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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

October 28, 2009

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 30, 2009

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 October 28, 2009

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

FORM 13F  
 September 30, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					O
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	
ALCON INC.	COM	H01301102	13174	95000	SH		SOLE	
AMAZON.COM INC.	COM	023135106	2502	26800	SH		SOLE	
APPLE INC	COM	037833100	10787	58200	SH		SOLE	
AT&T INC	COM	00206R102	11668	432000	SH		SOLE	
BAIDU, INC.	COM	056752108	1955	5000	SH		SOLE	
BAXTER INTERNATIONAL	COM	071813109	5142	90200	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	9638	409440	SH		SOLE	
CITRIX SYSTEM	COM	177376100	3923	100000	SH		SOLE	
CTRIIP.COM INTL LTD	COM	22943F100	2058	35000	SH		SOLE	
DELL INC.	COM	24702R101	1831	120000	SH		SOLE	
ENERGIZER	COM	29266r108	13931	210000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	8229	16596	SH		SOLE	
INTEL CORP	COM	458140100	7318	373960	SH		SOLE	
INTUTIVE SURGICAL, INC.	COM	46120E602	3409	13000	SH		SOLE	
JOHNSON & JOHNSON	COM	478160104	5291	86900	SH		SOLE	
LOEWS COMPANY	COM	548661107	2094	100000	SH		SOLE	

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MARRIOTT INTL	COM	571903202	4036	146276	SH	SOLE
MICROSOFT CORP	COM	594918104	23148	900000	SH	SOLE
TARGET	COM	87612E106	1727	37000	SH	SOLE
TOLL BROTHERS, INC	COM	889478103	1954	100000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	6500	214738	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	63332	2487500	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	5893	100000	SH	SOLE
ISHARE MSCI BRAZIL INDEX FUND	ETF	464286400	13528	200000	SH	SOLE
ISHARES MSCI SOUTH KOREA	ETF	464286772	2369	50000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	55627	2025000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	64704	1200000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	105787	7080800	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	66027	2303000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	72303	2745000	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	25371	820000	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	62193	2980000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	27130	925000	SH	SOLE
XINHAU/CHINA 25 INDEX	ETF	464287184	53352	1303805	SH	SOLE