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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