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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

April 25, 2013

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 31, 2013

Report type: 13F Holdings Report

Institutional Investment Manager Filing this Report:

Name: Lockheed Martin Investment Management Company  
 6901 Rockledge Drive, 9th 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, 2013

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

FORM 13F  
 March 31, 2013

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	1742	41500	SH		SOLE	
ALLERGAN INC.	COM	018490102	7144	64000	SH		SOLE	
APPLE INC	COM	037833100	13590	30700	SH		SOLE	
AT&T INC	COM	00206R102	5159	140600	SH		SOLE	
BROADCOM CORP - CL A	COM	111320107	7213	208000	SH		SOLE	
CHEVRON	COM	166764100	2020	17000	SH		SOLE	
EXXON	COM	30231G102	11534	128000	SH		SOLE	
FRONTLINE LTD.	COM	G3682E127	47	20000	SH		SOLE	
GENERAL ELECTRIC CO.	COM	369604103	11347	490800	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	1048	1320	SH		SOLE	
HUMANA INC	COM	444859102	10056	145500	SH		SOLE	
INTEL CORP	COM	458140100	1237	56640	SH		SOLE	
INTERNATIONAL BUSINESS MACHINE	COM	459200101	4228	19820	SH		SOLE	
INVENSENSE, INC.	COM	46123D205	801	75000	SH		SOLE	
JP MORGAN	COM	46625H100	8068	170000	SH		SOLE	

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LONGTOP FINANCIAL ADR	COM	543189108	0	94200	SH	SOLE
MERCK & CO. INC.	COM	58933Y105	7116	161000	SH	SOLE
MICROSOFT CORP	COM	594918104	2214	77400	SH	SOLE
OPENTABLE INC.	COM	68372A104	3653	58000	SH	SOLE
PERRIGO CO	COM	714290103	1069	9000	SH	SOLE
PVTPL GDR LEVANESE CO FOR DEV	COM	522386101	519	42264	SH	SOLE
QUALCOMM INC	COM	747525103	5020	75000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	2875	58500	SH	SOLE
WARNER CHILCOTT	COM	G94368100	2439	180000	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	106727	2683600	SH	SOLE
DB COMMODITY INDEX FUND	ETF	73935S105	41425	1516851	SH	SOLE
ISHARES CORE MSCI EMERGING MKT	ETF	46434G103	52405	1032400	SH	SOLE
ISHARES CORE S&P MIDCAP ETF	ETF	464287507	13180	114537	SH	SOLE
ISHARES RUSSELL 2000 VALUE	ETF	464287630	13093	156228	SH	SOLE
ISHARES S&P 500 VALUE INDEX	ETF	464287408	13058	176932	SH	SOLE
ISHARES S&P MIDCAP 400/GROWTH	ETF	464287606	13072	102017	SH	SOLE
ISHARES S&P NORTH AMER NATURAL	ETF	464287374	90364	2227355	SH	SOLE
MID-CAP INDEX	ETF	78467Y107	23908	114000	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	19181	278100	SH	SOLE
RUSSELL 2000 INDEX FUND	ETF	464287655	6044	64000	SH	SOLE
SELECT SECTOR SPDR-AGRICULTURE	ETF	57060U605	79221	1463000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	103217	1947500	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	78303	987300	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	179960	9883000	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	105940	2302600	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	85115	2038200	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	28417	725300	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	145635	4811200	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	138297	3537007	SH	SOLE
SPDR S&P METALS&MINING	ETF	78464A755	2625	65000	SH	SOLE
SPDR S&P OIL & GAS EXPLORATION	ETF	78464A730	47212	780500	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	40108	256000	SH	SOLE
VANGUARD EAFE ETF	ETF	921943858	63969	1755950	SH	SOLE