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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO  
 Form 13F-HR  
 May 09, 2008

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: March 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 May 9, 2008

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

FORM 13F  
 March 31, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DISCRETN	INVSTMT	O MAN
ADOBE SYSTEMS INC	COM	00724F101	6050	170000	SH		SOLE	
AMERICA MOVIL - ADR SERIES L	COM	02364W105	24075	378000	SH		SOLE	
APPLE INC	COM	037833100	14780	103000	SH		SOLE	
AT&T INC	COM	00206R102	3830	100000	SH		SOLE	
BHP BILLITON LTD - SPON ADR	COM	088606108	11853	180000	SH		SOLE	
CATERPILLAR INC	COM	149123101	15658	200000	SH		SOLE	
CHINA LIFE INSURANCE CO-ADR	COM	16939P106	7809	150000	SH		SOLE	
CIA VALE DO RIO DOCE - ADR	COM	204412209	14029	405000	SH		SOLE	
CISCO SYSTEMS INC	COM	17275R102	5782	240000	SH		SOLE	
DEERE & CO	COM	244199105	15525	193000	SH		SOLE	
EMC CORP/MASS	COM	268648102	5736	400000	SH		SOLE	
FLUOR CORP	COM	343412102	19480	138000	SH		SOLE	
FREEMONT-MCMORAN COPPER	COM	35671D857	15876	165000	SH		SOLE	
GENERAL CABLE CORP	COM	369300108	14767	250000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	8369	19000	SH		SOLE	
ICICI BANK LTD - SPON ADR	COM	45104G104	6683	175000	SH		SOLE	

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INTEL CORP	COM	458140100	8896	420000	SH	SOLE
JACOBS ENGINEERING GROUP INC	COM	469814107	16779	228000	SH	SOLE
JOY GLOBAL INC	COM	481165108	14335	220000	SH	SOLE
MERCK & CO. INC.	COM	589331107	4554	120000	SH	SOLE
MICROSOFT CORP	COM	594918104	8514	300000	SH	SOLE
MONSANTO CO	COM	61166W101	17282	155000	SH	SOLE
ORACLE CORP	COM	68389X105	12323	630000	SH	SOLE
PEABODY ENERGY CORP	COM	704549104	15300	300000	SH	SOLE
PETROCHINA CO LTD-ADR	COM	71646E100	10025	80000	SH	SOLE
PETROLEO BRASILEIRO S.A.-ADR	COM	71654V408	14602	143000	SH	SOLE
POTASH CORP OF SASKATCHEWAN	COM	73755L107	17073	110000	SH	SOLE
RESEARCH IN MOTION	COM	760975102	15151	135000	SH	SOLE
RIO TINTO PLC - SPON ADR	COM	767204100	13591	33000	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	15660	180000	SH	SOLE
SUNCOR ENERGY INC	COM	867229106	13007	135000	SH	SOLE
SUNPOWER CORP - CLASS A	COM	867652109	9806	131600	SH	SOLE
TEVA PHARMACEUTICAL - SP ADR	COM	881624209	5358	116000	SH	SOLE
TRANSOCEAN INC	COM	G90073100	12438	92000	SH	SOLE
VALERO ENERGY CORP	COM	91913Y100	2357	48000	SH	SOLE
VIMPELCOM-SP ADR	COM	68370R109	11956	400000	SH	SOLE
WEATHERFORD INTL LTD	COM	G95089101	15001	207000	SH	SOLE
ISHARE MSCI BRAZIL INDEX FUND	ETF	464286400	53921	700000	SH	SOLE
ISHARES DJ US CNSMER SERVICE	ETF	464287580	31647	550000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	129324	5200000	SH	SOLE