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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO
 Form 13F-HR
 July 26, 2010

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 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 July 26, 2010

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

FORM 13F
 June 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 | 1945 | 38000 | SH | | SOLE | |
| ALTRIA GROUP INC. | COM | 02209S103 | 1703 | 85000 | SH | | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 2163 | 19800 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 5332 | 21200 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 12143 | 502000 | SH | | SOLE | |
| BAXTER INTERNATIONAL | COM | 071813109 | 211 | 5200 | SH | | SOLE | |
| CISCO SYSTEMS INC | COM | 17275R102 | 12561 | 589440 | SH | | SOLE | |
| CITRIX SYSTEM | COM | 177376100 | 10460 | 247700 | SH | | SOLE | |
| DELL INC. | COM | 24702R101 | 1447 | 120000 | SH | | SOLE | |
| EXPRESS SCRIPTS, INC | COM | 302182100 | 7034 | 149600 | SH | | SOLE | |
| EXXON | COM | 30231G102 | 14039 | 246000 | SH | | SOLE | |
| GENERAL ELECTRIC CO. | COM | 369604103 | 7210 | 500000 | SH | | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 6494 | 14596 | SH | | SOLE | |
| INTEL CORP | COM | 458140100 | 7274 | 373960 | SH | | SOLE | |
| JOHNSON & JOHNSON | COM | 478160104 | 2297 | 38900 | SH | | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 14956 | 650000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|----------|----|------|
| ORACLE CORP | COM | 68389X105 | 6009 | 280000 | SH | SOLE |
| PEPSICO | COM | 713448108 | 1828 | 30000 | SH | SOLE |
| PFIZER | COM | 717081103 | 998 | 70000 | SH | SOLE |
| PROCTOR&GAMBLE CO. | COM | 742718109 | 1799 | 30000 | SH | SOLE |
| STRYKER CORP | COM | 863667101 | 701 | 14000 | SH | SOLE |
| TEVA PHARMACEUTICAL-SP ADR | COM | 881624209 | 1768 | 34000 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 3691 | 131738 | SH | SOLE |
| WALMART | COM | 931142103 | 3461 | 72000 | SH | SOLE |
| YUM BRANDS INC | COM | 988498101 | 2928 | 75000 | SH | SOLE |
| ZIMMER HOLDINGS, INC. | COM | 98956P102 | 757 | 14000 | SH | SOLE |
| CHINA LIFE INSURANCE (2628.hk) | COM | 6718976 | 1882 | 423000 | SH | SOLE |
| CHINA MOBILE LTD (941.hk) | COM | 6073556 | 4650 | 463000 | SH | SOLE |
| YANZHOU COAL (1171.hk) | COM | 6109893 | 2352 | 1200000 | SH | SOLE |
| ISHARE FTSE/A50 CHINA TRACKER(| ETF | B04V406 | 6533 | 4431700 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 62794 | 2462500 | SH | SOLE |
| IPATH MSCI INDIA INDEX | ETF | 06739F291 | 6400 | 100000 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 13197 | 309000 | SH | SOLE |
| OIL SERVICES HOLDRs | ETF | 678002106 | 22714 | 240000 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 74573 | 2560000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 46451 | 935000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 170841 | 12370800 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 75999 | 2695000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 71455 | 2605000 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 24398 | 860000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 46206 | 2265000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 26282 | 930000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 31585 | 306000 | SH | SOLE |