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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

October 20, 2011

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 30, 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 October 20, 2011

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

FORM 13F  
 September 30, 2011

| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | FORM 13F INFORMATION TABLE |                    |            |              |                   | O |
|-------------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|-------------------|---|
|                               |                |           | VALUE<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DCRETN |   |
| ALEXION PHARMACEUTICALS, INC. | COM            | 015351109 | 1281                       | 20000              | SH         |              | SOLE              |   |
| ALLERGAN INC.                 | COM            | 018490102 | 3789                       | 46000              | SH         |              | SOLE              |   |
| AMAZON.COM INC.               | COM            | 023135106 | 1081                       | 5000               | SH         |              | SOLE              |   |
| AT&T INC                      | COM            | 00206R102 | 9982                       | 350000             | SH         |              | SOLE              |   |
| CARDINAL HEALTH               | COM            | 14149Y108 | 1047                       | 25000              | SH         |              | SOLE              |   |
| CHEVRON                       | COM            | 166764100 | 5370                       | 58000              | SH         |              | SOLE              |   |
| CISCO SYSTEMS INC             | COM            | 17275R102 | 3875                       | 250000             | SH         |              | SOLE              |   |
| ELECTRONIC ARTS               | COM            | 285512109 | 1636                       | 80000              | SH         |              | SOLE              |   |
| EXXON                         | COM            | 30231G102 | 15543                      | 214000             | SH         |              | SOLE              |   |
| GOOGLE INC - CL A             | COM            | 38259P508 | 927                        | 1800               | SH         |              | SOLE              |   |
| INTUTIVE SURGICAL, INC.       | COM            | 46120E602 | 729                        | 2000               | SH         |              | SOLE              |   |
| LONGTOP FINANCIAL ADR         | COM            | 543189108 | 20                         | 94200              | SH         |              | SOLE              |   |
| PFIZER                        | COM            | 717081103 | 1945                       | 110000             | SH         |              | SOLE              |   |
| VERIZON COMMUNICATION INC.    | COM            | 92343V104 | 7949                       | 216000             | SH         |              | SOLE              |   |
| YUM BRANDS INC                | COM            | 988498101 | 1037                       | 21000              | SH         |              | SOLE              |   |
| CONSUMER STAPLES SPDR         | ETF            | 81369Y308 | 91649                      | 3090000            | SH         |              | SOLE              |   |

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|                                |     |           |        |         |    |      |
|--------------------------------|-----|-----------|--------|---------|----|------|
| DB COMMODITY INDEX FUND        | ETF | 73935S105 | 11757  | 456600  | SH | SOLE |
| IPATH MSCI INDIA INDEX         | ETF | 06739F291 | 5383   | 100000  | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES     | ETF | 73935A104 | 36481  | 695000  | SH | SOLE |
| PROSHARES ULTRAPRO S&P 500 ETF | ETF | 74347X864 | 2523   | 55000   | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 77215  | 2215000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY      | ETF | 81369Y506 | 53361  | 912000  | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL   | ETF | 81369Y605 | 83142  | 7040000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 83767  | 2640000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL  | ETF | 81369Y704 | 62531  | 2140000 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS   | ETF | 81369Y100 | 15705  | 535000  | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY  | ETF | 81369Y803 | 90388  | 3830000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES   | ETF | 81369Y886 | 28644  | 852000  | SH | SOLE |
| SPDR GOLD TRUST                | ETF | 78463V107 | 413643 | 2617000 | SH | SOLE |
| SPDR-S&P 500 INDEX             | ETF | 78462F103 | 72982  | 645000  | SH | SOLE |