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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