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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<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>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 |