

Edgar Filing: LOCKHEED MARTIN INVESTMENT MANAGEMENT CO - Form 13F-HR

LOCKHEED MARTIN INVESTMENT MANAGEMENT CO
 Form 13F-HR
 February 03, 2009

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 31, 2008

Report type: 13F Holdings Report

Institutional Investment Manager Filing this Report:

Name: Lockheed Martin Investment Management Company
 6550 Rock Spring Drive, Suite 400
 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 February 3, 2009

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

FORM 13F
 December 31, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | |
|--------------------------------|----------------|-----------|----------------------------|--------------------|-----------------|-----------------|---------------|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ DSCRETN | INVSTMT MA |
| ACCENTURE LTD | COM | G1150G111 | 2492 | 76000 | SH | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 769 | 15000 | SH | SOLE | |
| APPLE INC | COM | 037833100 | 853 | 10000 | SH | SOLE | |
| AT&T INC | COM | 00206R102 | 8265 | 290000 | SH | SOLE | |
| CHINA LIFE INSURANCE CO-ADR | COM | 16939P106 | 557 | 12000 | SH | SOLE | |
| CISCO SYSTEMS INC | COM | 17275R102 | 2771 | 170000 | SH | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 2769 | 9000 | SH | SOLE | |
| INTEL CORP | COM | 458140100 | 4984 | 340000 | SH | SOLE | |
| JOHNSON & JOHNSON | COM | 478160104 | 359 | 6000 | SH | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 9234 | 475000 | SH | SOLE | |
| ORACLE CORP | COM | 68389X105 | 7978 | 450000 | SH | SOLE | |
| TOLL BROTHERS, INC | COM | 889478103 | 1714 | 80000 | SH | SOLE | |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 5661 | 167000 | SH | SOLE | |
| CHINA LIFE INSURANCE (2628.hk) | COM | 6718976 | 2872 | 945000 | SH | SOLE | |
| CHINA MOBILE LTD (941.hk) | COM | 6073556 | 2831 | 282000 | SH | SOLE | |
| HK AIRCRAFT ENGINEERING CO LTD | COM | 6435264 | 776 | 94400 | SH | SOLE | |
| PETROCHINA CO LTD (857.hk) | COM | 6226576 | 1630 | 1860000 | SH | SOLE | |

Edgar Filing: LOCKHEED MARTIN INVESTMENT MANAGEMENT CO - Form 13F-HR

| | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|------|
| ISHARE FTSE/A50 CHINA TRACKER(| ETF | B04V406 | 2455 | 2311700 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 49530 | 2075000 | SH | SOLE |
| ISHARES DJ US CNSMER SERVICE | ETF | 464287580 | 12992 | 306700 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 17213 | 798000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 47531 | 995000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 45260 | 3615000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 54958 | 2070000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 32273 | 1378000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHONOLGY | ETF | 81369Y803 | 13407 | 870000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 16837 | 580000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 40879 | 453000 | SH | SOLE |