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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

July 28, 2009

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 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 July 28, 2009

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

FORM 13F  
 June 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	
ABBOT LAB	COM	002824100	9643	205000	SH		SOLE	
ALCON INC.	COM	H01301102	6967	60000	SH		SOLE	
ALTRIA GROUP INC.	COM	02209S103	6777	413500	SH		SOLE	
AMAZON.COM INC.	COM	023135106	4752	56800	SH		SOLE	
APPLE INC	COM	037833100	8289	58200	SH		SOLE	
AT&T INC	COM	00206R102	9911	399000	SH		SOLE	
BAXTER INTERNATIONAL	COM	071813109	4777	90200	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	7636	409440	SH		SOLE	
CITRIX SYSTEM	COM	177376100	3189	100000	SH		SOLE	
COCA-COLA CO	COM	191216100	3023	63000	SH		SOLE	
CORNING, INC.	COM	219350105	4818	300000	SH		SOLE	
DELL INC.	COM	24702R101	3364	245000	SH		SOLE	
E-BAY	COM	278642103	3131	182800	SH		SOLE	
ELECTRONIC ARTS	COM	285512109	4796	220800	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	6997	16596	SH		SOLE	
INTEL CORP	COM	458140100	6355	383960	SH		SOLE	

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INTUTIVE SURGICAL, INC.	COM	46120E602	6546	40000	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	16296	286900	SH	SOLE
KLA TENCOR CORP	COM	482480100	1515	60000	SH	SOLE
MICROSOFT CORP	COM	594918104	21393	900000	SH	SOLE
MONSANTO CO	COM	61166W101	8281	111400	SH	SOLE
MONSTER WORLDWIDE INC.	COM	611742107	3130	265000	SH	SOLE
POTASH CORP OF SASKATCHEWAN	COM	73755L107	1366	14680	SH	SOLE
PROCTOR&GAMBLE CO.	COM	742718109	18330	358700	SH	SOLE
RESEARCH IN MOTION	COM	760975102	1422	20000	SH	SOLE
STARBUCKS CORPORATION	COM	855244109	5756	414400	SH	SOLE
TEVA PHARMACEUTICAL-SP ADR	COM	881624209	11541	233900	SH	SOLE
TOLL BROTHERS, INC	COM	889478103	6191	364800	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	10417	339000	SH	SOLE
CHINA LIFE INSURANCE (2628.hk)	COM	6718976	7090	1928000	SH	SOLE
CHINA MOBILE LTD (941.hk)	COM	6073556	7560	755000	SH	SOLE
CHINA SHIPPING DEV (1138.hk)	COM	6782045	2581	2000000	SH	SOLE
CHINA TELECOM (728.hk)	COM	6559335	2681	5382000	SH	SOLE
CHINA UNICOM (762.hk)	COM	6263830	2335	1764000	SH	SOLE
PETROCHINA CO LTD (857.hk)	COM	6226576	7956	7170000	SH	SOLE
HANG SENG H SHARE(2828.hk)	ETF	6724092	639	45000	SH	SOLE
ISHARE FTSE/A50 CHINA TRACKER(	ETF	B04V406	6955	3889000	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	44313	1927500	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	4896	100000	SH	SOLE
ISHARE MSCI BRAZIL INDEX FUND	ETF	464286400	12096	228352	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	41313	1790000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	60062	1250000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	80971	6775800	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	36650	1393000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	55778	2540000	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	34144	1875000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	27053	970000	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	35677	388000	SH	SOLE
XINHAU/CHINA 25 INDEX	ETF	464287184	40288	1050000	SH	SOLE