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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

October 23, 2012

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 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 October 23, 2012

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

FORM 13F  
 September 30, 2012

| NAME OF ISSUER                 | TITLE OF CLASS | CUSIP     | FORM 13F INFORMATION TABLE |                    |            |              |                    | O |
|--------------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|--------------------|---|
|                                |                |           | VALUE<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN |   |
| ALEXION PHARMACEUTICALS, INC.  | COM            | 015351109 | 1144                       | 10000              | SH         |              | SOLE               |   |
| ALLERGAN INC.                  | COM            | 018490102 | 9891                       | 108000             | SH         |              | SOLE               |   |
| APPLE INC                      | COM            | 037833100 | 12675                      | 19000              | SH         |              | SOLE               |   |
| AT&T INC                       | COM            | 00206R102 | 6861                       | 182000             | SH         |              | SOLE               |   |
| BALTIC TRADING                 | COM            | Y0553W103 | 117                        | 36131              | SH         |              | SOLE               |   |
| CHEVRON                        | COM            | 166764100 | 4196                       | 36000              | SH         |              | SOLE               |   |
| EXXON                          | COM            | 30231G102 | 13992                      | 153000             | SH         |              | SOLE               |   |
| FRONTLINE LTD.                 | COM            | G3682E127 | 72                         | 18736              | SH         |              | SOLE               |   |
| GENERAL ELECTRIC CO.           | COM            | 369604103 | 7063                       | 311000             | SH         |              | SOLE               |   |
| GOOGLE INC - CL A              | COM            | 38259P508 | 1056                       | 1400               | SH         |              | SOLE               |   |
| INTEL CORP                     | COM            | 458140100 | 1359                       | 60000              | SH         |              | SOLE               |   |
| INTERNATIONAL BUSINESS MACHINE | COM            | 459200101 | 4356                       | 21000              | SH         |              | SOLE               |   |
| JP MORGAN                      | COM            | 46625H100 | 7286                       | 180000             | SH         |              | SOLE               |   |
| MICROSOFT CORP                 | COM            | 594918104 | 2440                       | 82000              | SH         |              | SOLE               |   |
| OPENTABLE INC.                 | COM            | 68372A104 | 2496                       | 60000              | SH         |              | SOLE               |   |

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|                                |     |           |        |         |    |      |
|--------------------------------|-----|-----------|--------|---------|----|------|
| ORACLE CORP                    | COM | 68389X105 | 2297   | 73000   | SH | SOLE |
| VERIZON COMMUNICATION INC.     | COM | 92343V104 | 3919   | 86000   | SH | SOLE |
| CONSUMER STAPLES SPDR          | ETF | 81369Y308 | 101442 | 2831600 | SH | SOLE |
| DB COMMODITY INDEX FUND        | ETF | 73935S105 | 33754  | 1176901 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES     | ETF | 73935A104 | 20201  | 294600  | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 98680  | 2109000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY      | ETF | 81369Y506 | 75462  | 1027600 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL   | ETF | 81369Y605 | 128836 | 8264000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 100003 | 2492600 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL  | ETF | 81369Y704 | 77451  | 2120200 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS   | ETF | 81369Y100 | 28579  | 776600  | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY  | ETF | 81369Y803 | 150031 | 4867200 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES   | ETF | 81369Y886 | 28421  | 781000  | SH | SOLE |
| VANGUARD EAFE ETF              | ETF | 921943858 | 57736  | 1755950 | SH | SOLE |
| VANGUARD EMERGING MARKET       | ETF | 922042858 | 46265  | 1108950 | SH | SOLE |