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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

April 25, 2012

United States  
Securities and Exchange Commission  
Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 31, 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 April 25, 2012

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

FORM 13F  
March 31, 2012

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					O
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	
AGILENT TECHNOLOGY	COM	00846U101	1674	37600	SH		SOLE	
ALEXION PHARMACEUTICALS, INC.	COM	015351109	2786	30000	SH		SOLE	
ALLERGAN INC.	COM	018490102	3569	37400	SH		SOLE	
APPLE INC	COM	037833100	6715	11200	SH		SOLE	
AT&T INC	COM	00206R102	12211	391000	SH		SOLE	
BALTIC TRADING	COM	Y0553W103	150	36131	SH		SOLE	
BRISTOL MYERS SQUIBB	COM	110122108	2700	80000	SH		SOLE	
CITRIX SYSTEM	COM	177376100	1862	23600	SH		SOLE	
EXXON	COM	30231G102	13270	153000	SH		SOLE	
FOREST LABORATORIES	COM	345838106	3469	100000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	923	1440	SH		SOLE	
HOLOGIC, INC.	COM	436440101	1552	72000	SH		SOLE	
HUMAN GENOME SCIENCES	COM	444903108	536	65000	SH		SOLE	
ILLUMINA, INC	COM	452327109	1315	25000	SH		SOLE	
INFORMATICA CORP	COM	45666Q102	2645	50000	SH		SOLE	

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INTUITIVE SURGICAL, INC.	COM	46120E602	1679	3100	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	3958	60000	SH	SOLE
JUNIPER NETWORKS	COM	48203R104	4576	200000	SH	SOLE
LINKEDIN CORP	COM	53578A108	510	5000	SH	SOLE
OPENTABLE INC.	COM	68372A104	9106	225000	SH	SOLE
SHIRE PLC-ADR	COM	82481R106	2369	25000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	4396	115000	SH	SOLE
VMWARE INC-CLASS A	COM	928563402	1348	12000	SH	SOLE
YUM BRANDS INC	COM	988498101	1196	16800	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	95172	2792600	SH	SOLE
DB COMMODITY INDEX FUND	ETF	73935S105	29579	1027060	SH	SOLE
ISHARE MSCI EMERGING MARKET IN	ETF	464287234	19969	465000	SH	SOLE
MARKET VECTORS GOLD MINERS	ETF	57060U100	495	10000	SH	SOLE
MID-CAP INDEX	ETF	78467Y107	1988	11000	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	53067	785600	SH	SOLE
PROSHARES ULTRAPRO S&P 500 ETF	ETF	74347X864	3392	40000	SH	SOLE
RUSSELL 2000 INDEX FUND	ETF	464287655	2070	25000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	93968	2084000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	73989	1031200	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	128161	8114000	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	84833	2255600	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	85276	2279200	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	28378	767600	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	111417	3694200	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	26915	768000	SH	SOLE
SPDR GOLD TRUST	ETF	78463V107	334291	2062000	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	5351	38000	SH	SOLE
VANGUARD EAFE ETF	ETF	921943858	61741	1814300	SH	SOLE
VANGUARD EMERGING MARKET	ETF	922042858	19817	455875	SH	SOLE