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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

August 12, 2008

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: June 30, 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 August 12, 2008

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

FORM 13F
 June 30, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | | O |
|------------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|-------------------|---|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | |
| ACCENTURE LTD | COM | G1150G111 | 3095 | 76000 | SH | | SOLE | |
| ADOBE SYSTEMS INC | COM | 00724F101 | 3151 | 80000 | SH | | SOLE | |
| AMAZON.COM INC. | COM | 023135106 | 2640 | 36000 | SH | | SOLE | |
| AMERICA MOVIL - ADR SERIES L | COM | 02364W105 | 4220 | 80000 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 15572 | 93000 | SH | | SOLE | |
| BAXTER INTERNATIONAL | COM | 071813109 | 4795 | 75000 | SH | | SOLE | |
| BHP BILLITON LTD - SPON ADR | COM | 088606108 | 3408 | 40000 | SH | | SOLE | |
| CATERPILLAR INC | COM | 149123101 | 4429 | 60000 | SH | | SOLE | |
| CHINA LIFE INSURANCE CO-ADR | COM | 16939P106 | 1304 | 25000 | SH | | SOLE | |
| CIA VALE DO RIO DOCE - ADR | COM | 204412209 | 9492 | 265000 | SH | | SOLE | |
| CISCO SYSTEMS INC | COM | 17275R102 | 11165 | 480000 | SH | | SOLE | |
| COCA-COLA CO | COM | 191216100 | 14710 | 283000 | SH | | SOLE | |
| DEERE & CO | COM | 244199105 | 1154 | 16000 | SH | | SOLE | |
| FEDERAL EXPRESS | COM | 31428X106 | 15128 | 192000 | SH | | SOLE | |
| FLUOR CORP | COM | 343412102 | 6513 | 35000 | SH | | SOLE | |
| GENERAL CABLE CORP | COM | 369300108 | 5172 | 85000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|---------|----|------|
| GOOGLE INC - CL A | COM | 38259P508 | 13950 | 26500 | SH | SOLE |
| HARLEY-DAVIDSON INC | COM | 412822108 | 4170 | 115000 | SH | SOLE |
| INTEL CORP | COM | 458140100 | 5800 | 270000 | SH | SOLE |
| JACOBS ENGINEERING GROUP INC | COM | 469814107 | 15575 | 193000 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 13576 | 211000 | SH | SOLE |
| JOY GLOBAL INC | COM | 481165108 | 1517 | 20000 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 8253 | 300000 | SH | SOLE |
| MONSANTO CO | COM | 61166W101 | 2529 | 20000 | SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 14910 | 710000 | SH | SOLE |
| PEABODY ENERGY CORP | COM | 704549104 | 3522 | 40000 | SH | SOLE |
| PETROCHINA CO LTD-ADR | COM | 71646E100 | 10309 | 80000 | SH | SOLE |
| PETROLEO BRASILEIRO S.A.-ADR | COM | 71654V408 | 2550 | 36000 | SH | SOLE |
| POTASH CORP OF SASKATCHEWAN | COM | 73755L107 | 3429 | 15000 | SH | SOLE |
| PROCTOR&GAMBLE CO. | COM | 742718109 | 13682 | 225000 | SH | SOLE |
| RESEARCH IN MOTION | COM | 760975102 | 16366 | 140000 | SH | SOLE |
| RIO TINTO PLC - SPON ADR | COM | 767204100 | 6930 | 14000 | SH | SOLE |
| SCHLUMBERGER LTD | COM | 806857108 | 19123 | 178000 | SH | SOLE |
| SUNCOR ENERGY INC | COM | 867229106 | 1453 | 25000 | SH | SOLE |
| TEVA PHARMACEUTICAL - SP ADR | COM | 881624209 | 7145 | 156000 | SH | SOLE |
| TRANSOCEAN INC | COM | G90073100 | 21182 | 139000 | SH | SOLE |
| VIMPELCOM-SP ADR | COM | 68370R109 | 5936 | 200000 | SH | SOLE |
| WEATHERFORD INTL LTD | COM | G95089101 | 9720 | 196000 | SH | SOLE |
| WIMM BILL DANN ADS | COM | 97263M109 | 1578 | 15000 | SH | SOLE |
| CHINA LIFE INSURANCE (2628.hk) | COM | 6718976 | 2853 | 815000 | SH | SOLE |
| CHINA MOBILE LTD (941.hk) | COM | 6073556 | 2782 | 207000 | SH | SOLE |
| PETROCHINA CO LTD (857.hk) | COM | 6226576 | 2409 | 1860000 | SH | SOLE |
| CONSUMER STAPLES SPDR | ETF | 81369Y308 | 49487 | 1850000 | SH | SOLE |
| ISHARE MSCI BRAZIL INDEX FUND | ETF | 464286400 | 102237 | 1145000 | SH | SOLE |
| ISHARES DJ US CNSMER SERVICE | ETF | 464287580 | 51557 | 943400 | SH | SOLE |
| MKT VCTR RUSSIA SBI | ETF | 57060U506 | 7189 | 133600 | SH | SOLE |
| PHARMACEUTICAL HOLDRs | ETF | 71712A206 | 10120 | 150000 | SH | SOLE |
| SELECT SECTOR SPDR- UTILITIES | ETF | 81369Y886 | 37037 | 910000 | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL | ETF | 81369Y605 | 9117 | 450000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 44647 | 1460000 | SH | SOLE |
| SPDR-S&P 500 INDEX | ETF | 78462F103 | 39802 | 311000 | SH | SOLE |
| XINHAU/CHINA 25 INDEX | ETF | 464287184 | 19233 | 147000 | SH | SOLE |