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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

January 23, 2013

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 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 January 23, 2013

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

FORM 13F
 December 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 | |
| ALEXION PHARMACEUTICALS, INC. | COM | 015351109 | 1031 | 11000 | SH | | SOLE | |
| ALLERGAN INC. | COM | 018490102 | 5871 | 64000 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 8674 | 16300 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 6135 | 182000 | SH | | SOLE | |
| CHEVRON | COM | 166764100 | 3893 | 36000 | SH | | SOLE | |
| EXXON | COM | 30231G102 | 13242 | 153000 | SH | | SOLE | |
| FRONTLINE LTD. | COM | G3682E127 | 61 | 18736 | SH | | SOLE | |
| GENERAL ELECTRIC CO. | COM | 369604103 | 11356 | 541000 | SH | | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 990 | 1400 | SH | | SOLE | |
| INTEL CORP | COM | 458140100 | 1237 | 60000 | SH | | SOLE | |
| INTERNATIONAL BUSINESS MACHINE | COM | 459200101 | 4023 | 21000 | SH | | SOLE | |
| JP MORGAN | COM | 46625H100 | 7914 | 180000 | SH | | SOLE | |
| LONGTOP FINANCIAL ADR | COM | 543189108 | 3 | 94200 | SH | | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 2190 | 82000 | SH | | SOLE | |
| MOLYCORP, INC. | COM | 608753109 | 378 | 40000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|----------|----|------|
| OPENTABLE INC. | COM | 68372A104 | 2050 | 42000 | SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 2432 | 73000 | SH | SOLE |
| ORCHARD SUPPPPLY HARDWARE | COM | 685691404 | 187 | 25189 | SH | SOLE |
| PVTPL GDR LEVANESE CO FOR DEV | COM | 522386101 | 549 | 42264 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 3721 | 86000 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 98823 | 2831600 | SH | SOLE |
| DB COMMODITY INDEX FUND | ETF | 73935S105 | 32355 | 1164701 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 19187 | 294600 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 100049 | 2109000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 73391 | 1027600 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 167899 | 10244000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 99406 | 2492600 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 80356 | 2120200 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 29154 | 776600 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 143881 | 4987200 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 27273 | 781000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 83167 | 584000 | SH | SOLE |
| VANGUARD EAFE ETF | ETF | 921943858 | 61862 | 1755950 | SH | SOLE |
| VANGUARD EMERGING MARKET | ETF | 922042858 | 48001 | 1077950 | SH | SOLE |