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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

October 22, 2010

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 30, 2010

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: Jeffrey A. Sharpe  
 Title: President  
 Phone: 301-571-7130

Signature, Place, and Date of Signing:

Jeffrey A. Sharpe, Bethesda, MD October 22, 2010

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

FORM 13F  
 September 30, 2010

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE				
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
ALEXION PHARMACEUTICALS, INC.	COM	015351109	2446	38000	SH	SOLE	
ALTRIA GROUP INC.	COM	02209S103	2042	85000	SH	SOLE	
AMAZON.COM INC.	COM	023135106	3110	19800	SH	SOLE	
APPLE INC	COM	037833100	14244	50200	SH	SOLE	
AT&T INC	COM	00206R102	14357	50200	SH	SOLE	
CISCO SYSTEMS INC	COM	17275R102	8091	369440	SH	SOLE	
CITRIX SYSTEM	COM	177376100	9055	132700	SH	SOLE	
EXXON	COM	30231G102	6859	111000	SH	SOLE	
GENERAL ELECTRIC CO.	COM	369604103	7312	450000	SH	SOLE	
GOOGLE INC - CL A	COM	38259P508	7674	14596	SH	SOLE	
INTEL CORP	COM	458140100	6796	353960	SH	SOLE	
JOHNSON & JOHNSON	COM	478160104	2410	38900	SH	SOLE	
MICROSOFT CORP	COM	594918104	12563	513000	SH	SOLE	
ORACLE CORP	COM	68389X105	6444	240000	SH	SOLE	
PEPSICO	COM	713448108	1993	30000	SH	SOLE	
PROCTOR&GAMBLE CO.	COM	742718109	1799	30000	SH	SOLE	

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VERIZON COMMUNICATION INC.	COM	92343V104	4293	131738	SH	SOLE
YUM BRANDS INC	COM	988498101	2395	52000	SH	SOLE
CHINA GAS HOLD (384.hk)	COM	6460794	4823	8978000	SH	SOLE
CHINA LIFE INSURANCE (2628.hk)	COM	6718976	2262	573000	SH	SOLE
CHINA MOBILE LTD (941.hk)	COM	6073556	7205	704000	SH	SOLE
ISHARE FTSE/A50 CHINA TRACKER(	ETF	B04V406	9230	5778700	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	72558	2602500	SH	SOLE
IPATH DJ-UBS COMMODITY INDEX T	ETF	06738C778	21140	500000	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	7576	100000	SH	SOLE
ISHARES S&P NORTH AMER NATURAL	ETF	464287374	6948	200000	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	30129	614000	SH	SOLE
OIL SERVICES HOLDRs	ETF	678002106	11315	100000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	80518	2410000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	72878	1300000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	175588	12240800	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	88360	2898000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	86958	2780000	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	29928	913000	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	45580	1980000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	29183	930000	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	10728	94000	SH	SOLE