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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 |