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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 |