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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

October 20, 2004

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13F

Report for the Calendar Year or Quarter Ended: September 30, 2004

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: Managing Director  
 Phone: 301-571-7130

Signature, Place, and Date of Signing:

Jeffrey A. Sharpe, Bethesda, MD October 19, 2004

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

FORM 13F  
 September 30, 2004

| NAME OF ISSUER     | TITLE OF CLASS | CUSIP     | FORM 13F INFORMATION TABLE |                    |            |              |                   |                |  |
|--------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|-------------------|----------------|--|
|                    |                |           | VALUE<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DCRETN | O<br>MA        |  |
| Axis Capital       | COM            | g0692u109 | 22581                      | 868508             | SH         |              |                   | SOLE           |  |
| Grupo TMM-SP ADR A | COM            | 40051D105 | 6494                       | 2740100            | SH         |              |                   | SOLE           |  |
|                    | 2 DATA RECORDS |           | 29075                      |                    |            |              |                   | 0 OTHER MANAGE |  |