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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

April 27, 2011

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 31, 2011

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 27, 2011

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

FORM 13F  
 March 31, 2011

| 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>DCRETN |   |
| ALEXION PHARMACEUTICALS, INC. | COM            | 015351109 | 1480                       | 15000              | SH         |              | SOLE              |   |
| ALLERGAN INC.                 | COM            | 018490102 | 7940                       | 111800             | SH         |              | SOLE              |   |
| AMAZON.COM INC.               | COM            | 023135106 | 1045                       | 5800               | SH         |              | SOLE              |   |
| AT&T INC                      | COM            | 00206R102 | 6428                       | 210000             | SH         |              | SOLE              |   |
| CISCO SYSTEMS INC             | COM            | 17275R102 | 2477                       | 144440             | SH         |              | SOLE              |   |
| COVIDIEN                      | COM            | G2554F113 | 2597                       | 50000              | SH         |              | SOLE              |   |
| ELECTRONIC ARTS               | COM            | 285512109 | 2148                       | 110000             | SH         |              | SOLE              |   |
| EXXON                         | COM            | 30231G102 | 9338                       | 111000             | SH         |              | SOLE              |   |
| GENERAL ELECTRIC CO.          | COM            | 369604103 | 4010                       | 200000             | SH         |              | SOLE              |   |
| GOOGLE INC - CL A             | COM            | 38259P508 | 6452                       | 10996              | SH         |              | SOLE              |   |
| INTEL CORP                    | COM            | 458140100 | 4116                       | 203960             | SH         |              | SOLE              |   |
| INTUTIVE SURGICAL, INC.       | COM            | 46120E602 | 4002                       | 12000              | SH         |              | SOLE              |   |
| MERCK & CO. INC.              | COM            | 58933Y105 | 3004                       | 91000              | SH         |              | SOLE              |   |
| MICROSOFT CORP                | COM            | 594918104 | 4392                       | 173000             | SH         |              | SOLE              |   |
| ORACLE CORP                   | COM            | 68389X105 | 8024                       | 240000             | SH         |              | SOLE              |   |
| PETROLEO BRASILEIRO S.A.-ADR  | COM            | 71654V408 | 20215                      | 500000             | SH         |              | SOLE              |   |

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|                                |     |           |        |          |    |      |
|--------------------------------|-----|-----------|--------|----------|----|------|
| VERIZON COMMUNICATION INC.     | COM | 92343V104 | 7323   | 190000   | SH | SOLE |
| VMWARE INC-CLASS A             | COM | 928563402 | 2446   | 30000    | SH | SOLE |
| YUM BRANDS INC                 | COM | 988498101 | 4213   | 82000    | SH | SOLE |
| CONSUMER STAPLES SPDR          | ETF | 81369Y308 | 77538  | 2591500  | SH | SOLE |
| IPATH MSCI INDIA INDEX         | ETF | 06739F291 | 8728   | 120000   | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES     | ETF | 73935A104 | 67050  | 1167500  | SH | SOLE |
| OIL SERVICES HOLDRs            | ETF | 678002106 | 9862   | 60000    | SH | SOLE |
| RUSSELL 2000 INDEX FUND        | ETF | 464287655 | 53195  | 632000   | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 95672  | 2450000  | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY      | ETF | 81369Y506 | 117232 | 1470000  | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL   | ETF | 81369Y605 | 197431 | 12045800 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 82775  | 2500000  | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL  | ETF | 81369Y704 | 102147 | 2712000  | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS   | ETF | 81369Y100 | 35738  | 893000   | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY  | ETF | 81369Y803 | 66355  | 2546000  | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES   | ETF | 81369Y886 | 13608  | 427000   | SH | SOLE |
| SPDR-S&P 500 INDEX             | ETF | 78462F103 | 5436   | 41000    | SH | SOLE |