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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<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>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 |