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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO  
 Form 13F-HR  
 July 23, 2012

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 30, 2012

Report type: 13F Holdings Report

Institutional Investment Manager Filing this Report:

Name: Lockheed Martin Investment Management Company  
 6901 Rockledge Drive, 4th Floor  
 Bethesda, MD 20817

13F File Number #28-2847

Person signing this report on behalf of Reporting Manager:

Name: Christopher K. Li  
 Title: President and Chief Investment Officer  
 Phone: 301-571-7123

Signature, Place, and Date of Signing:

Christopher K. Li, Bethesda, MD July 23, 2012

I am signing this report as required by the Securities Exchange Act of 1934.

FORM 13F  
 June 30, 2012

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE				
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DSCRETN	INVSTMT MA
ALEXION PHARMACEUTICALS, INC.	COM	015351109	2979	30000	SH	SOLE	
ALLERGAN INC.	COM	018490102	2930	31657	SH	SOLE	
AMERISOURCE BERGEN CORP	COM	03073E105	1713	43545	SH	SOLE	
APPLE INC	COM	037833100	9811	16800	SH	SOLE	
AT&T INC	COM	00206R102	8237	231000	SH	SOLE	
BALTIC TRADING	COM	Y0553W103	124	36131	SH	SOLE	
BIOMARIN PHARMAC.	COM	09061G101	1156	29200	SH	SOLE	
BRISTOL MYERS SQUIBB	COM	110122108	2696	75000	SH	SOLE	
BROADCOM CORP - CL A	COM	111320107	1350	40000	SH	SOLE	
CATERPILLAR INC	COM	149123101	425	5000	SH	SOLE	
CHEVRON	COM	166764100	13926	132000	SH	SOLE	
CITRIX SYSTEM	COM	177376100	2938	35000	SH	SOLE	
DEVON ENERGY CORP	COM	25179M103	580	10000	SH	SOLE	
EOG RESOURCES, INC.	COM	26875P101	451	5000	SH	SOLE	
EXPRESS SCRIPTS, INC	COM	302182100	1675	30000	SH	SOLE	
EXXON	COM	30231G102	26356	308000	SH	SOLE	
GENERAL ELECTRIC CO.	COM	369604103	13463	646000	SH	SOLE	

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GOOGLE INC - CL A	COM	38259P508	812	1400	SH	SOLE
HOLOGIC, INC.	COM	436440101	2214	122723	SH	SOLE
INTEL CORP	COM	458140100	1599	60000	SH	SOLE
INTERNATIONAL BUSINESS MACHINE	COM	459200101	8801	45000	SH	SOLE
INTUTIVE SURGICAL, INC.	COM	46120E602	831	1500	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	2365	35000	SH	SOLE
MAKO SURGICAL CORP	COM	560879108	986	38500	SH	SOLE
MICROSOFT CORP	COM	594918104	8015	262000	SH	SOLE
OPENTABLE INC.	COM	68372A104	9452	210000	SH	SOLE
ORACLE CORP	COM	68389X105	2168	73000	SH	SOLE
PFIZER	COM	717081103	3450	150000	SH	SOLE
UNITEDHEALTH GROUP	COM	91324P102	775	13245	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	5644	127000	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	98455	2831600	SH	SOLE
DB COMMODITY INDEX FUND	ETF	73935S105	34070	1323123	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	18902	294600	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	92332	2109000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	43711	658600	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	120944	8264000	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	92413	2431600	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	69635	1952200	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	25042	709600	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	127171	4427200	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	28889	781000	SH	SOLE
VANGUARD EAFE ETF	ETF	921943858	61082	1934800	SH	SOLE
VANGUARD EMERGING MARKET	ETF	922042858	17573	440100	SH	SOLE