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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO  
 Form 13F-HR  
 February 03, 2009

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 31, 2008

Report type: 13F Holdings Report

Institutional Investment Manager Filing this Report:

Name: Lockheed Martin Investment Management Company  
 6550 Rock Spring Drive, Suite 400  
 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 February 3, 2009

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

FORM 13F  
 December 31, 2008

| NAME OF ISSUER                 | TITLE OF CLASS | CUSIP     | FORM 13F INFORMATION TABLE |                    |                 |                 |               |
|--------------------------------|----------------|-----------|----------------------------|--------------------|-----------------|-----------------|---------------|
|                                |                |           | VALUE<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN CALL | PUT/<br>DSCRETN | INVSTMT<br>MA |
| ACCENTURE LTD                  | COM            | G1150G111 | 2492                       | 76000              | SH              | SOLE            |               |
| AMAZON.COM INC.                | COM            | 023135106 | 769                        | 15000              | SH              | SOLE            |               |
| APPLE INC                      | COM            | 037833100 | 853                        | 10000              | SH              | SOLE            |               |
| AT&T INC                       | COM            | 00206R102 | 8265                       | 290000             | SH              | SOLE            |               |
| CHINA LIFE INSURANCE CO-ADR    | COM            | 16939P106 | 557                        | 12000              | SH              | SOLE            |               |
| CISCO SYSTEMS INC              | COM            | 17275R102 | 2771                       | 170000             | SH              | SOLE            |               |
| GOOGLE INC - CL A              | COM            | 38259P508 | 2769                       | 9000               | SH              | SOLE            |               |
| INTEL CORP                     | COM            | 458140100 | 4984                       | 340000             | SH              | SOLE            |               |
| JOHNSON & JOHNSON              | COM            | 478160104 | 359                        | 6000               | SH              | SOLE            |               |
| MICROSOFT CORP                 | COM            | 594918104 | 9234                       | 475000             | SH              | SOLE            |               |
| ORACLE CORP                    | COM            | 68389X105 | 7978                       | 450000             | SH              | SOLE            |               |
| TOLL BROTHERS, INC             | COM            | 889478103 | 1714                       | 80000              | SH              | SOLE            |               |
| VERIZON COMMUNICATION INC.     | COM            | 92343V104 | 5661                       | 167000             | SH              | SOLE            |               |
| CHINA LIFE INSURANCE (2628.hk) | COM            | 6718976   | 2872                       | 945000             | SH              | SOLE            |               |
| CHINA MOBILE LTD (941.hk)      | COM            | 6073556   | 2831                       | 282000             | SH              | SOLE            |               |
| HK AIRCRAFT ENGINEERING CO LTD | COM            | 6435264   | 776                        | 94400              | SH              | SOLE            |               |
| PETROCHINA CO LTD (857.hk)     | COM            | 6226576   | 1630                       | 1860000            | SH              | SOLE            |               |

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|                                |     |           |       |         |    |      |
|--------------------------------|-----|-----------|-------|---------|----|------|
| ISHARE FTSE/A50 CHINA TRACKER( | ETF | B04V406   | 2455  | 2311700 | SH | SOLE |
| CONSUMER STAPLES SPDR          | ETF | 81369Y308 | 49530 | 2075000 | SH | SOLE |
| ISHARES DJ US CNSMER SERVICE   | ETF | 464287580 | 12992 | 306700  | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 17213 | 798000  | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY      | ETF | 81369Y506 | 47531 | 995000  | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL   | ETF | 81369Y605 | 45260 | 3615000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 54958 | 2070000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL  | ETF | 81369Y704 | 32273 | 1378000 | SH | SOLE |
| SELECT SECTOR SPDR-TECHONOLGY  | ETF | 81369Y803 | 13407 | 870000  | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES   | ETF | 81369Y886 | 16837 | 580000  | SH | SOLE |
| SPDR-S&P 500 INDEX             | ETF | 78462F103 | 40879 | 453000  | SH | SOLE |