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