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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

November 05, 2008

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: September 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 November 5, 2008

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

FORM 13F  
 September 30, 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 | 2888                       | 76000              | SH              | SOLE            |               |
| AMAZON.COM INC.              | COM            | 023135106 | 7785                       | 107000             | SH              | SOLE            |               |
| AMERICA MOVIL - ADR SERIES L | COM            | 02364W105 | 1159                       | 25000              | SH              | SOLE            |               |
| APPLE INC                    | COM            | 037833100 | 4546                       | 40000              | SH              | SOLE            |               |
| AT&T INC                     | COM            | 00206R102 | 8097                       | 290000             | SH              | SOLE            |               |
| CATERPILLAR INC              | COM            | 149123101 | 4172                       | 70000              | SH              | SOLE            |               |
| CHINA LIFE INSURANCE CO-ADR  | COM            | 16939P106 | 1390                       | 25000              | SH              | SOLE            |               |
| CISCO SYSTEMS INC            | COM            | 17275R102 | 3835                       | 170000             | SH              | SOLE            |               |
| FREEMPORT-MCMORAN COPPER     | COM            | 35671D857 | 512                        | 9000               | SH              | SOLE            |               |
| GENERAL CABLE CORP           | COM            | 369300108 | 413                        | 11600              | SH              | SOLE            |               |
| GENERAL ELECTRIC CO.         | COM            | 369604103 | 1275                       | 50000              | SH              | SOLE            |               |
| GOOGLE INC - CL A            | COM            | 38259P508 | 5252                       | 13000              | SH              | SOLE            |               |
| HARLEY-DAVIDSON INC          | COM            | 412822108 | 373                        | 10000              | SH              | SOLE            |               |
| INTEL CORP                   | COM            | 458140100 | 6368                       | 340000             | SH              | SOLE            |               |
| JOHNSON & JOHNSON            | COM            | 478160104 | 416                        | 6000               | SH              | SOLE            |               |
| MICROSOFT CORP               | COM            | 594918104 | 11877                      | 445000             | SH              | SOLE            |               |
| ORACLE CORP                  | COM            | 68389X105 | 11577                      | 570000             | SH              | SOLE            |               |

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|                                |     |           |        |         |    |      |
|--------------------------------|-----|-----------|--------|---------|----|------|
| RESEARCH IN MOTION             | COM | 760975102 | 683    | 10000   | SH | SOLE |
| TOLL BROTHERS, INC             | COM | 889478103 | 6055   | 240000  | SH | SOLE |
| VERIZON COMMUNICATION INC.     | COM | 92343V104 | 5359   | 167000  | SH | SOLE |
| CHINA LIFE INSURANCE (2628.hk) | COM | 6718976   | 3239   | 881000  | SH | SOLE |
| CHINA MOBILE LTD (941.hk)      | COM | 6073556   | 2793   | 282000  | SH | SOLE |
| PETROCHINA CO LTD (857.hk)     | COM | 6226576   | 1916   | 1860000 | SH | SOLE |
| ISHARE FTSE/A50 CHINA TRACKER( | ETF | B04V406   | 1508   | 1113300 | SH | SOLE |
| CONSUMER STAPLES SPDR          | ETF | 81369Y308 | 42090  | 1525000 | SH | SOLE |
| ISHARE MSCI BRAZIL INDEX FUND  | ETF | 464286400 | 54405  | 966175  | SH | SOLE |
| ISHARES DJ US CNSMER SERVICE   | ETF | 464287580 | 16249  | 306700  | SH | SOLE |
| SELECT SECTOR SPDR-CONSUMER DI | ETF | 81369Y407 | 22264  | 798000  | SH | SOLE |
| SELECT SECTOR SPDR-ENERGY      | ETF | 81369Y506 | 49690  | 785000  | SH | SOLE |
| SELECT SECTOR SPDR-FINANCIAL   | ETF | 81369Y605 | 113274 | 5695000 | SH | SOLE |
| SELECT SECTOR SPDR-HEALTH CARE | ETF | 81369Y209 | 63706  | 2120000 | SH | SOLE |
| SELECT SECTOR SPDR-INDUSTRIAL  | ETF | 81369Y704 | 22977  | 746000  | SH | SOLE |
| SELECT SECTOR SPDR-TECHONOLGY  | ETF | 81369Y803 | 13002  | 655000  | SH | SOLE |
| SELECT SECTOR SPDR-UTILITIES   | ETF | 81369Y886 | 35224  | 1060000 | SH | SOLE |
| SPDR-S&P 500 INDEX             | ETF | 78462F103 | 37929  | 327000  | SH | SOLE |
| XINHAU/CHINA 25 INDEX          | ETF | 464287184 | 32436  | 941000  | SH | SOLE |