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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

January 28, 2010

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 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 January 28, 2010

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

FORM 13F
 December 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 | |
| ALCON INC. | COM | H01301102 | 3780 | 23000 | SH | | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 2663 | 19800 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 12897 | 61200 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 14211 | 507000 | SH | | SOLE | |
| BAXTER INTERNATIONAL | COM | 071813109 | 2066 | 35200 | SH | | SOLE | |
| CISCO SYSTEMS INC | COM | 17275R102 | 10281 | 429440 | SH | | SOLE | |
| CITRIX SYSTEM | COM | 177376100 | 8322 | 200000 | SH | | SOLE | |
| DELL INC. | COM | 24702R101 | 1723 | 120000 | SH | | SOLE | |
| EXPRESS SCRIPTS, INC | COM | 302182100 | 2765 | 32000 | SH | | SOLE | |
| EXXON | COM | 30231G102 | 22775 | 334000 | SH | | SOLE | |
| FREEMPORT-MCMORAN COPPER | COM | 35671D857 | 482 | 6000 | SH | | SOLE | |
| GOOGLE INC - CL A | COM | 38259P508 | 10289 | 16596 | SH | | SOLE | |
| INTEL CORP | COM | 458140100 | 7629 | 373960 | SH | | SOLE | |
| JOHNSON & JOHNSON | COM | 478160104 | 10750 | 166900 | SH | | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 19812 | 650000 | SH | | SOLE | |
| ORACLE CORP | COM | 68389X105 | 6868 | 280000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|-------|---------|----|------|
| PFIZER | COM | 717081103 | 1819 | 100000 | SH | SOLE |
| SCHLUMBERGER LTD | COM | 806857108 | 11716 | 180000 | SH | SOLE |
| STRYKER CORP | COM | 863667101 | 5339 | 106000 | SH | SOLE |
| VERIZON COMMUNICATION INC. | COM | 92343V104 | 8771 | 264738 | SH | SOLE |
| CHINA LIFE INSURANCE (2628.hk) | COM | 6718976 | 9105 | 1841000 | SH | SOLE |
| CHINA MINSHENG(1988.hk) | COM | B57JY24 | 2811 | 2500000 | SH | SOLE |
| CHINA MOBILE LTD (941.hk) | COM | 6073556 | 7817 | 832000 | SH | SOLE |
| CHINA PACIFIC(2601.hk) | COM | B2Q5H56 | 3706 | 930000 | SH | SOLE |
| CHINA SHIPPING DEV (1138.hk) | COM | 6782045 | 3564 | 2370000 | SH | SOLE |
| JIANGXI COPPER (358.hk) | COM | 6000305 | 3481 | 1470000 | SH | SOLE |
| PETROCHINA CO LTD (857.hk) | COM | 6226576 | 10616 | 8832000 | SH | SOLE |
| SINO-OCEAN LAND (3377.hk) | COM | B24CVP7 | 5909 | 6381500 | SH | SOLE |
| SINOPHARM GROUP (1099.hk) | COM | B3ZVDV0 | 1599 | 450000 | SH | SOLE |
| YANZHOU COAL (1171.hk) | COM | 6109893 | 4855 | 2194000 | SH | SOLE |
| YINGDE GASES GRP(2168.hk) | COM | B4K19W5 | 1360 | 1320000 | SH | SOLE |
| HANG SENG H SHARE(2828.hk) | ETF | 6724092 | 3261 | 197400 | SH | SOLE |
| ISHARE FTSE/A50 CHINA TRACKER(| ETF | B04V406 | 10349 | 5489000 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 78285 | 2957500 | SH | SOLE |
| IPATH MSCI INDIA INDEX | ETF | 06739F291 | 6406 | 100000 | SH | SOLE |
| ISHARE MSCI BRAZIL INDEX FUND | ETF | 464286400 | 18652 | 250000 | SH | SOLE |
| ISHARES MSCI SOUTH KOREA | ETF | 464286772 | 2382 | 50000 | SH | SOLE |
| NASDAQ 100 MFC POWERSHARES | ETF | 73935A104 | 30881 | 675000 | SH | SOLE |
| OIL SERVICES HOLDRs | ETF | 678002106 | 58251 | 490000 | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 70704 | 2375000 | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY | ETF | 81369Y506 | 43328 | 760000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 97356 | 6760800 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 66676 | 2146000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL | ETF | 81369Y704 | 75311 | 2710000 | SH | SOLE |
| SELECT SECTOR SPDR-MATERIALS | ETF | 81369Y100 | 28041 | 850000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHNOLOGY | ETF | 81369Y803 | 32102 | 1400000 | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES | ETF | 81369Y886 | 27142 | 875000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 29532 | 265000 | SH | SOLE |
| XINHAU/CHINA 25 INDEX | ETF | 464287184 | 55099 | 1303805 | SH | SOLE |