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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 (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DSCRETN	INVSTMT 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-TECHONLOGY	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