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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

July 23, 2012

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 30, 2012

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 July 23, 2012

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

FORM 13F
 June 30, 2012

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | |
|-------------------------------|----------------|-----------|----------------------------|--------------------|-----------------|-----------------|---------------|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ DSCRETN | INVSTMT MA |
| ALEXION PHARMACEUTICALS, INC. | COM | 015351109 | 2979 | 30000 | SH | SOLE | |
| ALLERGAN INC. | COM | 018490102 | 2930 | 31657 | SH | SOLE | |
| AMERISOURCE BERGEN CORP | COM | 03073E105 | 1713 | 43545 | SH | SOLE | |
| APPLE INC | COM | 037833100 | 9811 | 16800 | SH | SOLE | |
| AT&T INC | COM | 00206R102 | 8237 | 231000 | SH | SOLE | |
| BALTIC TRADING | COM | Y0553W103 | 124 | 36131 | SH | SOLE | |
| BIOMARIN PHARMAC. | COM | 09061G101 | 1156 | 29200 | SH | SOLE | |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 2696 | 75000 | SH | SOLE | |
| BROADCOM CORP - CL A | COM | 111320107 | 1350 | 40000 | SH | SOLE | |
| CATERPILLAR INC | COM | 149123101 | 425 | 5000 | SH | SOLE | |
| CHEVRON | COM | 166764100 | 13926 | 132000 | SH | SOLE | |
| CITRIX SYSTEM | COM | 177376100 | 2938 | 35000 | SH | SOLE | |
| DEVON ENERGY CORP | COM | 25179M103 | 580 | 10000 | SH | SOLE | |
| EOG RESOURCES, INC. | COM | 26875P101 | 451 | 5000 | SH | SOLE | |
| EXPRESS SCRIPTS, INC | COM | 302182100 | 1675 | 30000 | SH | SOLE | |
| EXXON | COM | 30231G102 | 26356 | 308000 | SH | SOLE | |
| GENERAL ELECTRIC CO. | COM | 369604103 | 13463 | 646000 | SH | SOLE | |

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|--------------------------------|-----|-----------|--------|---------|----|------|
| GOOGLE INC - CL A | COM | 38259P508 | 812 | 1400 | SH | SOLE |
| HOLOGIC, INC. | COM | 436440101 | 2214 | 122723 | SH | SOLE |
| INTEL CORP | COM | 458140100 | 1599 | 60000 | SH | SOLE |
| INTERNATIONAL BUSINESS MACHINE | COM | 459200101 | 8801 | 45000 | SH | SOLE |
| INTUTIVE SURGICAL, INC. | COM | 46120E602 | 831 | 1500 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 2365 | 35000 | SH | SOLE |
| MAKO SURGICAL CORP | COM | 560879108 | 986 | 38500 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 8015 | 262000 | SH | SOLE |
| OPENTABLE INC. | COM | 68372A104 | 9452 | 210000 | SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 2168 | 73000 | SH | SOLE |
| PFIZER | COM | 717081103 | 3450 | 150000 | SH | SOLE |
| UNITEDHEALTH GROUP | COM | 91324P102 | 775 | 13245 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 5644 | 127000 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 98455 | 2831600 | SH | SOLE |
| DB COMMODITY INDEX FUND | ETF | 73935S105 | 34070 | 1323123 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 18902 | 294600 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 92332 | 2109000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 43711 | 658600 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 120944 | 8264000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 92413 | 2431600 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 69635 | 1952200 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 25042 | 709600 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 127171 | 4427200 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 28889 | 781000 | SH | SOLE |
| VANGUARD EAFE ETF | ETF | 921943858 | 61082 | 1934800 | SH | SOLE |
| VANGUARD EMERGING MARKET | ETF | 922042858 | 17573 | 440100 | SH | SOLE |