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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

April 26, 2010

United States  
Securities and Exchange Commission  
Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 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 April 27, 2010

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

FORM 13F  
March 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 DCRETN	
AMAZON.COM INC.	COM	023135106	2688	19800	SH		SOLE	
APPLE INC	COM	037833100	14382	61200	SH		SOLE	
AT&T INC	COM	00206R102	2377	92000	SH		SOLE	
BAXTER INTERNATIONAL	COM	071813109	303	5200	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	11178	429440	SH		SOLE	
CITRIX SYSTEM	COM	177376100	9494	200000	SH		SOLE	
CYPRESS SEMICONDUCTOR	COM	232806109	1845	160000	SH		SOLE	
DELL INC.	COM	24702R101	1802	120000	SH		SOLE	
EXPRESS SCRIPTS, INC	COM	302182100	6309	62000	SH		SOLE	
FREEMPORT-MCMORAN COPPER	COM	35671D857	1253	15000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	10546	18596	SH		SOLE	
INTEL CORP	COM	458140100	8336	373960	SH		SOLE	
JOHNSON & JOHNSON	COM	478160104	12838	196900	SH		SOLE	
MICROSOFT CORP	COM	594918104	19037	650000	SH		SOLE	
ORACLE CORP	COM	68389X105	7199	280000	SH		SOLE	
PEPSICO	COM	713448108	1985	30000	SH		SOLE	

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PFIZER	COM	717081103	1200	70000	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	825	13000	SH	SOLE
STRYKER CORP	COM	863667101	10185	178000	SH	SOLE
SYBASE INC	COM	871130100	8019	172000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	1543	49738	SH	SOLE
WALMART	COM	931142103	3781	68000	SH	SOLE
ZIMMER HOLDINGS, INC.	COM	98956P102	3907	66000	SH	SOLE
CHINA LIFE INSURANCE (2628.hk)	COM	6718976	4753	992000	SH	SOLE
CHINA MOBILE LTD (941.hk)	COM	6073556	4079	424000	SH	SOLE
CHINA SHIPPING DEV (1138.hk)	COM	6782045	4314	2642000	SH	SOLE
HSBC HOLDINGS (0005.hk)	COM	6158163	3529	346400	SH	SOLE
PETROCHINA CO LTD (857.hk)	COM	6226576	4136	3537000	SH	SOLE
YANZHOU COAL (1171.hk)	COM	6109893	2887	1200000	SH	SOLE
ISHARE FTSE/A50 CHINA TRACKER(	ETF	B04V406	7842	4431700	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	43501	1557500	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	6685	100000	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	87362	1814000	SH	SOLE
OIL SERVICES HOLDRs	ETF	678002106	72328	590000	SH	SOLE
RUSSELL 2000 INDEX FUND	ETF	464287655	74786	1103000	SH	SOLE
SELECT SECTOR S&P BIOTECH	ETF	78464A870	11870	198000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	99834	3040000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	34224	595000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	276666	17345800	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	29752	926000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	92158	2950000	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	29510	870000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	6970	235000	SH	SOLE