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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

January 25, 2011

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 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 January 25, 2011

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

FORM 13F  
 December 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 DSCRETN	
ALEXION PHARMACEUTICALS, INC.	COM	015351109	1208	15000	SH		SOLE	
ALLERGAN INC.	COM	018490102	5446	79300	SH		SOLE	
AMAZON.COM INC.	COM	023135106	1044	5800	SH		SOLE	
AMERICAN TOWERS	COM	029912201	1188	23000	SH		SOLE	
APPLE INC	COM	037833100	4645	14400	SH		SOLE	
AT&T INC	COM	00206R102	13221	450000	SH		SOLE	
AUXILIUM PHARAMCY	COM	05334D107	422	20000	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	6968	344440	SH		SOLE	
COVIDIEN	COM	G2554F105	1141	25000	SH		SOLE	
EXXON	COM	30231G102	8116	111000	SH		SOLE	
GENERAL ELECTRIC CO.	COM	369604103	5487	300000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	5343	8996	SH		SOLE	
INTEL CORP	COM	458140100	11650	553960	SH		SOLE	
MICROSOFT CORP	COM	594918104	4828	173000	SH		SOLE	
ORACLE CORP	COM	68389X105	7512	240000	SH		SOLE	

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PETROLEO BRASILEIRO S.A.-ADR	COM	71654V408	15136	400000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	9723	271738	SH	SOLE
YUM BRANDS INC	COM	988498101	5739	117000	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	84193	2872500	SH	SOLE
IPATH DJ-UBS COMMODITY INDEX T	ETF	06738C778	24560	500000	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	7766	100000	SH	SOLE
ISHARE MSCI EMERGING MARKET IN	ETF	464287234	57170	1200000	SH	SOLE
ISHARES S&P NORTH AMER NATURAL	ETF	464287374	8338	200000	SH	SOLE
NASDAQ 100 MFC POWERSHARES	ETF	73935A104	53779	987500	SH	SOLE
OIL SERVICES HOLDRs	ETF	678002106	11242	80000	SH	SOLE
RUSSELL 2000 INDEX FUND	ETF	464287655	782	10000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	91654	2450000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	103740	1520000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	235196	14745800	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	94153	2989000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	96939	2780000	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	35837	933000	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	65897	2616000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	29460	940000	SH	SOLE
SEMICONDUCTOR HOLDRs	ETF	816636203	1204	37000	SH	SOLE