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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 |