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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 (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT 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