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