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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

April 25, 2012

United States
Securities and Exchange Commission
Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 31, 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 April 25, 2012

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

FORM 13F
March 31, 2012

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | | O |
|-------------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|--------------------|---|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | |
| AGILENT TECHNOLOGY | COM | 00846U101 | 1674 | 37600 | SH | | SOLE | |
| ALEXION PHARMACEUTICALS, INC. | COM | 015351109 | 2786 | 30000 | SH | | SOLE | |
| ALLERGAN INC. | COM | 018490102 | 3569 | 37400 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 6715 | 11200 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 12211 | 391000 | SH | | SOLE | |
| BALTIC TRADING | COM | Y0553W103 | 150 | 36131 | SH | | SOLE | |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 2700 | 80000 | SH | | SOLE | |
| CITRIX SYSTEM | COM | 177376100 | 1862 | 23600 | SH | | SOLE | |
| EXXON | COM | 30231G102 | 13270 | 153000 | SH | | SOLE | |
| FOREST LABORATORIES | COM | 345838106 | 3469 | 100000 | SH | | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 923 | 1440 | SH | | SOLE | |
| HOLOGIC, INC. | COM | 436440101 | 1552 | 72000 | SH | | SOLE | |
| HUMAN GENOME SCIENCES | COM | 444903108 | 536 | 65000 | SH | | SOLE | |
| ILLUMINA, INC | COM | 452327109 | 1315 | 25000 | SH | | SOLE | |
| INFORMATICA CORP | COM | 45666Q102 | 2645 | 50000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|---------|----|------|
| INTUITIVE SURGICAL, INC. | COM | 46120E602 | 1679 | 3100 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 3958 | 60000 | SH | SOLE |
| JUNIPER NETWORKS | COM | 48203R104 | 4576 | 200000 | SH | SOLE |
| LINKEDIN CORP | COM | 53578A108 | 510 | 5000 | SH | SOLE |
| OPENTABLE INC. | COM | 68372A104 | 9106 | 225000 | SH | SOLE |
| SHIRE PLC-ADR | COM | 82481R106 | 2369 | 25000 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 4396 | 115000 | SH | SOLE |
| VMWARE INC-CLASS A | COM | 928563402 | 1348 | 12000 | SH | SOLE |
| YUM BRANDS INC | COM | 988498101 | 1196 | 16800 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 95172 | 2792600 | SH | SOLE |
| DB COMMODITY INDEX FUND | ETF | 73935S105 | 29579 | 1027060 | SH | SOLE |
| ISHARE MSCI EMERGING MARKET IN | ETF | 464287234 | 19969 | 465000 | SH | SOLE |
| MARKET VECTORS GOLD MINERS | ETF | 57060U100 | 495 | 10000 | SH | SOLE |
| MID-CAP INDEX | ETF | 78467Y107 | 1988 | 11000 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 53067 | 785600 | SH | SOLE |
| PROSHARES ULTRAPRO S&P 500 ETF | ETF | 74347X864 | 3392 | 40000 | SH | SOLE |
| RUSSELL 2000 INDEX FUND | ETF | 464287655 | 2070 | 25000 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 93968 | 2084000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 73989 | 1031200 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 128161 | 8114000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 84833 | 2255600 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 85276 | 2279200 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 28378 | 767600 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 111417 | 3694200 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 26915 | 768000 | SH | SOLE |
| SPDR GOLD TRUST | ETF | 78463V107 | 334291 | 2062000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 5351 | 38000 | SH | SOLE |
| VANGUARD EAFE ETF | ETF | 921943858 | 61741 | 1814300 | SH | SOLE |
| VANGUARD EMERGING MARKET | ETF | 922042858 | 19817 | 455875 | SH | SOLE |