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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<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DCRETN |   |
| 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 |