

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

LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

November 05, 2008

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 30, 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 November 5, 2008

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

FORM 13F
 September 30, 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 | 2888 | 76000 | SH | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 7785 | 107000 | SH | SOLE | |
| AMERICA MOVIL - ADR SERIES L | COM | 02364W105 | 1159 | 25000 | SH | SOLE | |
| APPLE INC | COM | 037833100 | 4546 | 40000 | SH | SOLE | |
| AT&T INC | COM | 00206R102 | 8097 | 290000 | SH | SOLE | |
| CATERPILLAR INC | COM | 149123101 | 4172 | 70000 | SH | SOLE | |
| CHINA LIFE INSURANCE CO-ADR | COM | 16939P106 | 1390 | 25000 | SH | SOLE | |
| CISCO SYSTEMS INC | COM | 17275R102 | 3835 | 170000 | SH | SOLE | |
| FREEMPORT-MCMORAN COPPER | COM | 35671D857 | 512 | 9000 | SH | SOLE | |
| GENERAL CABLE CORP | COM | 369300108 | 413 | 11600 | SH | SOLE | |
| GENERAL ELECTRIC CO. | COM | 369604103 | 1275 | 50000 | SH | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 5252 | 13000 | SH | SOLE | |
| HARLEY-DAVIDSON INC | COM | 412822108 | 373 | 10000 | SH | SOLE | |
| INTEL CORP | COM | 458140100 | 6368 | 340000 | SH | SOLE | |
| JOHNSON & JOHNSON | COM | 478160104 | 416 | 6000 | SH | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 11877 | 445000 | SH | SOLE | |
| ORACLE CORP | COM | 68389X105 | 11577 | 570000 | SH | SOLE | |

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

| | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|------|
| RESEARCH IN MOTION | COM | 760975102 | 683 | 10000 | SH | SOLE |
| TOLL BROTHERS, INC | COM | 889478103 | 6055 | 240000 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 5359 | 167000 | SH | SOLE |
| CHINA LIFE INSURANCE (2628.hk) | COM | 6718976 | 3239 | 881000 | SH | SOLE |
| CHINA MOBILE LTD (941.hk) | COM | 6073556 | 2793 | 282000 | SH | SOLE |
| PETROCHINA CO LTD (857.hk) | COM | 6226576 | 1916 | 1860000 | SH | SOLE |
| ISHARE FTSE/A50 CHINA TRACKER(| ETF | B04V406 | 1508 | 1113300 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 42090 | 1525000 | SH | SOLE |
| ISHARE MSCI BRAZIL INDEX FUND | ETF | 464286400 | 54405 | 966175 | SH | SOLE |
| ISHARES DJ US CNSMER SERVICE | ETF | 464287580 | 16249 | 306700 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 22264 | 798000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 49690 | 785000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 113274 | 5695000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 63706 | 2120000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 22977 | 746000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHONOLGY | ETF | 81369Y803 | 13002 | 655000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 35224 | 1060000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 37929 | 327000 | SH | SOLE |
| XINHAU/CHINA 25 INDEX | ETF | 464287184 | 32436 | 941000 | SH | SOLE |