed income based funds              | —  | 56,152,128      | —           | 56,152,128       |
| Equity based funds                    | —  | 940,410,814     | —           | 940,410,814      |
| Money market funds                    | —  | 1,302,175       | —           | 1,302,175        |
| Total common collective trusts        | —  | 997,865,117     | —           | 997,865,117      |
| Raytheon Company common stock         | 1,131,572,011                                    | —               | —           | 1,131,572,011    |
| Common stock                          | 156,959,828                                      | —               | —           | 156,959,828      |
| Convertible securities                | 397,560  | 1,565,985       | —           | 1,963,545        |
| Investment in the DB/DC Mater Trust   | 255,547,413                                      | 25,573          | 158,774     | 255,731,760      |
| Total Investments                     | \$8,705,017,785                                  | \$2,555,083,112 | \$3,827,169 | \$11,263,928,066 |

## Level 3 Gains and Losses

The tables below summarize changes in the fair value of the Plan's Level 3 investment assets.

|  | Level 3 investment Assets - 12/31/2011 |                               |  |       | Purchases | Sales | Transfers<br>in (out) of<br>level 3 | Balance, end<br>of year |
|--|--|-------------------------------|--|-------|-----------|-------|-------------------------------------|-------------------------|
|  | Balance,<br>beginning of<br>year       | Realized<br>gains<br>(losses) | Unrealized<br>appreciation<br>(depreciation) |       |           |       |                                     |                         |
| Investment contracts                       |  |                               |  |       |           |       |                                     |                         |
| Wrap contracts                             | \$3,668,395                            | \$—                           | \$(293,055)                                  | ) \$— | \$—       | \$—   | \$—                                 | \$3,375,340             |
| Investment in the<br>DB/DC Master<br>Trust | 158,774                                | (248,991)                     | ) 249,035                                    | —     | (158,818) | ) —   | —                                   | —                       |

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|       |             |             |            |       |             |       |             |
|-------|-------------|-------------|------------|-------|-------------|-------|-------------|
| Total | \$3,827,169 | \$(248,991) | \$(44,020) | ) \$— | \$(158,818) | ) \$— | \$3,375,340 |
|-------|-------------|-------------|------------|-------|-------------|-------|-------------|

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|                         | Level 3 investment Assets - 12/31/2010 |                            |  |   |                                     |                         |
|-------------------------|--|----------------------------|--|---|-------------------------------------|-------------------------|
|                         | Balance,<br>beginning of<br>year       | Realized<br>gains (losses) | Unrealized<br>appreciation<br>(depreciation) | Purchases,<br>issuances,<br>settlements | Transfers<br>in (out) of<br>level 3 | Balance, end<br>of year |
| Investment contracts    |  |                            |  |   |                                     |                         |
| Fixed income            |  |                            |  |   |                                     |                         |
| Corporate debt          | \$549,915                              | \$(2,406,720 )             | \$2,433,090                                  | \$(576,285 )                            | \$—                                 | \$—                     |
| Wrap contracts          | 1,869,230                              | —                          | 1,799,165                                    | —                                       | —                                   | 3,668,395               |
| Investment in the DB/DC |  |                            |  |   |                                     |                         |
| Master                  | 163,186                                | —                          | (4,412 )                                     | —                                       | —                                   | 158,774                 |
| Trust                   |  |                            |  |   |                                     |                         |
| Total                   | \$2,582,331                            | \$(2,406,720 )             | \$4,227,843                                  | \$(576,285 )                            | \$—                                 | \$3,827,169             |

Unrealized depreciation of \$293,055 relates to investment assets held by the Plan at December 31, 2011.

#### 5. Investment Contracts

For the plan year ended December 31, 2011 and 2010, the Plan included the Fixed Income Fund, which holds four Synthetic GICs issued by AIG Financial Products, Inc., JP Morgan Chase Bank, Prudential Insurance Company of America and State Street Bank and Trust Company (collectively the “Wrap contract providers”).

A Synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution comprised of a portfolio of high quality fixed income securities placed in a trust with ownership by the Plan. Synthetic GICs are designed to decrease volatility by providing the Fixed Income Fund with the ability to execute certain participant transactions at contract value. Under the Synthetic GIC, there is no immediate recognition of gains and losses on the Fixed Income Fund's investments. Instead gains and losses are recognized over time by periodically adjusting the interest rates credited to the Fixed Income Fund. This allows the Fixed Income Fund to credit a fixed interest rate for stated periods of time on investments that are subject to the Synthetic GIC. Individual assets of the Synthetic GICs are valued based on the policy discussed in Notes 2 and 4.

Income from Synthetic GICs is reported net of administrative expenses. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at contract value with limited restrictions related to the transfer of funds into a competing investment option. The Plan considers such factors as the benefit responsiveness of the investment contracts, the ability of the parties to the contracts to perform in accordance with the terms of the contracts and the likelihood of default by an issuer of an investment security in evaluating the Synthetic GICs.

Synthetic GICs accrue interest using a formula called the “crediting rate.” Synthetic GICs use the crediting rate formula to convert market value changes in the covered assets into income distributions in order to minimize the difference between the market and contract value of the covered assets over time. Using the crediting rate formula, an estimated future market value is calculated by compounding the Fixed Income Fund's current market value at the Fixed Income Fund's current yield to maturity for a period equal to the Fixed Income Fund's duration. The crediting rate is the discount rate that equates estimated future market value with the Fixed Income Fund's current contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by the differential between the contract value and the market value of the covered investments. The difference is amortized over the duration of the investments. The magnitude of the impact of the contract value and

the market value differential to the crediting rate is affected by the length of time between the reset period and the duration of the investments. Crediting rates are reset monthly. The Synthetic GICs provide a guarantee that the crediting rate will not fall below 0%. Events disqualifying an underlying investment from being wrapped include but are not limited to bankruptcy of the security issuer or the default or restricted liquidity of the security issuer.

The crediting rate, and hence the Fixed Income Fund's return, may be affected by many factors, including purchases and redemptions by participants. The precise impact on the Fixed Income Fund depends on whether the market value of the covered assets is higher or lower than the contract value of those assets. If the market value of the covered assets is higher than their

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contract value, the crediting rate will ordinarily be higher than the yield of the covered assets. Under these circumstances, cash from new investors will tend to lower the crediting rate and the Fixed Income Fund's return, and redemptions by existing participants will tend to increase the crediting rate and the Fixed Income Fund's return.

If the Fixed Income Fund experiences significant redemptions when the market value is below the contract value, the Fixed Income Fund's yield may be reduced significantly, to a level that is not competitive with other investment options. This may result in additional redemptions, which would tend to lower the crediting rate further. If redemptions continued, the Fixed Income Fund's yield could be reduced to zero. If redemptions continued thereafter, the Fixed Income Fund might have insufficient assets to meet redemption requests, at which point the Fixed Income Fund would require payments from the Wrap contract providers to pay further participant redemptions.

The Fixed Income Fund and the Synthetic GICs purchased by the Fixed Income Fund are designed to pay all participant-initiated transactions at contract value. Participant-initiated transactions are those transactions allowed by the Plan (typically this would include withdrawals for benefits, loans, or transfers to non-competing investment options within the Plan). However, the Synthetic GICs limit the ability of the Fixed Income Fund to transact at contract value upon the occurrence of certain events. At this time, management believes the occurrence of any of these events is not probable. These events include:

1. The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Code.
2. The establishment of a defined contribution plan that competes with the Plan for employee contributions.
3. Any substantive modification of the Plan or the administration of the Plan that is not consented to by the Wrap contract provider.
4. Complete or partial termination of the Plan.
5. Any change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fixed Income Fund's cash flow.
6. Merger or consolidation of the Plan with another plan; the transfer of Plan assets to another plan; or the sale, spin-off, or merger of a subsidiary or division of the Plan Sponsor.
7. Any communication given to participants by the Plan Sponsor or any other plan fiduciary that is designed to induce or influence participants not to invest in the Fixed Income Fund or to transfer assets out of the Fixed Income Fund.
8. Exclusion of a group of previously eligible employees from eligibility in the Plan.
9. Any early retirement program, group termination, group layoff, facility closing, or similar program.
10. Any transfer of assets from the Fixed Income Fund directly to a competing option.
11. Bankruptcy of the Plan Sponsor or other Plan Sponsor events which cause a significant withdrawal from the Plan.

A Wrap contract provider may terminate a Synthetic GIC at any time. In the event that the market value of the Fixed Income Fund's covered assets is below their contract value at the time of such termination, Fidelity Management Trust Company ("FMTC"), the Trustee, may elect to keep the Wrap contract in place until such time as the market value of the Fixed Income Fund's covered assets is equal to their contract value. A Wrap contract provider may also terminate a Synthetic GIC if FMTC's investment management authority over the Fixed Income Fund is limited or terminated as well as if all of the terms of the Synthetic GICs fail to be met. In the event that the market value of the Fixed Income Fund's covered assets is below their contract value at the time of such termination, the terminating Wrap contract provider would not be required to make a payment to the Fixed Income Fund.

Synthetic GICs generally impose conditions on both the Plan and the Wrap contract provider. If an event of default occurs and is not cured, the non-defaulting party may terminate the contract. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The issuer may be in default if it breaches a material obligation under the investment contract; makes a material misrepresentation; has a decline in its long term credit rating below a threshold set forth in the contract; is acquired or reorganized and the successor issuer does not satisfy the investment or credit guidelines applicable to issuers. The issuing institutions' ability to meet their contractual obligations under the respective contracts may be affected by future economic and regulatory developments in the

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insurance and banking industries. If, in the event of default of an issuer, the Plan was unable to obtain a replacement investment contract, withdrawing plans may experience losses if the value of the Plan's assets no longer covered by the contract is below contract value. The Plan may seek to add additional issuers over time to diversify the Plan's exposure to such risk, but there is no assurance that the Plan will be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Plan unable to achieve its objective of maintaining a stable contract value. The terms of an investment contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates due to issuer default (other than a default occurring because of a decline in its rating), the issuer will generally be required to pay to the Plan the excess, if any, of contract value over market value on the date of termination. If a Synthetic GIC terminates due to a decline in the ratings of the issuer, the issuer may be required to pay to the Plan the cost of acquiring a replacement contract (i.e. replacement cost) within the meaning of the contract. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy participant initiated withdrawal requests. Contract termination also may occur by either party upon election and notice.

The issuer may elect to terminate the contract for no reason by giving certain notice to the Trustee. If, at any time, prior to dates agreed to in each contract for the receipt of such notice, the Trustee objects to such election, the Trustee shall be deemed to have made an immunization election and the immunization provisions of the contract apply. The immunization provision results in the wrapped portion of the Plan being managed according to more conservative immunization investment guidelines provided for in the contract and the contract can terminate in segments over a period of time. In the event a wrap issuer sought to terminate its contract or immunize its portion of the portfolio, the fund can seek to replace that Wrap contract provider with another financial institution.

Plans investing in Wrap contracts and fixed income securities are subject to a number of risks, including credit risk of underlying investments, risk associated with prepayment of collateralized mortgage obligations, risk that third parties will not perform under the Wrap contracts, risk associated with interest rate fluctuations, and risk of losses caused by liquidation of contracts or investments to meet withdrawal demands.

The fair value of the Fixed Income Fund's Synthetic GICs exceeded the contract value by \$64,066,806 and \$47,270,213, at December 31, 2011 and December 31, 2010 respectively. The crediting rates are adjusted monthly to reflect the experience and anticipated yields to be earned on such investments, based on their book value. The average yield and crediting interest rates were as follows:

|                         | December 31, 2011 | December 31, 2010 |
|-------------------------|-------------------|-------------------|
| Average annual yield    | 2.70%             | 2.37%             |
| Crediting interest rate | 2.58%             | 2.62%             |

## 6. Future Contracts

A future contract is a contractual agreement to make or take delivery of a standardized quantity of a specified grade or type of commodity or financial instrument at a specified future date in accordance with terms specified by a regulated future exchange.

As described in Note 5, the Synthetic GICs represent individual assets placed in a trust, with ownership by the Plan. As of December 31, 2011 and 2010, the Synthetic GICs contained future contracts. The Plan uses fixed income future contracts to manage exposure to the market. Buying future contracts tends to increase the Plan's exposure to the underlying instrument. Selling futures tends to decrease the Plan's exposure to the underlying instrument held, or hedge the fair value of other fund investments.



Upon entering into a future contract, the Plan is required to deposit either in cash or securities an amount equal to a certain percentage of the nominal value of the contract (“initial margin”) with the broker. The Plan does not employ leverage in its use of futures, thus cash balances are maintained at a level at least equal to the contract value of the futures. Pursuant to the future contract, the Plan agrees to receive from, or pay to, the broker an amount of cash equal to the daily fluctuation in the value of the future contract. Such receipts or payments are known as “variation margin” which are settled daily and are included in net appreciation (depreciation) of investments. In addition, the Plan pledges collateral, generally U.S. government bonds, for open fixed income future positions.

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Future contracts involve, to varying degrees, credit and market risks. The Fund enters into future contracts on exchanges where the exchange acts as the counterparty to the transaction. Thus, credit risk on such transactions is limited to the failure of the exchange. The daily settlement on the future contracts serves to greatly reduce credit risk. Losses in value may arise from changes in the value of the underlying instrument or if there is an illiquid secondary market for the contracts. In addition, there is the risk that there may not be an exact correlation between a future contract and the underlying index or security.

A summary of open fixed income futures is presented below as of December 31, 2011 and 2010, which is indicative of the average balances throughout the year.

|                          | Long Contracts<br>2011 |                         | Short Contracts<br>2011 |                         |
|--------------------------|------------------------|-------------------------|-------------------------|-------------------------|
|                          | Number of<br>Contracts | Aggregate<br>Face Value | Number of<br>Contracts  | Aggregate<br>Face Value |
| US 2 Year Treasury Note  | 144                    | \$31,758,750            | —                       | \$—                     |
| US 5 Year Treasury Note  | 548                    | 67,545,281              | —                       | —                       |
| US 10 Year Treasury Note | 19                     | 2,491,375               | —                       | —                       |
| US Ultra Bond (CBT)      | —                      | —                       | 20                      | 3,203,750               |
| US Long Bond (CBT)       | —                      | —                       | 36                      | 5,213,250               |
|                          | 711                    | \$101,795,406           | 56                      | \$8,417,000             |

  

|  | Long Contracts<br>2010 |                         | Short Contracts<br>2010 |                         |
|--|------------------------|-------------------------|-------------------------|-------------------------|
|  | Number of<br>Contracts | Aggregate<br>Face Value | Number of<br>Contracts  | Aggregate<br>Face Value |
| 90-Day Eurodollar Future Exp Sept 2011 | 206                    | \$51,128,700            | —                       | \$—                     |
|  | 206                    | \$51,128,700            | —                       | \$—                     |

## 7. Securities on a Delayed Delivery

The Plan may purchase securities on a delayed delivery when issued, or forward commitment basis. Payment and delivery may take place one month or more after the date of the transaction. The price of the underlying securities and the date when the securities will be delivered and paid for are fixed at the time the transaction is negotiated. The underlying securities are valued at current market value with daily fluctuations in the market value included in net appreciation (depreciation) of investments. Losses may arise due to changes in the market value of the underlying securities or if the counterparty does not perform under the contract, or if the issuer does not issue the securities due to political, economic, or other factors.

## 8. Repurchase Agreements

The Plan may lend extra cash through the use of repurchase agreements whereby the Plan agrees to purchase and automatically agrees to sell certain securities at a mutually agreed-upon date and price. At the same time, the counterparty to this agreement agrees to pledge some of its securities. The repurchase agreements are fully collateralized by U.S. Treasuries and mortgage backed securities. The Plan values the underlying collateral securities daily on a mark-to-market basis to determine that the value, including accrued interest, is at least equal to the

repurchase price. If the seller defaults as a result of its bankruptcy or otherwise, and the value of the collateral declines, realization of the collateral by the Plan may be delayed or limited. There were no repurchase agreements at December 31, 2011. At December 31, 2010, the Plan had \$66,500,000 of repurchase agreements.

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9. Related Party Transactions

The Trustee of the Plan is FMTC. Certain Plan investments are shares of registered investment companies managed by affiliates of the Trustee and therefore, these transactions in addition to participant loans qualify as party-in-interest transactions. The Plan also pays fees to the Trustee. These transactions qualify as party-in-interest transactions as well. In addition, The Bank of New York Mellon, successor by operation of law to Mellon Trust of New England, N.A. (the "Custodian") served as custodian for certain assets of the Plan during the year. Certain Plan investments are issued by the Custodian and therefore, these transactions qualify as party-in-interest transactions. In addition, the Plan pays certain fees to the Custodian.

In accordance with the provisions of the Plan, the Trustee acts as the Plan's agent for purchases and sales of shares of Raytheon Company common stock. Purchases amounted to \$31,239,391 and sales amounted to \$160,204,968 for the year ended December 31, 2011. Dividend income from shares of Raytheon Company common stock amounted to \$46,969,240 for the year ended December 31, 2011.

10. Plan Termination

Although it has not expressed any intention to do so, the Company reserves the right under the Plan at any time to discontinue its contributions and to terminate the Plan subject to the provisions of ERISA. Upon termination of the Plan, all participants become fully vested in their accounts. In the event of Plan termination, after payment of all expenses and adjustment of accounts to reflect such expenses, fund losses or profits, and reallocations, each participant shall be entitled to receive all amounts then in his or her account.

11. Federal Income Tax Status

The Internal Revenue Service (the "IRS") has determined and informed the Company by letter dated July 8, 2003, that the design of the Plan meets the requirements for qualification under Code section 401(a), on which the tax exemption of the Trust under Code section 501(a) is based. The Plan has been amended since receiving the determination letter. The Plan administrator and the Company's benefits counsel believe that the current design and operation of the Plan are consistent with preservation of the qualification of the Plan and exemption of the Trust in the context of applicable IRS procedures. The Company, on behalf of the Plan, applied for a new determination letter on January 31, 2011.

The Plan follows the provisions of uncertain tax positions that provide criteria for the recognition, measurement, presentations and disclosure of uncertain tax positions. The Plan may from time to time hold investments that give rise to certain tax liabilities. Based upon management's assessment, the Plan has not recognized any tax liabilities at December 31, 2011 and 2010, respectively. The Plan is subject to examinations by taxing jurisdictions. On March 28, 2011, the IRS began an examination of the Plan for the Plan year ended December 31, 2009.

12. Risks and Uncertainties

The Plan provides for various investment options. These investment options are exposed to various risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment options of the Plan, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect participants' account balances and the Plan's financial statements.

Counterparty credit risk is the risk that a counterparty to a financial instrument will fail on a commitment that it has entered into with the Plan. The Plan minimizes concentrations of counterparty credit risk by undertaking transactions with multiple counterparties. The Plan's investment fiduciary has a credit policy in place and the exposure to counterparty credit risk, as well as the creditworthiness of these counterparties, is monitored on an ongoing basis.

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## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| <b>Investment Contracts</b>                           |   |                            |               |
| AB InBev  | 3% MED 10/15/12   | \$900,000                  | \$914,143     |
| Abnamb  | 3% 01/14 SNR  | 1,680,000                  | 1,668,063     |
| ACE INA Holding                                       | 5.875% 6/15/14  | 400,000                    | 441,311       |
| Aegon Nv Gbl  | 4.75% 6/01/13   | 855,000                    | 874,949       |
| Aetna Inc   | 4.125% 6/01/21  | 250,000                    | 260,836       |
| Aetna Inc   | 6.5% 9/15/18  | 1,850,000                  | 2,256,679     |
| AIG Intl  | 4.875% 9/15/16  | 1,310,000                  | 1,239,920     |
| AIG Intl Mtn  | 8.25% 8/15/18   | 830,000                    | 878,332       |
| Air Prods & Chm                                       | 4.15% 2/1/13  | 150,000                    | 155,708       |
| Allegheny Enrgy                                       | 8.25% 4/12 144A   | 1,200,000                  | 1,221,694     |
| Allied Wrld As  | 7.5% 8/01/16  | 1,350,000                  | 1,523,859     |
| Allstate Lf Mtn                                       | 5.375% 4/30/13  | 275,000                    | 290,411       |
| Ally  | 10-4 A3 ABS 0.91% 11/17/14  | 920,000                    | 919,520       |
| Ally  | 2010-1 A3 1.45% 5/14  | 561,068                    | 562,737       |
| Ally  | 2010-5 A3 1.11% 1/15  | 530,000                    | 530,781       |
| Ally  | 2011-1 A3 1.45% 1/15  | 510,000                    | 512,415       |
| Ally  | 2011-2 A3 1.18% 4/15  | 440,000                    | 440,800       |
| Ally  | 2011-4 A2 0.65% 3/14  | 170,000                    | 169,832       |
| Ally  | 2011-5 A3 0.99% 11/15   | 1,000,000                  | 998,184       |
| Altria Group  | 4.125% 9/11/15  | 650,000                    | 705,760       |
| Altria Group Inc                                      | 8.5% 11/13  | 565,000                    | 637,944       |
| Altria Group Inc                                      | 9.25% 8/6/19  | 1,800,000                  | 2,416,258     |
| Altria Group Inc                                      | 9.7% 11/10/18   | 1,350,000                  | 1,815,824     |
| Amcar   | 2010-1 A3 1.66% 3/14  | 163,341                    | 163,680       |
| Amer Honda  | 2.5% 9/21/15 144A   | 640,000                    | 651,320       |
| Amer Honda Mtn  | 3.5% 3/16/15 144A   | 1,450,000                  | 1,521,070     |
| Amer Intl Group                                       | 3ML+10 3/20/12  | 2,000,000                  | 1,982,467     |
| Amer Intl Grp Glb                                     | 5.6% 10/18/16   | 700,000                    | 674,825       |
| American Ex Cc  | 2.75% 9/15/15   | 1,330,000                  | 1,337,288     |
| American Exp Mtn                                      | 5.875% 5/13   | 525,000                    | 551,912       |
| American Express Frn                                  | 6/12/2012   | 1,350,000                  | 1,347,560     |
| American Express Mtn                                  | 2.8% 9/19/16  | 139,000                    | 139,711       |
| American Honda  | 2.375% 3/13 144A  | 300,000                    | 304,229       |
| American Intl   | 4.25% 5/15/13   | 500,000                    | 499,367       |
| American Intl   | 5.85% 1/16/18   | 500,000                    | 488,885       |
| American Water  | 6.085% 10/17  | 150,000                    | 174,530       |
| Amex Credit Co Frn                                    | 2/24/2012   | 900,000                    | 899,398       |



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| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Amex Mtn  | 8.125% 5/20/19  | 1,750,000                  | 2,261,866     |
| Amgen Inc   | 4.1% 6/15/21  | 2,255,000                  | 2,312,200     |
| Amxca   | 2009-2 A 1ML+125 3/17   | 8,475,000                  | 8,717,200     |
| Amxca   | 2005-4 A 1ML+7 1/15   | 535,000                    | 535,019       |
| Anadarko Pete   | 6.95% 6/15/19   | 995,000                    | 1,187,495     |
| Anglo Ameri   | 9.375% 4/8/14 144A  | 1,205,000                  | 1,375,698     |
| Anheuser Bush   | 2.5% 3/26/13  | 2,000,000                  | 2,037,168     |
| Anheuser-Busch Mtn                                    | 4.375% 2/21   | 2,525,000                  | 2,813,203     |
| Anz Natl Intl   | 6.2% 7/19/13 144A   | 2,500,000                  | 2,652,972     |
| Aon Corp  | 3.125% 5/27/16  | 1,800,000                  | 1,820,809     |
| Aquila Inc  | 11.875% 7/1/12  | 245,000                    | 257,287       |
| Arcelormittal   | 9.85% 6/1/19  | 1,100,000                  | 1,223,110     |
| Archer Dan Mid  | 4.479% 3/01/21  | 680,000                    | 770,003       |
| Aristotle Hldg  | 2.75% 11/14 144   | 1,885,000                  | 1,908,115     |
| Astrazeneca Plc                                       | 5.4% 9/15/12  | 75,000                     | 77,593        |
| Astrazeneca Plc Glb                                   | 5.4% 6/1/14   | 220,000                    | 243,492       |
| AT&T Broadband  | 8.375% 3/15/13  | 1,194,000                  | 1,298,613     |
| AT&T Inc  | 2.5% 8/15/15  | 1,320,000                  | 1,367,057     |
| AT&T Inc  | 2.95% 5/15/16   | 1,000,000                  | 1,042,351     |
| AT&T Inc  | 5.8% 2/15/19  | 300,000                    | 353,903       |
| AT&T Inc  | 3.875% 8/15/21  | 2,935,000                  | 3,103,249     |
| Atmos Energy  | 5.125% 1/15/13  | 145,000                    | 150,365       |
| Atmos Energy  | 6.35% 6/15/17   | 200,000                    | 237,046       |
| Axis Specialty  | 5.875% 6/1/20   | 2,150,000                  | 2,209,688     |
| BAAT  | 2010-2 A3 2.4% 7/14   | 823,180                    | 825,641       |
| BACCT   | 2007-A10 A10 1ML+7 12/16  | 2,000,000                  | 1,994,900     |
| BACCT   | 2007-A3 A3 1ML+2 11/16  | 1,300,000                  | 1,295,868     |
| BACCT   | 2007-A6 A6 1ML+6 9/16   | 3,710,000                  | 3,700,745     |
| BACCT   | 2006-A7 A7 1ML+4 12/16  | 1,885,000                  | 1,879,468     |
| BACM  | 2003-2 A3 4.873% 3/41   | 3,036,394                  | 3,089,740     |
| Bank Amer   | 4.5% 4/1/15   | 3,795,000                  | 3,662,668     |
| Bank Amer   | 4.9% 5/01/13  | 415,000                    | 415,378       |
| Bank Amer Fdg   | 3.7% 9/1/15   | 2,745,000                  | 2,554,434     |
| Bank America Med                                      | 3.625% 3/17/16  | 980,000                    | 903,516       |
| Bank Nova Scotia                                      | 2.05% 10/07/15  | 2,070,000                  | 2,078,713     |
| Bank Nova Scotia                                      | 2.25% 1/22/13   | 1,070,000                  | 1,084,711     |
| Bank Nova Scotia                                      | 3.4% 1/22/15  | 2,720,000                  | 2,857,435     |
| Bank Of Amer Crp                                      | 7.23% 8/15/12   | 125,000                    | 125,241       |
| Bank Of America                                       | 3.75% 7/12/16   | 1,395,000                  | 1,291,918     |
| Bank Of America                                       | 6% 9/01/17  | 850,000                    | 830,330       |





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|---|---|----------------------------|---------------|
| Bank Of NY  | 2.3% 7/28/16  | 1,110,000                  | 1,113,684     |
| Bank Of NY  | 4.3% 5/15/14  | 510,000                    | 547,266       |
| Bank Of NY  | 5.45% 5/15/19   | 480,000                    | 547,025       |
| Bank Of NY Mtn  | 2.4% 1/17/17  | 589,000                    | 587,807       |
| Bank Tokyo  | 2.6% 1/22/13 144A   | 870,000                    | 880,540       |
| Bankamer  | 4.875% 1/15/13  | 695,000                    | 697,842       |
| Bankamer  | 5.125% 11/15/14   | 250,000                    | 248,920       |
| Bankamer Gbl  | 4.875% 9/15/12  | 670,000                    | 674,318       |
| Barclays Bank   | 2.375% 1/13/14  | 1,500,000                  | 1,468,307     |
| Barclays Bank   | 5.45% 9/12/12   | 700,000                    | 715,147       |
| Barclays Bank Mtn                                     | 5.2% 7/10/14  | 2,660,000                  | 2,742,303     |
| Barclays Bk   | 6.05% 12/4/17 144A  | 250,000                    | 226,119       |
| Barclays Gbl Mtn                                      | 5% 9/22/16  | 5,500,000                  | 5,697,345     |
| Barrick Gold  | 2.9% 5/30/16  | 2,000,000                  | 2,053,110     |
| Baxter Intl   | 4% 3/1/14   | 115,000                    | 122,457       |
| Baxter Intl   | 4.625% 3/15/15  | 100,000                    | 110,600       |
| BB&T Corporation                                      | 6.85% 4/19  | 50,000                     | 60,994        |
| BB&T Sr Mtn B   | 3.375% 9/25/13  | 400,000                    | 413,808       |
| Bear  | 7.25% 2/01/18   | 1,350,000                  | 1,582,277     |
| Bear Stearns  | 6.95% 8/10/12   | 320,000                    | 331,865       |
| Bear Stearns Co                                       | 5.3% 10/30/15   | 675,000                    | 726,014       |
| Becton Dickinson                                      | 1.75% 11/8/16   | 1,170,000                  | 1,179,069     |
| Bellsouth Corp  | 5.2% 9/15/14  | 150,000                    | 165,845       |
| Berkley Wr Corp                                       | 5.375% 9/15/20  | 1,300,000                  | 1,311,302     |
| Berkley Wr Corpmtn                                    | 7.375% 9/19   | 700,000                    | 808,552       |
| Berkshire Hathaway                                    | 2.2% 8/15/16  | 133,000                    | 136,936       |
| Berkshire Hathaway                                    | 4.6% 5/15/13  | 350,000                    | 368,184       |
| Berkshire Hathaway                                    | 5% 8/15/13  | 70,000                     | 74,549        |
| Bk Of Amer  | 5.625% 10/16 MTN  | 250,000                    | 239,894       |
| Blackrock Inc   | 3.5% 12/10/14   | 1,725,000                  | 1,842,259     |
| Blackrock Inc   | 4.25% 5/24/21   | 1,425,000                  | 1,489,173     |
| BMWLT   | 2010-1 A3 1.18% 4/13  | 880,000                    | 879,844       |
| BMWLT   | 2011-1 A3 1.06% 2/14  | 640,000                    | 640,607       |
| BMWOT   | 2011-A A3 0.76% 8/15  | 4,060,000                  | 4,053,572     |
| BNP Paribas   | 2.125% 12/21/12   | 380,000                    | 370,203       |
| BNP Paribas Mtn                                       | 3.25% 3/11/15   | 1,500,000                  | 1,418,066     |
| Boit  | 2003-A8 A8 1ML+25 5/16  | 400,000                    | 400,978       |
| Boit  | 2004-A3 A3 1ML+17 2/17  | 2,500,000                  | 2,501,891     |
| Boit  | 2003-A4 A4 1ML+25 1/16  | 1,000,000                  | 1,002,356     |
| BP Cap Markets  | 3.125% 10/1/15  | 1,500,000                  | 1,571,414     |



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|---|---|----------------------------|---------------|
| BP Cap Markets  | 5.25% 11/07/13  | 200,000                    | 214,543       |
| BP Cap Markt Plc Mtn                                  | 4.5% 10/20  | 750,000                    | 825,728       |
| BP Cap Mkts   | 3.561% 11/01/2021   | 665,000                    | 692,034       |
| BP Capital Markets                                    | 2.248% 11/16  | 440,000                    | 442,907       |
| BPCE  | 2.375% 10/4/13 144A   | 2,695,000                  | 2,610,245     |
| Branch Bank Mtn                                       | 4.875% 1/15/13  | 150,000                    | 152,856       |
| British Telecom                                       | 5.15% 1/15/13   | 935,000                    | 968,088       |
| BSCMS   | 06-PW11 AAB CSTR 3/39   | 332,312                    | 349,111       |
| BSCMS   | 2004-PWR4 A3 CSTR 6/41  | 250,000                    | 269,003       |
| BSCMS   | 2007-PW17 A2 5.574% 6/50  | 107,461                    | 108,398       |
| BSCMS   | 2007-PW15 AAB 5.315% 2/44   | 1,100,000                  | 1,154,742     |
| BSCMS   | 2007-PW16 AAB CSTR 6/40   | 3,000,000                  | 3,223,755     |
| Bunge Ltd Glb   | 5.875% 5/15/13  | 125,000                    | 130,116       |
| Burlington North San                                  | 4.1% 6/21   | 2,000,000                  | 2,157,338     |
| Cameron Intl Crp                                      | 4.5% 6/01/21  | 1,490,000                  | 1,598,882     |
| Can Natural Res                                       | 3.45% 11/15/21  | 645,000                    | 671,962       |
| Canada Natural  | 1.45% 11/14/14  | 450,000                    | 452,684       |
| Capital One Fin                                       | 3.15% 7/15/16   | 640,000                    | 642,874       |
| Capital One Fin                                       | 6.25% 11/15/13  | 325,000                    | 346,784       |
| Capital One Fin                                       | 6.75% 9/15/17   | 100,000                    | 112,079       |
| Capital One Fin                                       | 7.375% 5/23/14  | 1,105,000                  | 1,214,210     |
| Capital One Finl                                      | 4.8% 2/21/12  | 930,000                    | 933,245       |
| Capital One USA Mtn                                   | 8.8% 7/19   | 2,050,000                  | 2,344,521     |
| Carolina P & L  | 5.125% 9/15/13  | 160,000                    | 171,519       |
| Caterp Fin Serv                                       | 5.5% 3/15/16  | 75,000                     | 86,289        |
| Caterpillar Inc                                       | 3.9% 5/27/21  | 1,485,000                  | 1,629,673     |
| Caterpilr Fi Inc Mtn                                  | 1.55% 12/13   | 650,000                    | 658,919       |
| Caterpilr Fin   | 2.75% 6/24/15   | 344,000                    | 357,273       |
| Caterpilr Fin Mtn                                     | 4.9% 8/15/13  | 370,000                    | 394,317       |
| CBS Corp  | 8.875% 5/15/19  | 900,000                    | 1,155,624     |
| CCCIT   | 2008-A5 A5 4.85% 4/15   | 1,030,000                  | 1,084,470     |
| CCCIT   | 2009-A5 A5 2.25% 12/14  | 500,000                    | 507,388       |
| CCCIT   | 2008-A6 A6 1ML+120 5/17   | 1,500,000                  | 1,549,584     |
| CCCIT   | 04-A8 A8 4.9% 12/16   | 5,700,000                  | 6,341,442     |
| CD  | 06-CD2 A4 CSTR 1/46   | 2,000,000                  | 2,162,404     |
| CD  | 2005-CD1 A4 CSTR 7/44   | 526,000                    | 581,327       |
| CDP Finl Inc  | 3% 11/25/14 144A  | 3,660,000                  | 3,806,619     |
| Centerpoint Ener                                      | 6.125% 11/1/17  | 50,000                     | 57,333        |
| Centerpoint LLC                                       | 5.75% 1/15/14   | 250,000                    | 272,977       |
| CFAST   | 2009-A A3 2.82% 1/16  | 185,083                    | 186,243       |



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|---|---|----------------------------|---------------|
| CFAST   | 2010-A A3 0.91% 8/13  | 670,000                    | 670,183       |
| CHAIT   | 2007-A17 A 5.12% 10/14  | 1,310,000                  | 1,355,977     |
| CHAIT   | 2008-A4 A4 4.65% 3/15   | 1,430,000                  | 1,497,605     |
| CHAIT   | 2011-A2 A2 1ML+9 5/15   | 1,670,000                  | 1,669,289     |
| CHAIT   | 07-A13 A13 @ LIBUS1+4 7/14  | 700,000                    | 699,762       |
| CHAIT   | 2008-A6 A6 1ML+120 5/15   | 1,350,000                  | 1,370,636     |
| CHAIT   | 2005-A6 A6 1ML+7 7/14   | 425,000                    | 424,926       |
| CIBC  | 1.45% 9/13/13   | 575,000                    | 575,063       |
| Cigna   | 4% 2/15/22  | 1,670,000                  | 1,653,846     |
| Cigna Mtn   | 5.125% 6/15/20  | 1,350,000                  | 1,455,119     |
| Cisco Systems   | 5.5% 2/22/16  | 80,000                     | 93,116        |
| Citigroup   | 3.953% 6/15/16  | 1,635,000                  | 1,629,693     |
| Citigroup   | 4.75% 5/19/15   | 1,810,000                  | 1,833,376     |
| Citigroup   | 5% 9/15/14  | 2,078,000                  | 2,056,870     |
| Citigroup   | 5.125% 5/5/14   | 469,000                    | 480,030       |
| Citigroup   | 5.25% 2/27/12   | 800,000                    | 803,665       |
| Citigroup   | 5.5% 4/11/13  | 800,000                    | 816,819       |
| Citigroup   | 5.625% 8/27/12  | 200,000                    | 203,026       |
| Citigroup   | 6.375% 8/12/14  | 35,000                     | 36,738        |
| Citigroup Fdg FDIC                                    | 1.875% 11/15/12   | 1,600,000                  | 1,623,088     |
| Citigroup Frn   | 3ML+12.5 3/16/12  | 198,000                    | 197,541       |
| Citigroup Frn   | 3ML+28 11/05/14   | 1,000,000                  | 911,800       |
| Citigroup Frn   | 8/13/2013   | 1,300,000                  | 1,275,983     |
| Citigroup Inc   | 4.5% 1/14/22  | 755,000                    | 726,039       |
| Citigroup Inc   | 5.5% 8/27/12  | 1,575,000                  | 1,600,358     |
| Citigroup Inc   | 6.5% 08/13 SNR  | 9,865,000                  | 10,270,372    |
| Citigroup Inc Glb                                     | 4.7% 5/29/15  | 100,000                    | 101,671       |
| Citigroup Inc Mtn                                     | 8.5% 5/22/19  | 2,500,000                  | 2,941,888     |
| Cleveland Elec  | 7.88% 11/01/17  | 80,000                     | 100,557       |
| Cme Group Inc   | 5.75% 2/14  | 75,000                     | 81,759        |
| CNH   | 2009-C A3 1.85% 12/13   | 5,443                      | 5,446         |
| Coca-Coal Ent   | 1.125% 11/12/13   | 698,000                    | 700,329       |
| Coca-Cola Co  | 1.8% 9/01/16 WI   | 1,735,000                  | 1,765,153     |
| COELT   | 05-B A2 @LIBUS3+10 12/21  | 1,979,577                  | 1,957,876     |
| Colgate-Palm Mtn                                      | 1.375% 11/15  | 4,300,000                  | 4,346,904     |
| Comcast Corp  | 5.3% 1/15/14  | 100,000                    | 107,766       |
| Comcast Corp  | 5.9% 3/15/16  | 2,100,000                  | 2,404,097     |
| Comcast Corp Glb                                      | 5.875% 2/15/18  | 1,972,000                  | 2,279,563     |
| Comerica Inc  | 3% 9/16/15  | 74,000                     | 75,606        |
| Comet   | 2008-A3 A3 5.05% 2/16   | 1,900,000                  | 2,000,433     |



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|---|---|----------------------------|---------------|
| Comm  | 2004-LB2A A4 4.715% 3/39  | 1,579,319                  | 1,660,522     |
| Comm  | 2006-C7 A4 CSTR 6/46  | 2,755,000                  | 3,042,203     |
| Commonwealth Bank                                     | 2.125% 3/17/14 144  | 1,430,000                  | 1,425,946     |
| Commonwealth Bank                                     | 3ML+55 3/13 144A  | 2,000,000                  | 1,995,046     |
| Commonwealth Edi                                      | 3.4% 9/01/21  | 1,615,000                  | 1,671,800     |
| Conocophillips  | 4.75% 2/1/14  | 200,000                    | 216,038       |
| Coventry Hlth   | 5.45% 6/15/21   | 300,000                    | 333,239       |
| Credit Suisse Fb                                      | 4.875% 1/15/15  | 200,000                    | 208,994       |
| Credit Suisse Fb USA                                  | 5.125% 8/15   | 125,000                    | 131,691       |
| Credit Suisse Ny                                      | 5% 5/15/13  | 2,556,000                  | 2,622,239     |
| Cs Ny Br  | 6% 2/15/18  | 300,000                    | 295,795       |
| CSFB  | 2003-C4 A4 5.137% 8/36  | 410,000                    | 426,838       |
| CSFB  | 05-C6 A4 5.23% 12/40  | 3,000,000                  | 3,296,790     |
| CSFB  | 05-C5 AM CSTR 8/38  | 1,200,000                  | 1,256,292     |
| CSMC  | 2007-C3 A2 CSTR 6/39  | 206,317                    | 207,435       |
| CSMC  | 2007-C2 A2 CSTR 1/49  | 2,922,083                  | 2,950,308     |
| CSMC  | 2006-C1 A4 CSTR 2/39  | 1,600,000                  | 1,770,702     |
| Daimler Chrysler                                      | 6.5% 11/15/13   | 880,000                    | 958,630       |
| Daimler Fin   | 1.875% 9/15/14 144A   | 2,185,000                  | 2,173,454     |
| Daimlerchrys Glbl                                     | 7.3% 1/15/12  | 1,230,000                  | 1,232,291     |
| DBUBS   | 2011-LC3A A1 2.238% 8/44  | 154,213                    | 156,481       |
| DCENT   | 2008-A4 A4 5.65% 12/15  | 150,000                    | 160,514       |
| DCENT   | 2010-A1 A1 1ML+65 9/15  | 2,000,000                  | 2,013,219     |
| DCENT   | 2009-A2 A1 ML+130 2/15  | 4,300,000                  | 4,332,740     |
| DCP Midstream   | 9.75% 3/15/19 144   | 1,475,000                  | 1,922,269     |
| Dell Inc  | 5.65% 4/15/18   | 40,000                     | 46,327        |
| Deutsche Bk Ag  | 2.375% 1/11/13  | 1,290,000                  | 1,280,490     |
| Deutsche Tel Gbl                                      | 5.25% 7/22/13   | 390,000                    | 409,901       |
| Deutsche Tel Mtn                                      | 4.875% 7/8/14   | 350,000                    | 372,689       |
| Diageo Cptl Gbl                                       | 5.2% 1/30/13  | 1,289,000                  | 1,349,954     |
| Directv Hld Globl                                     | 4.75% 10/1/14   | 1,300,000                  | 1,404,397     |
| Directv Hldgs   | 3.5% 3/01/16  | 1,700,000                  | 1,752,909     |
| Directv Holdgs LLC                                    | 3.125% 2/16   | 1,400,000                  | 1,418,463     |
| Dominion Resour                                       | 2.25% 9/1/15  | 425,000                    | 435,033       |
| Dominion Resrce                                       | 6.25% 6/30/12   | 1,107,000                  | 1,136,140     |
| Dow Gbl   | 6% 10/01/12   | 210,000                    | 218,096       |
| Dr Pepper Snapp                                       | 2.9% 1/15/16  | 685,000                    | 710,564       |
| Duke Cap Corp   | 5.5% 3/01/14  | 380,000                    | 405,806       |
| Duke Cap Corp   | 6.25% 2/15/13   | 2,600,000                  | 2,725,988     |
| Duke Energy Car                                       | 1.75% 12/15/16  | 705,000                    | 710,578       |





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|---|---|----------------------------|---------------|
| Duke Energy Car                                       | 5.75% 11/15/13  | 395,000                    | 429,610       |
| Duke Energy Corp                                      | 2.15% 11/15/16  | 75,000                     | 75,231        |
| Dupont Ei Gbl   | 4.875% 4/30/14  | 95,000                     | 103,780       |
| Dupont Mtn  | 4.125% 3/06/13  | 100,000                    | 103,831       |
| Ecolab Inc  | 3% 12/08/16   | 825,000                    | 853,583       |
| Ecolab Inc  | 4.35% 12/8/21   | 770,000                    | 821,942       |
| EDS   | 6% 8/01/13  | 230,000                    | 243,847       |
| Encana Hldgs  | 5.8% 5/1/14   | 430,000                    | 467,060       |
| Eog Resources In                                      | 6.125% 10/1/13  | 75,000                     | 81,424        |
| Erac USA Fin Mtn                                      | 2.25% 1/14 144A   | 1,750,000                  | 1,742,911     |
| Erp Operat Lp   | 4.625% 12/15/21   | 82,000                     | 83,587        |
| European Invt Bk                                      | 1.75% 9/14/12   | 2,000,000                  | 2,012,396     |
| Export Dev Can Gbl                                    | 3.5% 5/16/13  | 1,000,000                  | 1,040,552     |
| Export Dev Canada                                     | 1.5% 5/15/14  | 290,000                    | 296,337       |
| Fed Realty Tr   | 5.4% 12/01/13   | 220,000                    | 231,926       |
| Fed Realty Tr   | 6% 7/15/12  | 595,000                    | 605,357       |
| FFCB  | 1.875% 12/07/12   | 4,150,000                  | 4,211,960     |
| FHLB  | 1.875% 6/21/13  | 8,635,000                  | 8,829,244     |
| FHLG  | 10.00% 10/30 #G20027  | 800,527                    | 942,269       |
| FHLG  | 10YR 3.00% 8/21 #J16393   | 495,689                    | 517,151       |
| FHLG  | 10YR 3.00% 8/21 #J16442   | 541,007                    | 564,432       |
| FHLG  | 15YR 4.00% 6/18 #E96973   | 322,895                    | 339,666       |
| FHLG  | 15YR 4.50% 1/19 #G11565   | 200,379                    | 213,155       |
| FHLG  | 15YR 4.50% 4/19 #B13051   | 108,249                    | 115,426       |
| FHLG  | 15YR 4.50% 6/19 #B14961   | 267,521                    | 285,737       |
| FHLG  | 15YR 4.50% 8/18 #E98688   | 866,977                    | 921,609       |
| FHLG  | 15YR 4.50% 9/18 #E99205   | 582,259                    | 618,986       |
| FHLG  | 15YR 4.50% 10/18 #B12459  | 119,056                    | 126,565       |
| FHLG  | 15YR 4.50% 10/18 #E99833  | 840,281                    | 893,846       |
| FHLG  | 15YR 4.50% 11/18 #B10931  | 492,448                    | 524,168       |
| FHLG  | 15YR 5.0% 4/20 #G11682  | 1,703,692                  | 1,830,076     |
| FHLG  | 15YR 5.00% 1/20 #M30030   | 69,174                     | 73,354        |
| FHLG  | 15YR 5.00% 3/19 #G13052   | 1,100,978                  | 1,180,897     |
| FHLG  | 15YR 5.00% 5/18 #P10034   | 375,402                    | 393,626       |
| FHLG  | 15YR 5.00% 6/24 #G13598   | 1,138,298                  | 1,222,599     |
| FHLG  | 15YR 5.00% 10/18 #E99955  | 116,257                    | 124,603       |
| FHLG  | 15YR 5.00% 11/17 #M30281  | 175,268                    | 185,860       |
| FHLG  | 15YR 5.00% 12/17 #E01280  | 137,099                    | 146,756       |
| FHLG  | 15YR 5.00% 12/17 #E93561  | 203,605                    | 217,946       |
| FHLG  | 15YR 5.00% 12/18 #G13293  | 341,123                    | 365,617       |



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|---|---|----------------------------|---------------|
| FHLG  | 15YR 5.50% 1/18 #E01279   | 125,580                    | 135,558       |
| FHLG  | 15YR 5.50% 2/20 #G11728   | 4,289,261                  | 4,635,418     |
| FHLG  | 15YR 5.50% 3/17 #E01136   | 52,461                     | 56,629        |
| FHLG  | 15YR 5.50% 11/17 #E01251  | 176,282                    | 190,288       |
| FHLG  | 15YR 5.50% 11/18 #B10916  | 503,702                    | 544,918       |
| FHLG  | 15YR 5.50% 11/18 #E01497  | 327,293                    | 354,580       |
| FHLG  | 15YR 5.50% 12/17 #G11792  | 196,932                    | 212,579       |
| FHLG  | 15YR 5.50% 12/24 #G14015  | 9,880,817                  | 10,693,668    |
| FHLG  | 15YR 6.00% 1/18 #M50041   | 102,684                    | 108,455       |
| FHLG  | 15YR 6.00% 1/24 #G13647   | 1,613,532                  | 1,741,669     |
| FHLG  | 15YR 6.00% 1/24 #G13982   | 1,401,685                  | 1,512,998     |
| FHLG  | 15YR 6.00% 4/17 #E89007   | 256,970                    | 276,295       |
| FHLG  | 15YR 6.00% 4/20 #J02203   | 239,483                    | 260,718       |
| FHLG  | 15YR 6.00% 7/17 #E90474   | 250,425                    | 270,169       |
| FHLG  | 15YR 6.00% 10/16 #E01054  | 141,593                    | 152,218       |
| FHLG  | 15YR 6.00% 11/14 #M50039  | 28,389                     | 28,696        |
| FHLG  | 15YR 6.00% 11/23 #G13368  | 395,795                    | 428,216       |
| FHLG  | 15YR 6.50% 1/20 #J02204   | 122,135                    | 134,701       |
| FHLG  | 15YR 6.50% 4/16 #E83211   | 12,964                     | 13,955        |
| FHLG  | 15YR 6.50% 4/18 #G11452   | 206,441                    | 223,527       |
| FHLG  | 15YR 6.50% 6/17 #E90325   | 115,674                    | 126,734       |
| FHLG  | 15YR 6.50% 7/14 #P60031   | 447,102                    | 464,267       |
| FHLG  | 15YR 6.50% 7/21 #G12934   | 215,043                    | 235,343       |
| FHLG  | 15YR 6.50% 10/17 #E01254  | 33,231                     | 36,369        |
| FHLG  | 15YR 7.00% 3/16 #P60090   | 9,623                      | 10,249        |
| FHLG  | 15YR 7.00% 12/14 #P60089  | 11,672                     | 12,267        |
| FHLG  | 20YR 5.50% 9/27 #G30345   | 230,518                    | 250,266       |
| FHLG  | 20YR 6.00% 7/22 #C90562   | 250,699                    | 279,065       |
| FHLG  | 20YR 6.00% 2/22 #C90523   | 327,820                    | 363,782       |
| FHLG  | 20YR 6.00% 9/27 #G30357   | 752,400                    | 829,462       |
| FHLG  | 4.00% 1/41 #A96478  | 981,696                    | 1,029,495     |
| FHLG  | 4.00% 4/39 #A85531  | 444,163                    | 465,789       |
| FHLG  | 4.00% 12/40 #C03565   | 422,527                    | 443,100       |
| FHLG  | 4.50% 6/23 #A45156  | 1,556,197                  | 1,652,333     |
| FHLG  | 5.50% 1/24 #G13432  | 1,647,942                  | 1,782,996     |
| FHLG  | 5.50% 5/27 #O20133  | 158,866                    | 172,227       |
| FHLG  | 5.50% 7/39 #G05546  | 1,700,754                  | 1,841,812     |
| FHLG  | 5.50% 9/33 #A13845  | 189,234                    | 205,639       |
| FHLG  | 5.50% 12/37 #G03696   | 2,025,766                  | 2,193,779     |
| FHLG  | 5.50% 12/37 #G03865   | 1,021,774                  | 1,106,518     |



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|---|---|----------------------------|---------------|
| FHLG  | 6.00% 1/38 #G03781  | 2,724,153                  | 2,986,463     |
| FHLG  | 6.00% 8/26 #G00587  | 102,317                    | 113,131       |
| FHLG  | 6.00% 8/28 #C13910  | 118,706                    | 131,983       |
| FHLG  | 6.00% 9/37 #G03282  | 1,462,462                  | 1,603,283     |
| FHLG  | 6.00% 11/21 #D94929   | 205,144                    | 227,268       |
| FHLG  | 6.50% 4/34 #A21170  | 324,039                    | 361,316       |
| FHLG  | 6.50% 5/22 #D95395  | 124,570                    | 139,669       |
| FHLG  | 6.50% 5/24 #Z40034  | 7,838,966                  | 8,727,125     |
| FHLG  | 6.50% 5/33 #N50075  | 154,793                    | 173,009       |
| FHLG  | 6.50% 8/21 #C90473  | 844,157                    | 940,709       |
| FHLG  | 6.50% 8/22 #O20119  | 314,278                    | 352,248       |
| FHLG  | 6.50% 8/26 #C90985  | 117,672                    | 131,218       |
| FHLG  | 6.50% 9/23 #Z40030  | 6,905,110                  | 7,683,506     |
| FHLG  | 6.50% 9/37 #H09069  | 233,429                    | 255,395       |
| FHLG  | 6.50% 10/26 #C90995   | 467,164                    | 520,942       |
| FHLG  | 8.50% 7/28 #G00981  | 238,961                    | 284,793       |
| FHLM ARM  | 2.98% 8/41 #1B8533  | 358,107                    | 373,730       |
| FHLM ARM  | 2.99% 8/41 #1B8556  | 159,388                    | 166,174       |
| FHLM ARM  | 3.07% 9/41 #1B8608  | 215,996                    | 225,722       |
| FHLM ARM  | 3.21% 7/41 #1B8477  | 276,455                    | 289,701       |
| FHLMC   | 0.625% 12/29/14   | 7,422,000                  | 7,416,575     |
| FHLMC   | 0.375% 10/30/13   | 7,503,000                  | 7,495,017     |
| FHLMC   | 0.75% 11/25/14  | 9,441,000                  | 9,458,098     |
| FHLMC   | 0.75% 3/28/13   | 531,000                    | 533,991       |
| FHLMC   | 1% 7/30/14  | 16,965,000                 | 17,150,546    |
| FHLMC   | 1% 8/27/14  | 5,979,000                  | 6,038,270     |
| FHLMC   | 1.125% 7/27/12  | 1,410,000                  | 1,417,183     |
| FHLMC   | 1.375% 2/25/14  | 14,640,000                 | 14,879,906    |
| FHLMC   | 2.5% 1/07/14  | 1,845,000                  | 1,921,200     |
| FHLMC   | 2.875% 2/09/15  | 2,770,000                  | 2,954,083     |
| FHLMC   | 5% 7/15/14  | 6,900,000                  | 7,664,796     |
| FHR   | 2068 B 10% 11/22  | 38,440                     | 44,373        |
| FHR   | 1577 PK 6.5% 9/23   | 114,815                    | 128,454       |
| FHR   | 1584 L 6.5% 9/23  | 254,925                    | 286,117       |
| FHR   | 1617 PM 6.5% 11/23  | 198,256                    | 219,686       |
| FHR   | 1668 D 6.5% 2/14  | 62,493                     | 64,858        |
| FHR   | 1835 D 6% 4/26  | 163,872                    | 181,448       |
| FHR   | 1837 Z 6.5% 4/26  | 157,213                    | 176,188       |
| FHR   | 192 I 9% 2/22   | 231,888                    | 271,641       |
| FHR   | 2075 PH 6.5% 8/28   | 135,921                    | 155,591       |



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|---|---|----------------------------|---------------|
| FHR   | 2102 TC 6% 12/13  | 111,131                    | 114,758       |
| FHR   | 2208 PG 7% 1/30   | 234,873                    | 269,626       |
| FHR   | 2262 Z 7.5% 10/30   | 95,836                     | 113,348       |
| FHR   | 2344 ZJ 6.5% 8/31   | 20,586                     | 23,362        |
| FHR   | 2355 BP 6% 9/16   | 86,064                     | 92,626        |
| FHR   | 2356 GD 6% 9/16   | 63,096                     | 67,671        |
| FHR   | 2363 PF 6% 9/16   | 81,462                     | 87,350        |
| FHR   | 2399 OH 6.5% 1/32   | 165,973                    | 187,646       |
| FHR   | 2425 OB 6% 3/17   | 98,447                     | 106,654       |
| FHR   | 2475 FB 1ML+100 2/32  | 1,061,536                  | 1,080,302     |
| FHR   | 2481 FB 1ML+100 2/32  | 1,068,307                  | 1,084,865     |
| FHR   | 2513 TG 6% 2/32   | 505                        | 505           |
| FHR   | 2527 TB 6% 11/32  | 59,021                     | 66,200        |
| FHR   | 2533 PE 5.5% 12/21  | 33,086                     | 33,178        |
| FHR   | 2558 BD 5% 1/18   | 4,000,000                  | 4,301,525     |
| FHR   | 2590 BY 5% 3/18   | 4,000,000                  | 4,335,358     |
| FHR   | 2619 HR 3.5% 11/31  | 65,219                     | 66,528        |
| FHR   | 2628 QM 4.5% 11/31  | 6,484,339                  | 6,715,283     |
| FHR   | 2650 QN 4.5% 1/33   | 233,686                    | 250,057       |
| FHR   | 2672 NH 0% 9/18   | 750,000                    | 783,771       |
| FHR   | 2695 DE 4% 1/17   | 194,363                    | 196,454       |
| FHR   | 2708 DG 5.5% 7/32   | 36,966                     | 38,089        |
| FHR   | 2770 UD 4.5% 5/17   | 934,247                    | 947,095       |
| FHR   | 2780 JG 4.5% 4/19   | 66,190                     | 68,674        |
| FHR   | 2810 PD 6% 6/33   | 268,040                    | 280,151       |
| FHR   | 2836 PX 4% 5/18   | 1,000,000                  | 1,030,013     |
| FHR   | 2866 XE 4% 12/18  | 1,886,307                  | 1,958,879     |
| FHR   | 2872 JG 4.5% 10/19  | 1,100,000                  | 1,196,713     |
| FHR   | 2931 GA 5% 11/28  | 41,839                     | 41,975        |
| FHR   | 2941 AJ 4.5% 3/35   | 298,300                    | 307,169       |
| FHR   | 2971 KT 5.5% 5/33   | 1,600,000                  | 1,726,209     |
| FHR   | 3013 VJ 5% 1/14   | 327,792                    | 340,032       |
| FHR   | 3033 UD 5.5% 10/30  | 51,389                     | 51,868        |
| FHR   | 3047 OB 5.5% 12/33  | 101,830                    | 106,639       |
| FHR   | 3331 PB 6% 1/31   | 482,000                    | 495,041       |
| FHR   | 3397 FC 0.8613% 12/37   | 8,430,967                  | 8,449,328     |
| FHR   | 3540 CD 2% 6/14   | 931,065                    | 934,643       |
| FHR   | 3560 LA 2% 8/14   | 304,811                    | 306,529       |
| FHR   | 3564 JA 4% 1/18   | 667,925                    | 697,958       |
| FHR   | 3573 LC 1.85% 8/14  | 554,047                    | 558,078       |





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|---|---|----------------------------|---------------|
| FHR   | 3728 EA 3.5% 9/20   | 5,246,217                  | 5,393,059     |
| FHR   | 3943 EF 1ML+25 2/26   | 580,068                    | 578,490       |
| FHR   | 2474 NR 6.5% 7/32   | 123,661                    | 139,749       |
| FHR   | 2484 LZ 6.5% 7/32   | 241,952                    | 274,451       |
| FHR   | 2543 QT 5.5% 4/22   | 57,420                     | 59,002        |
| Fifth Third Ban                                       | 3.625% 1/25/16  | 1,150,000                  | 1,167,000     |
| Fiserv Inc Mtn  | 3.125% 10/01/15   | 1,700,000                  | 1,741,789     |
| FNBR  | 2007-B1 VA 5.5% 4/17  | 294,990                    | 319,637       |
| FNMA  | 0.625% 10/30/14   | 5,080,000                  | 5,086,248     |
| FNMA  | 0.75% 12/18/13  | 4,884,000                  | 4,903,599     |
| FNMA  | 0.75% 12/19/14  | 1,605,000                  | 1,609,976     |
| FNMA  | 0.875% 8/28/14  | 6,523,000                  | 6,576,332     |
| FNMA  | 1% 9/23/13  | 6,025,000                  | 6,088,365     |
| FNMA  | 1.375% 11/15/16   | 3,430,000                  | 3,461,920     |
| FNMA  | 10YR 3% 9/21 #AL0576  | 1,156,188                  | 1,209,859     |
| FNMA  | 10YR 3% 9/21 #AL0579  | 1,357,799                  | 1,420,828     |
| FNMA  | 10YR 3.00% #MA0833  | 994,889                    | 1,041,072     |
| FNMA  | 10YR 3.00% #MA0865  | 1,477,055                  | 1,541,818     |
| FNMA  | 10YR 3.00% #MA3892  | 1,051,727                  | 1,100,548     |
| FNMA  | 10YR 3.00% 7/21 #MA0803   | 652,458                    | 682,745       |
| FNMA  | 10YR 3.00% 10/21 #MA0909  | 809,739                    | 845,243       |
| FNMA  | 10YR 4.50% 11/14 #735023  | 88,769                     | 90,447        |
| FNMA  | 10YR 6.50% 12/37 #AD0070  | 866,114                    | 951,812       |
| FNMA  | 15YR 3.50% 4/19 #698023   | 141,551                    | 148,808       |
| FNMA  | 15YR 4.00% 3/19 #773886   | 317,092                    | 334,516       |
| FNMA  | 15YR 4.00% 6/18 #708802   | 183,479                    | 193,523       |
| FNMA  | 15YR 4.00% 6/19 #773153   | 248,289                    | 262,520       |
| FNMA  | 15YR 4.00% 7/18 #682424   | 89,154                     | 94,035        |
| FNMA  | 15YR 4.00% 7/18 #726128   | 109,823                    | 115,835       |
| FNMA  | 15YR 4.00% 7/19 #773445   | 569,633                    | 602,241       |
| FNMA  | 15YR 4.00% 7/19 #AE0968   | 2,327,868                  | 2,455,301     |
| FNMA  | 15YR 4.00% 8/18 #728852   | 26,219                     | 27,654        |
| FNMA  | 15YR 4.00% 9/18 #254919   | 234,851                    | 247,707       |
| FNMA  | 15YR 4.00% 9/18 #682450   | 46,622                     | 49,175        |
| FNMA  | 15YR 4.00% 12/18 #735522  | 808,918                    | 853,200       |
| FNMA  | 15YR 4.50% 1/19 #735057   | 116,767                    | 124,550       |
| FNMA  | 15YR 4.50% 1/21 #852735   | 6,099                      | 6,520         |
| FNMA  | 15YR 4.50% 2/20 #809744   | 16,862                     | 17,994        |
| FNMA  | 15YR 4.50% 3/19 #742078   | 318,155                    | 339,407       |
| FNMA  | 15YR 4.50% 3/19 #758528   | 268,705                    | 286,614       |



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|---|---|----------------------------|---------------|
| FNMA  | 15YR 4.50% 3/19 #773086   | 436,366                    | 465,449       |
| FNMA  | 15YR 4.50% 3/21 #890081   | 1,376,470                  | 1,468,210     |
| FNMA  | 15YR 4.50% 4/19 #725352   | 766,516                    | 817,603       |
| FNMA  | 15YR 4.50% 4/19 #774267   | 111,692                    | 119,219       |
| FNMA  | 15YR 4.50% 4/19 #775768   | 194,870                    | 207,949       |
| FNMA  | 15YR 4.50% 5/18 #697602   | 210,697                    | 224,740       |
| FNMA  | 15YR 4.50% 5/18 #707297   | 576,422                    | 614,840       |
| FNMA  | 15YR 4.50% 5/18 #710701   | 185,571                    | 197,939       |
| FNMA  | 15YR 4.50% 5/19 #725445   | 98,877                     | 105,485       |
| FNMA  | 15YR 4.50% 5/19 #780233   | 782,741                    | 834,909       |
| FNMA  | 15YR 4.50% 6/18 #710238   | 145,382                    | 155,072       |
| FNMA  | 15YR 4.50% 6/18 #711665   | 460,348                    | 491,030       |
| FNMA  | 15YR 4.50% 6/18 #720668   | 108,607                    | 115,846       |
| FNMA  | 15YR 4.50% 6/18 #720710   | 123,980                    | 132,243       |
| FNMA  | 15YR 4.50% 6/18 #720711   | 167,601                    | 178,771       |
| FNMA  | 15YR 4.50% 6/19 #745278   | 388,453                    | 414,343       |
| FNMA  | 15YR 4.50% 7/18 #720393   | 222,040                    | 236,839       |
| FNMA  | 15YR 4.50% 7/18 #722347   | 84,768                     | 90,418        |
| FNMA  | 15YR 4.50% 7/18 #729585   | 208,908                    | 222,832       |
| FNMA  | 15YR 4.50% 7/19 #788390   | 23,377                     | 24,967        |
| FNMA  | 15YR 4.50% 7/20 #888653   | 183,802                    | 196,191       |
| FNMA  | 15YR 4.50% 7/21 #845515   | 20,566                     | 21,985        |
| FNMA  | 15YR 4.50% 7/21 #932885   | 1,183,449                  | 1,263,619     |
| FNMA  | 15YR 4.50% 8/18 #727466   | 177,256                    | 189,070       |
| FNMA  | 15YR 4.50% 8/18 #730721   | 196,653                    | 209,760       |
| FNMA  | 15YR 4.50% 8/18 #731222   | 42,863                     | 45,719        |
| FNMA  | 15YR 4.50% 8/18 #731638   | 124,469                    | 132,764       |
| FNMA  | 15YR 4.50% 8/18 #733772   | 415,615                    | 443,315       |
| FNMA  | 15YR 4.50% 9/18 #727384   | 113,532                    | 121,099       |
| FNMA  | 15YR 4.50% 10/18 #713830  | 60,432                     | 64,459        |
| FNMA  | 15YR 4.50% 10/18 #740508  | 50,830                     | 54,218        |
| FNMA  | 15YR 4.50% 10/18 #746279  | 27,952                     | 29,815        |
| FNMA  | 15YR 4.50% 10/18 #746347  | 52,958                     | 56,488        |
| FNMA  | 15YR 4.50% 10/18 #746360  | 58,411                     | 62,304        |
| FNMA  | 15YR 4.50% 10/18 #746556  | 90,456                     | 96,485        |
| FNMA  | 15YR 4.50% 10/19 #796680  | 641,142                    | 684,175       |
| FNMA  | 15YR 4.50% 10/20 #735926  | 35,570                     | 37,979        |
| FNMA  | 15YR 4.50% 10/20 #836381  | 82,401                     | 88,086        |
| FNMA  | 15YR 4.50% 11/18 #254952  | 2,561,279                  | 2,731,985     |
| FNMA  | 15YR 4.50% 11/18 #725857  | 152,499                    | 162,663       |



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| FNMA  | 15YR 4.50% 11/18 #740568  | 662,366                    | 706,513       |
| FNMA  | 15YR 4.50% 11/19 #889395  | 12,647                     | 13,492        |
| FNMA  | 15YR 4.50% 11/20 #813915  | 33,668                     | 35,991        |
| FNMA  | 15YR 4.50% 12/18 #255031  | 2,589,435                  | 2,762,018     |
| FNMA  | 15YR 4.50% 12/18 #888889  | 1,183,458                  | 1,262,335     |
| FNMA  | 15YR 4.50% 12/19 #735290  | 142,613                    | 152,231       |
| FNMA  | 15YR 4.50% 12/20 #995320  | 3,543,531                  | 3,781,365     |
| FNMA  | 15YR 4.50% 12/20 #995465  | 573,554                    | 612,408       |
| FNMA  | 15YR 5.00% 1/18 #681270   | 384,845                    | 413,800       |
| FNMA  | 15YR 5.00% 3/18 #667792   | 164,708                    | 177,100       |
| FNMA  | 15YR 5.00% 4/19 #761326   | 245,684                    | 264,595       |
| FNMA  | 15YR 5.00% 5/18 #707298   | 1,126,143                  | 1,186,682     |
| FNMA  | 15YR 5.00% 6/18 #709848   | 215,048                    | 231,227       |
| FNMA  | 15YR 5.00% 6/18 #709877   | 151,803                    | 163,225       |
| FNMA  | 15YR 5.00% 11/18 #740462  | 107,005                    | 115,055       |
| FNMA  | 15YR 5.00% 11/18 #749596  | 324,416                    | 348,975       |
| FNMA  | 15YR 5.00% 12/18 #888681  | 982,551                    | 1,056,475     |
| FNMA  | 15YR 5.00% 12/19 #803919  | 389,696                    | 420,476       |
| FNMA  | 15YR 5.00% 12/20 #995324  | 2,152,280                  | 2,322,281     |
| FNMA  | 15YR 5.00% 12/21 #888436  | 1,306,469                  | 1,409,663     |
| FNMA  | 15YR 5.50% 1/18 #680143   | 29,295                     | 31,817        |
| FNMA  | 15YR 5.50% 2/17 #634197   | 411,656                    | 441,220       |
| FNMA  | 15YR 5.50% 2/18 #681383   | 283,462                    | 307,866       |
| FNMA  | 15YR 5.50% 3/17 #638411   | 32,773                     | 35,178        |
| FNMA  | 15YR 5.50% 3/20 #735521   | 83,275                     | 90,444        |
| FNMA  | 15YR 5.50% 4/18 #254686   | 349,284                    | 379,355       |
| FNMA  | 15YR 5.50% 4/19 #725528   | 215,045                    | 233,559       |
| FNMA  | 15YR 5.50% 5/21 #AL0230   | 1,711,485                  | 1,858,833     |
| FNMA  | 15YR 5.50% 9/17 #665775   | 60,378                     | 64,991        |
| FNMA  | 15YR 5.50% 9/19 #725793   | 43,228                     | 46,950        |
| FNMA  | 15YR 5.50% 9/19 #725796   | 55,209                     | 60,031        |
| FNMA  | 15YR 5.50% 9/23 #AL0229   | 1,574,830                  | 1,714,350     |
| FNMA  | 15YR 5.50% 10/16 #612660  | 113,258                    | 123,009       |
| FNMA  | 15YR 5.50% 10/19 #795064  | 55,696                     | 60,560        |
| FNMA  | 15YR 5.50% 11/17 #670452  | 223,770                    | 243,035       |
| FNMA  | 15YR 5.50% 12/16 #611007  | 31,023                     | 33,694        |
| FNMA  | 15YR 5.50% 3/24 #AE0467   | 432,342                    | 470,645       |
| FNMA  | 15YR 6.00% 1/13 #416704   | 98,756                     | 106,525       |
| FNMA  | 15YR 6.00% 1/24 #995425   | 997,079                    | 1,079,260     |
| FNMA  | 15YR 6.00% 2/23 #889634   | 1,788,334                  | 1,936,849     |



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| FNMA  | 15YR 6.00% 3/18 #555390   | 70,281                     | 75,810        |
| FNMA  | 15YR 6.00% 3/24 #AE0745   | 732,952                    | 793,822       |
| FNMA  | 15YR 6.00% 5/17 #644987   | 91,228                     | 98,405        |
| FNMA  | 15YR 6.00% 6/16 #583745   | 22,084                     | 23,821        |
| FNMA  | 15YR 6.00% 11/13 #252165  | 91,032                     | 98,193        |
| FNMA  | 15YR 6.00% 11/13 #445344  | 149,498                    | 161,259       |
| FNMA  | 15YR 6.00% 11/13 #449782  | 129,427                    | 139,609       |
| FNMA  | 15YR 6.00% 11/17 #668811  | 30,295                     | 32,679        |
| FNMA  | 15YR 6.50% 1/14 #100283   | 49,400                     | 51,120        |
| FNMA  | 15YR 6.50% 1/23 #889111   | 686,674                    | 758,713       |
| FNMA  | 15YR 6.50% 3/17 #627139   | 35,911                     | 38,973        |
| FNMA  | 15YR 6.50% 5/13 #420033   | 24,734                     | 25,451        |
| FNMA  | 15YR 6.50% 6/14 #323794   | 50,444                     | 52,414        |
| FNMA  | 15YR 6.50% 6/15 #555720   | 16,808                     | 17,396        |
| FNMA  | 15YR 6.50% 8/14 #506702   | 362,320                    | 378,702       |
| FNMA  | 15YR 6.50% 12/14 #535063  | 135,883                    | 142,360       |
| FNMA  | 15YR 7.00% 3/17 #636917   | 51,003                     | 55,974        |
| FNMA  | 15YR 7.00% 5/17 #254353   | 27,207                     | 29,830        |
| FNMA  | 15YR 7.00% 5/17 #638774   | 109,462                    | 120,396       |
| FNMA  | 15YR 7.00% 7/17 #667070   | 159,383                    | 175,578       |
| FNMA  | 15YR 7.00% 9/19 #842257   | 355,140                    | 409,930       |
| FNMA  | 15YR 8.00% 9/15 #535460   | 47,596                     | 51,120        |
| FNMA  | 15YR 8.50% 11/12 #756138  | 2,078                      | 2,109         |
| FNMA  | 2.625% 11/20/14   | 2,895,000                  | 3,063,165     |
| FNMA  | 20YR 5.00% 1/25 #995884   | 5,456,323                  | 5,913,358     |
| FNMA  | 20YR 5.50% 1/24 #925847   | 1,135,371                  | 1,242,659     |
| FNMA  | 20YR 5.00% 8/26 #AD0787   | 16,801,385                 | 18,208,709    |
| FNMA  | 20YR 4.50% 5/26 #AH0473   | 419,186                    | 447,853       |
| FNMA  | 20YR 6.00% 9/21 #253999   | 99,874                     | 110,509       |
| FNMA  | 20YR 6.00% 11/22 #254544  | 132,153                    | 147,445       |
| FNMA  | 20YR 6.00% 12/18 #456110  | 354,280                    | 389,847       |
| FNMA  | 20YR 6.50% 3/19 #252348   | 109,551                    | 119,912       |
| FNMA  | 20YR 6.50% 7/18 #251825   | 146,675                    | 159,610       |
| FNMA  | 20YR 5.00% 5/23 #254762   | 6,672,196                  | 7,235,246     |
| FNMA  | 20YR 5.50% 4/29 #AD0912   | 1,029,341                  | 1,122,106     |
| FNMA  | 20YR 5.50% 7/27 #986156   | 1,039,155                  | 1,134,753     |
| FNMA  | 20YR 5.50% 9/23 #254916   | 6,555,728                  | 7,158,828     |
| FNMA  | 20YR 5.50% 1/23 #254589   | 499,037                    | 545,882       |
| FNMA  | 20YR 5.50% 6/23 #254764   | 504,778                    | 552,162       |
| FNMA  | 20YR 6.00% 4/24 #745407   | 274,439                    | 306,318       |





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|---|---|----------------------------|---------------|
| FNMA  | 20YR 6.00% 10/27 #256928  | 823,978                    | 910,817       |
| FNMA  | 20YR 6.50% 5/22 #254305   | 133,038                    | 148,925       |
| FNMA  | 20YR 6.50% 11/18 #252104  | 167,904                    | 183,263       |
| FNMA  | 20YR 6.50% 12/21 #545419  | 5,702                      | 6,363         |
| FNMA  | 20YR 6.00% 4/27 #888281   | 6,273,660                  | 6,934,845     |
| FNMA  | 4.50% 6/37 #888485  | 882,062                    | 938,344       |
| FNMA  | 4.50% 7/39 #935300  | 8,295,479                  | 8,911,636     |
| FNMA  | 4.50% 8/20 #923799  | 397,219                    | 415,363       |
| FNMA  | 4.625% 10/15/13   | 4,740,000                  | 5,098,254     |
| FNMA  | 5.00% 8/25 #255810  | 2,554,101                  | 2,763,250     |
| FNMA  | 5.50% 2/37 #904918  | 765,513                    | 827,090       |
| FNMA  | 5.50% 6/33 #254767  | 3,728,031                  | 4,061,109     |
| FNMA  | 6.00% 2/28 #257076  | 553,202                    | 611,504       |
| FNMA  | 6.00% 3/33 #695584  | 31,108                     | 34,680        |
| FNMA  | 6.00% 4/25 #660719  | 204,009                    | 222,339       |
| FNMA  | 6.00% 7/27 #256803  | 1,059,519                  | 1,171,182     |
| FNMA  | 6.00% 9/19 #660716  | 200,207                    | 213,237       |
| FNMA  | 6.00% 9/33 #752786  | 40,219                     | 45,083        |
| FNMA  | 6.00% 9/37 #256890  | 591,473                    | 646,093       |
| FNMA  | 6.00% 12/32 #AL0045   | 776,180                    | 862,468       |
| FNMA  | 6.50% 2/20 #535834  | 197,505                    | 216,949       |
| FNMA  | 6.50% 5/36 #884018  | 414,182                    | 462,412       |
| FNMA  | 6.50% 9/28 #AD0329  | 515,830                    | 577,750       |
| FNMA  | 6.50% 10/21 #254044   | 15,199                     | 16,969        |
| FNMA  | 6.50% 11/22 #735137   | 399,198                    | 439,376       |
| FNMA  | 7.00% 4/37 #888366  | 442,512                    | 495,268       |
| FNMA  | 7.00% 11/32 #725502   | 74,727                     | 84,358        |
| FNMA  | 7.00% 12/36 #907742   | 89,358                     | 98,113        |
| FNMA  | 7.50% 11/37 #888892   | 775,012                    | 906,644       |
| FNMA  | 7.50% 11/38 #995504   | 566,542                    | 662,905       |
| FNMA  | 8.00% 6/27 #695533  | 19,456                     | 23,034        |
| FNMA  | 8.00% 11/37 #995783   | 182,212                    | 204,986       |
| FNMA ARM  | 2.69% 9/41 #AH5260  | 471,341                    | 489,894       |
| FNMA ARM  | 3.01% 8/41 #AI4358  | 172,073                    | 179,624       |
| FNMA ARM  | 3.37% 9/41 #AI8935  | 170,029                    | 178,815       |
| FNR   | 2003-32 UN 4% 1/33  | 6,897,170                  | 7,176,734     |
| FNR   | 2004-2 QL 4% 2/19   | 2,255,000                  | 2,410,411     |
| FNR   | 2004-23 VB 4.5% 5/27  | 10,738,048                 | 11,203,676    |
| FNR   | 2004-82 HJ 5.5% 9/32  | 2,360,388                  | 2,509,024     |
| FNR   | 2004-89 DF 1ML+25 4/23  | 1,654,312                  | 1,653,952     |



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| FNR   | 2004-97 GJ 4.5% 10/30   | 842,164                    | 850,012       |
| FNR   | 2005-21 BK 4.75% 7/23   | 1,849,392                  | 1,894,554     |
| FNR   | 2006-109 HA 4.5% 5/24   | 2,540,795                  | 2,589,786     |
| FNR   | 2006-78 BC 6.5% 1/34  | 18,808                     | 18,849        |
| FNR   | 2007-114 A6 1ML+20 10/37  | 1,200,000                  | 1,192,725     |
| FNR   | 2008-29 CA 4.5% 9/35  | 8,128,269                  | 8,596,949     |
| FNR   | 2009-10 AB 3/24   | 313,019                    | 337,290       |
| FNR   | 2011-40 DK 4% 11/25/37  | 7,761,467                  | 8,067,314     |
| FNR   | 02-58 HC 5.5% 9/17  | 183,060                    | 194,546       |
| FNR   | 04-33 MW 4.5% 1/30  | 171,003                    | 180,509       |
| FNR   | 1992-205 Z 7% 11/22   | 240,069                    | 267,493       |
| FNR   | 1993-250 Z 7% 12/23   | 352,119                    | 369,702       |
| FNR   | 1994-40 Z 6.5% 3/24   | 523,891                    | 582,792       |
| FNR   | 1997-46 PL 6% 7/27  | 642,414                    | 718,179       |
| FNR   | 1998-46 E 6% 8/28   | 178,465                    | 184,321       |
| FNR   | 2001-44 PD 7% 9/31  | 37,413                     | 42,907        |
| FNR   | 2001-7 PF 7% 3/31   | 14,214                     | 16,287        |
| FNR   | 2001-71 MB 6% 12/16   | 190,200                    | 205,431       |
| FNR   | 2002-56 MC 5.5% 9/17  | 61,567                     | 66,099        |
| FNR   | 2003-35 MD 5% 11/16   | 19,837                     | 19,786        |
| FNR   | 2003-57 NK 5% 6/18  | 71,046                     | 76,008        |
| FNR   | 2003-68 QP 3% 7/22  | 39,352                     | 39,886        |
| FNR   | 2003-80 VC 5% 4/16  | 302,583                    | 312,987       |
| FNR   | 2004-70 JA 4.5% 10/19   | 89,577                     | 91,626        |
| FNR   | 2004-95 AN 5.5% 1/25  | 277,505                    | 294,587       |
| FNR   | 2005-110 GJ 5.5% 11/30  | 378,670                    | 394,136       |
| FNR   | 2006-113 NC 5.5% 3/33   | 1,000,000                  | 1,058,314     |
| FNR   | 2006-41 MC 5.5% 7/35  | 500,000                    | 550,216       |
| FNR   | 2006-46 PE 5.5% 11/32   | 1,500,000                  | 1,546,248     |
| FNR   | 2006-75 CM 6.5% 12/33   | 8,592                      | 8,587         |
| FNR   | 2006-90 BE 6% 4/35  | 1,000,000                  | 1,114,037     |
| FNR   | 2007-109 VA 5% 11/18  | 688,481                    | 755,668       |
| FNR   | 2007-68 PA 5.5% 6/36  | 82,894                     | 84,733        |
| FNR   | 2007-77 MH 6% 12/36   | 1,201,636                  | 1,291,027     |
| FNR   | 2007-79 PB 5% 4/29  | 147,380                    | 147,733       |
| FNR   | 2010-123 DL 3.5% 11/25  | 448,969                    | 466,477       |
| FNR   | 2010-135 DE 2.25% 4/24  | 624,648                    | 632,816       |
| FNR   | 2010-143 B 3.5% 12/25   | 698,340                    | 729,151       |
| FNR   | 2011-5 PA 4% 10/25  | 402,140                    | 409,259       |
| FNR   | 99-8 QD 6% 3/14   | 92,850                     | 96,246        |



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| FNR   | G93-3 K 7% 2/23   | 84,625                     | 96,000        |
| FNW   | 2003-W4 2A 6.5% 10/42   | 29,983                     | 33,360        |
| FNW   | 2004-W1 1A6 5.04% 11/43   | 953,902                    | 1,005,697     |
| Ford  | 2011-B ABS 1.05% 10/15/14   | 700,000                    | 700,630       |
| Fordo   | 2009-B A3 2.79% 8/13TALF  | 401,173                    | 403,159       |
| Fordo   | 2009-D A3 2.17% 10/13   | 146,805                    | 147,555       |
| Fordo   | 2009-E A3 1.51% 1/14  | 350,972                    | 352,208       |
| Fordo   | 2010-B A3 0.98% 10/14   | 557,769                    | 558,719       |
| Fordo   | 2011-A A3 1% 7/14   | 790,000                    | 789,701       |
| Fordo   | 2011-B A3 0.84% 6/15  | 2,060,000                  | 2,058,842     |
| Fpl Group   | 7.875% 12/15  | 80,000                     | 95,457        |
| Fpl Group Captl                                       | 5.35% 6/15/13   | 100,000                    | 105,501       |
| France Telecom  | 2.125% 9/16/15  | 214,000                    | 212,052       |
| FSPC  | T-5 A5 CSTR 6/28  | 742,214                    | 756,831       |
| FSPC  | T-54 2A 6% 2/43   | 140,770                    | 156,699       |
| FSPC  | T-54 3A 7% 2/43   | 64,625                     | 76,378        |
| FSPC  | T-9 A5 7.05% 3/29   | 344,577                    | 382,447       |
| GCCFC   | 03-C2 A4 4.915% 01/36   | 2,500,000                  | 2,615,170     |
| GCCFC   | 04-GG1 A7 CSTR 6/36   | 2,650,000                  | 2,824,079     |
| GCCFC   | 2005-GG3 A2 CSTR 8/42   | 991,418                    | 990,789       |
| GCCFC   | 2005-GG3 A3 4.569% 8/42   | 2,000,000                  | 2,022,094     |
| GCCFC   | 2005-GG3 A4 CSTR 8/42   | 2,995,000                  | 3,216,762     |
| GE Cap  | 3ML+0 9/20/13   | 5,500,000                  | 5,333,740     |
| GE Cap  | 5.25% 10/19/12  | 720,000                    | 745,204       |
| GE Cap  | 5.3% 2/11/21  | 1,640,000                  | 1,752,447     |
| GE Cap Corp   | 2.25% 11/9/15   | 5,340,000                  | 5,364,858     |
| GE Cap Fdic Gmtn                                      | 2% 9/28/12  | 900,000                    | 912,271       |
| GE Cap Mtn  | 2.8% 1/08/13  | 485,000                    | 494,235       |
| GE Cap Mtn  | 3.5% 6/29/15  | 1,183,000                  | 1,240,632     |
| GE Elec Cap Corp                                      | 2.1% 1/07/14  | 849,000                    | 861,794       |
| Gecap Corp  | 5.625% 5/01/18  | 1,000,000                  | 1,119,701     |
| Gecap Med   | 4.75% 9/15/14   | 520,000                    | 560,812       |
| Gecap Mtn   | 5.65% 6/09/14   | 650,000                    | 704,480       |
| GEPMC   | 2002-1A A3 6.269% 12/35   | 1,264,232                  | 1,269,266     |
| GEPMC   | 2002-3A A2 4.996% 12/37   | 1,751,917                  | 1,786,983     |
| GEPMC   | 2006-C1 A4 CSTR 3/44  | 3,000,000                  | 3,293,745     |
| Gen Elec Cap Crp                                      | 5.5% 6/4/14   | 4,900,000                  | 5,327,152     |
| Gen Elec Cap Mtn                                      | 5.4% 9/20/13  | 1,808,000                  | 1,928,766     |
| General Elec  | 2.95% 5/09/16   | 902,000                    | 927,880       |
| General Elec Cap                                      | 4.625% 1/7/21   | 390,000                    | 404,458       |



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| General Elec Cap                                      | 4.65% 10/17/21  | 1,290,000                  | 1,345,802     |
| General Elec Mtn                                      | 3.35% 10/17/16  | 859,000                    | 894,760       |
| General Elec Mtn                                      | 1.875% 9/13   | 1,302,000                  | 1,318,213     |
| General Electric Glb                                  | 5% 2/1/13   | 1,795,000                  | 1,870,718     |
| General Mills   | 6% 2/15/12 GLBL   | 211,000                    | 212,224       |
| General Mills In Glb                                  | 5.65% 9/12  | 53,000                     | 54,627        |
| Gilead Sciences                                       | 2.4% 12/01/14   | 1,040,000                  | 1,058,877     |
| Gilead Sciences                                       | 3.05% 12/01/16  | 1,000,000                  | 1,023,717     |
| GMAC  | 2002-C3 A2 4.93% 7/39   | 872,918                    | 888,237       |
| GMAC  | 2003-C1 A2 4.079% 5/36  | 2,750,000                  | 2,809,414     |
| GMAC  | 2003-C2 A2 CSTR 5/40  | 2,495,000                  | 2,630,433     |
| GMACC   | 2004-C2 A4 5.301% 8/38  | 420,000                    | 447,191       |
| GNII II   | 5.50% 7/38 #004187  | 563,227                    | 613,351       |
| GNII II   | 6.00% 11/38 #004285   | 482,244                    | 528,209       |
| GNII II   | 6.50% 9/29 #002808  | 487,935                    | 553,868       |
| GNMA  | 15YR 4.50% 12/18 #781681  | 719,533                    | 775,432       |
| GNMA  | 15YR 6.50% 5/17 #569432   | 176,835                    | 190,615       |
| GNMA  | 15YR 6.50% 6/20 #641437   | 128,722                    | 141,607       |
| GNMA  | 15YR 7.00% 2/15 #515099   | 26,094                     | 27,661        |
| GNMA  | 15YR 8.00% 1/16 #781570   | 14,902                     | 15,970        |
| GNMA  | 20YR 6.50% 4/23 #593677   | 24,853                     | 28,411        |
| GNMA  | 4.50% 3/41 #738108  | 4,906,382                  | 5,381,203     |
| GNMA  | 6.50% 1/23 #530795  | 293,618                    | 335,653       |
| GNMA  | 7.00% 2/28 #462548  | 5,362                      | 6,137         |
| GNMA  | 7.00% 5/32 #552576  | 28,844                     | 33,088        |
| GNMA  | 7.00% 7/28 #462643  | 167,232                    | 191,732       |
| GNMA  | 7.00% 8/28 #416611  | 33,139                     | 37,953        |
| GNMA  | 7.00% 8/28 #458917  | 8,202                      | 9,389         |
| GNMA  | 7.00% 10/28 #481353   | 125,252                    | 143,684       |
| GNMA  | 8.00% 11/29 #186997   | 8,823                      | 10,380        |
| GNR   | 2000-14 PD 7% 2/30  | 110,944                    | 128,129       |
| GNR   | 2000-27 Z 7.5% 9/30   | 38,374                     | 44,142        |
| GNR   | 2000-6 Z 7.5% 2/30  | 40,143                     | 47,442        |
| GNR   | 2000-9 ZJ 8.5% 2/30   | 175,570                    | 210,917       |
| GNR   | 2002-40 UK 6.5% 6/32  | 216,910                    | 245,307       |
| GNR   | 2002-54 GB 6.5% 8/32  | 107,702                    | 121,949       |
| GNR   | 2004-109 WE 5% 5/33   | 802,000                    | 854,245       |
| GNR   | 2009-127 PL 4.25% 10/38   | 2,387,728                  | 2,552,632     |
| GNR   | 2009-45 PB 4.5% 7/33  | 500,000                    | 533,605       |
| GNR   | 2009-93 PB 3% 12/38   | 800,688                    | 824,849       |





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| GNR   | 2010-47 CN 4.5% 8/38  | 2,045,382                  | 2,198,998     |
| Gold West Finl  | 4.75% 10/01/12  | 550,000                    | 564,837       |
| Goldman Sac Grp                                       | 3.625% 2/07/16  | 2,500,000                  | 2,416,010     |
| Goldman Sach Glb                                      | 5.25% 10/15/13  | 2,427,000                  | 2,476,686     |
| Goldman Sachs   | 3.7% 8/1/15   | 1,926,000                  | 1,887,222     |
| Goldman Sachs   | 4.75% 7/15/13   | 559,000                    | 566,460       |
| Goldman Sachs   | 5.35% 1/15/16   | 1,320,000                  | 1,353,437     |
| Goldman Sachs   | 5.5% GLB 11/15/14   | 700,000                    | 721,284       |
| Goldman Sachs   | 5.625% 1/15/17  | 1,200,000                  | 1,176,965     |
| Goldman Sachs   | 5.75% 10/01/16  | 1,665,000                  | 1,726,730     |
| Goldman Sachs   | 7.5% 2/15/19  | 200,000                    | 220,820       |
| Goldman Sachs Glb                                     | 5.15% 1/15/14   | 400,000                    | 407,653       |
| GSINC   | 5.25% 7/27/21   | 2,420,000                  | 2,359,933     |
| GSMS  | 04-GG2 A6 CSTR 8/38   | 770,000                    | 824,493       |
| GSMS  | 2003-C1 A3 4.608% 1/40  | 1,640,000                  | 1,678,424     |
| GSMS  | 2006-GG6 A2 5.506% 4/38   | 430,062                    | 432,905       |
| GSMS  | 2006-GG8 A2 5.479% 11/39  | 267,630                    | 268,342       |
| GSMS  | 2011-GC5 A1 CSTR 8/44   | 386,749                    | 385,262       |
| Halliburton Co  | 3.25% 11/15/21  | 1,950,000                  | 2,013,859     |
| Harot   | 2009-3A3 2.31% 5/13   | 202,215                    | 203,012       |
| Harot   | 2010-1 A4 1.98% 5/23/16   | 260,000                    | 263,234       |
| Harot   | 2010-2 A3 1.34% 3/14  | 557,165                    | 559,443       |
| Harot   | 2010-3 A3 0.7% 4/14   | 1,350,000                  | 1,349,787     |
| Harot   | 2011-1 A4 1.8% 4/17   | 230,000                    | 233,707       |
| Harot   | 2011-2 A3 0.94% 3/15  | 570,000                    | 570,785       |
| Harot   | 2011-3 A3 0.88% 9/15  | 3,950,000                  | 3,950,469     |
| Hart  | 09-A A4 3.15% 3/16  | 80,000                     | 82,262        |
| Hart  | 2009-A A3 2.03% 8/13  | 143,836                    | 144,403       |
| Hart  | 2011-A A3 1.44% 4/15  | 300,000                    | 300,961       |
| Hart  | 2011-C A3 0.83% 12/15   | 3,320,000                  | 3,310,926     |
| Hcp Inc Mtn   | 2.7% 2/1/14   | 1,460,000                  | 1,458,023     |
| Hess Corp   | 8.125% 2/15/19  | 900,000                    | 1,154,970     |
| Hewlett Packard                                       | 2.625% 12/9/14  | 440,000                    | 443,939       |
| Hewlett Packard                                       | 4.75% 6/02/14   | 100,000                    | 105,625       |
| Hewlett Packard                                       | 6.125% 3/01/14  | 325,000                    | 350,468       |
| Hewlett-Packard Co                                    | 3% 9/16   | 2,730,000                  | 2,749,855     |
| Home Depot Inc  | 5.25% 12/16/13  | 350,000                    | 380,124       |
| Home Depot Inc  | 5.4% 3/01/16  | 350,000                    | 404,315       |
| Household   | 6.375% 11/27/12   | 1,985,000                  | 2,041,724     |
| Household   | 7% 5/15/12  | 500,000                    | 509,323       |



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| Household Gbl   | 4.75% 7/15/13   | 400,000                    | 408,505       |
| Hrpt Pppty  | 6.65% 1/15/18   | 225,000                    | 240,524       |
| Hrpt Properties                                       | 5.75% 11/1/15   | 105,000                    | 109,621       |
| HSBC Bank   | 3.1% 5/24/16 144A   | 3,580,000                  | 3,580,941     |
| HSBC Finance Corp                                     | 5% 6/30/15  | 400,000                    | 406,221       |
| HSBC Finance Corp FRN                                 | 4/24/2012   | 1,900,000                  | 1,877,761     |
| HSBC Finance Corp FRN                                 | 1/15/2014   | 4,900,000                  | 4,513,851     |
| HSBC Finance Corp Glb                                 | 5.25% 1/15/14   | 350,000                    | 357,439       |
| HSBC Holdings Plc                                     | 4.875% 1/22   | 675,000                    | 713,119       |
| HSBC Holdings Plc                                     | 5.1% 4/05/21  | 360,000                    | 382,392       |
| Hyundai   | 2 11-C ABS 0.57% 7/15/1   | 530,000                    | 529,218       |
| Illtool   | 3.375% 9/15/21 144A   | 145,000                    | 151,534       |
| Ing Bank Mtn  | 2.65% 1/13 144A   | 1,290,000                  | 1,286,189     |
| Ing Bank Nv   | 2% 10/18/13 144A  | 1,970,000                  | 1,924,387     |
| Ing Bank Nv   | 4% 3/15/16 144A   | 2,135,000                  | 2,063,322     |
| Inter Amern Dev Mtn                                   | 1.75% 10/12   | 2,005,000                  | 2,022,784     |
| Intl Paper Co   | 4.75% 2/15/22   | 2,250,000                  | 2,390,697     |
| JDOT  | 2009-AA3 2.59% 10/13  | 19,516                     | 19,539        |
| JDOT  | 2009-BA-3 1.57% 10/3  | 245,569                    | 245,905       |
| John Deere Ca Co                                      | 5.25% 10/01/12  | 100,000                    | 103,484       |
| John Deere Cap  | 2.25% 6/07/16   | 2,850,000                  | 2,928,449     |
| John Deere Cap  | 3.9% 7/12/21  | 500,000                    | 544,033       |
| John Deere Cap Mtn                                    | 3.15% 10/21   | 850,000                    | 865,921       |
| John Deere Cap Mtn                                    | 4.5% 4/3/13   | 80,000                     | 83,826        |
| JPMC Co   | 4.25% 10/15/20  | 2,050,000                  | 2,063,645     |
| JPMC Co   | 4.625% 5/10/21  | 1,400,000                  | 1,447,958     |
| JPMC Co Mtn   | 3.7% 1/20/15  | 750,000                    | 777,716       |
| JPMC Co Mtn   | 4.65% 6/14  | 2,395,000                  | 2,529,141     |
| JPMCC   | 03-CB7 A4 CSTR 1/38   | 172,418                    | 180,833       |
| JPMCC   | 03-PM1A A4 CSTR 8/40  | 250,000                    | 261,362       |
| JPMCC   | 05-LDP5 A4 5.1792% 12/44  | 3,500,000                  | 3,871,700     |
| JPMCC   | 06-CB14 A4 CSTR 12/44   | 3,000,000                  | 3,262,446     |
| JPMCC   | 2003-C1 A2 4.985% 1/37  | 350,000                    | 359,337       |
| JPMCC   | 2003-CB6 A2 5.255% 7/37   | 1,500,000                  | 1,569,432     |
| JPMCC   | 2005-LDP4 ASB CSTR 10/42  | 1,992,328                  | 2,076,486     |
| JPMCC   | 2005-LDP5 A2 5.198% 12/44   | 400,000                    | 402,525       |
| JPMCC   | 2007-LD11 A2 CSTR 6/49  | 398,220                    | 402,643       |
| JPMCC   | 2007-LDPX A2S 5.305% 1/49   | 154,884                    | 153,526       |
| JPMorgan Chase  | 3.15% 7/05/16   | 575,000                    | 577,811       |
| JPMorgan Chase  | 4.95% 3/25/20   | 650,000                    | 690,631       |



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|---|---|----------------------------|---------------|
| JPMorgan Chase Co                                     | 3.4% 6/24/15  | 862,000                    | 878,839       |
| JPMorgan FDIC   | 2.125% 12/12  | 1,450,000                  | 1,477,193     |
| Kellogg   | 5.125% 12/03/12   | 60,000                     | 62,362        |
| Kellogg Mtn   | 4.25% 3/06/13   | 200,000                    | 207,690       |
| Key Bank Oh Mtn                                       | 5.5% 9/17/12  | 250,000                    | 256,721       |
| Keycorp Mtn   | 5.1% 3/24/21  | 435,000                    | 451,564       |
| Keycorp Mtn   | 6.5% 5/14/13  | 245,000                    | 259,236       |
| KFW   | 2.375% 8/25/21  | 565,000                    | 564,040       |
| KFW Glb   | 4.75% 5/15/12   | 2,305,000                  | 2,339,234     |
| Kraft Foods Inc                                       | 2.625% 5/8/13   | 1,158,000                  | 1,183,169     |
| Kraft Foods Inc                                       | 5.375% 2/10/20  | 1,000,000                  | 1,153,466     |
| Kraft Foods Inc                                       | 6.75% 2/19/14   | 95,000                     | 105,588       |
| La Ca Usd Taxm  | 5.75% 7/01/34   | 1,300,000                  | 1,435,122     |
| LBUBS   | 03-C5 A4 4.685% 7/32  | 2,205,000                  | 2,291,189     |
| LBUBS   | 03-C8 A4 CSTR 11/33   | 1,800,000                  | 1,892,162     |
| LBUBS   | 04-C2A4 4.367% 3/36   | 213,000                    | 222,538       |
| LBUBS   | 2003-C3 A4 4.166% 5/32  | 140,000                    | 143,968       |
| LBUBS   | 2004-C8 4.799% 12/29  | 3,145,000                  | 3,337,779     |
| LBUBS   | 2005-C5 A4 4.954% 9/30  | 3,000,000                  | 3,274,929     |
| LBUBS   | 2005-C7 A4 5.197% 11/30   | 2,000,000                  | 2,196,448     |
| LBUBS   | 2007-C6 A2 5.845% 7/40  | 249,424                    | 252,404       |
| Liberty Mutual  | 5% 6/1/21 144A  | 390,000                    | 382,022       |
| Liberty Mutual  | 5.75% 3/15/14 144A  | 750,000                    | 782,227       |
| Liberty Prop Lp                                       | 5.65% 8/15/14   | 1,000,000                  | 1,065,927     |
| Lincoln National                                      | 6.25% 2/15/20   | 1,350,000                  | 1,454,061     |
| Lloyds Tsb  | 6.375% 1/21/21  | 1,800,000                  | 1,803,229     |
| Lloyds Tsb Global                                     | 4.875% 1/16   | 2,090,000                  | 2,036,881     |
| Lockheed Martin                                       | 2.125% 9/15/16  | 485,000                    | 485,900       |
| Lorillard Tobc Co                                     | 3.5% 8/04/16  | 355,000                    | 359,152       |
| Mack-Cali Realty                                      | 4.6% 6/15/13  | 1,000,000                  | 1,021,866     |
| Macquarie Group                                       | 7.3% 8/14 144A  | 1,205,000                  | 1,254,675     |
| Manuf & Traders                                       | 6.625% 12/4/17  | 130,000                    | 149,789       |
| Markel Corp   | 7.125% 9/30/19  | 1,300,000                  | 1,509,011     |
| Massmutual Glb  | 3.125% 4/16 144A  | 1,090,000                  | 1,127,179     |
| MBART   | 2011-1 A3 0.85% 3/15  | 2,575,000                  | 2,577,006     |
| Mcdonnell Dougl                                       | 9.75% 4/1/12  | 245,000                    | 250,405       |
| Mckesson Corp   | 4.75% 3/1/21  | 425,000                    | 481,320       |
| Merrill Lynch   | 5% 1/15/15  | 295,000                    | 284,224       |
| Merrill Lynch   | 5% 2/3/14   | 500,000                    | 497,477       |
| Merrill Lynch   | 5.45% 2/05/13   | 1,760,000                  | 1,772,943     |



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|---|---|----------------------------|---------------|
| Merrill Lynch   | 5.45% 7/15/14   | 960,000                    | 952,020       |
| Merrill Lynch   | 6.05% 8/15/12   | 140,000                    | 142,025       |
| Merrill Lynch   | 6.15% 4/25/13   | 605,000                    | 610,729       |
| Merrill Lynch   | 6.4% 8/28/17  | 267,000                    | 258,597       |
| Merrill Lynch   | 6.875% 4/25/18  | 6,300,000                  | 6,209,853     |
| Met Life Fndg   | 5.2% 9/18/13 144A   | 1,700,000                  | 1,802,729     |
| Met Life Glb Fn                                       | 7.717% 2/15/19  | 2,500,000                  | 3,133,975     |
| Met Life Glbl   | 2.5% 9/29/15 144A   | 1,500,000                  | 1,508,886     |
| Metlife Inc   | 6.75% 6/1/16  | 260,000                    | 299,588       |
| Metropolitan Mtn                                      | 2.5% 1/13 144A  | 3,550,000                  | 3,593,153     |
| Mexico Gov Glb  | 6.375% 1/16/13  | 100,000                    | 104,500       |
| Midamerican Enr                                       | 5.875% 10/1/12  | 860,000                    | 890,302       |
| Miller Brewing  | 5.5% 8/13 144A  | 610,000                    | 650,341       |
| MLCFC   | 2006-2 A4 CSTR 6/46   | 3,000,000                  | 3,348,507     |
| MLCFC   | 2007-7 ASB 5.745% 6/50  | 1,775,000                  | 1,827,597     |
| MLMT  | 05-CIP1 A4 5.047% 7/38  | 3,100,000                  | 3,396,199     |
| MLMT  | 05-LC1 AM CSTR 1/44   | 1,000,000                  | 1,053,232     |
| MLMT  | 2005-CKI1 A6 CSTR 11/37   | 2,490,000                  | 2,757,284     |
| Morgan Stanley  | 2.875% 1/25/14  | 870,000                    | 833,360       |
| Morgan Stanley  | 3.8% 4/29/16  | 1,000,000                  | 921,493       |
| Morgan Stanley  | 4.1% 1/26/15  | 1,761,000                  | 1,671,786     |
| Morgan Stanley  | 5.3% 3/01/13  | 1,050,000                  | 1,062,947     |
| Morgan Stanley  | 5.375% 10/15/15   | 300,000                    | 293,188       |
| Morgan Stanley  | 5.5% 7/28/21  | 965,000                    | 891,950       |
| Morgan Stanley  | 5.75% 1/25/21   | 3,070,000                  | 2,862,729     |
| Morgan Stanley  | 6% 5/13/14  | 6,060,000                  | 6,119,940     |
| Morgan Stanley Frn                                    | 5/14/2013   | 1,500,000                  | 1,440,333     |
| Morgan Stanley Glb                                    | 6% 4/28/15  | 2,100,000                  | 2,103,967     |
| Morgan Stly Mtn                                       | 5.625% 1/09/12  | 200,000                    | 200,031       |
| MSC   | 03-IQ4 A2 4.07% 5/40  | 149,564                    | 153,057       |
| MSC   | 03-T11 A4 5.15% 6/41  | 180,000                    | 187,509       |
| MSC   | 2005-HQ7 A4 CSTR 11/42  | 3,000,000                  | 3,298,473     |
| MSC   | 2006-HQ8 A4 CSTR 3/44   | 1,290,000                  | 1,412,814     |
| MSC   | 2006-HQ9 A2 5.618% 7/44   | 1,940,180                  | 1,939,462     |
| MSC   | 2006-IQ12 A4 12/43  | 1,520,000                  | 1,698,982     |
| MSC   | 2007-HQ11 A31 CSTR 2/44   | 2,250,000                  | 2,344,271     |
| MSC   | 2011-C3 A3 4.054% 7/49  | 107,000                    | 114,026       |
| MSTDW   | 6.6% 4/01/12  | 160,000                    | 161,331       |
| MSTDW Mtn   | 5.75% 8/31/12   | 100,000                    | 101,286       |
| Nalt  | 2 11-A ABS 1.04% 8/15/14  | 400,000                    | 400,128       |





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|---|---|----------------------------|---------------|
| Nalt  | 2010-B A3 1% 12/15/13   | 830,000                    | 831,950       |
| Nalt  | 2010-B A4 1.27% 10/16   | 200,000                    | 200,916       |
| Nalt  | 2011-B A3 0.92% 2/15  | 330,000                    | 328,145       |
| Napa Valley   | 6.507% 8/1/43   | 1,200,000                  | 1,390,428     |
| Narot   | 2011-A A3 1.18% 2/15  | 370,000                    | 371,622       |
| Narot   | 2011-B A3 0.87% 2/16  | 2,120,000                  | 2,116,955     |
| Nationwide Mtn  | 4.65% 2/15 144A   | 2,745,000                  | 2,722,488     |
| Natl Aust Bk  | 2.5% 1/08/13 144A   | 400,000                    | 402,059       |
| Natl Aust Bk  | 3.75% 3/02/15 144A  | 2,595,000                  | 2,678,313     |
| Natl Rural  | 4.75% 3/1/14  | 300,000                    | 323,710       |
| NBCUniversal Med                                      | 3.65% 4/30/15   | 2,870,000                  | 3,029,670     |
| NCUA Gtd Nts Ma                                       | 1.4% 6/12/15  | 620,000                    | 628,054       |
| News Amer Inc   | 6.9% 3/1/19   | 925,000                    | 1,086,834     |
| Noble Enrgy Inc                                       | 4.15% 12/15/21  | 580,000                    | 599,767       |
| Nordea Bk Ag  | 1.75% 10/4/13 144A  | 7,230,000                  | 7,065,706     |
| Nordstrom   | 4% 10/15/21   | 200,000                    | 208,404       |
| Norfolks South  | 3.25% 12/01/21  | 110,000                    | 111,569       |
| Novartis Cap Co                                       | 2.9% 4/24/15  | 3,170,000                  | 3,355,442     |
| NSLC  | 04-2A A4 @LIBUS3+14 8/19  | 2,544,721                  | 2,521,979     |
| NSLT  | 2005-3 A3 3ML+5 6/17  | 7,092                      | 7,091         |
| NY Life   | 5.375% 9/15/3 144A  | 250,000                    | 266,722       |
| NY Life Gbl   | 2.45% 7/14/16 144A  | 2,000,000                  | 2,049,866     |
| NY Life Gbl   | 4.65% 5/9/13 144A   | 1,800,000                  | 1,887,356     |
| Oncor Elec Dlv  | 6.375% 5/01/12  | 700,000                    | 711,480       |
| Oneok Partners Lp                                     | 3.25% 2/1/16  | 1,610,000                  | 1,657,558     |
| Ontario Mtn   | 2.95% 2/5/15  | 450,000                    | 473,968       |
| Ontario Prov  | 1.875% 9/15/15  | 2,600,000                  | 2,649,330     |
| Oracle Corp   | 5.25% 1/15/16   | 250,000                    | 288,728       |
| Pacific Gas & Elec                                    | 6.25% 12/13   | 460,000                    | 502,838       |
| PNC Bk Na   | 6.875% 4/01/18  | 250,000                    | 283,458       |
| PNC Fund Corp   | 4.375% 8/11/20  | 1,200,000                  | 1,297,018     |
| PNC Fund Corp Mtn                                     | 3% 5/19/14  | 940,000                    | 977,402       |
| PNC Fund Mtn  | 3.625% 2/8/15   | 728,000                    | 764,817       |
| PNC Funding Corp                                      | 5.25% 11/15/15  | 110,000                    | 119,662       |
| PNC Funding Corp                                      | 5.625% 2/1/17   | 110,000                    | 119,803       |
| PPG Industries  | 5.75% 3/15/13   | 260,000                    | 274,069       |
| Praxair Inc Mtn                                       | 4.375% 3/31/14  | 290,000                    | 311,110       |
| Pricoa Glb 1 Mtn                                      | 5.45% 6/14 144A   | 2,185,000                  | 2,361,957     |
| Pricoa Global   | 5.3% 9/27/13 144A   | 1,000,000                  | 1,057,705     |
| Principal Life  | 6.25% 2/15/12   | 100,000                    | 100,634       |



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|---|---|----------------------------|---------------|
| Principal Life Mtn                                    | 5.3% 12/14/12   | 150,000                    | 156,125       |
| Principal Life Mtn                                    | 5.3% 4/24/13  | 520,000                    | 545,628       |
| Procter & Gamble                                      | 1.8% 11/15/15   | 670,000                    | 691,992       |
| Progress Energy                                       | 6.05% 3/15/14   | 2,550,000                  | 2,813,999     |
| Prudential Fin  | 3.625% 9/17/12  | 1,015,000                  | 1,030,763     |
| Prudential Fin  | 3.875% 1/14/15  | 1,360,000                  | 1,408,840     |
| PSEG Pwr LLC  | 2.75% 9/15/16   | 315,000                    | 316,612       |
| Pt Holdings Co Inc                                    | Pt Holdings Co Inc  | 525                        | —             |
| Pub Svc El & Gas                                      | 6.33% 11/1/13   | 380,000                    | 415,491       |
| Pub Svc Oklahoma                                      | 5.15% 12/1/19   | 150,000                    | 167,206       |
| Public Svc Elec                                       | 2.7% 5/01/15  | 525,000                    | 547,388       |
| Rabobank NI Utrec Mtn                                 | 1.85% 1/14  | 3,102,000                  | 3,086,335     |
| Rabobnk Nedrld Mtn                                    | 2.125% 10/15  | 3,930,000                  | 3,851,698     |
| RBS   | 4.875% 3/16/15  | 3,610,000                  | 3,452,319     |
| RBS Snr   | 3.4% 08/13 SNR  | 300,000                    | 291,895       |
| RCI Banque Sa   | 3.4% 4/14 144A  | 745,000                    | 726,735       |
| Rentenbank  | 1.875% 9/24/12  | 1,000,000                  | 1,008,345     |
| Rentenbank Glb  | 3.25% 3/15/13   | 2,000,000                  | 2,055,654     |
| Reynolds Amern  | 6.75% 6/15/17   | 1,000,000                  | 1,136,890     |
| Rio Tinto Fin   | 2.25% 9/20/16   | 870,000                    | 886,292       |
| Rio Tinto Fin USA Ltd                                 | 2.5% 5/16   | 2,115,000                  | 2,157,930     |
| Royal Bk Canada                                       | 1.45% 10/30/14  | 7,120,000                  | 7,157,949     |
| Royal Bk Canada                                       | 2.3% 7/20/16  | 100,000                    | 101,676       |
| Royal Bk Cda Gmtn                                     | 2.625% 12/15  | 1,000,000                  | 1,028,093     |
| Royal Bk Emtn   | 2.65% 4/23/12   | 3,400,000                  | 3,416,962     |
| Royal Bk Of Sctld                                     | 3ML+90 4/12   | 800,000                    | 801,165       |
| Royal Bk Sct  | 1.5% 3/30/12 144A   | 1,610,000                  | 1,612,869     |
| Sanofi  | 1.2% 9/30/14  | 890,000                    | 897,029       |
| SBM   | 2002-KEY2 A3 4.865% 3/36  | 1,100,000                  | 1,110,104     |
| Schlumberger  | 1.95% 9/16 144A   | 1,050,000                  | 1,052,023     |
| Sempra Energy   | 8.9% 11/15/13   | 400,000                    | 451,076       |
| Shell Intl Fin  | 3.1% 6/28/15  | 4,135,000                  | 4,434,035     |
| Shell Intl Fin  | 4% 3/21/14  | 465,000                    | 499,854       |
| Shell Intl Mtn  | 1.875% 3/25/13  | 1,300,000                  | 1,324,323     |
| Siemens Fin   | 5.75% 10/17/16 144  | 200,000                    | 231,000       |
| Simon Property  | 2.8% 1/30/17  | 416,000                    | 425,016       |
| Simon Property  | 5.625% 8/15/14  | 100,000                    | 109,113       |
| Simon Property  | 6.1% 5/01/16  | 50,000                     | 56,843        |
| Simon Property  | 6.75% 5/15/14   | 1,725,000                  | 1,899,853     |
| SLCLT   | 08-2 A2 @LIBUS3+45 6/17   | 889,835                    | 888,529       |



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|---|---|----------------------------|---------------|
| SLM Corp  | 6.25% 1/25/16   | 980,000                    | 950,600       |
| SLMA  | 04-6 A5 0.4731% 4/20  | 153,283                    | 151,768       |
| SLMA  | 08-1 A2 @LIBUS3+35 10/16  | 481,952                    | 480,044       |
| SLMA  | 08-6 A2 @LIBUS3+55 10/17  | 985,049                    | 983,084       |
| SLMA  | 2005-7 A2 3ML+9 4/22  | 20,521                     | 20,512        |
| SLMA  | 2006-5 A3 @LIBUS3+3 10/19   | 216,541                    | 216,306       |
| SLMA  | 2006-8 A3 @LIBUS3+2 1/18  | 472,111                    | 471,656       |
| SLMA  | 2007-6 A1 3ML+17 4/15   | 135,986                    | 135,962       |
| SLMA  | 2007-6 A2 3ML+25 1/19   | 1,500,000                  | 1,494,704     |
| Smucker (J.M.)  | 3.5% 10/15/21   | 375,000                    | 383,485       |
| Southern Cal Ed                                       | 4.15% 9/15/14   | 135,000                    | 146,073       |
| Southern Co   | 2.375% 9/15/15  | 510,000                    | 522,593       |
| Southern Co   | 4.15% 5/14  | 105,000                    | 112,179       |
| Southwstrn Bell                                       | 7% 7/01/15  | 255,000                    | 297,953       |
| SSBK Stif Fund  | SSBK Stif Fund  | 33,658,069                 | 33,658,069    |
| Stadshypotek  | 1.45% 9/30/13 144A  | 250,000                    | 249,595       |
| Stryker Corp  | 2% 9/30/16  | 1,085,000                  | 1,110,566     |
| Suncor Enrgy Inc                                      | 6.1% 6/1/18   | 1,000,000                  | 1,183,444     |
| Suntrust Bank   | 5.25% 11/5/12   | 325,000                    | 333,094       |
| Suntrust Bk   | 7.25% 3/15/18   | 100,000                    | 113,978       |
| Svenska Ha Ab P                                       | 3.125% 7/12/16  | 1,080,000                  | 1,086,438     |
| Svenska Mtn   | 2.875% 9/14/12 144A   | 3,000,000                  | 3,028,452     |
| Svenska Mtn   | 4.875% 6/10/14 144A   | 3,260,000                  | 3,392,454     |
| Taot  | 2010-A A3 1.27% 12/13   | 222,496                    | 223,064       |
| Taot  | 2010-B A3 1.04% 2/14  | 347,121                    | 347,752       |
| Taot  | 2011-B A3 0.68% 6/15/15   | 5,275,000                  | 5,250,637     |
| Telecom Italia  | 4.95% 9/30/14   | 1,903,000                  | 1,766,593     |
| Telecom Italia  | 5.25% 11/15/13  | 1,410,000                  | 1,354,611     |
| Telecom Italia Mtn                                    | 6.175% 6/14   | 800,000                    | 769,578       |
| Thomson Corp  | 5.95% 7/15/13   | 270,000                    | 287,716       |
| Time Warner Cab                                       | 5.85% 5/1/17W/I   | 300,000                    | 341,728       |
| Time Warner Cab                                       | 6.2% 7/01/13  | 2,000,000                  | 2,146,378     |
| Time Warner Cab                                       | 8.75% 2/14/19   | 1,600,000                  | 2,042,520     |
| Time Warner Ent                                       | 10.15% 5/01/12  | 291,000                    | 299,429       |
| Time Warner Inc                                       | 3.15% 7/15/15   | 1,448,000                  | 1,506,345     |
| Time Warner Inc                                       | 4.75% 3/29/21   | 490,000                    | 531,193       |
| Time Warner Inc                                       | 4% 1/15/22  | 715,000                    | 737,198       |
| Toronto Dom Bk  | 2.5% 7/14/16  | 3,055,000                  | 3,116,406     |
| Toronto Domini  | 2.375% 10/19/16   | 895,000                    | 910,949       |
| Total Cap   | 2.3% 3/15/16  | 100,000                    | 102,653       |



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|---|---|----------------------------|---------------|
| Total Cap   | 3% 6/24/15  | 6,755,000                  | 7,140,548     |
| Total Cap Cda   | 1.625% 1/28/14  | 450,000                    | 457,620       |
| Total Capital   | 4.125% 1/28/21  | 1,150,000                  | 1,268,535     |
| Transcanada Pip                                       | 4% 6/15/13  | 175,000                    | 182,140       |
| Transocean Inc  | 6.375% 12/15/21   | 1,355,000                  | 1,439,674     |
| Travelers Cos Inc                                     | 5.8% 5/15/18  | 55,000                     | 64,632        |
| Tyco Intl Grp   | 6% 11/15/13   | 600,000                    | 650,092       |
| UAL Pass Thru Etc                                     | 9.75% 1/17  | 533,605                    | 587,606       |
| UDR Inc Mtn   | 5.5% 4/1/14   | 460,000                    | 485,826       |
| Union Bk Na   | 2.125% 12/16/13   | 660,000                    | 667,603       |
| Union Pac Corp  | 5.65% 5/1/17  | 100,000                    | 116,734       |
| Union Pacific   | 4.875% 1/15/15  | 185,000                    | 202,893       |
| Unitedhealth Grp                                      | 1.875% 11/16  | 339,000                    | 339,028       |
| Unitedhealth Inc Mtn                                  | 4.7% 2/21   | 2,150,000                  | 2,416,151     |
| US Bancorp  | 3.15% 3/4/15  | 312,000                    | 326,151       |
| US Bancorp Mtn  | 4.2% 5/15/14  | 990,000                    | 1,060,038     |
| US Bank Na Frn  | 10/26/2012  | 1,300,000                  | 1,302,348     |
| US Cntrl Fed Cu                                       | 1.9% 10/19/12   | 5,000,000                  | 5,069,915     |
| US Trsy Strip   | 5/15/2018   | 15,505,000                 | 14,283,470    |
| USAA Capital  | 1.05% 9/14 144A   | 507,000                    | 505,539       |
| USAOT   | 2009-1 A4 4.77% 9/14  | 450,000                    | 459,093       |
| USAOT   | 2009-2 A3 1.54% 02/14   | 270,695                    | 271,380       |
| USAOT   | 2009-2 A4 0% 6/13   | 585,000                    | 595,488       |
| UST Futures   | 10YR FUT MAR12 TYH2   | 19                         | 5,344         |
| UST Futures   | 2YR FUT MAR12 TUH2  | 144                        | 11,250        |
| UST Futures   | 5YR FUT MAR12 FVH2  | 548                        | 94,188        |
| UST Futures   | US LONG BOND(CBT) FUT MAR2<br>USH2  | (36)                       | (11,250)      |
| UST Futures   | US ULTRA BOND(CBT) MAR12<br>WNH2  | (20)                       | (11,250)      |
| USTB  | 11.25% 2/15/15  | 3,000,000                  | 4,004,064     |
| USTB  | 3.75% 8/15/41   | 75,000                     | 87,996        |
| USTB  | 7.625% 2/15/25  | 2,745,000                  | 4,436,178     |
| USTB  | 8.875% 2/15/19  | 4,600,000                  | 6,976,185     |
| USTB  | 8.875% 8/15/17  | 1,095,000                  | 1,567,647     |
| USTCOUP   | 11/15/2012  | 5,245,000                  | 5,240,537     |
| USTCOUP   | 11/15/2013  | 200,000                    | 198,942       |
| USTCOUP   | 11/15/2014  | 550,000                    | 543,792       |
| USTCOUP   | 11/15/2017  | 150,000                    | 140,065       |
| USTCOUP   | 11/15/2020  | 1,200,000                  | 1,016,579     |
| USTCOUP   | 2/15/2012   | 5,000,000                  | 4,999,885     |
| USTCOUP   | 2/15/2014   | 14,800,000                 | 14,712,029    |





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|---|---|----------------------------|---------------|
| USTCOUP   | 2/15/2017   | 14,200,000                 | 13,504,398    |
| USTCOUP   | 2/15/2022   | 8,811,000                  | 7,117,790     |
| USTCOUP   | 5/15/2014   | 9,550,000                  | 9,481,737     |
| USTCOUP   | 5/15/2015   | 16,378,000                 | 16,082,819    |
| USTCOUP   | 5/15/2016   | 5,105,000                  | 4,937,066     |
| USTCOUP   | 5/15/2019   | 7,190,000                  | 6,425,861     |
| USTCOUP   | 5/15/2020   | 4,000,000                  | 3,480,540     |
| USTCOUP   | 8/15/2012   | 3,600,000                  | 3,597,836     |
| USTCOUP   | 8/15/2013   | 3,520,000                  | 3,505,561     |
| USTCOUP   | 8/15/2014   | 300,000                    | 297,296       |
| USTCOUP   | 8/15/2016   | 27,900,000                 | 26,828,583    |
| USTCOUP   | 8/15/2020   | 4,140,000                  | 3,540,222     |
| USTN  | 0.25% 11/30/13  | 4,139,000                  | 4,139,969     |
| USTN  | 0.25% 9/15/14   | 2,401,000                  | 2,395,559     |
| USTN  | 0.375% 11/15/14   | 25,461,000                 | 25,480,885    |
| USTN  | 0.375% 6/30/13  | 1,676,000                  | 1,680,190     |
| USTN  | 0.5% 10/15/13   | 2,700,000                  | 2,712,023     |
| USTN  | 0.5% 5/31/13  | 40,805,000                 | 40,981,930    |
| USTN  | 0.5% 8/15/14  | 7,310,000                  | 7,344,269     |
| USTN  | 0.625% 7/15/14  | 22,331,000                 | 22,505,450    |
| USTN  | 0.75% 3/31/13   | 14,300,000                 | 14,401,659    |
| USTN  | 0.875% 11/30/16   | 47,497,000                 | 47,649,133    |
| USTN  | 0.875% 12/31/16   | 7,830,000                  | 7,845,903     |
| USTN  | 0.25% 12/15/14  | 32,455,000                 | 32,353,578    |
| USTN  | 1% 8/31/16  | 16,680,000                 | 16,865,048    |
| USTN  | 1% 9/30/16  | 48,279,000                 | 48,791,964    |
| USTN  | 1.25% 3/15/14   | 21,070,000                 | 21,519,381    |
| USTN  | 1.25% 4/15/14   | 18,625,000                 | 19,032,422    |
| USTN  | 1.25% 8/31/15   | 19,010,000                 | 19,516,445    |
| USTN  | 1.25% 9/30/15   | 25,350,000                 | 26,015,438    |
| USTN  | 1.5% 7/31/16  | 1,375,000                  | 1,421,835     |
| USTN  | 1.75% 1/31/14   | 4,000,000                  | 4,122,500     |
| USTN  | 1.75% 7/31/15   | 13,161,000                 | 13,739,873    |
| USTN  | 1.875% 6/30/15  | 38,831,000                 | 40,699,742    |
| USTN  | 1.875% 9/30/17  | 5,170,000                  | 5,406,285     |
| USTN  | 2% 11/15/21   | 3,385,000                  | 3,422,025     |
| USTN  | 2.125% 12/31/15   | 1,300,000                  | 1,379,117     |
| USTN  | 2.125% 5/31/15  | 2,662,000                  | 2,810,907     |
| USTN  | 2.375% 10/31/14   | 7,979,000                  | 8,430,308     |
| USTN  | 2.375% 3/31/16  | 11,000,000                 | 11,781,176    |



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|---|---|----------------------------|---------------|
| USTN  | 2.375% 9/30/14  | 5,038,000                  | 5,316,269     |
| USTN  | 2.5% 3/31/13  | 31,900,000                 | 32,810,905    |
| USTN  | 2.5% 3/31/15  | 3,181,000                  | 3,392,486     |
| USTN  | 2.75% 2/15/19   | 1,540,000                  | 1,686,660     |
| USTN  | 3% 9/30/16  | 5,015,000                  | 5,529,429     |
| USTN  | 3.125% 10/31/16   | 27,550,000                 | 30,554,658    |
| USTN  | 3.25% 3/31/17   | 6,855,000                  | 7,677,600     |
| USTN  | 3.5% 2/15/18  | 2,635,000                  | 3,004,722     |
| USTN  | 4.125% 5/15/15  | 7,000,000                  | 7,853,671     |
| USTN  | 4.25% 11/15/17  | 2,350,000                  | 2,775,938     |
| USTN  | 4.25% 8/15/15   | 8,360,000                  | 9,475,542     |
| USTN  | 4.625% 11/15/16   | 8,705,000                  | 10,282,781    |
| USTN  | 4.75% 1/31/12   | 3,000,000                  | 3,010,782     |
| USTN  | 4.75% 8/15/17   | 1,920,000                  | 2,312,400     |
| USTN TII  | 2% 4/15/12  | 1,000,000                  | 1,121,211     |
| USTN TII  | 3% 7/15/12  | 100,100                    | 128,852       |
| Valet   | 2011-1 A3 1.22% 6/15  | 950,000                    | 954,594       |
| Vende   | 1994-1 2ZB 6.5% 2/24  | 584,879                    | 655,732       |
| Vende   | 1998-1 2E 7% 3/28   | 162,676                    | 189,788       |
| Verizon Com   | 2% 11/1/16  | 2,920,000                  | 2,928,941     |
| Verizon Com   | 3.5% 11/01/21   | 4,425,000                  | 4,605,053     |
| Verizon Com Inc                                       | 5.25% 4/15/13   | 2,000,000                  | 2,110,678     |
| Verizon New Eng                                       | 4.75% 10/1/13   | 100,000                    | 105,046       |
| VF Corp   | 3.5% 9/01/21  | 240,000                    | 249,212       |
| Viacom Inc New  | 2.5% 12/15/16   | 1,970,000                  | 1,969,708     |
| Viacom Inc New  | 3.875% 12/15/21   | 84,000                     | 85,718        |
| Vodafone Glbl   | 5% 12/16/13   | 1,465,000                  | 1,572,176     |
| Vodafone Grp Plc                                      | 4.15% 6/10/14   | 3,600,000                  | 3,817,577     |
| VWALT   | 2010-A A3 0.99% 11/13   | 1,340,000                  | 1,341,926     |
| VWALT   | 2010-A A4 1.18% 10/15   | 100,000                    | 100,244       |
| VWALT   | 2011-A A2 1% 2/14   | 320,000                    | 320,003       |
| VWIF  | 1.625% 8/12/13 144A   | 534,000                    | 535,534       |
| Wachovia Bank Na                                      | 5.6% 3/15/16  | 100,000                    | 107,105       |
| Wachovia Bank Na                                      | BN 6% 11/15/17  | 300,000                    | 331,349       |
| Wachovia Corp   | 4.875% 2/15/14  | 235,000                    | 245,146       |
| Wachovia Corp Mtn                                     | 5.75% 2/1/18  | 2,000,000                  | 2,271,456     |
| Walmart   | 0.75% 10/25/13  | 5,000,000                  | 5,024,000     |
| Walmart   | 2.8% 4/15/16  | 2,920,000                  | 3,121,535     |
| Walmart   | 2.875% 4/01/15  | 4,367,000                  | 4,629,365     |
| Walmart Stores Mtn                                    | 3.2% 5/14   | 834,000                    | 880,884       |



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|---|---|----------------------------|----------------------|
| Walt Disney Co  | 0.875% 12/01/14   | 145,000                    | 145,700              |
| WBCMT   | 03-C8 A4 4.964% 11/35   | 2,000,000                  | 2,105,844            |
| WBCMT   | 05-C21 A4 5.274% 10/44  | 2,430,000                  | 2,663,501            |
| WBCMT   | 06-C24 A3 CSTR 3/45   | 3,000,000                  | 3,309,441            |
| WBCMT   | 2002-C2 A4 4.98% 11/34  | 1,639,454                  | 1,672,104            |
| WBCMT   | 2003-C7 A2 CSTR 10/35   | 2,500,000                  | 2,631,400            |
| WBCMT   | 2003-C9 A4 5.012% 12/35   | 530,000                    | 558,379              |
| WBCMT   | 2004-C11 A5 5.215% 1/41   | 233,000                    | 249,547              |
| WBCMT   | 2007-C31A A2 5.421% 4/47  | 450,646                    | 462,159              |
| WBCMT   | 2007-C33 A3 CSTR 2/51   | 1,820,000                  | 1,929,098            |
| WBCMT   | 2007-C33 APB CSTR 2/51  | 1,341,000                  | 1,424,004            |
| Weatherford Int Mtn                                   | 5.125% 9/20   | 2,300,000                  | 2,389,272            |
| Wellpoint Inc   | 6% 2/15/14  | 245,000                    | 267,083              |
| Wells Fargo   | 3.676% 6/15/16  | 5,315,000                  | 5,555,302            |
| Wells Fargo   | 5.25% 10/23/12  | 2,370,000                  | 2,453,211            |
| Wells Fargo Bk Glb                                    | 4.75% 2/9/15  | 315,000                    | 328,683              |
| Wells Fargo Mtn                                       | 3.625% 4/15/15  | 1,016,000                  | 1,063,759            |
| Westfield   | 5.125% 11/15/14 144A  | 1,600,000                  | 1,676,563            |
| Westpac Bank Corp                                     | 2.1% 8/2/13   | 643,000                    | 649,363              |
| Westpac Banking                                       | 4.2% 2/27/15  | 4,660,000                  | 4,857,523            |
| Westpac Bk Corp                                       | 1.85% 12/09/13  | 1,530,000                  | 1,531,640            |
| WFRBS   | 2011-C5 A1 1.456% 11/44   | 147,556                    | 147,105              |
| Williams Partnr                                       | 5.25% 3/15/20   | 1,450,000                  | 1,604,563            |
| WOART   | 2010-A A3 1.34% 12/13   | 262,273                    | 262,690              |
| WOART   | 2011-A A3 1.49% 10/14   | 370,000                    | 372,141              |
| Woolworths Ltd Mtn                                    | 2.55% 9/15  | 1,290,000                  | 1,318,130            |
| Wrap Contracts  | Wrap Contracts  | —                          | 3,375,340            |
| Wyeth   | 5.5% 2/01/14  | 350,000                    | 383,729              |
| Xerox Corp  | 3ML+82 5/16/14  | 775,000                    | 763,619              |
| Xstrata Can Crp                                       | 2.85% 11/14 144   | 965,000                    | 970,060              |
| Xstrata Can Fin                                       | 3.6% 1/17 144A  | 2,000,000                  | 2,016,942            |
| Xylem Inc   | 4.875% 10/21 144A   | 1,000,000                  | 1,072,280            |
| <b>Total Investment Contracts</b>                     |   |                            | <b>2,058,759,571</b> |
| <b>Registered Investment Companies</b>                |   |                            |                      |
| Aberdeen Asia Pacific Income Fd                       | Equity Based Mutual Fund  | 3,565                      | 26,133               |
| Aberdeen Internatl Equity Fund Instl Cl               | Equity Based Mutual Fund  | 6,094                      | 78,551               |
| Abn Amro River Road Dynamic Equity Cl N               | Equity Based Mutual Fund  | 1,496                      | 16,277               |
| Abn Amro Talon Mid Cap Cl N                           | Equity Based Mutual Fund  | 1,966                      | 58,163               |
| Acadian Emerging Markets Port Instl                   | Equity Based Mutual Fund  | 204                        | 3,241                |



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|---|---|----------------------------|---------------|
| Advent Claymore Conv Secs & Income                    | Equity Based Mutual Fund  | 310                        | 4,566         |
| Advisorshares Tr Active Bear Etf                      | Equity Based Mutual Fund  | 473                        | 11,834        |
| Advisorshares Tr Cambria Global                       | Equity Based Mutual Fund  | 849                        | 19,943        |
| Advisorshares Tr Wcm Bny Mellon Focused               | Equity Based Mutual Fund  | 70                         | 1,981         |
| Aim Diversified Dividend Investor Cl                  | Equity Based Mutual Fund  | 18,480                     | 219,539       |
| Akre Focus Fund Retail                                | Equity Based Mutual Fund  | 5,639                      | 75,847        |
| Alliancebernstein Income Fd Inc                       | Equity Based Mutual Fund  | 2,483                      | 20,038        |
| Allianz Global Invts Solution 2015 Cl D               | Target Date Mutual Fund   | 587                        | 10,458        |
| Allianz Global Invts Solutions 2020 Cl D              | Target Date Mutual Fund   | 875                        | 15,256        |
| Allianz Nacm Income & Growth Cl D                     | Equity Based Mutual Fund  | 395                        | 4,538         |
| Allianz Rcm Global Water Fund Cl D                    | Equity Based Mutual Fund  | 4,303                      | 37,263        |
| Alpha Hedged Strategies Fund                          | Equity Based Mutual Fund  | 3,883                      | 40,694        |
| Alpine Global Dynamic Divid Fd                        | Equity Based Mutual Fund  | 413                        | 2,136         |
| Alpine Total Dynamic Divid Fd Com Sh Ben              | Equity Based Mutual Fund  | 1,012                      | 4,435         |
| Alps Etf Tr Alerian Mlp Etf                           | Equity Based Mutual Fund  | 7,018                      | 116,637       |
| Amana Mutual Fund Trust Growth                        | Equity Based Mutual Fund  | 2,008                      | 48,669        |
| Amana Mutual Fund Trust Income                        | Equity Based Mutual Fund  | 3,673                      | 116,611       |
| Amer Century Target Maturities Tr 2015                | Target Date Mutual Fund   | 1,805                      | 203,175       |
| Amer Century Target Maturities Tr 2020                | Target Date Mutual Fund   | 302                        | 28,467        |
| Amer Century Target Maturities Tr 2025                | Target Date Mutual Fund   | 314                        | 26,548        |
| American Century Equity Growth                        | Equity Based Mutual Fund  | 5,095                      | 109,230       |
| American Century Equity Income                        | Equity Based Mutual Fund  | 21,425                     | 155,763       |
| American Century Fundamental Eq Inv                   | Equity Based Mutual Fund  | 1,148                      | 14,920        |
| American Century Global Gold                          | Equity Based Mutual Fund  | 690                        | 13,607        |
| American Century Heritage                             | Equity Based Mutual Fund  | 199                        | 3,906         |
| American Century Inflation Adj Treas                  | Fixed Income Based Mutual Fund  | 7,568                      | 96,413        |
| American Century Int L Opp. Fund Inv Cl               | Equity Based Mutual Fund  | 3,182                      | 18,551        |
| American Century Internatl Value Inv                  | Equity Based Mutual Fund  | 2,328                      | 15,411        |
| American Century Livestrong 2025 Inv                  | Target Date Mutual Fund   | 2,550                      | 29,580        |
| American Century Livestrong 2035 Inv                  | Target Date Mutual Fund   | 602                        | 7,142         |
| American Century Mid Cap Value Inv Shs                | Equity Based Mutual Fund  | 21,246                     | 248,363       |
| American Century Real Estate                          | Equity Based Mutual Fund  | 1,457                      | 29,442        |
| American Century Sml Cap Val-Instit Cl                | Equity Based Mutual Fund  | 1,074,421                  | 8,358,997     |
| American Century Utilities                            | Equity Based Mutual Fund  | 163                        | 2,574         |
| Aqr Diversified Arbitrage Class I                     | Equity Based Mutual Fund  | 3,017                      | 32,860        |
| Arrow Managed Futures Trend Cl C                      | Equity Based Mutual Fund  | 1,135                      | 10,862        |
| Artisan Global Value Fd Invt Shares                   | Equity Based Mutual Fund  | 214                        | 2,170         |
| Artisan Internat'L                                    | Equity Based Mutual Fund  | 610                        | 12,098        |
| Artisan Opportunistic Value                           | Equity Based Mutual Fund  | 9,816                      | 98,062        |
| Artisan Small Cap Growth                              | Equity Based Mutual Fund  | 11,774                     | 207,217       |





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|---|---|----------------------------|---------------|
| Ave Maria Growth                                      | Equity Based Mutual Fund  | 594                        | 12,269        |
| Ave Maria Rising Dividend Fund                        | Equity Based Mutual Fund  | 446                        | 5,655         |
| B2B Internet Holdrs Exchanged                         | Equity Based Mutual Fund  | 8,700                      | 8,265         |
| B2B Internet Holdrs Tr                                | Equity Based Mutual Fund  | 2,000                      | 1,900         |
| Barclays Bk Plc Ipath Barclays Cap                    | Equity Based Mutual Fund  | 100                        | 5,833         |
| Barclays Bk Plc Ipath Dow Jones                       | Equity Based Mutual Fund  | 30                         | 1,321         |
| Barclays Bk Plc Ipath Dow Jones Aig                   | Equity Based Mutual Fund  | 200                        | 9,006         |
| Barclays Bk Plc Ipath Index Lkd Secs                  | Equity Based Mutual Fund  | 400                        | 10,048        |
| Baron Emerginig Markets Fund Retail                   | Equity Based Mutual Fund  | 104                        | 859           |
| Baron Growth  | Equity Based Mutual Fund  | 4,168                      | 212,587       |
| Baron I Opportunity                                   | Equity Based Mutual Fund  | 13,104                     | 177,692       |
| Baron Small Cap Fd                                    | Equity Based Mutual Fund  | 9,613                      | 220,428       |
| Berkshire Focus Fund                                  | Equity Based Mutual Fund  | 6,869                      | 80,156        |
| Berwyn Income Fund                                    | Fixed Income Based Mutual Fund  | 15,066                     | 193,898       |
| Blackrock Build Amer Bd Tr Shs                        | Equity Based Mutual Fund  | 201                        | 4,297         |
| Blackrock Cap & Income Strategies                     | Equity Based Mutual Fund  | 309                        | 3,797         |
| Blackrock Corporate High Yield Fd Vi Inc              | Equity Based Mutual Fund  | 23                         | 257           |
| Blackrock Global Floating Rate Income                 | Equity Based Mutual Fund  | 350                        | 4,715         |
| Blackrock Global Opportunities Equity                 | Equity Based Mutual Fund  | 200                        | 2,642         |
| Blackrock High Yield Bond Serv Shr                    | Fixed Income Based Mutual Fund  | 680                        | 5,028         |
| Blackrock Intl Growth & Income Tr                     | Equity Based Mutual Fund  | 105                        | 750           |
| Blackrock Pfd & Corporate Income                      | Equity Based Mutual Fund  | 1,006                      | 9,350         |
| Blackrock Pfd & Equity Advantage Tr                   | Equity Based Mutual Fund  | 604                        | 7,337         |
| Bldrs Index Fds Tr Emerging Mkts 50 Adr               | Equity Based Mutual Fund  | 690                        | 26,269        |
| Brown Advisory Grwth Equity Fd Instl Cl               | Equity Based Mutual Fund  | 2,049                      | 26,107        |
| Brown Capital Mgt Mid Cap Inv                         | Equity Based Mutual Fund  | 2,944                      | 53,814        |
| Buffalo Balanced Fund                                 | Equity Based Mutual Fund  | 6,821                      | 80,692        |
| Buffalo Large Cap                                     | Equity Based Mutual Fund  | 2,476                      | 46,325        |
| Buffalo Mid Cap Fund                                  | Equity Based Mutual Fund  | 1,269                      | 19,795        |
| Buffalo Science & Technology Fd                       | Equity Based Mutual Fund  | 4,094                      | 57,929        |
| Calamos Conv Opportu Nities & Income Fd               | Equity Based Mutual Fund  | 400                        | 4,504         |
| Cambiar Aggressive Value - Investor                   | Equity Based Mutual Fund  | 1,104                      | 11,450        |
| Cambiar Conquistador Investor Cl                      | Equity Based Mutual Fund  | 2,047                      | 34,270        |
| Central Fd Cda Cl A                                   | Equity Based Mutual Fund  | 8,480                      | 166,296       |
| Chase Mid Cap Growth Class A                          | Equity Based Mutual Fund  | 2,516                      | 86,135        |
| China Fd Inc  | Equity Based Mutual Fund  | 150                        | 3,077         |
| Claymore Exchange Traded Fd Tr                        | Equity Based Mutual Fund  | 1,688                      | 4,170         |
| Claymore Exchange Traded Fd Tr                        | Equity Based Mutual Fund  | 2,323                      | 30,782        |
| Claymore Exchange Traded Fd Tr 2                      | Equity Based Mutual Fund  | 39                         | 731           |
| Claymore Exchange Traded Fd Tr 2                      | Equity Based Mutual Fund  | 1,225                      | 20,641        |



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|---|---|----------------------------|---------------|
| Claymore Exchange Traded Fd Tr 2                      | Equity Based Mutual Fund  | 140                        | 2,087         |
| Claymore Exchange Traded Fd Tr 2                      | Equity Based Mutual Fund  | 71                         | 1,859         |
| Claymore Exchange Traded Fd Tr Bny                    | Equity Based Mutual Fund  | 51                         | 1,785         |
| Claymore Exchange Traded Fd Tr Zacks                  | Equity Based Mutual Fund  | 485                        | 9,915         |
| Cohen & Steers Realty Shares Inc                      | Equity Based Mutual Fund  | 911                        | 55,386        |
| Columbia Acorn Select Class C                         | Equity Based Mutual Fund  | 488                        | 10,355        |
| Columbia Acorn Select Class Z                         | Equity Based Mutual Fund  | 201,196                    | 4,752,256     |
| Columbia Etf Tr Core Bd Strategy Fd                   | Equity Based Mutual Fund  | 205                        | 11,010        |
| Conestoga Small Cap                                   | Equity Based Mutual Fund  | 1,286                      | 29,083        |
| Credit Suisse Nassau Brh Etn Term Sheet               | Equity Based Mutual Fund  | 10,000                     | 65,100        |
| Credit Suisse Nassau Brh Exchg Traded Nts             | Equity Based Mutual Fund  | 100                        | 3,195         |
| Croft Value Fund                                      | Equity Based Mutual Fund  | 1,960                      | 42,314        |
| Currencyshares Australian Dlr Tr                      | Equity Based Mutual Fund  | 598                        | 61,349        |
| Currencyshares Cdn Dlr Tr                             | Equity Based Mutual Fund  | 296                        | 28,910        |
| Currencyshares Swedish Krona Tr                       | Equity Based Mutual Fund  | 35                         | 5,060         |
| Delaware Extended Duration Bond C                     | Fixed Income Based Mutual Fund  | 359                        | 2,329         |
| Delaware Inflation Protected Fund Instl               | Fixed Income Based Mutual Fund  | 925                        | 9,942         |
| Delaware Smid Cap Growth Class I                      | Equity Based Mutual Fund  | 7,168                      | 180,925       |
| Deutsche Bk Ag Lon Brh Gold Double Long               | Equity Based Mutual Fund  | 305                        | 14,521        |
| Deutsche Bk Ag London Brh Db Agric                    | Equity Based Mutual Fund  | 500                        | 9,355         |
| Deutsche Bk Ag London Elements Lkd                    | Equity Based Mutual Fund  | 2,600                      | 32,024        |
| Deutsche Bk Ag London Lkd To Dow                      | Equity Based Mutual Fund  | 1,000                      | 9,580         |
| Direxion 10 Year Note Bull 2.5X Invst                 | Fixed Income Based Mutual Fund  | 1,198                      | 40,049        |
| Direxion China Bull 2X Fund Investor                  | Equity Based Mutual Fund  | 47                         | 1,420         |
| Direxion Latin America Bull 2X Inv                    | Equity Based Mutual Fund  | 133                        | 5,303         |
| Direxion Shs Etf Tr Daily 20+ Yr                      | Equity Based Mutual Fund  | 100                        | 6,796         |
| Direxion Shs Etf Tr Daily 30 Yr Treasury              | Equity Based Mutual Fund  | 50                         | 3,601         |
| Direxion Shs Etf Tr Daily Emerging Mkt                | Equity Based Mutual Fund  | 360                        | 26,860        |
| Direxion Shs Etf Tr Daily Energy Bear                 | Equity Based Mutual Fund  | 6,160                      | 69,670        |
| Direxion Shs Etf Tr Daily Finl Bear 3X                | Equity Based Mutual Fund  | 10,865                     | 405,753       |
| Direxion Shs Etf Tr Daily Finl Bull 3X                | Equity Based Mutual Fund  | 996                        | 64,607        |
| Direxion Shs Etf Tr Daily Nat Gas                     | Equity Based Mutual Fund  | 50                         | 956           |
| Direxion Shs Etf Tr Daily Russia Bear 3X              | Equity Based Mutual Fund  | 3,540                      | 136,078       |
| Direxion Shs Etf Tr Daily Russia Bull                 | Equity Based Mutual Fund  | 98                         | 3,046         |
| Direxion Shs Etf Tr Daily Semiconductor               | Equity Based Mutual Fund  | 4,450                      | 115,522       |
| Direxion Shs Etf Tr Daily Small Cap                   | Equity Based Mutual Fund  | 11,754                     | 311,246       |
| Direxion Shs Etf Tr Daily Technology                  | Equity Based Mutual Fund  | 100                        | 1,630         |
| Direxion Shs Etf Tr Developed Mkts Bear               | Equity Based Mutual Fund  | 1,000                      | 34,750        |
| Direxion Shs Etf Tr Direxion Daily                    | Equity Based Mutual Fund  | 2,400                      | 47,256        |
| Direxion Shs Etf Tr Energy Bull 3X Shs                | Equity Based Mutual Fund  | 1,000                      | 46,850        |



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| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Direxion Shs Etf Tr Large Cap Bear 3X                 | Equity Based Mutual Fund  | 5,957                      | 175,910       |
| Direxion Shs Etf Tr Large Cap Bull 3X                 | Equity Based Mutual Fund  | 900                        | 54,756        |
| Direxion Shs Etf Tr Small Cap Bull 3X                 | Equity Based Mutual Fund  | 6,570                      | 294,599       |
| Direxion Shs Etf Tr Technology Bull 3X                | Equity Based Mutual Fund  | 500                        | 18,225        |
| DNP Select Income Fd Inc                              | Equity Based Mutual Fund  | 1,800                      | 19,656        |
| Dodge & Cox Global Stock Fund                         | Equity Based Mutual Fund  | 9,677                      | 74,316        |
| Dodge & Cox Income                                    | Fixed Income Based Mutual Fund  | 523                        | 6,956         |
| Dodge & Cox Internatl Stock Fund                      | Equity Based Mutual Fund  | 269,493                    | 7,879,988     |
| Doubleline Total Return Bond Fd CI I                  | Fixed Income Based Mutual Fund  | 10,852                     | 119,695       |
| Doubleline Total Rt Bond Fd CI N                      | Fixed Income Based Mutual Fund  | 7,095                      | 78,183        |
| Dreyfus Appreciation Fund                             | Equity Based Mutual Fund  | 10,808                     | 438,050       |
| Dreyfus Midcap Index Fund                             | Equity Based Mutual Fund  | 1,196                      | 31,013        |
| Driehaus Emerging Markets                             | Equity Based Mutual Fund  | 28,317                     | 728,030       |
| Duncan Hurst Can Slim Sel Growth                      | Equity Based Mutual Fund  | 1,561                      | 17,347        |
| Dynamic Us Growth Fund Class I                        | Equity Based Mutual Fund  | 2,752                      | 52,533        |
| Eaton Vance Ltd Duration Income Fd                    | Equity Based Mutual Fund  | 340                        | 5,178         |
| Eaton Vance Tax Managed Buy Write                     | Equity Based Mutual Fund  | 514                        | 6,027         |
| Eaton Vance Tax Managed Global                        | Equity Based Mutual Fund  | 400                        | 3,300         |
| Eaton Vance Tax Managed Global Buy                    | Equity Based Mutual Fund  | 412                        | 4,234         |
| Elements S&P Cti Etn                                  | Equity Based Mutual Fund  | 408                        | 2,946         |
| ETFS Asian Gold Tr Etf Physical Asian                 | Equity Based Mutual Fund  | 100                        | 15,590        |
| ETFS Gold Tr Shs                                      | Equity Based Mutual Fund  | 878                        | 136,029       |
| ETFS Platinum Tr Sh Ben Int                           | Equity Based Mutual Fund  | 182                        | 25,083        |
| ETFS Silver Tr Silver Shs                             | Equity Based Mutual Fund  | 3,336                      | 91,807        |
| Factorshares S&P Gold Prem Com Units                  | Equity Based Mutual Fund  | 475                        | 12,692        |
| Fam Equity Income                                     | Fixed Income Based Mutual Fund  | 537                        | 10,414        |
| FBR American Gas Index                                | Equity Based Mutual Fund  | 33,378                     | 724,300       |
| FBR Balanced Investor Class                           | Equity Based Mutual Fund  | 214                        | 2,816         |
| FBR Pegasus Fd  | Equity Based Mutual Fund  | 3,775                      | 41,982        |
| FBR Small Cap Class A                                 | Equity Based Mutual Fund  | 3,018                      | 139,501       |
| Federated Inst High Yield Bond Fd                     | Fixed Income Based Mutual Fund  | 131                        | 1,257         |
| Federated Strategic Income Class A                    | Fixed Income Based Mutual Fund  | 2,013                      | 18,158        |
| Federated Strategic Value Fund Class A                | Equity Based Mutual Fund  | 3,563                      | 17,246        |
| *Fid Emerging Euro, Mid East, Africa Fnd              | Equity Based Mutual Fund  | 5,195                      | 40,677        |
| *Fid Large Cap Core Enhanced Idx Inv Cl               | Equity Based Mutual Fund  | 5,096                      | 45,510        |
| *Fid Large Cap Growth Enhanced Index                  | Equity Based Mutual Fund  | 2,293                      | 22,771        |
| *Fidelity Aggressive International                    | Equity Based Mutual Fund  | 2,206                      | 24,531        |
| *Fidelity Asset Manager                               | Equity Based Mutual Fund  | 2,770                      | 41,598        |
| *Fidelity Asset Manager Growth                        | Equity Based Mutual Fund  | 12,229                     | 188,808       |
| *Fidelity Asset Manager Income                        | Fixed Income Based Mutual Fund  | 1,950                      | 24,819        |



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|---|---|----------------------------|---------------|
| *Fidelity Asset Manager:Aggressive                                    | Equity Based Mutual Fund  | 3,408                      | 42,224        |
| *Fidelity Balanced  | Equity Based Mutual Fund  | 12,906                     | 234,755       |
| *Fidelity Blue Chip Growth  | Equity Based Mutual Fund  | 7,310                      | 310,162       |
| *Fidelity Canada  | Equity Based Mutual Fund  | 2,362                      | 118,413       |
| *Fidelity Capital & Income  | Fixed Income Based Mutual Fund  | 86,981                     | 754,124       |
| *Fidelity Cash Reserves   | Money Market Fund   | 33,424,198                 | 33,424,198    |
| *Fidelity Conservativ Income Bond Fund                                | Fixed Income Based Mutual Fund  | 9,630                      | 96,015        |
| *Fidelity Contrafund  | Equity Based Mutual Fund  | 15,700                     | 1,059,126     |
| *Fidelity Corporate Bond Fund   | Fixed Income Based Mutual Fund  | 1,408                      | 15,177        |
| *Fidelity Diversified International                                   | Equity Based Mutual Fund  | 5,771                      | 147,277       |
| *Fidelity Dividend Growth   | Equity Based Mutual Fund  | 390                        | 10,097        |
| *Fidelity Emerging Markets  | Equity Based Mutual Fund  | 4,119                      | 84,515        |
| *Fidelity Equity Income   | Equity Based Mutual Fund  | 8,468                      | 349,807       |
| *Fidelity Floating Rate High Income                                   | Fixed Income Based Mutual Fund  | 9,011                      | 86,863        |
| *Fidelity Focused High Income Fund                                    | Equity Based Mutual Fund  | 8,201                      | 73,401        |
| *Fidelity Four-In-One Index   | Equity Based Mutual Fund  | 199                        | 5,177         |
| *Fidelity Freedom 2005  | Target Date Mutual Fund   | 41,083                     | 432,190       |
| *Fidelity Freedom 2015  | Target Date Mutual Fund   | 122,214                    | 1,335,798     |
| *Fidelity Freedom 2020  | Target Date Mutual Fund   | 83,559                     | 1,096,297     |
| *Fidelity Freedom 2025  | Target Date Mutual Fund   | 82,543                     | 892,293       |
| *Fidelity Freedom 2030  | Target Date Mutual Fund   | 22,302                     | 286,362       |
| *Fidelity Freedom 2035  | Target Date Mutual Fund   | 17,811                     | 187,902       |
| *Fidelity Freedom 2040  | Target Date Mutual Fund   | 22,883                     | 168,419       |
| *Fidelity Freedom 2045  | Target Date Mutual Fund   | 1,146                      | 9,956         |
| *Fidelity Freedom 2050  | Target Date Mutual Fund   | 13,239                     | 113,064       |
| *Fidelity Fund  | Equity Based Mutual Fund  | 456                        | 14,190        |
| *Fidelity Ginnie Mae  | Fixed Income Based Mutual Fund  | 108,826                    | 1,288,500     |
| *Fidelity Global Balanced   | Equity Based Mutual Fund  | 2,505                      | 53,657        |
| *Fidelity Global High Income Fund                                     | Equity Based Mutual Fund  | 8,573                      | 79,296        |
| *Fidelity Government Income   | Fixed Income Based Mutual Fund  | 140                        | 1,513         |
| *Fidelity Government Money Market                                     | Money Market Fund   | 14,041                     | 14,041        |
| *Fidelity Growth & Income Ii  | Equity Based Mutual Fund  | 15,308                     | 154,615       |
| *Fidelity Growth Company  | Equity Based Mutual Fund  | 128                        | 10,343        |
| *Fidelity High Income   | Fixed Income Based Mutual Fund  | 27,147                     | 234,553       |
| *Fidelity Inflation Protected Bond                                    | Fixed Income Based Mutual Fund  | 4,063                      | 51,923        |
| *Fidelity Institutional Money Market Fund<br>- Money Market Portfolio | Money Market Fund   | 1,243,780,114              | 1,243,780,114 |
| *Fidelity Institutional Money Market<br>Portfolio                     | Money Market Fund   | 95,672,668                 | 95,672,668    |
| *Fidelity Inter Bond  | Fixed Income Based Mutual Fund  | 8,141                      | 88,571        |
| *Fidelity Intern"TI Small Cap   | Equity Based Mutual Fund  | 1,715                      | 30,050        |
| *Fidelity Int'L Enhanced Index Fund                                   | Equity Based Mutual Fund  | 1,605                      | 10,032        |





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| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| *Fidelity Int'L Growth & Income                       | Equity Based Mutual Fund  | 86                         | 2,370         |
| *Fidelity Int'L Growth Fund                           | Equity Based Mutual Fund  | 1,907                      | 14,897        |
| *Fidelity Intl Small Cap Opp Fund                     | Equity Based Mutual Fund  | 268                        | 2,475         |
| *Fidelity Investment Grade                            | Fixed Income Based Mutual Fund  | 8,873                      | 68,500        |
| *Fidelity Japan Smaller Companies                     | Equity Based Mutual Fund  | 1,156                      | 9,883         |
| *Fidelity Large Cap Stock                             | Equity Based Mutual Fund  | 1,648                      | 28,256        |
| *Fidelity Latin America                               | Equity Based Mutual Fund  | 73                         | 3,555         |
| *Fidelity Low Priced Stock                            | Equity Based Mutual Fund  | 35,994                     | 1,286,066     |
| *Fidelity Mid Cap Enhanced Index Fund                 | Equity Based Mutual Fund  | 2,756                      | 24,477        |
| *Fidelity Mid Cap Stock                               | Equity Based Mutual Fund  | 3,739                      | 99,671        |
| *Fidelity Nasdaq Composite Index                      | Equity Based Mutual Fund  | 311                        | 32,050        |
| *Fidelity New Markets Income                          | Equity Based Mutual Fund  | 12,312                     | 194,895       |
| *Fidelity New Millennium                              | Equity Based Mutual Fund  | 1,333                      | 38,561        |
| *Fidelity Otc Port                                    | Equity Based Mutual Fund  | 9,429                      | 515,793       |
| *Fidelity Overseas                                    | Equity Based Mutual Fund  | 972                        | 25,739        |
| *Fidelity Pacific Basin                               | Equity Based Mutual Fund  | 613                        | 13,142        |
| *Fidelity Puritan                                     | Equity Based Mutual Fund  | 5,142                      | 90,970        |
| *Fidelity Real Estate Income                          | Equity Based Mutual Fund  | 22,572                     | 231,367       |
| *Fidelity Real Estate Investment                      | Equity Based Mutual Fund  | 2,370                      | 65,456        |
| *Fidelity Select Automotive                           | Equity Based Mutual Fund  | 65                         | 2,012         |
| *Fidelity Select Banking Portfolio                    | Equity Based Mutual Fund  | 637                        | 10,180        |
| *Fidelity Select Biotechnology                        | Equity Based Mutual Fund  | 2,087                      | 179,708       |
| *Fidelity Select Bus Svc& Outsourcing                 | Equity Based Mutual Fund  | 312                        | 6,637         |
| *Fidelity Select Computers                            | Equity Based Mutual Fund  | 217                        | 11,718        |
| *Fidelity Select Defense & Aerospace                  | Equity Based Mutual Fund  | 223                        | 17,402        |
| *Fidelity Select Energy                               | Equity Based Mutual Fund  | 908                        | 44,809        |
| *Fidelity Select Energy Service                       | Equity Based Mutual Fund  | 2,638                      | 171,542       |
| *Fidelity Select Financial Svcs                       | Equity Based Mutual Fund  | 67                         | 3,278         |
| *Fidelity Select Food & Agriculture                   | Equity Based Mutual Fund  | 1,540                      | 110,070       |
| *Fidelity Select Gold                                 | Equity Based Mutual Fund  | 2,364                      | 99,821        |
| *Fidelity Select Health Care                          | Equity Based Mutual Fund  | 698                        | 85,378        |
| *Fidelity Select Industrial Equipment                 | Equity Based Mutual Fund  | 146                        | 4,517         |
| *Fidelity Select Industrial Materials                 | Equity Based Mutual Fund  | 975                        | 59,887        |
| *Fidelity Select Leisure                              | Equity Based Mutual Fund  | 981                        | 94,576        |
| *Fidelity Select Medical Delivery                     | Equity Based Mutual Fund  | 3,324                      | 182,004       |
| *Fidelity Select Medical Equip&System                 | Equity Based Mutual Fund  | 1,080                      | 27,219        |
| *Fidelity Select Multimedia                           | Equity Based Mutual Fund  | 60                         | 2,594         |
| *Fidelity Select Natural Resources                    | Equity Based Mutual Fund  | 863                        | 27,004        |
| *Fidelity Select Pharmaceutical                       | Equity Based Mutual Fund  | 26,002                     | 353,112       |
| *Fidelity Select Retailing                            | Equity Based Mutual Fund  | 5,817                      | 297,949       |



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| Identity of Issue, borrower, lessor, or similar party   | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| *Fidelity Select Software & Computer                    | Equity Based Mutual Fund  | 2,522                      | 195,707       |
| *Fidelity Select Technology                             | Equity Based Mutual Fund  | 3,145                      | 271,917       |
| *Fidelity Select Transport                              | Equity Based Mutual Fund  | 302                        | 14,902        |
| *Fidelity Select Utilities Growth                       | Equity Based Mutual Fund  | 1,401                      | 74,987        |
| *Fidelity Short Term Bond                               | Fixed Income Based Mutual Fund  | 24,237                     | 205,772       |
| *Fidelity Small Cap Enhanced Index Fund                 | Equity Based Mutual Fund  | 680                        | 6,034         |
| *Fidelity Small Cap Growth                              | Equity Based Mutual Fund  | 8,521                      | 127,041       |
| *Fidelity Small Cap Independence                        | Equity Based Mutual Fund  | 1,524                      | 27,476        |
| *Fidelity Small Cap Retirement                          | Equity Based Mutual Fund  | 47,014                     | 941,688       |
| *Fidelity Small Cap Value                               | Equity Based Mutual Fund  | 8,105                      | 113,311       |
| *Fidelity Southeast Asia                                | Equity Based Mutual Fund  | 379                        | 9,533         |
| *Fidelity Spartan Intermediate Treasury Bond Index Fund | Fixed Income Based Mutual Fund  | 11,356,153                 | 131,504,255   |
| *Fidelity Strategic Dividend & Income                   | Equity Based Mutual Fund  | 44,917                     | 494,982       |
| *Fidelity Strategic Income                              | Fixed Income Based Mutual Fund  | 48,875                     | 528,337       |
| *Fidelity Strategic Real Return                         | Fixed Income Based Mutual Fund  | 1,784                      | 16,432        |
| *Fidelity Structured Mid Cap Growth                     | Equity Based Mutual Fund  | 166                        | 1,895         |
| *Fidelity Technoquant Growth                            | Equity Based Mutual Fund  | 194                        | 2,665         |
| *Fidelity Total Bond                                    | Fixed Income Based Mutual Fund  | 68,394                     | 746,867       |
| *Fidelity Trend   | Equity Based Mutual Fund  | 2,397                      | 160,277       |
| *Fidelity Us Bond Index                                 | Fixed Income Based Mutual Fund  | 5,165                      | 60,849        |
| *Fidelity US Government Reserves                        | Money Market Fund   | 79,601                     | 79,601        |
| *Fidelity Utilities                                     | Equity Based Mutual Fund  | 824                        | 14,281        |
| *Fidelity Value Strategies                              | Equity Based Mutual Fund  | 819                        | 20,530        |
| *Fidelity Worldwide                                     | Equity Based Mutual Fund  | 3,175                      | 55,049        |
| First Eagle Sogen Global Class A                        | Equity Based Mutual Fund  | 89                         | 4,036         |
| First Eagle Sogen Overseas Class A                      | Equity Based Mutual Fund  | 16,468                     | 335,287       |
| First Eagle Sogen Overseas Class C                      | Equity Based Mutual Fund  | 3,389                      | 67,473        |
| First Eagle Sogen Overseas Class I                      | Equity Based Mutual Fund  | 788,450                    | 16,281,496    |
| First Eagle Us Value Class A                            | Equity Based Mutual Fund  | 570                        | 9,494         |
| First Tr / Aberdeen Global Opportunity                  | Equity Based Mutual Fund  | 1,000                      | 15,760        |
| First Tr Active Divid Income Fd                         | Equity Based Mutual Fund  | 600                        | 5,028         |
| First Tr Exchange Traded Fd Ii                          | Equity Based Mutual Fund  | 300                        | 5,952         |
| First Tr Exchange Traded Fd Ii                          | Equity Based Mutual Fund  | 503                        | 11,886        |
| First Tr Exchange Traded Fd Ii Energy                   | Equity Based Mutual Fund  | 3,300                      | 63,723        |
| First Tr Exchange Traded Fd Ii Ise                      | Equity Based Mutual Fund  | 8,350                      | 143,620       |
| First Tr Ftse Epra Nareit Developed                     | Equity Based Mutual Fund  | 142                        | 4,542         |
| First Tr Ise Revere Nat Gas                             | Equity Based Mutual Fund  | 3,047                      | 55,426        |
| First Tr Morningstar Divid Leaders Index                | Equity Based Mutual Fund  | 487                        | 8,558         |
| First Tr Nasdaq 100 Technology Index Fd                 | Equity Based Mutual Fund  | 430                        | 10,372        |
| First Tr Value Line Divid Index Fd Shs                  | Equity Based Mutual Fund  | 250                        | 4,003         |



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|---|---|----------------------------|---------------|
| Firsthand E-Commerce                                  | Equity Based Mutual Fund  | 10,675                     | 57,643        |
| FMI Common Stock                                      | Equity Based Mutual Fund  | 433                        | 10,424        |
| FMI Large Cap Fund                                    | Equity Based Mutual Fund  | 11,430                     | 174,310       |
| Focusshares Tr Morningstar Large                      | Equity Based Mutual Fund  | 252                        | 6,090         |
| Focusshares Tr Morningstar Techno                     | Equity Based Mutual Fund  | 3,238                      | 77,680        |
| Focusshares Tr Morningstr Finl Svcs                   | Equity Based Mutual Fund  | 15                         | 307           |
| Formula Investing Us Value Select Cl A                | Equity Based Mutual Fund  | 1,431                      | 15,940        |
| Forward Commodity Lg /Shrt Strategy Invst             | Equity Based Mutual Fund  | 946                        | 25,562        |
| FPA Crescent Instl                                    | Equity Based Mutual Fund  | 2,228                      | 59,676        |
| Franklin Income Class A                               | Fixed Income Based Mutual Fund  | 24,967                     | 52,432        |
| Gabelli Asset Shares                                  | Equity Based Mutual Fund  | 1,823                      | 86,774        |
| Gabelli Equity Income Fund                            | Fixed Income Based Mutual Fund  | 21,703                     | 444,033       |
| Gabelli Equity Tr Inc                                 | Equity Based Mutual Fund  | 2,286                      | 11,409        |
| Gabelli Small Cap Growth                              | Equity Based Mutual Fund  | 1,604                      | 50,499        |
| Gabelli Sri Fund Aaa                                  | Equity Based Mutual Fund  | 1,985                      | 18,878        |
| Gabelli Util Tr                                       | Equity Based Mutual Fund  | 2,000                      | 15,600        |
| Gabelli Utilities                                     | Equity Based Mutual Fund  | 44,542                     | 268,587       |
| Gamco Global Gold Nat Res & Income                    | Equity Based Mutual Fund  | 3,197                      | 45,113        |
| Gamco Gold Fund                                       | Equity Based Mutual Fund  | 336                        | 7,906         |
| Gamco International Growth Fund                       | Equity Based Mutual Fund  | 4,436                      | 88,947        |
| Gamco Westwood Mighty Mites Fd Aaa                    | Equity Based Mutual Fund  | 1,324                      | 21,143        |
| Geneva Advisors All Cap Growth Class R                | Equity Based Mutual Fund  | 168                        | 3,383         |
| Glenmede Small Cap Equity - Advisor Cl                | Equity Based Mutual Fund  | 2,277                      | 37,065        |
| Global X Fds Global X Aluminum Etf                    | Equity Based Mutual Fund  | 2,000                      | 18,060        |
| Global X Fds Global X Copper Mines Etf                | Equity Based Mutual Fund  | 1,700                      | 21,828        |
| Global X Fds Global X Farming Etf                     | Equity Based Mutual Fund  | 1,000                      | 13,040        |
| Global X Fds Global X Ftse Norway 30 Et               | Equity Based Mutual Fund  | 1,692                      | 21,218        |
| Global X Fds Global X Silver Miners Etf               | Equity Based Mutual Fund  | 3,000                      | 63,345        |
| Global X Fds Global X Uranium Etf                     | Equity Based Mutual Fund  | 550                        | 4,483         |
| Global X Fds Pure Gold Miners Etf                     | Equity Based Mutual Fund  | 1,800                      | 22,068        |
| Grandeur Peak Global Opportunities Inv                | Equity Based Mutual Fund  | 2,000                      | 3,980         |
| Grandeur Peak Intl Opportunities Inv                  | Equity Based Mutual Fund  | 2,031                      | 3,919         |
| Greenhaven Continuous Commodity                       | Equity Based Mutual Fund  | 500                        | 14,960        |
| Harbor Capital Appreciation Inv Cl                    | Equity Based Mutual Fund  | 722                        | 26,285        |
| Harbor Commodity Ret Strategy Fd Instl Cl             | Equity Based Mutual Fund  | 5,513                      | 37,982        |
| Harbor International Investor Shares                  | Equity Based Mutual Fund  | 953                        | 49,549        |
| Harding Loevner Internatl Eq Inv Cl                   | Equity Based Mutual Fund  | 1,498                      | 20,017        |
| Hartford Capital Appreciation HLS IA                  | Equity Based Mutual Fund  | 43,162,138                 | 1,605,631,538 |
| Heartland Interntl Small Cap                          | Equity Based Mutual Fund  | 269                        | 2,203         |
| Heartland Select Value                                | Equity Based Mutual Fund  | 7,045                      | 188,885       |



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|---|---|----------------------------|---------------|
| Heartland Value Plus                                  | Equity Based Mutual Fund  | 230                        | 6,372         |
| Hennessy Select Sparx Japan Original                  | Equity Based Mutual Fund  | 1,992                      | 27,791        |
| Hennessy Select Sparx Japan Sm Co                     | Equity Based Mutual Fund  | 391                        | 3,994         |
| Hodges Small Cap Fund                                 | Equity Based Mutual Fund  | 138                        | 1,553         |
| Hussman Strategic Growth                              | Equity Based Mutual Fund  | 784                        | 9,741         |
| Hussman Strategic Total Return                        | Fixed Income Based Mutual Fund  | 7,176                      | 88,264        |
| Icon Energy   | Equity Based Mutual Fund  | 5,653                      | 103,740       |
| Icon Telecomm And Utilities                           | Equity Based Mutual Fund  | 4,373                      | 29,388        |
| Indexiq Etf Tr Iq Hedge Multi-Strategy                | Equity Based Mutual Fund  | 500                        | 13,540        |
| Ing Asia Pac High Divid Equity Income                 | Equity Based Mutual Fund  | 300                        | 4,257         |
| Ing Corporate Leader Trust                            | Equity Based Mutual Fund  | 1,809                      | 40,501        |
| Ing Global Advantage & Prem Opportunity               | Equity Based Mutual Fund  | 500                        | 5,355         |
| Ing Global Equity Divid & Prem Oppty                  | Equity Based Mutual Fund  | 500                        | 4,320         |
| Ing Infrastructure Industrials & Matls                | Equity Based Mutual Fund  | 500                        | 7,695         |
| Internet Infrastructure                               | Equity Based Mutual Fund  | 400                        | 1,320         |
| Intrepid Capital Fund                                 | Equity Based Mutual Fund  | 235                        | 2,522         |
| Intrepid Small Cap Fund                               | Equity Based Mutual Fund  | 26,800                     | 394,769       |
| Invesco Balanced - Risk Allocation Cl A               | Equity Based Mutual Fund  | 11,626                     | 137,655       |
| Invesco Energy  | Equity Based Mutual Fund  | 792                        | 29,978        |
| Invesco Gold  | Equity Based Mutual Fund  | 3,820                      | 31,397        |
| Invesco Utilities                                     | Equity Based Mutual Fund  | 627                        | 10,722        |
| Invesco Van Kampen American Franchise Y               | Equity Based Mutual Fund  | 4,445                      | 49,917        |
| Ishares Comex Gold Trust Ishares Etf                  | Equity Based Mutual Fund  | 22,343                     | 340,284       |
| Ishares Gsci Commodity Indexed Tr                     | Equity Based Mutual Fund  | 6,348                      | 209,357       |
| Ishares Inc Mcsi Chile Index Fd                       | Equity Based Mutual Fund  | 100                        | 5,771         |
| Ishares Inc Msci Australia Index Fund                 | Equity Based Mutual Fund  | 3,015                      | 64,645        |
| Ishares Inc Msci Brazil Free Index Fu                 | Equity Based Mutual Fund  | 1,042                      | 59,772        |
| Ishares Inc Msci Canada Index Fd                      | Equity Based Mutual Fund  | 1,200                      | 31,920        |
| Ishares Inc Msci Germany Index Fd                     | Equity Based Mutual Fund  | 300                        | 5,766         |
| Ishares Inc Msci Hong Kong Index Fd                   | Equity Based Mutual Fund  | 751                        | 11,615        |
| Ishares Inc Msci Italy Index Fd                       | Equity Based Mutual Fund  | 152                        | 1,823         |
| Ishares Inc Msci Netherlands Index Fd                 | Equity Based Mutual Fund  | 443                        | 7,641         |
| Ishares Inc Msci Pacific Ex Japan                     | Equity Based Mutual Fund  | 284                        | 11,073        |
| Ishares Inc Msci Singapore Index Fd                   | Equity Based Mutual Fund  | 200                        | 2,166         |
| Ishares Inc Msci Sweden Index Fd                      | Equity Based Mutual Fund  | 307                        | 7,718         |
| Ishares Inc Msci Switzerland Index Fd                 | Equity Based Mutual Fund  | 382                        | 8,648         |
| Ishares Inc Msci Taiwan Index Fd                      | Equity Based Mutual Fund  | 2,600                      | 30,446        |
| Ishares Inc Msci Turkey Index Fd                      | Equity Based Mutual Fund  | 2,509                      | 103,212       |
| Ishares Silver Tr Ishares                             | Equity Based Mutual Fund  | 12,294                     | 331,200       |
| Ishares Tr 1-3 Yr Treas Index Fd                      | Equity Based Mutual Fund  | 1,953                      | 165,049       |





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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Ishares Tr 20+ Treas Index Fd                         | Equity Based Mutual Fund  | 1,655                      | 200,693       |
| Ishares Tr 7-10 Yr Treas Index Fd                     | Equity Based Mutual Fund  | 642                        | 67,789        |
| Ishares Tr Cohen & Steers Realty Majors               | Equity Based Mutual Fund  | 111                        | 7,794         |
| Ishares Tr Dow Jones Epac Select                      | Equity Based Mutual Fund  | 1,796                      | 53,311        |
| Ishares Tr Dow Jones Select Divid Index               | Equity Based Mutual Fund  | 2,659                      | 142,979       |
| Ishares Tr Dow Jones U S                              | Equity Based Mutual Fund  | 25                         | 535           |
| Ishares Tr Dow Jones U S Consumer Non                 | Equity Based Mutual Fund  | 826                        | 56,548        |
| Ishares Tr Dow Jones U S Consumers                    | Equity Based Mutual Fund  | 260                        | 18,567        |
| Ishares Tr Dow Jones U S Energy Sector                | Equity Based Mutual Fund  | 400                        | 15,932        |
| Ishares Tr Dow Jones U S Finl Svcs                    | Equity Based Mutual Fund  | 45                         | 2,045         |
| Ishares Tr Dow Jones U S Healthcare                   | Equity Based Mutual Fund  | 200                        | 14,314        |
| Ishares Tr Dow Jones U S Real Estate                  | Equity Based Mutual Fund  | 2,629                      | 149,377       |
| Ishares Tr Dow Jones U S Utils                        | Equity Based Mutual Fund  | 990                        | 87,406        |
| Ishares Tr Dow Jones Us Health Care Prov              | Equity Based Mutual Fund  | 539                        | 31,738        |
| Ishares Tr Dow Jones Us Home Constn<br>Index          | Equity Based Mutual Fund  | 500                        | 5,940         |
| Ishares Tr Dow Jones Us Medical Devices               | Equity Based Mutual Fund  | 50                         | 2,942         |
| Ishares Tr Dow Jones Us Oil & Gas Expl                | Equity Based Mutual Fund  | 276                        | 16,934        |
| Ishares Tr Dow Jones Us Oil Equip & Svcs              | Equity Based Mutual Fund  | 800                        | 41,555        |
| Ishares Tr Dow Jones Us Pharmaceuticals               | Equity Based Mutual Fund  | 181                        | 13,837        |
| Ishares Tr Dow Jones Us Regional Bks                  | Equity Based Mutual Fund  | 121                        | 2,556         |
| Ishares Tr Ftse Nareit Mtg Reits                      | Equity Based Mutual Fund  | 8,450                      | 106,977       |
| Ishares Tr Ftse Nareit Real Estate                    | Equity Based Mutual Fund  | 482                        | 17,030        |
| Ishares Tr Ftse Nareit Residential                    | Equity Based Mutual Fund  | 390                        | 17,252        |
| Ishares Tr Ftse Xinhau Hk China 25                    | Equity Based Mutual Fund  | 733                        | 25,570        |
| Ishares Tr Goldman Sachs Corp Bd Fd                   | Equity Based Mutual Fund  | 1,373                      | 156,175       |
| Ishares Tr Goldman Sachs Nat                          | Equity Based Mutual Fund  | 624                        | 23,731        |
| Ishares Tr Goldman Sachs Software Index               | Equity Based Mutual Fund  | 300                        | 16,242        |
| Ishares Tr Goldman Sachs Technology                   | Equity Based Mutual Fund  | 170                        | 10,100        |
| Ishares Tr Iboxx \$ High Yield Corp                   | Equity Based Mutual Fund  | 1,267                      | 113,316       |
| Ishares Tr Jpmorgan Usd Emerging Mkts<br>Bd           | Equity Based Mutual Fund  | 555                        | 60,914        |
| Ishares Tr Large Value Index Fd                       | Equity Based Mutual Fund  | 67                         | 3,946         |
| Ishares Tr Lehman 3-7 Yr Treas Bd Fd                  | Equity Based Mutual Fund  | 572                        | 69,809        |
| Ishares Tr Lehman Agency Bond Fd                      | Equity Based Mutual Fund  | 145                        | 16,378        |
| Ishares Tr Lehman Mbs Fixed Rate                      | Equity Based Mutual Fund  | 301                        | 32,529        |
| Ishares Tr Lehman U S Aggregate Bd Fd                 | Equity Based Mutual Fund  | 1,853                      | 204,316       |
| Ishares Tr Msci Acwi Ex Us Consumer                   | Equity Based Mutual Fund  | 11                         | 684           |
| Ishares Tr Msci Acwi Ex Us Energy Index               | Equity Based Mutual Fund  | 6                          | 333           |
| Ishares Tr Msci Acwi Ex Us Index Fd                   | Equity Based Mutual Fund  | 2,039                      | 75,064        |
| Ishares Tr Msci Acwi Index Fd                         | Equity Based Mutual Fund  | 51                         | 2,131         |
| Ishares Tr Msci All Country Asia Ex                   | Equity Based Mutual Fund  | 181                        | 9,052         |



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## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Ishares Tr Msci Eafe Growth Index Fd                  | Equity Based Mutual Fund  | 194                        | 10,080        |
| Ishares Tr Msci Eafe Index Fd                         | Equity Based Mutual Fund  | 2,784                      | 137,890       |
| Ishares Tr Msci Eafe Small Cap Index Fd               | Equity Based Mutual Fund  | 759                        | 26,366        |
| Ishares Tr Msci Eafe Value Index Fd                   | Equity Based Mutual Fund  | 2,504                      | 106,920       |
| Ishares Tr Msci Emerging Mkts                         | Equity Based Mutual Fund  | 4,617                      | 175,172       |
| Ishares Tr Russell 1000 Growth Index Fd               | Equity Based Mutual Fund  | 639                        | 36,917        |
| Ishares Tr Russell 1000 Index Fd                      | Equity Based Mutual Fund  | 392                        | 27,215        |
| Ishares Tr Russell 1000 Value Index Fd                | Equity Based Mutual Fund  | 647                        | 41,058        |
| Ishares Tr Russell 2000 Growth Index Fd               | Equity Based Mutual Fund  | 3,941                      | 331,961       |
| Ishares Tr Russell 2000 Index Fd                      | Equity Based Mutual Fund  | 3,202                      | 236,182       |
| Ishares Tr Russell 3000 Index Fd                      | Equity Based Mutual Fund  | 1,584                      | 117,529       |
| Ishares Tr Russell Microcap                           | Equity Based Mutual Fund  | 151                        | 6,742         |
| Ishares Tr Russell Midcap Index Fd                    | Equity Based Mutual Fund  | 2,052                      | 201,926       |
| Ishares Tr Russell Midcap Value Index                 | Equity Based Mutual Fund  | 382                        | 16,578        |
| Ishares Tr S&P 500 Index Fd                           | Equity Based Mutual Fund  | 925                        | 116,471       |
| Ishares Tr S&P 500/ Barra Growth Index                | Equity Based Mutual Fund  | 2,947                      | 198,740       |
| Ishares Tr S&P 500/ Barra Value Index Fd              | Equity Based Mutual Fund  | 1,208                      | 69,868        |
| Ishares Tr S&P Euro Plus 350 Index                    | Equity Based Mutual Fund  | 101                        | 3,406         |
| Ishares Tr S&P Global                                 | Equity Based Mutual Fund  | 30                         | 1,674         |
| Ishares Tr S&P Global Energy Sector                   | Equity Based Mutual Fund  | 126                        | 4,829         |
| Ishares Tr S&P Latin Amer 40                          | Equity Based Mutual Fund  | 362                        | 15,409        |
| Ishares Tr S&P Micap 400/Barra                        | Equity Based Mutual Fund  | 990                        | 97,754        |
| Ishares Tr S&P Midcap 400 Index Fd                    | Equity Based Mutual Fund  | 988                        | 86,534        |
| Ishares Tr S&P Midcap 400/Barra                       | Equity Based Mutual Fund  | 904                        | 68,683        |
| Ishares Tr S&P Smallcap 600/Barra                     | Equity Based Mutual Fund  | 298                        | 20,816        |
| Ishares Tr S&P Smallcap 600/Barra                     | Equity Based Mutual Fund  | 355                        | 26,473        |
| Ishares Tr S&P Target Date 2020                       | Equity Based Mutual Fund  | 331                        | 10,664        |
| Ishares Tr S&P U S Pfd Stk Index Fd                   | Equity Based Mutual Fund  | 1,525                      | 54,322        |
| Ishares Tr S&P/Citigroup Intl                         | Equity Based Mutual Fund  | 138                        | 13,786        |
| Ishares Tr Transportation Ave                         | Equity Based Mutual Fund  | 56                         | 5,027         |
| Ishares Tr U S Treas Inflation                        | Equity Based Mutual Fund  | 3,188                      | 371,997       |
| Ishares Trust 10+ Year                                | Equity Based Mutual Fund  | 156                        | 9,456         |
| Ishares Trust High Divid Equity Fd                    | Equity Based Mutual Fund  | 1,640                      | 91,026        |
| Ishares Trust Msci Europe Finl Sector                 | Equity Based Mutual Fund  | 175                        | 2,652         |
| Ishares Trust S&P Global Consumer                     | Equity Based Mutual Fund  | 676                        | 44,987        |
| Ishares Trust S&P Smallcap 600 Index                  | Equity Based Mutual Fund  | 1,201                      | 82,009        |
| James Advantage Small Cap                             | Equity Based Mutual Fund  | 5,775                      | 135,422       |
| James Balanced: Golden Rainbow Fund                   | Equity Based Mutual Fund  | 15,302                     | 313,385       |
| Janus Balanced  | Equity Based Mutual Fund  | 1,344                      | 32,896        |
| Janus Balanced I Fund                                 | Equity Based Mutual Fund  | 50,967,599                 | 1,247,686,825 |



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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Janus Enterprise                                      | Equity Based Mutual Fund  | 75                         | 4,378         |
| Janus Flexible Income                                 | Fixed Income Based Mutual Fund  | 7,100                      | 74,833        |
| Janus Global Value Fund                               | Equity Based Mutual Fund  | 326                        | 3,811         |
| Janus High Yield Bond                                 | Fixed Income Based Mutual Fund  | 6,516                      | 56,884        |
| Janus Overseas  | Equity Based Mutual Fund  | 4,529                      | 142,316       |
| Janus Research Fund                                   | Equity Based Mutual Fund  | 315                        | 4,255         |
| Janus Short Term Bond                                 | Fixed Income Based Mutual Fund  | 26,955                     | 82,214        |
| Janus Triton Fund                                     | Equity Based Mutual Fund  | 48,170                     | 782,282       |
| Janus Venture   | Equity Based Mutual Fund  | 2,162                      | 112,723       |
| Jensen Portfolio, Inc.                                | Equity Based Mutual Fund  | 1,765                      | 46,788        |
| JPMorgan Chase & Co Alerian Mlp Index                 | Equity Based Mutual Fund  | 1,000                      | 38,970        |
| Kayne Anderson Mlp Invt Co                            | Equity Based Mutual Fund  | 1,071                      | 32,526        |
| Lazard Developing Mrkts Eq Cl Shares                  | Equity Based Mutual Fund  | 3,475                      | 37,114        |
| Leuthold Assett Allocation Fd                         | Equity Based Mutual Fund  | 1,550                      | 15,346        |
| Litman Gergory Mast International                     | Equity Based Mutual Fund  | 1,418                      | 17,837        |
| Live Oak Health Sciences Fund                         | Equity Based Mutual Fund  | 2,155                      | 28,708        |
| Longleaf Partners                                     | Equity Based Mutual Fund  | 387                        | 10,321        |
| Loomis Sayles Bond Instl                              | Fixed Income Based Mutual Fund  | 8,757                      | 121,990       |
| Loomis Sayles Bond Retail Shares                      | Fixed Income Based Mutual Fund  | 15,804                     | 219,354       |
| Loomis Sayles Global Bond Retail                      | Fixed Income Based Mutual Fund  | 10,036                     | 163,795       |
| Loomis Sayles Small Cap Grwth Retail                  | Equity Based Mutual Fund  | 6,231                      | 102,570       |
| Macquarie/First Tr Global Infrs/Utils                 | Equity Based Mutual Fund  | 410                        | 5,828         |
| Managers Special Equity                               | Equity Based Mutual Fund  | 82                         | 4,485         |
| Manning & Napier Equity Series                        | Equity Based Mutual Fund  | 654                        | 11,379        |
| Manning & Napier International Series                 | Equity Based Mutual Fund  | 34,065                     | 258,893       |
| Manning & Napier Pro Blend Extd Term Ser              | Equity Based Mutual Fund  | 198                        | 2,896         |
| Manning & Napier Pro Blend Mod Term Ser               | Equity Based Mutual Fund  | 1,047                      | 12,845        |
| Manning & Napier World Oppt Ser Cl A                  | Equity Based Mutual Fund  | 22,020                     | 145,993       |
| Market Vectors Etf Oil Svcs Etf                       | Equity Based Mutual Fund  | 100                        | 11,488        |
| Market Vectors Etf Pharmaceutical Etf                 | Equity Based Mutual Fund  | 100                        | 7,271         |
| Market Vectors Etf Tr Agribusiness Etf                | Equity Based Mutual Fund  | 2,121                      | 100,006       |
| Market Vectors Etf Tr Brazil Sm Cap Etf               | Equity Based Mutual Fund  | 34                         | 1,239         |
| Market Vectors Etf Tr Coal Etf                        | Equity Based Mutual Fund  | 4,060                      | 130,941       |
| Market Vectors Etf Tr Emerging Mkts                   | Equity Based Mutual Fund  | 127                        | 3,103         |
| Market Vectors Etf Tr Environmental                   | Equity Based Mutual Fund  | 100                        | 4,659         |
| Market Vectors Etf Tr Global                          | Equity Based Mutual Fund  | 206                        | 2,252         |
| Market Vectors Etf Tr Gold Miners Etf                 | Equity Based Mutual Fund  | 4,953                      | 254,713       |
| Market Vectors Etf Tr Indonesia Etf                   | Equity Based Mutual Fund  | 400                        | 11,388        |
| Market Vectors Etf Tr Jr Gold Mines Etf               | Equity Based Mutual Fund  | 7,207                      | 178,015       |
| Market Vectors Etf Tr Minor Metals Etf                | Equity Based Mutual Fund  | 905                        | 13,507        |



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Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Market Vectors Etf Tr Nuclear Energy                  | Equity Based Mutual Fund  | 320                        | 4,749         |
| Market Vectors Etf Tr Rve Hard Assets                 | Equity Based Mutual Fund  | 447                        | 15,065        |
| Market Vectors Etf Tr Steel Etf                       | Equity Based Mutual Fund  | 95                         | 4,529         |
| Market Vectors Etf Tr Vietnam Etf                     | Equity Based Mutual Fund  | 202                        | 2,943         |
| Market Vectors Etf Trust Mtg Reit Etf                 | Equity Based Mutual Fund  | 200                        | 4,566         |
| Market Vectors Tr Russia Etf                          | Equity Based Mutual Fund  | 20,000                     | 533,000       |
| Marketfield Fund                                      | Equity Based Mutual Fund  | 7,416                      | 103,967       |
| Marsico Flexible Capital Fund                         | Equity Based Mutual Fund  | 18,582                     | 241,004       |
| Marsico Focus   | Equity Based Mutual Fund  | 152,993                    | 2,694,203     |
| Matthews Asia Pacif Equity Income Fd                  | Equity Based Mutual Fund  | 7,539                      | 94,087        |
| Matthews Asian Growth & Income Fund                   | Equity Based Mutual Fund  | 676                        | 10,188        |
| Matthews China Div Fund Investor Class                | Equity Based Mutual Fund  | 3,959                      | 39,823        |
| Matthews China Fund                                   | Equity Based Mutual Fund  | 2,514                      | 54,086        |
| Matthews Japan Fund                                   | Equity Based Mutual Fund  | 3,914                      | 44,387        |
| Matthews Pacific Tiger Fund                           | Equity Based Mutual Fund  | 8,932                      | 181,598       |
| Merger Fund   | Equity Based Mutual Fund  | 4,200                      | 65,478        |
| Meridian Fund   | Equity Based Mutual Fund  | 5,157                      | 214,674       |
| Meridian Value Fund                                   | Equity Based Mutual Fund  | 358                        | 10,061        |
| Merk Asian Currency Fund - Investor                   | Equity Based Mutual Fund  | 1,278                      | 12,040        |
| Merk Hard Currency Fund Investor Cl                   | Equity Based Mutual Fund  | 1,194                      | 14,067        |
| Metropolitan West High Yield Bond Cl M                | Fixed Income Based Mutual Fund  | 6,423                      | 63,077        |
| Metropolitan West Intermed Bond Fund M                | Fixed Income Based Mutual Fund  | 972                        | 10,030        |
| Metropolitan West Low Duration                        | Fixed Income Based Mutual Fund  | 8,896                      | 74,995        |
| Metropolitan West Total Return Bond                   | Fixed Income Based Mutual Fund  | 15,328                     | 158,952       |
| Monteagle Informed Investor Grwth Instl               | Equity Based Mutual Fund  | 4,595                      | 46,549        |
| Morgan Stanley Cushing High Income                    | Equity Based Mutual Fund  | 1,450                      | 23,634        |
| Motley Fool Epic Voyage Fund                          | Equity Based Mutual Fund  | 1,627                      | 15,358        |
| Motley Fool Great American Fund                       | Equity Based Mutual Fund  | 1,656                      | 18,444        |
| Motley Fool Independence Fd                           | Equity Based Mutual Fund  | 734                        | 10,265        |
| Munder Midcap Select Cl Ii                            | Equity Based Mutual Fund  | 410                        | 10,467        |
| Needham Growth Fund                                   | Equity Based Mutual Fund  | 302                        | 9,907         |
| Needham Small Cap Growth                              | Equity Based Mutual Fund  | 455                        | 5,126         |
| Neuberger Berman Disp Estate Trust Cl                 | Equity Based Mutual Fund  | 8,437                      | 101,410       |
| Neuberger Berman Genesis Trust Class                  | Equity Based Mutual Fund  | 6,056                      | 291,906       |
| Nicholas Limited Edition Inc Class N                  | Equity Based Mutual Fund  | 17,829                     | 364,968       |
| Northern Small Cap Value                              | Equity Based Mutual Fund  | 5,161                      | 77,361        |
| Nuveen Build Amer Bd Fd Com                           | Equity Based Mutual Fund  | 235                        | 4,825         |
| Nuveen Eqty Prem Advantage Closed End                 | Equity Based Mutual Fund  | 615                        | 7,046         |
| Nuveen Equity Premium Income Fund                     | Equity Based Mutual Fund  | 512                        | 5,725         |
| Nuveen Mtg Opportunity Term Fd                        | Equity Based Mutual Fund  | 202                        | 4,104         |





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## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Nuveen Quality Pfd Income Fd                          | Equity Based Mutual Fund  | 304                        | 2,301         |
| Oakmark Fund  | Equity Based Mutual Fund  | 644                        | 26,867        |
| Oakmark Global Fund I                                 | Equity Based Mutual Fund  | 8,266                      | 164,156       |
| Oakmark Global Select Fd Cl I                         | Equity Based Mutual Fund  | 16,116                     | 167,927       |
| Oakmark Internat'L                                    | Equity Based Mutual Fund  | 47,343                     | 783,531       |
| Oakmark Internat'L Small Cap                          | Equity Based Mutual Fund  | 5,421                      | 65,001        |
| Oakmark Select  | Equity Based Mutual Fund  | 328                        | 9,164         |
| Oil Svc Holdrs Tr Oil Svc Holders                     | Equity Based Mutual Fund  | 100                        | 11,450        |
| Oppenheimer Developing Markets Fund                   | Equity Based Mutual Fund  | 2,060,689                  | 59,698,167    |
| Oppenheimer Developing Mkts Cl A                      | Equity Based Mutual Fund  | 1,959                      | 57,440        |
| Oppenheimer Developing Mkts Cl B                      | Equity Based Mutual Fund  | 33                         | 953           |
| Oppenheimer Gold & Spec Minerals Cl B                 | Equity Based Mutual Fund  | 36                         | 1,184         |
| Oppenheimer International Small Company Fund          | Equity Based Mutual Fund  | 326,644                    | 6,049,454     |
| Paradigm Value Fund                                   | Equity Based Mutual Fund  | 629                        | 33,042        |
| Parnassus Equity Income Portfolio                     | Equity Based Mutual Fund  | 8,179                      | 215,519       |
| Parnassus Small Cap                                   | Equity Based Mutual Fund  | 1,533                      | 30,792        |
| Payden & Rygel Emerg Markets Class R                  | Equity Based Mutual Fund  | 268                        | 3,736         |
| Pear Tree Polaris Frgn Value Ordinary                 | Equity Based Mutual Fund  | 7,695                      | 90,488        |
| Permanent Portfolio Fd Inc                            | Equity Based Mutual Fund  | 29,611                     | 1,364,783     |
| Petroleum & Res Corp                                  | Equity Based Mutual Fund  | 347                        | 8,490         |
| PFG Core Equity Fund - Investor                       | Equity Based Mutual Fund  | 17,529                     | 130,943       |
| PFG Explorer Fund Investor Class                      | Equity Based Mutual Fund  | 9,198                      | 66,041        |
| PFG International Fund - Investor Cl                  | Equity Based Mutual Fund  | 7,430                      | 33,285        |
| PFG Strategic Conservative Invst                      | Equity Based Mutual Fund  | 4,019                      | 38,063        |
| Pharmaceutical Exc Into Underlying                    | Equity Based Mutual Fund  | 300                        | —             |
| Pimco All Asset All Authority Fd Cl A                 | Equity Based Mutual Fund  | 4,116                      | 41,036        |
| Pimco All Assets All Authority Cl D                   | Equity Based Mutual Fund  | 2,136                      | 21,231        |
| Pimco Commodity Real Return Cl D                      | Equity Based Mutual Fund  | 8,324                      | 53,525        |
| Pimco Diversified Income Fund Cl D                    | Fixed Income Based Mutual Fund  | 4,281                      | 48,241        |
| Pimco Emerging Local Bond Fund Cl D                   | Fixed Income Based Mutual Fund  | 3,331                      | 33,479        |
| Pimco Emerging Mkts Bond Class D                      | Fixed Income Based Mutual Fund  | 3,534                      | 39,755        |
| Pimco Etf Trust 25+ Yr Zero Cpn Us Treas              | Equity Based Mutual Fund  | 1,350                      | 150,525       |
| Pimco Foreign Bond Fund Cl D<br>(Unhedged)            | Fixed Income Based Mutual Fund  | 14,788                     | 161,037       |
| Pimco Fundamental Indexplus Tr Fd Cl D                | Equity Based Mutual Fund  | 12,390                     | 64,552        |
| Pimco Global Bond Fund (Unhedged) Cl D                | Fixed Income Based Mutual Fund  | 2,665                      | 26,810        |
| Pimco Gnma Fund Class D                               | Equity Based Mutual Fund  | 7,891                      | 92,793        |
| Pimco High Income Fd Com Shs                          | Equity Based Mutual Fund  | 1,213                      | 14,576        |
| Pimco Income Fd Cl D                                  | Fixed Income Based Mutual Fund  | 17,614                     | 191,114       |
| Pimco International Stock Plus Tr Cl D                | Equity Based Mutual Fund  | 6,764                      | 40,382        |
| Pimco Investment Grade Corp Bond Cl D                 | Fixed Income Based Mutual Fund  | 17,359                     | 179,669       |



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| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Pimco Low Duration Class D                            | Fixed Income Based Mutual Fund  | 3,391                      | 34,889        |
| Pimco Real Estate Real Return Cl D                    | Equity Based Mutual Fund  | 37,079                     | 170,192       |
| Pimco Real Return Class D                             | Fixed Income Based Mutual Fund  | 8,030                      | 94,673        |
| Pimco Small Cap Stock Plus Tr Cl D                    | Equity Based Mutual Fund  | 2,894                      | 19,362        |
| Pimco Strategic Global Govt Fd Inc                    | Equity Based Mutual Fund  | 302                        | 3,370         |
| Pimco Total Return Administrative Shs                 | Fixed Income Based Mutual Fund  | 2,441                      | 26,536        |
| Pimco Total Return Class D                            | Fixed Income Based Mutual Fund  | 11,151                     | 121,208       |
| Pimco Total Return Institutional Fund                 | Fixed Income Based Mutual Fund  | 52,961,046                 | 575,686,571   |
| Pioneer Strategic Income Class A                      | Fixed Income Based Mutual Fund  | 90                         | 958           |
| Powershares Db Commodity Index                        | Equity Based Mutual Fund  | 1,052                      | 28,236        |
| Powershares Db Multi Sector Commodity Tr              | Equity Based Mutual Fund  | 365                        | 10,081        |
| Powershares Db Multi Sector Commodity Tr              | Equity Based Mutual Fund  | 50                         | 2,694         |
| Powershares Db Multi Sector Commodity Tr              | Equity Based Mutual Fund  | 2,080                      | 60,070        |
| Powershares Db Multi Sector Commodity Tr              | Equity Based Mutual Fund  | 524                        | 28,532        |
| Powershares Db U S Dlr Index Tr                       | Equity Based Mutual Fund  | 6,750                      | 151,673       |
| Powershares Exchange Traded Fd Tr                     | Equity Based Mutual Fund  | 100                        | 2,253         |
| Powershares Exchange Traded Fd Tr                     | Equity Based Mutual Fund  | 1,210                      | 24,396        |
| Powershares Exchange Traded Fd Tr                     | Equity Based Mutual Fund  | 2,500                      | 45,500        |
| Powershares Exchange Traded Fd Tr                     | Equity Based Mutual Fund  | 500                        | 11,726        |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 1,201                      | 31,851        |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 100                        | 1,183         |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 939                        | 35,823        |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 602                        | 13,220        |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 200                        | 2,397         |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 141                        | 2,718         |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 1,181                      | 33,267        |
| Powershares Exchange Traded Fd Tr Dynamic             | Equity Based Mutual Fund  | 250                        | 6,073         |
| Powershares Exchange Traded Fd Tr Finl                | Equity Based Mutual Fund  | 2,739                      | 44,154        |
| Powershares Exchange Traded Fd Tr Ii                  | Equity Based Mutual Fund  | 1,388                      | 30,198        |
| Powershares Exchange Traded Fd Tr Ii                  | Equity Based Mutual Fund  | 602                        | 23,975        |

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|   |                          |       |        |
|---|--------------------------|-------|--------|
| Powershares Exchange Traded Fd Tr Ii        | Equity Based Mutual Fund | 300   | 8,610  |
| Powershares Exchange Traded Fd Tr Ii Cef    | Equity Based Mutual Fund | 300   | 7,053  |
| Powershares Exchange Traded Fd Tr Ii<br>S&P | Equity Based Mutual Fund | 1,000 | 28,032 |
| Powershares Exchange Traded Fd Tr Ii<br>S&P | Equity Based Mutual Fund | 200   | 6,306  |
| Powershares Exchange Traded Fd Tr Intl      | Equity Based Mutual Fund | 3,038 | 44,260 |
| Powershares Exchange Traded Fd Tr Listed    | Equity Based Mutual Fund | 6,400 | 51,136 |
| Powershares Exchange Traded Fd Tr<br>Nasdaq | Equity Based Mutual Fund | 600   | 20,721 |
| Powershares Exchange Traded Fd Tr<br>Wilder | Equity Based Mutual Fund | 4,400 | 22,308 |
| Powershares Exchange Traded Fd Tst<br>Large | Equity Based Mutual Fund | 201   | 3,947  |
| Powershares Ftse Rafi Us 1000               | Equity Based Mutual Fund | 1,480 | 80,778 |

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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Powershares Global Water Port                         | Equity Based Mutual Fund  | 400                        | 6,747         |
| Powershares Qqq Tr Unit Ser 1                         | Equity Based Mutual Fund  | 8,566                      | 478,243       |
| Powershares Xtf S&P 500 Low Volatility                | Equity Based Mutual Fund  | 502                        | 13,007        |
| Precious Metals Bullion Tr Unit                       | Equity Based Mutual Fund  | 150                        | 2,336         |
| Primecap Odyssey Agg Rensitive Growth Fund            | Equity Based Mutual Fund  | 9,852                      | 158,321       |
| Primecap Odyssey Growth Fund                          | Equity Based Mutual Fund  | 1,353                      | 20,219        |
| Proshares Tr Ii Proshares Ultra                       | Equity Based Mutual Fund  | 5,569                      | 231,954       |
| Proshares Tr Ii Proshares Ultra Dj                    | Equity Based Mutual Fund  | 45                         | 1,842         |
| Proshares Tr Ii Proshares Ultra Gold                  | Equity Based Mutual Fund  | 1,350                      | 106,664       |
| Proshares Tr Ii Proshares Ultrashort                  | Equity Based Mutual Fund  | 5,000                      | 79,350        |
| Proshares Tr Ii Proshares Ultrashort                  | Equity Based Mutual Fund  | 500                        | 19,345        |
| Proshares Tr Ii Proshares Ultrashort                  | Equity Based Mutual Fund  | 2,300                      | 45,563        |
| Proshares Tr Ii Proshares Ultrashort                  | Equity Based Mutual Fund  | 6,700                      | 136,345       |
| Proshares Tr Ii Vix Short-Term                        | Equity Based Mutual Fund  | 30                         | 2,272         |
| Proshares Tr Proshares Ultrapro                       | Equity Based Mutual Fund  | 8,000                      | 105,040       |
| Proshares Tr Proshares Ultrapro                       | Equity Based Mutual Fund  | 1,287                      | 77,413        |
| Proshares Tr Short High Yield                         | Equity Based Mutual Fund  | 100                        | 3,712         |
| Proshares Tr Short Msci Eafe Fd                       | Equity Based Mutual Fund  | 750                        | 38,625        |
| Proshares Tr Short Qqq Proshares                      | Equity Based Mutual Fund  | 164                        | 5,132         |
| Proshares Tr Short Real Estate Fd                     | Equity Based Mutual Fund  | 300                        | 10,287        |
| Proshares Tr Short Russell 2000                       | Equity Based Mutual Fund  | 200                        | 5,936         |
| Proshares Tr Short S&P 500 Proshares                  | Equity Based Mutual Fund  | 1,846                      | 74,597        |
| Proshares Tr Ultra Basic Materials                    | Equity Based Mutual Fund  | 1,120                      | 35,974        |
| Proshares Tr Ultra Consumer                           | Equity Based Mutual Fund  | 200                        | 10,586        |
| Proshares Tr Ultra Financials New                     | Equity Based Mutual Fund  | 300                        | 13,311        |
| Proshares Tr Ultra Gas Proshares                      | Equity Based Mutual Fund  | 500                        | 21,955        |
| Proshares Tr Ultra Midcap 400 Proshares               | Equity Based Mutual Fund  | 300                        | 16,608        |
| Proshares Tr Ultra Qqq Proshares                      | Equity Based Mutual Fund  | 1,200                      | 97,752        |
| Proshares Tr Ultra Real Estate New                    | Equity Based Mutual Fund  | 700                        | 35,700        |
| Proshares Tr Ultra S&P 500 Proshares                  | Equity Based Mutual Fund  | 500                        | 23,195        |
| Proshares Tr Ultra Short 30 Fd                        | Equity Based Mutual Fund  | 1,350                      | 20,669        |
| Proshares Tr Ultra Short 500 Fd                       | Equity Based Mutual Fund  | 11,040                     | 212,951       |
| Proshares Tr Ultra Utilities                          | Equity Based Mutual Fund  | 916                        | 50,922        |
| Proshares Tr Ultrapro Qqq                             | Equity Based Mutual Fund  | 430                        | 29,236        |
| Proshares Tr Ultrapro Short                           | Equity Based Mutual Fund  | 7,590                      | 99,581        |
| Proshares Tr Ultrapro Short Dow30                     | Equity Based Mutual Fund  | 590                        | 14,872        |
| Proshares Tr Ultrashort                               | Equity Based Mutual Fund  | 13                         | 771           |
| Proshares Tr Ultrashort                               | Equity Based Mutual Fund  | 1,300                      | 50,193        |
| Proshares Tr Ultrashort Basic                         | Equity Based Mutual Fund  | 200                        | 3,726         |
| Proshares Tr Ultrashort Lehman                        | Equity Based Mutual Fund  | 2,065                      | 37,315        |



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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Proshares Tr Ultrashort Msci                          | Equity Based Mutual Fund  | 100                        | 4,660         |
| Proshares Tr Ultrashort Qqq                           | Equity Based Mutual Fund  | 695                        | 31,365        |
| Proshares Tr Ultrashort Real                          | Equity Based Mutual Fund  | 200                        | 7,352         |
| Prospector Capital Appreciation                       | Equity Based Mutual Fund  | 2,217                      | 33,035        |
| Prudential Jennison Equity Income Cl A                | Equity Based Mutual Fund  | 4                          | 51            |
| Queens Road Small Cap Value Fund                      | Equity Based Mutual Fund  | 356                        | 6,383         |
| Rainier Core Equity                                   | Equity Based Mutual Fund  | 678                        | 16,143        |
| Retail Holdrs Tr Depository Rcpt                      | Equity Based Mutual Fund  | 100                        | 11,248        |
| Revenueshares Etf Tr Small Cap Fd                     | Equity Based Mutual Fund  | 300                        | 9,621         |
| Reynolds Blue Chip Growth                             | Equity Based Mutual Fund  | 69                         | 3,535         |
| Rice Hall James Sm Mid Cap Port Instl                 | Equity Based Mutual Fund  | 40,981                     | 508,986       |
| Roosevelt Multi-Cap                                   | Equity Based Mutual Fund  | 1,408                      | 20,607        |
| Royce Discovery Fund Service Class                    | Equity Based Mutual Fund  | 3,035                      | 15,542        |
| Royce Financial Svcs Fd Service Cl Sh                 | Equity Based Mutual Fund  | 380                        | 2,168         |
| Royce International Smaller Co Svcs Cl                | Equity Based Mutual Fund  | 9,350                      | 89,577        |
| Royce Special Equity                                  | Equity Based Mutual Fund  | 1,255                      | 24,717        |
| Royce Special Equity Svcs Cl Sh                       | Equity Based Mutual Fund  | 434                        | 8,531         |
| Royce Value Fund                                      | Equity Based Mutual Fund  | 2,977                      | 32,566        |
| Royce Value Tr Inc                                    | Equity Based Mutual Fund  | 400                        | 4,908         |
| Russell Exchange Traded Fds Tr                        | Equity Based Mutual Fund  | 200                        | 8,459         |
| Rydex Consumer Products Investor Cl                   | Equity Based Mutual Fund  | 584                        | 22,111        |
| Rydex Energy Investor Class                           | Equity Based Mutual Fund  | 429                        | 10,002        |
| Rydex Etf Tr Rydex S&P 500 Pure                       | Equity Based Mutual Fund  | 1,005                      | 27,942        |
| Rydex Etf Tr Rydex S&P 500 Pure                       | Equity Based Mutual Fund  | 500                        | 21,622        |
| Rydex Etf Tr Rydex S&P Midcap 400                     | Equity Based Mutual Fund  | 116                        | 9,104         |
| Rydex Etf Tr S&P 500 Equal                            | Equity Based Mutual Fund  | 1,130                      | 52,296        |
| Rydex Etf Tr S&P Equal Weight                         | Equity Based Mutual Fund  | 200                        | 11,106        |
| Rydex Etf Tr S&P Equal Weight                         | Equity Based Mutual Fund  | 50                         | 3,184         |
| Rydex Mid Cap Growth H Class                          | Equity Based Mutual Fund  | 23,171                     | 898,800       |
| Rydex Otc Investor Class                              | Equity Based Mutual Fund  | 3,289                      | 48,748        |
| S & P 500 Depository Receipt                          | Equity Based Mutual Fund  | 2,987                      | 374,917       |
| Schroder Intl Multi Cap Value Adv                     | Equity Based Mutual Fund  | 24,950                     | 189,622       |
| Schwab Strategic Tr Emerging Mkts Equity              | Equity Based Mutual Fund  | 2,019                      | 46,166        |
| Schwab Strategic Tr Intl Equity Etf                   | Equity Based Mutual Fund  | 2,064                      | 48,371        |
| Schwab Strategic Tr Us Large-Cap Etf                  | Equity Based Mutual Fund  | 2,254                      | 67,271        |
| Schwab Strategic Tr Us Reit Etf                       | Equity Based Mutual Fund  | 501                        | 13,490        |
| Schwab Strategic Tr Us Small-Cap Etf                  | Equity Based Mutual Fund  | 2,054                      | 67,451        |
| Schwab Strategic Tr Us Tips Etf                       | Equity Based Mutual Fund  | 180                        | 10,027        |
| Scout International                                   | Equity Based Mutual Fund  | 8,132                      | 227,456       |
| Scout Intl Discovery                                  | Equity Based Mutual Fund  | 241                        | 2,033         |





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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Scout Mid Cap   | Equity Based Mutual Fund  | 63,256                     | 804,613       |
| Sector Spdr Tr Shs Ben Int Basic                      | Equity Based Mutual Fund  | 1,251                      | 41,898        |
| Sector Spdr Tr Shs Ben Int Consumer                   | Equity Based Mutual Fund  | 938                        | 32,544        |
| Sector Spdr Tr Shs Ben Int Consumer                   | Equity Based Mutual Fund  | 4,143                      | 134,620       |
| Sector Spdr Tr Shs Ben Int Cyclical /                 | Equity Based Mutual Fund  | 848                        | 33,080        |
| Sector Spdr Tr Shs Ben Int Energy                     | Equity Based Mutual Fund  | 2,928                      | 202,423       |
| Sector Spdr Tr Shs Ben Int Financial                  | Equity Based Mutual Fund  | 8,658                      | 112,554       |
| Sector Spdr Tr Shs Ben Int Industrial                 | Equity Based Mutual Fund  | 1,310                      | 44,218        |
| Sector Spdr Tr Shs Ben Int Technology                 | Equity Based Mutual Fund  | 5,317                      | 135,323       |
| Sector Spdr Tr Shs Ben Int Utilities                  | Equity Based Mutual Fund  | 9,917                      | 356,797       |
| Semiconductor Holdrs Tr Dep Rcpt                      | Equity Based Mutual Fund  | 800                        | 24,440        |
| Sextant Intrnational Fund                             | Equity Based Mutual Fund  | 9,523                      | 135,696       |
| Sit Us Gov'T Secs                                     | Fixed Income Based Mutual Fund  | 4,715                      | 53,138        |
| Sound Mind Investing Balanced                         | Equity Based Mutual Fund  | 22,692                     | 219,208       |
| Sound Mind Investing Fund                             | Equity Based Mutual Fund  | 11,520                     | 122,573       |
| SouthernSun Small-Cap                                 | Equity Based Mutual Fund  | 8,582                      | 168,977       |
| Spartan Extended Market Index                         | Equity Based Mutual Fund  | 4,287                      | 152,017       |
| Spartan Intl Index Fid Advantage Class                | Equity Based Mutual Fund  | 3,997                      | 118,924       |
| Spartan Int'L Index Fund                              | Equity Based Mutual Fund  | 10,732                     | 319,274       |
| Spartan Total Market Index                            | Equity Based Mutual Fund  | 1,625                      | 58,682        |
| Spartan Us Eqty Indx Fid Advantage Class              | Equity Based Mutual Fund  | 5,741                      | 255,403       |
| Spartan Us Equity Index                               | Equity Based Mutual Fund  | 2,978                      | 132,497       |
| Spartan Us Treasury Mmkt                              | Fixed Income Based Mutual Fund  | 48,001                     | 48,001        |
| SPDR Dow Jones Indl Average Etf Tr Unit               | Equity Based Mutual Fund  | 2,074                      | 252,676       |
| SPDR Gold Tr Gold Shs                                 | Equity Based Mutual Fund  | 10,105                     | 1,535,859     |
| SPDR Index Shs Fds Dj Wilshire Intl                   | Equity Based Mutual Fund  | 1,288                      | 41,011        |
| SPDR Index Shs Fds S&P Bric 40 Etf                    | Equity Based Mutual Fund  | 404                        | 8,862         |
| SPDR Index Shs Fds S&P Emerging<br>Middle             | Equity Based Mutual Fund  | 111                        | 6,975         |
| SPDR Index Shs Fds S&P Intl Dividend                  | Equity Based Mutual Fund  | 1,290                      | 59,954        |
| SPDR Index Shs Fds Spdr S&P Emerging                  | Equity Based Mutual Fund  | 100                        | 4,695         |
| SPDR Index Shs Fds Spdr S&P Intl                      | Equity Based Mutual Fund  | 500                        | 15,655        |
| SPDR Index Shs Fds Spdr S&P Intl Health               | Equity Based Mutual Fund  | 106                        | 3,286         |
| SPDR S&P Midcap 400 Etf Tr Unit Ser 1                 | Equity Based Mutual Fund  | 115                        | 18,341        |
| SPDR Ser Tr Barclays Cap Conv Bd Etf                  | Equity Based Mutual Fund  | 617                        | 22,317        |
| SPDR Ser Tr Dj Wilshire Large                         | Equity Based Mutual Fund  | 301                        | 17,627        |
| SPDR Ser Tr Dj Wilshire Mid Cap                       | Equity Based Mutual Fund  | 39                         | 2,268         |
| SPDR Ser Tr Dj Wilshire Small                         | Equity Based Mutual Fund  | 237                        | 15,642        |
| SPDR Ser Tr Kbw Bk Etf                                | Equity Based Mutual Fund  | 739                        | 14,655        |
| SPDR Ser Tr Lehman 1-3 Month                          | Equity Based Mutual Fund  | 3,210                      | 147,114       |
| SPDR Ser Tr Lehman High Yield Bd Etf                  | Equity Based Mutual Fund  | 1,003                      | 38,575        |



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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| SPDR Ser Tr Lehman Long Term                          | Equity Based Mutual Fund  | 100                        | 7,010         |
| SPDR Ser Tr Lehman Long Term Cr Bd Etf                | Equity Based Mutual Fund  | 152                        | 5,997         |
| SPDR Ser Tr Morgan Stanley                            | Equity Based Mutual Fund  | 100                        | 5,877         |
| SPDR Ser Tr S&P Divid Etf                             | Equity Based Mutual Fund  | 3,413                      | 183,853       |
| SPDR Ser Tr S&P Homebuilders Etf                      | Equity Based Mutual Fund  | 2,603                      | 44,515        |
| SPDR Ser Tr S&P Oil & Gas                             | Equity Based Mutual Fund  | 1,232                      | 64,914        |
| SPDR Ser Tr S&P Retail Etf                            | Equity Based Mutual Fund  | 803                        | 42,198        |
| SPDR Ser Tr S&P Semiconductor                         | Equity Based Mutual Fund  | 80                         | 3,560         |
| Sprott Physical Gold Tr Units                         | Equity Based Mutual Fund  | 5,985                      | 82,593        |
| Sprott Physical Silver Trust Trust                    | Equity Based Mutual Fund  | 7,102                      | 95,380        |
| SPTN Inter Treas Bnd Fid Advantage Class              | Fixed Income Based Mutual Fund  | 13,158                     | 152,364       |
| SPTN Inter Treas Bnd Investor Class                   | Fixed Income Based Mutual Fund  | 8,825                      | 102,199       |
| SPTN Ln-Tm Treas Bnd Fid Advantage Class              | Fixed Income Based Mutual Fund  | 7,804                      | 101,220       |
| SPTN Ln-Tm Treas Bnd Investor Class                   | Fixed Income Based Mutual Fund  | 16,362                     | 212,215       |
| Steelpath Mlp Select 40 Fund Class Y                  | Equity Based Mutual Fund  | 1,867                      | 20,476        |
| Strategic Global Income Fd Inc                        | Equity Based Mutual Fund  | 1,700                      | 17,289        |
| Swedish Expt Cr Corp Elements Lkd To                  | Equity Based Mutual Fund  | 1,100                      | 11,160        |
| Swedish Expt Cr Corp Elements Lkd To                  | Equity Based Mutual Fund  | 1,100                      | 9,845         |
| Symons Value Instl                                    | Equity Based Mutual Fund  | 25,438                     | 268,371       |
| T. Rowe Price Balanced                                | Equity Based Mutual Fund  | 2,663                      | 50,441        |
| T. Rowe Price Cap Appreciation                        | Equity Based Mutual Fund  | 1,926                      | 39,719        |
| T. Rowe Price Equity Income                           | Equity Based Mutual Fund  | 233                        | 5,379         |
| T. Rowe Price Health Sciences                         | Equity Based Mutual Fund  | 195,890                    | 6,386,009     |
| T. Rowe Price Institutional Small-Cap Stock Fund      | Equity Based Mutual Fund  | 20,689,789                 | 279,105,248   |
| T. Rowe Price Media & Telecommunications              | Equity Based Mutual Fund  | 2,571                      | 120,614       |
| T. Rowe Price New American Growth                     | Equity Based Mutual Fund  | 2                          | 63            |
| TCW Emerging Markets Income Cl N                      | Fixed Income Based Mutual Fund  | 43,738                     | 461,874       |
| TCW Galileo Core Fixed Income Class N                 | Fixed Income Based Mutual Fund  | 128,127                    | 1,388,899     |
| TCW Galileo Emerging Mkts Income Cl I                 | Fixed Income Based Mutual Fund  | 30,339                     | 249,995       |
| TCW Galileo Income + Growth Cl N                      | Equity Based Mutual Fund  | 12,605                     | 128,949       |
| TCW Galileo Select Equities Class N                   | Equity Based Mutual Fund  | 12,069                     | 204,206       |
| TCW Galileo Total Return Mbs Class N                  | Fixed Income Based Mutual Fund  | 16,847                     | 167,965       |
| Telecom Holders Tr Depository Rcpt                    | Equity Based Mutual Fund  | 400                        | 11,456        |
| Templeton Emerging Markets Inc Fd Inc                 | Equity Based Mutual Fund  | 6,000                      | 93,420        |
| Templeton Global Bond Class A                         | Fixed Income Based Mutual Fund  | 11,444                     | 142,015       |
| Templeton Global Bond Class C                         | Fixed Income Based Mutual Fund  | 6,070                      | 75,450        |
| Templeton Global Income Fd Inc                        | Equity Based Mutual Fund  | 2,685                      | 25,371        |
| Templeton Russian Fund Inc                            | Equity Based Mutual Fund  | 400                        | 5,444         |

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|                                    |                          |     |        |
|------------------------------------|--------------------------|-----|--------|
| Teucium Commodity Tr Corn Fd Shs   | Equity Based Mutual Fund | 300 | 12,594 |
| Teucium Commodity Trust Wheat Fund | Equity Based Mutual Fund | 50  | 1,120  |

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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| The Appleseed Fund                                    | Equity Based Mutual Fund  | 14,687                     | 172,573       |
| The Delafield Fund                                    | Equity Based Mutual Fund  | 1,793                      | 48,270        |
| The Internet Fund                                     | Equity Based Mutual Fund  | 270                        | 9,776         |
| Third Avenue Value                                    | Equity Based Mutual Fund  | 4,467                      | 179,323       |
| Tip Turner Micro Cap Growth Instl                     | Equity Based Mutual Fund  | 7,905                      | 404,809       |
| Tocqueville Gold Fund                                 | Equity Based Mutual Fund  | 12,609                     | 901,264       |
| Tocqueville Intl Value                                | Equity Based Mutual Fund  | 3,417                      | 38,163        |
| Tortoise Pwr & Energy                                 | Equity Based Mutual Fund  | 256                        | 6,388         |
| Touchstone Large Cap Growth Cl I                      | Equity Based Mutual Fund  | 1,025                      | 25,984        |
| Touchstone Premium Yield Equity Fd Cl Y               | Equity Based Mutual Fund  | 2,117                      | 16,066        |
| Touchstone Sands Cap Sel Grwth Z                      | Equity Based Mutual Fund  | 10,279                     | 104,747       |
| Transamerica Focus Cl P                               | Equity Based Mutual Fund  | 13,593                     | 190,980       |
| Tributary Growth Oppt Instl                           | Equity Based Mutual Fund  | 9,835                      | 131,889       |
| Turner Emerging Growth Fund Instl                     | Equity Based Mutual Fund  | 299,685                    | 15,457,735    |
| Turner Int'L Growth Investor Cl                       | Equity Based Mutual Fund  | 1,865                      | 18,347        |
| Tweedy Brown Global Value Fund                        | Equity Based Mutual Fund  | 830                        | 18,133        |
| UBS Ag Jersey Branch E-Tracs Lkd Alerian              | Equity Based Mutual Fund  | 2,210                      | 89,936        |
| UBS Ag Jersey Brh E Tracs Lkd Bloomberg               | Equity Based Mutual Fund  | 2,400                      | 46,728        |
| UBS Ag Jersey Brh E Tracs Lkd To UBS                  | Equity Based Mutual Fund  | 250                        | 9,755         |
| UBS Ag Jersey Brh E Tracs Lkd To UBS                  | Equity Based Mutual Fund  | 150                        | 3,164         |
| UBS Ag Jersey Brh E Tracs Lkd UBS                     | Equity Based Mutual Fund  | 600                        | 16,602        |
| UBS Ag London Brh 2X Leveraged Long                   | Equity Based Mutual Fund  | 1,348                      | 23,577        |
| United Sts Heating Oil Fd Lp Unit                     | Equity Based Mutual Fund  | 2,034                      | 66,858        |
| United Sts Nat Gas Fd Lp Unit New                     | Equity Based Mutual Fund  | 13,417                     | 86,674        |
| United Sts Oil Fd Lp Units                            | Equity Based Mutual Fund  | 225                        | 8,575         |
| US Gold Shares  | Equity Based Mutual Fund  | 379                        | 4,776         |
| US World Gold   | Equity Based Mutual Fund  | 1,671                      | 22,026        |
| Value Line  | Equity Based Mutual Fund  | 6,439                      | 58,206        |
| Value Line Special Situation Inc                      | Equity Based Mutual Fund  | 3,037                      | 80,416        |
| Vanguard Target Retirement 2040 Fd                    | Target Date Mutual Fund   | 1,516                      | 31,087        |
| Vanguard Bd Index Fd Inc Intermediate                 | Equity Based Mutual Fund  | 406                        | 35,301        |
| Vanguard Bd Index Fd Inc Long Term Bd                 | Equity Based Mutual Fund  | 177                        | 16,308        |
| Vanguard Bd Index Fd Inc Short Term Bd                | Equity Based Mutual Fund  | 1,203                      | 97,290        |
| Vanguard Bd Index Fd Inc Total Bd Market              | Equity Based Mutual Fund  | 1,795                      | 149,985       |
| Vanguard Bond Index Short Term                        | Fixed Income Based Mutual Fund  | 28,381                     | 301,123       |
| Vanguard Bond Index Total Market                      | Fixed Income Based Mutual Fund  | 1,100                      | 12,099        |
| Vanguard Energy                                       | Equity Based Mutual Fund  | 1,393                      | 83,548        |
| Vanguard Equity Income                                | Equity Based Mutual Fund  | 1,325                      | 29,015        |
| Vanguard Fixed Inc High Yield Corp                    | Fixed Income Based Mutual Fund  | 4,883                      | 27,784        |

|  |                          |       |        |
|--|--------------------------|-------|--------|
| Vanguard Ftse All Wo Rld Ex Us Ind Inv<br>CI | Equity Based Mutual Fund | 2,642 | 41,104 |
|--|--------------------------|-------|--------|

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## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Vanguard Gnma   | Fixed Income Based Mutual Fund  | 3,629                      | 40,176        |
| Vanguard High Divid Yld Index Fd Inv Cl               | Equity Based Mutual Fund  | 2,133                      | 38,200        |
| Vanguard Index Fds Formerly Vanguard                  | Equity Based Mutual Fund  | 4,193                      | 243,172       |
| Vanguard Index Fds Mid-Cap Value Index                | Equity Based Mutual Fund  | 106                        | 5,491         |
| Vanguard Index Fds S&P 500 Etf Shs                    | Equity Based Mutual Fund  | 291                        | 16,739        |
| Vanguard Index Fds Vanguard Growth                    | Equity Based Mutual Fund  | 284                        | 17,542        |
| Vanguard Index Fds Vanguard Mid Cap                   | Equity Based Mutual Fund  | 1,956                      | 140,705       |
| Vanguard Index Fds Vanguard Small Cap                 | Equity Based Mutual Fund  | 275                        | 21,036        |
| Vanguard Index Fds Vanguard Small Cap                 | Equity Based Mutual Fund  | 1,206                      | 75,559        |
| Vanguard Index Fds Vanguard Small Cap                 | Equity Based Mutual Fund  | 796                        | 55,452        |
| Vanguard Index Fds Vanguard Value                     | Equity Based Mutual Fund  | 4,354                      | 228,558       |
| Vanguard Index Tr Vanguard Extended                   | Equity Based Mutual Fund  | 800                        | 41,472        |
| Vanguard Index Tr Vanguard Total Stk                  | Equity Based Mutual Fund  | 2,452                      | 157,679       |
| Vanguard Index Trust S&P 500 Port                     | Equity Based Mutual Fund  | 142                        | 16,496        |
| Vanguard Inflation Protected Secs                     | Fixed Income Based Mutual Fund  | 71,760                     | 1,012,539     |
| Vanguard Internatl Value Portfolio                    | Equity Based Mutual Fund  | 3,308                      | 88,101        |
| Vanguard Internatnal Explorer Investor                | Equity Based Mutual Fund  | 1,141                      | 14,628        |
| Vanguard Intl Equity Index Fd Inc                     | Equity Based Mutual Fund  | 2,901                      | 110,845       |
| Vanguard Intl Equity Index Fd Inc                     | Equity Based Mutual Fund  | 388                        | 18,442        |
| Vanguard Intl Equity Index Fd Inc                     | Equity Based Mutual Fund  | 973                        | 40,307        |
| Vanguard Intl Equity Index Fd Inc Ftse                | Equity Based Mutual Fund  | 1,565                      | 62,063        |
| Vanguard Intl Equity Index Fds Global                 | Equity Based Mutual Fund  | 609                        | 24,794        |
| Vanguard Intl Equity Index Fdsftse All                | Equity Based Mutual Fund  | 1,361                      | 105,534       |
| Vanguard Int'L Growth Portfolio                       | Equity Based Mutual Fund  | 1,444                      | 23,609        |
| Vanguard Long Term Corporate                          | Fixed Income Based Mutual Fund  | 1,494                      | 15,374        |
| Vanguard Mid Cap Index                                | Equity Based Mutual Fund  | 761                        | 14,947        |
| Vanguard Morgan Growth Admiral                        | Equity Based Mutual Fund  | 102,868                    | 5,571,329     |
| Vanguard Primecap Admiral                             | Equity Based Mutual Fund  | 482,676                    | 30,910,587    |
| Vanguard Reit Index Fund                              | Equity Based Mutual Fund  | 4,906                      | 94,450        |
| Vanguard Scottsdale Fds Vanguard Long                 | Equity Based Mutual Fund  | 670                        | 50,324        |
| Vanguard Scottsdale Fds Vanguard Russell              | Equity Based Mutual Fund  | 168                        | 9,833         |
| Vanguard Scottsdale Fds Vanguard Short                | Equity Based Mutual Fund  | 352                        | 27,368        |
| Vanguard Sector Index Fds Vanguard                    | Equity Based Mutual Fund  | 1,130                      | 92,050        |
| Vanguard Sector Index Fds Vanguard                    | Equity Based Mutual Fund  | 812                        | 81,834        |
| Vanguard Sector Index Fds Vanguard                    | Equity Based Mutual Fund  | 285                        | 17,419        |
| Vanguard Sector Index Fds Vanguard                    | Equity Based Mutual Fund  | 50                         | 3,069         |
| Vanguard Sector Index Fds Vanguard                    | Equity Based Mutual Fund  | 689                        | 53,013        |
| Vanguard Sector Index Fds Vanguard                    | Equity Based Mutual Fund  | 27                         | 1,669         |
| Vanguard Selected Value Fund                          | Equity Based Mutual Fund  | 1,582                      | 29,416        |
| Vanguard Short Term Corporate                         | Fixed Income Based Mutual Fund  | 6,754                      | 71,867        |





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Raytheon Savings and Investment Plan

Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Vanguard Small Cap Value Index                        | Equity Based Mutual Fund  | 12,254                     | 184,297       |
| Vanguard Specialized Portfolios Div                   | Equity Based Mutual Fund  | 7,294                      | 398,639       |
| Vanguard Star Fd Vanguard Total Intl                  | Equity Based Mutual Fund  | 45                         | 1,841         |
| Vanguard Target Ret Inc Fd Investor Cl                | Target Date Mutual Fund   | 2,168                      | 25,000        |
| Vanguard Tax Managed Fd Europe Pacific                | Equity Based Mutual Fund  | 10,878                     | 333,204       |
| Vanguard Total Intl Stock Index Fund                  | Equity Based Mutual Fund  | 3,114                      | 40,664        |
| Vanguard Total Stock Market                           | Equity Based Mutual Fund  | 7,844                      | 245,439       |
| Vanguard Utilities Income                             | Equity Based Mutual Fund  | 7,828                      | 120,703       |
| Vanguard Value Index                                  | Equity Based Mutual Fund  | 15,958                     | 326,653       |
| Vanguard Whitehall Fds High Dividend                  | Equity Based Mutual Fund  | 3,261                      | 147,607       |
| Vanguard Windsor Admiral                              | Equity Based Mutual Fund  | 100,006                    | 4,307,276     |
| Vanguard Windsor Ii                                   | Equity Based Mutual Fund  | 521                        | 13,427        |
| Vanguard World Fd Extended Duration                   | Equity Based Mutual Fund  | 1,441                      | 175,706       |
| Vanguard World Fd Mega Cap 300 Growth                 | Equity Based Mutual Fund  | 60                         | 2,886         |
| Vanguard World Fd Mega Cap 300 Index                  | Equity Based Mutual Fund  | 587                        | 25,237        |
| Vanguard/Wellesley Income                             | Fixed Income Based Mutual Fund  | 13,763                     | 315,588       |
| Vice Fund   | Equity Based Mutual Fund  | 715                        | 13,258        |
| Villere Balanced                                      | Equity Based Mutual Fund  | 1,086                      | 19,458        |
| Virtus Small Cap Sustainable Grwth I                  | Equity Based Mutual Fund  | 1,791                      | 21,273        |
| Walhausen Small Cap Value Fd                          | Equity Based Mutual Fund  | 23,055                     | 343,063       |
| Wasatch 1St Source Equity Fd                          | Equity Based Mutual Fund  | 5,671                      | 74,689        |
| Wasatch 1St Source Long/Short Fd                      | Equity Based Mutual Fund  | 1,915                      | 24,610        |
| Wasatch Core Growth                                   | Equity Based Mutual Fund  | 1,789                      | 64,696        |
| Wasatch Emerging Markets Small Cap Fd                 | Equity Based Mutual Fund  | 211,763                    | 467,995       |
| Wasatch Global Technology                             | Equity Based Mutual Fund  | 3,128                      | 49,077        |
| Wasatch Hoisington Us Treasury                        | Fixed Income Based Mutual Fund  | 2,936                      | 53,795        |
| Wasatch International Growth                          | Equity Based Mutual Fund  | 454                        | 8,061         |
| Wasatch International Opportunities Fd                | Equity Based Mutual Fund  | 9,290                      | 18,115        |
| Wasatch Small Cap Value                               | Equity Based Mutual Fund  | 2,907                      | 10,029        |
| Wasatch Strategic Income Fd                           | Fixed Income Based Mutual Fund  | 324                        | 2,740         |
| Washington Mutual Investors Class A                   | Equity Based Mutual Fund  | 171                        | 4,866         |
| Weitz Fixed Income Fund                               | Fixed Income Based Mutual Fund  | 4,045                      | 50,041        |
| Weitz Value   | Equity Based Mutual Fund  | 2,264                      | 68,195        |
| Wells Fargo Adv Dow Jones Trgt 2045 Inv               | Target Date Mutual Fund   | 1,830                      | 27,270        |
| Wells Fargo Advantage Global                          | Equity Based Mutual Fund  | 600                        | 4,554         |
| Wells Fargo Advtg Dj Target 2020 Invst                | Target Date Mutual Fund   | 441                        | 6,061         |
| Wells Fargo Growth Fund-Investor Class                | Equity Based Mutual Fund  | 61,136                     | 2,085,362     |
| Wells Fargo Intl Bd Fd Instl Cl                       | Fixed Income Based Mutual Fund  | 708,594                    | 8,042,539     |
| Wells Fargo Premier Large Co Grwth Inv                | Equity Based Mutual Fund  | 1,707                      | 15,758        |
| Wells Fargo Specialized Tech Z                        | Equity Based Mutual Fund  | 4,090                      | 28,631        |



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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party                                 | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value |
|---|---|----------------------------|---------------|
| Wellsfargo Discovery Fund-Investor CI   | Equity Based Mutual Fund  | 6,529                      | 150,762       |
| Westcore Internat'L Frontier  | Equity Based Mutual Fund  | 4,908                      | 71,405        |
| Westcore Plus Bond Fund   | Fixed Income Based Mutual Fund  | 2,453                      | 27,082        |
| Westcore Select   | Equity Based Mutual Fund  | 2,121                      | 39,689        |
| Western Asset Inflat Indexed Plus Bond Fi   | Fixed Income Based Mutual Fund  | 6                          | 75            |
| Western Asset Premier Bd Fd Shs   | Equity Based Mutual Fund  | 1,242                      | 19,816        |
| Westport Fund Class R   | Equity Based Mutual Fund  | 4,479                      | 104,178       |
| William Blair Mid Cap Grwth Fd CI N   | Equity Based Mutual Fund  | 7,458                      | 86,964        |
| Williston Basin/Mid North America Stk Fd  | Equity Based Mutual Fund  | 842                        | 4,562         |
| Wintergreen Fund  | Equity Based Mutual Fund  | 19,512                     | 274,922       |
| Wisdomtree Tr Diefa High Yielding Equity  | Equity Based Mutual Fund  | 250                        | 9,140         |
| Wisdomtree Tr Divid Top 100 Fd  | Equity Based Mutual Fund  | 587                        | 30,546        |
| Wisdomtree Tr Emerging Mkts   | Equity Based Mutual Fund  | 301                        | 12,457        |
| Wisdomtree Tr Emerging Mkts High  | Equity Based Mutual Fund  | 2,047                      | 104,947       |
| Wisdomtree Tr High Yielding Equity Fd   | Equity Based Mutual Fund  | 500                        | 21,460        |
| Wisdomtree Tr Intl Divid Top 100 Fd   | Equity Based Mutual Fund  | 370                        | 14,645        |
| Wisdomtree Tr Intl Real Estate Sector   | Equity Based Mutual Fund  | 605                        | 14,051        |
| Wisdomtree Tr Intl Smallcap Divid Fd  | Equity Based Mutual Fund  | 1,651                      | 72,179        |
| Wisdomtree Tr Japan Smallcap Divid Fd   | Equity Based Mutual Fund  | 115                        | 4,790         |
| Wisdomtree Tr Japaneseyen Fd  | Equity Based Mutual Fund  | 701                        | 23,807        |
| Wisdomtree Tr Largecap Divid Fd   | Equity Based Mutual Fund  | 932                        | 45,685        |
| Wisdomtree Tr Largecap Growth Fd  | Equity Based Mutual Fund  | 2,000                      | 72,654        |
| Wisdomtree Tr Smallcap Divid Fd   | Equity Based Mutual Fund  | 368                        | 16,532        |
| Wisdomtree Tr South African Rand Fd   | Equity Based Mutual Fund  | 600                        | 13,932        |
| Wisdomtree Tr Total Divid Fd  | Equity Based Mutual Fund  | 706                        | 34,637        |
| Yacktman Focused Fd   | Equity Based Mutual Fund  | 90,938                     | 1,707,824     |
| Yacktman Fund   | Equity Based Mutual Fund  | 26,054                     | 456,203       |
| Total Registered Investment Companies   |   |                            | 5,471,584,867 |
| Common Collective Trusts  |   |                            |               |
| Harris Associates Oakmark Global Collective Fund                                      | Equity Based Funds  | 17,832,737                 | 156,749,761   |
| Northern Trust Collective Aggregate Bond Index Fund - DC - Non-Lending                | Fixed Income Based Funds  | 2,256,513                  | 229,947,688   |
| Northern Trust Collective All Country World Index (ACWI) ex-US Fund - DC -Non-Lending | Equity Based Funds  | 4,638,226                  | 455,594,435   |
| Northern Trust Collective Russell 2000 Index Fund - DC - Non-Lending                  | Equity Based Funds  | 4,284,568                  | 439,219,675   |
| Northern Trust Collective S&P 500 Index Fund - DC - Non-Lending                       | Equity Based Funds  | 11,893,868                 | 1,169,143,471 |
| Total Common Collective Trusts  |   |                            | 2,450,655,030 |

|                               |                       |            |               |
|-------------------------------|-----------------------|------------|---------------|
| Raytheon Company Common Stock |                       |            |               |
| * Raytheon Company            | Raytheon Common Stock | 21,675,256 | 1,048,648,885 |

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## Raytheon Savings and Investment Plan

## Schedule H Line 4i - Schedule of Assets (Held at End of Year)

| Identity of Issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/Units/<br>Principal | Current Value    |
|---|---|----------------------------|------------------|
| Total Raytheon Company Common Stock                   |   |                            | 1,048,648,885    |
| Total Investments                                     |   |                            | 11,029,648,353   |
| * Participant Loans                                   | 3.25% - 10%   | —                          | 242,084,204      |
| Total Investments Including Participant Loans         |   |                            | \$11,271,732,557 |
| *Party in interest                                    |   |                            |                  |

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SIGNATURES

The Plan. 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.

Date: June 25, 2012

RAYTHEON SAVINGS AND INVESTMENT PLAN

By:                           /s/ Michael J. Wood  
                                  Michael J. Wood  
                                  Vice President, Controller and Chief Accounting Officer  
                                  Principal Accounting Officer

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EXHIBIT INDEX

23.1 Consent of PricewaterhouseCoopers LLP, Independent Registered Public Accounting Firm.

