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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO  
 Form 13F-HR  
 July 26, 2010

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 30, 2010

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: Jeffrey A. Sharpe  
 Title: President  
 Phone: 301-571-7130

Signature, Place, and Date of Signing:

Jeffrey A. Sharpe, Bethesda, MD July 26, 2010

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

FORM 13F  
 June 30, 2010

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					O
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	
ALEXION PHARMACEUTICALS, INC.	COM	015351109	1945	38000	SH		SOLE	
ALTRIA GROUP INC.	COM	02209S103	1703	85000	SH		SOLE	
AMAZON.COM INC.	COM	023135106	2163	19800	SH		SOLE	
APPLE INC	COM	037833100	5332	21200	SH		SOLE	
AT&T INC	COM	00206R102	12143	502000	SH		SOLE	
BAXTER INTERNATIONAL	COM	071813109	211	5200	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	12561	589440	SH		SOLE	
CITRIX SYSTEM	COM	177376100	10460	247700	SH		SOLE	
DELL INC.	COM	24702R101	1447	120000	SH		SOLE	
EXPRESS SCRIPTS, INC	COM	302182100	7034	149600	SH		SOLE	
EXXON	COM	30231G102	14039	246000	SH		SOLE	
GENERAL ELECTRIC CO.	COM	369604103	7210	500000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	6494	14596	SH		SOLE	
INTEL CORP	COM	458140100	7274	373960	SH		SOLE	
JOHNSON & JOHNSON	COM	478160104	2297	38900	SH		SOLE	
MICROSOFT CORP	COM	594918104	14956	650000	SH		SOLE	

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ORACLE CORP	COM	68389X105	6009	280000	SH	SOLE
PEPSICO	COM	713448108	1828	30000	SH	SOLE
PFIZER	COM	717081103	998	70000	SH	SOLE
PROCTOR&GAMBLE CO.	COM	742718109	1799	30000	SH	SOLE
STRYKER CORP	COM	863667101	701	14000	SH	SOLE
TEVA PHARMACEUTICAL-SP ADR	COM	881624209	1768	34000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	3691	131738	SH	SOLE
WALMART	COM	931142103	3461	72000	SH	SOLE
YUM BRANDS INC	COM	988498101	2928	75000	SH	SOLE
ZIMMER HOLDINGS, INC.	COM	98956P102	757	14000	SH	SOLE
CHINA LIFE INSURANCE (2628.hk)	COM	6718976	1882	423000	SH	SOLE
CHINA MOBILE LTD (941.hk)	COM	6073556	4650	463000	SH	SOLE
YANZHOU COAL (1171.hk)	COM	6109893	2352	1200000	SH	SOLE
ISHARE FTSE/A50 CHINA TRACKER(	ETF	B04V406	6533	4431700	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	62794	2462500	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	6400	100000	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	13197	309000	SH	SOLE
OIL SERVICES HOLDRs	ETF	678002106	22714	240000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	74573	2560000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	46451	935000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	170841	12370800	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	75999	2695000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	71455	2605000	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	24398	860000	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	46206	2265000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	26282	930000	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	31585	306000	SH	SOLE