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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO
 Form 13F-HR
 July 21, 2011

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 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 July 21, 2011

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

FORM 13F
 June 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 | 2822 | 60000 | SH | | SOLE | |
| ALLERGAN INC. | COM | 018490102 | 5145 | 61800 | SH | | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 1186 | 5800 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 1678 | 5000 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 20856 | 664000 | SH | | SOLE | |
| ELECTRONIC ARTS | COM | 285512109 | 1888 | 80000 | SH | | SOLE | |
| EXXON | COM | 30231G102 | 33203 | 408000 | SH | | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 1011 | 1996 | SH | | SOLE | |
| INTEL CORP | COM | 458140100 | 4520 | 203960 | SH | | SOLE | |
| INTUTIVE SURGICAL, INC. | COM | 46120E602 | 3014 | 8100 | SH | | SOLE | |
| LONGTOP FINANCIAL ADR | COM | 54318P108 | 1462 | 94200 | SH | | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 4498 | 173000 | SH | | SOLE | |
| ORACLE CORP | COM | 68389X105 | 1316 | 40000 | SH | | SOLE | |
| POLYCOM, INC. | COM | 73172K104 | 3344 | 52000 | SH | | SOLE | |
| UNITED THERAPEUTICS CORP | COM | 91307c102 | 1102 | 20000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|---------|----|------|
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 14743 | 396000 | SH | SOLE |
| YUM BRANDS INC | COM | 988498101 | 3038 | 55000 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 109945 | 3520500 | SH | SOLE |
| IPATH MSCI INDIA INDEX | ETF | 06739F291 | 7009 | 100000 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 82580 | 1447500 | SH | SOLE |
| PHARMACEUTICAL HOLDRs | ETF | 71712A206 | 6737 | 95000 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 96906 | 2410000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 45285 | 601000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 100785 | 6565800 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 114016 | 3209000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 89264 | 2397000 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 23858 | 606000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 63325 | 2464000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 47207 | 1410000 | SH | SOLE |
| SPDR GOLD TRUST | ETF | 78463V107 | 276088 | 1891000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 5675 | 43000 | SH | SOLE |