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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<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN CALL | PUT/<br>DSCRETN | INVSTMT | O<br>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    |          |
| FREEMPORT-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 |