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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

October 23, 2012

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 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 October 23, 2012

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

FORM 13F  
 September 30, 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	
ALEXION PHARMACEUTICALS, INC.	COM	015351109	1144	10000	SH		SOLE	
ALLERGAN INC.	COM	018490102	9891	108000	SH		SOLE	
APPLE INC	COM	037833100	12675	19000	SH		SOLE	
AT&T INC	COM	00206R102	6861	182000	SH		SOLE	
BALTIC TRADING	COM	Y0553W103	117	36131	SH		SOLE	
CHEVRON	COM	166764100	4196	36000	SH		SOLE	
EXXON	COM	30231G102	13992	153000	SH		SOLE	
FRONTLINE LTD.	COM	G3682E127	72	18736	SH		SOLE	
GENERAL ELECTRIC CO.	COM	369604103	7063	311000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	1056	1400	SH		SOLE	
INTEL CORP	COM	458140100	1359	60000	SH		SOLE	
INTERNATIONAL BUSINESS MACHINE	COM	459200101	4356	21000	SH		SOLE	
JP MORGAN	COM	46625H100	7286	180000	SH		SOLE	
MICROSOFT CORP	COM	594918104	2440	82000	SH		SOLE	
OPENTABLE INC.	COM	68372A104	2496	60000	SH		SOLE	

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ORACLE CORP	COM	68389X105	2297	73000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	3919	86000	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	101442	2831600	SH	SOLE
DB COMMODITY INDEX FUND	ETF	73935S105	33754	1176901	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	20201	294600	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	98680	2109000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	75462	1027600	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	128836	8264000	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	100003	2492600	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	77451	2120200	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	28579	776600	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	150031	4867200	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	28421	781000	SH	SOLE
VANGUARD EAFE ETF	ETF	921943858	57736	1755950	SH	SOLE
VANGUARD EMERGING MARKET	ETF	922042858	46265	1108950	SH	SOLE