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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