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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 DCRETN	
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