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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 | | | | | O |
|-------------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|-------------------|---|
| | | | 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 | 502000 | 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 |