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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

January 25, 2011

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 31, 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 January 25, 2011

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

FORM 13F
 December 31, 2010

| 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 | 1208 | 15000 | SH | | SOLE | |
| ALLERGAN INC. | COM | 018490102 | 5446 | 79300 | SH | | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 1044 | 5800 | SH | | SOLE | |
| AMERICAN TOWERS | COM | 029912201 | 1188 | 23000 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 4645 | 14400 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 13221 | 450000 | SH | | SOLE | |
| AUXILIUM PHARAMCY | COM | 05334D107 | 422 | 20000 | SH | | SOLE | |
| CISCO SYSTEMS INC | COM | 17275R102 | 6968 | 344440 | SH | | SOLE | |
| COVIDIEN | COM | G2554F105 | 1141 | 25000 | SH | | SOLE | |
| EXXON | COM | 30231G102 | 8116 | 111000 | SH | | SOLE | |
| GENERAL ELECTRIC CO. | COM | 369604103 | 5487 | 300000 | SH | | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 5343 | 8996 | SH | | SOLE | |
| INTEL CORP | COM | 458140100 | 11650 | 553960 | SH | | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 4828 | 173000 | SH | | SOLE | |
| ORACLE CORP | COM | 68389X105 | 7512 | 240000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|----------|----|------|
| PETROLEO BRASILEIRO S.A.-ADR | COM | 71654V408 | 15136 | 400000 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 9723 | 271738 | SH | SOLE |
| YUM BRANDS INC | COM | 988498101 | 5739 | 117000 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 84193 | 2872500 | SH | SOLE |
| IPATH DJ-UBS COMMODITY INDEX T | ETF | 06738C778 | 24560 | 500000 | SH | SOLE |
| IPATH MSCI INDIA INDEX | ETF | 06739F291 | 7766 | 100000 | SH | SOLE |
| ISHARE MSCI EMERGING MARKET IN | ETF | 464287234 | 57170 | 1200000 | SH | SOLE |
| ISHARES S&P NORTH AMER NATURAL | ETF | 464287374 | 8338 | 200000 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 53779 | 987500 | SH | SOLE |
| OIL SERVICES HOLDRs | ETF | 678002106 | 11242 | 80000 | SH | SOLE |
| RUSSELL 2000 INDEX FUND | ETF | 464287655 | 782 | 10000 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 91654 | 2450000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 103740 | 1520000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 235196 | 14745800 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 94153 | 2989000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 96939 | 2780000 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 35837 | 933000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 65897 | 2616000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 29460 | 940000 | SH | SOLE |
| SEMICONDUCTOR HOLDRs | ETF | 816636203 | 1204 | 37000 | SH | SOLE |