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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

April 29, 2009

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 31, 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 April 29, 2009

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

FORM 13F  
 March 31, 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	
ALTRIA GROUP INC.	COM	02209S103	2002	125000	SH		SOLE	
AMAZON.COM INC.	COM	023135106	1102	15000	SH		SOLE	
AMERICA MOVIL - ADR SERIES L	COM	02364W105	812	30000	SH		SOLE	
APPLE INC	COM	037833100	8935	85000	SH		SOLE	
AT&T INC	COM	00206R102	7308	290000	SH		SOLE	
BAXTER INTERNATIONAL	COM	071813109	4200	82000	SH		SOLE	
BHP BILLITON LTD - SPON ADR	COM	088606108	3300	74000	SH		SOLE	
CHINA LIFE INSURANCE CO-ADR	COM	16939P106	591	12000	SH		SOLE	
CIA VALE DO RIO DOCE - ADR	COM	204412209	4455	335000	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	12443	742000	SH		SOLE	
DEERE & CO	COM	244199105	690	21000	SH		SOLE	
FLUOR CORP	COM	343412102	3179	92000	SH		SOLE	
FREEMONT-MCMORAN COPPER	COM	35671D857	4383	115000	SH		SOLE	
GENERAL CABLE CORP	COM	369300108	733	37000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	7936	22800	SH		SOLE	
INTEL CORP	COM	458140100	7560	503000	SH		SOLE	

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INTERNATIONAL BUSINESS MACHINE	COM	459200101	2907	30000	SH	SOLE
JACOBS ENGINEERING GROUP INC	COM	469814107	3247	84000	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	5207	99000	SH	SOLE
JOY GLOBAL INC	COM	481165108	703	33000	SH	SOLE
KLA TENCOR CORP	COM	482480100	1780	89000	SH	SOLE
MICROSOFT CORP	COM	594918104	6981	380000	SH	SOLE
MONSANTO CO	COM	61166W101	3739	45000	SH	SOLE
McDONALD'S CORP	COM	580135101	2947	54000	SH	SOLE
ORACLE CORP	COM	68389X105	9487	525000	SH	SOLE
PEABODY ENERGY CORP	COM	704549104	6736	269000	SH	SOLE
POTASH CORP OF SASKATCHEWAN	COM	73755L107	3960	49000	SH	SOLE
PROCTOR&GAMBLE CO.	COM	742718109	5039	107000	SH	SOLE
RESEARCH IN MOTION	COM	760975102	2543	59000	SH	SOLE
RIO TINTO PLC - SPON ADR	COM	767204100	4424	33000	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	6377	157000	SH	SOLE
STARBUCKS CORPORATION	COM	855244109	10221	920000	SH	SOLE
SUNCOR ENERGY INC	COM	867229106	3443	155000	SH	SOLE
TEVA PHARMACEUTICAL-SP ADR	COM	881624209	2207	49000	SH	SOLE
TOLL BROTHERS, INC	COM	889478103	2542	140000	SH	SOLE
TRANSOCEAN INC	COM	H8817H100	7943	135000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	5043	167000	SH	SOLE
VMWARE INC-CLASS A	COM	928563402	3449	146000	SH	SOLE
WEATHERFORD INTL LTD	COM	H27013103	7738	699000	SH	SOLE
CHINA LIFE INSURANCE (2628.hk)	COM	6718976	5041	1520000	SH	SOLE
CHINA MOBILE LTD (941.hk)	COM	6073556	9319	1070000	SH	SOLE
PETROCHINA CO LTD (857.hk)	COM	6226576	4958	6218000	SH	SOLE
ISHARE FTSE/A50 CHINA TRACKER(	ETF	B04V406	3162	2311700	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	34920	1655000	SH	SOLE
ISHARE MSCI BRAZIL INDEX FUND	ETF	464286400	22620	600000	SH	SOLE
OIL SERVICES HOLDRs	ETF	678002106	22634	305000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	15681	798000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	17409	410000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	52111	5915000	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	32199	1330000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	25397	1378000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	4599	180000	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	99300	1250000	SH	SOLE
XINHAU/CHINA 25 INDEX	ETF	464287184	31383	1100000	SH	SOLE