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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO
 Form 13F-HR
 May 10, 2001

United States
 Securities and Exchange Commission
 Washington, DC 20549

Form 13F

Form 13F Cover Page

Report for the Calendar Year or Quarter Ended: March 31, 2001

Institutional Investment Manager Filing this Report:

Name: Lockheed Martin Investment Management Company
 6705 Rockledge Drive Suite 550
 Bethesda, MD 20817

13F File Number #28-2847

Person signing this report on Behalf of Reporting Manager:

Name: Wayne H. Shaner
 Title: Vice President
 Phone: 301-571-7127
 Signature, Place, and Date of Signing:

Wayne H. Shaner Bethesda, MD May 9, 2001

Report type: 13F Holdings Report

List of other Managers reporting for this Manager:

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

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | | O |
|--------------------------------|----------------|-----------|----------------------------|--------------------|-----------------|-----------------|---------|---|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ DSCRETN | INVSTMT | |
| ACE Limited | COM | G0070K103 | 1770 | 300000 | SH | | SOLE | |
| AEP Industries Inc. | COM | 001031103 | 58221 | 1292006 | SH | | SOLE | |
| AGCO Corporation | COM | 001084102 | 3120 | 325000 | SH | | SOLE | |
| ASA Ltd. | COM | 002050102 | 5755 | 349000 | SH | | SOLE | |
| AT&T Corporation | COM | 001957109 | 4792 | 225000 | SH | | SOLE | |
| Airborne Inc. | COM | 009269101 | 8259 | 812100 | SH | | SOLE | |
| Alberto Culver Co. CL-A | COM | 013068200 | 5829 | 175000 | SH | | SOLE | |
| Alcoa Inc. | COM | 013817101 | 6291 | 175000 | SH | | SOLE | |
| Alleghany Corporation | COM | 017175100 | 4819 | 24095 | SH | | SOLE | |
| Anglogold Limited Sponsored AD | COM | 035128206 | 14440 | 999312 | SH | | SOLE | |
| Archer-Daniels-Midland | COM | 039483102 | 11835 | 900000 | SH | | SOLE | |
| Berkshire Hathaway Inc. Cl B | COM | 084670207 | 36992 | 17000 | SH | | SOLE | |
| Bethlehem Steel | COM | 087509105 | 3630 | 1500000 | SH | | SOLE | |
| Birmingham Steel | COM | 091250100 | 475 | 500000 | SH | | SOLE | |
| Borden Chemical and Plastic | COM | 099541203 | 443 | 633000 | SH | | SOLE | |
| Boston Scientific Corporation | COM | 101137107 | 12108 | 600000 | SH | | SOLE | |
| Bowne & Company | COM | 103043105 | 11680 | 1057000 | SH | | SOLE | |
| Brookstone Inc. | COM | 114537103 | 7437 | 500000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|-------|---------|----|------|
| Burlington Northern Santa Fe | COM | 12189t104 | 3797 | 125000 | SH | SOLE |
| Carpenter Technology | COM | 144285103 | 11220 | 400000 | SH | SOLE |
| Caterpillar Inc. | COM | 149123101 | 8876 | 200000 | SH | SOLE |
| Chubb Corp. | COM | 171232101 | 2898 | 40000 | SH | SOLE |
| Circuit City Stores | COM | 172737108 | 1060 | 100000 | SH | SOLE |
| Cleveland-Cliffs Inc. | COM | 185896107 | 5400 | 300000 | SH | SOLE |
| Coeur D Alene Mines Corp. | COM | 192108108 | 271 | 260181 | SH | SOLE |
| ConAgra Inc. | COM | 205887102 | 12768 | 700000 | SH | SOLE |
| Conoco Inc. Cl A | COM | 208251306 | 5620 | 200000 | SH | SOLE |
| Corn Products International In | COM | 219023108 | 10264 | 400000 | SH | SOLE |
| Cott Corporation | COM | 22163n106 | 11380 | 995000 | SH | SOLE |
| Deere & Co. | COM | 244199105 | 6359 | 175000 | SH | SOLE |
| Dow Jones & Company, Inc. | COM | 260561105 | 6544 | 125000 | SH | SOLE |
| Du Pont (E. I.) de Nemours | COM | 263534109 | 27472 | 675000 | SH | SOLE |
| Eastman Kodak Corp. | COM | 277461109 | 4986 | 125000 | SH | SOLE |
| Esg Re Limited | COM | g31215109 | 669 | 255000 | SH | SOLE |
| Fleetwood Enterprises | COM | 339099103 | 5339 | 590000 | SH | SOLE |
| Flour Corporation | COM | 343412102 | 17800 | 400000 | SH | SOLE |
| Ford Motor Company | COM | 345370860 | 7374 | 262226 | SH | SOLE |
| Gannett Company | COM | 364730101 | 31353 | 525000 | SH | SOLE |
| General Dynamics Corp | COM | 369550108 | 6274 | 100000 | SH | SOLE |
| General Motors Corp. Cl H | COM | 370442832 | 12187 | 625000 | SH | SOLE |
| Genuine Parts Co. | COM | 372460105 | 3239 | 125000 | SH | SOLE |
| Germany Fund | COM | 374143105 | 206 | 25000 | SH | SOLE |
| Gold Field Limited New, ADR | COM | 38059t106 | 2268 | 585344 | SH | SOLE |
| Grainger, W.W. Inc. | COM | 384802104 | 16925 | 500000 | SH | SOLE |
| Halliburton | COM | 406216101 | 3491 | 95000 | SH | SOLE |
| Hecla Mining Co. | COM | 422704106 | 302 | 438100 | SH | SOLE |
| Hecla Mining Preferred Conv. | COM | 422704205 | 275 | 35500 | SH | SOLE |
| Helmerich & Payne Inc. | COM | 423452101 | 10880 | 235000 | SH | SOLE |
| Hershey Foods Corp. | COM | 427866108 | 8665 | 125000 | SH | SOLE |
| Hillenbrand Industries | COM | 431573104 | 6712 | 139000 | SH | SOLE |
| Homestake Mining Co. | COM | 437614100 | 8413 | 1599430 | SH | SOLE |
| Horace Mann | COM | 440327104 | 2655 | 150000 | SH | SOLE |
| Hubbell Inc. Cl B | COM | 443510201 | 14562 | 625000 | SH | SOLE |
| IMC Global, Inc. | COM | 449669100 | 16728 | 1360000 | SH | SOLE |
| Imperial Chemical - ADR | COM | 452704505 | 3938 | 160000 | SH | SOLE |
| Imperial Oil | COM | 453038408 | 4884 | 200000 | SH | SOLE |
| Intermet | COM | 45881K104 | 151 | 55000 | SH | SOLE |
| Kellogg Company | COM | 487836108 | 5406 | 200000 | SH | SOLE |
| Kerr McGee Corp. | COM | 492386107 | 19470 | 300000 | SH | SOLE |
| Kinross Gold Corp. | COM | 496902107 | 91 | 181618 | SH | SOLE |
| La-Z-Boy Inc. | COM | 505336107 | 4450 | 250000 | SH | SOLE |
| Leucadia National Corp | COM | 527288104 | 4825 | 150000 | SH | SOLE |
| Loew's Corporation | COM | 540424108 | 38022 | 640000 | SH | SOLE |
| Longview Fibre Company | COM | 543213102 | 4615 | 355000 | SH | SOLE |
| Louisiana-Pacific Corporation | COM | 546347105 | 10571 | 1100000 | SH | SOLE |
| Mandalay Resort Group | COM | 562567107 | 2995 | 150000 | SH | SOLE |
| Markel Corporation | COM | 570535104 | 21505 | 115000 | SH | SOLE |
| Massey Energy Corporation | COM | 576206106 | 2392 | 100000 | SH | SOLE |
| Mattel Inc. | COM | 577081102 | 8870 | 500000 | SH | SOLE |
| McDonald's Corporation | COM | 580135101 | 7301 | 275000 | SH | SOLE |
| Mead Corp. | COM | 582834107 | 5018 | 200000 | SH | SOLE |
| Meridian Gold Inc. | COM | 589975101 | 1640 | 259500 | SH | SOLE |
| Mesabi Trust | COM | 590672101 | 510 | 170000 | SH | SOLE |
| Mississippi Chemical Corp. | COM | 605288208 | 3276 | 975000 | SH | SOLE |
| Newmont Mining Corp. | COM | 651639106 | 18154 | 1126168 | SH | SOLE |
| Old Republic International | COM | 680223104 | 18602 | 655000 | SH | SOLE |
| Pep Boys | COM | 713278109 | 1522 | 250000 | SH | SOLE |
| Phelps Dodge | COM | 717265102 | 6027 | 150000 | SH | SOLE |
| Phillip Morris Cos. | COM | 718154107 | 13049 | 275000 | SH | SOLE |
| Phillips Petroleum Co. | COM | 718507106 | 18442 | 335000 | SH | SOLE |

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|--------------------------------|-----|-----------|-------|---------|----|------|
| Placer Dome, Inc. | COM | 725906101 | 10466 | 1210000 | SH | SOLE |
| Pope & Talbot | COM | 732827100 | 4960 | 400000 | SH | SOLE |
| Potlatch Corp | COM | 737628107 | 7987 | 250000 | SH | SOLE |
| Procter & Gamble | COM | 742718109 | 6260 | 100000 | SH | SOLE |
| RPM Inc. (Ohio) | COM | 749685103 | 4335 | 425000 | SH | SOLE |
| Railamerica Inc. | COM | 750753105 | 26792 | 2679162 | SH | SOLE |
| Rio Tinto Plc-Spon. ADR | COM | 767204100 | 1403 | 20000 | SH | SOLE |
| Roadway Express Inc. | COM | 769742107 | 2200 | 100000 | SH | SOLE |
| Royal Gold Inc. | COM | 780287108 | 1312 | 500000 | SH | SOLE |
| Ruddick Corporation | COM | 781258108 | 3425 | 250000 | SH | SOLE |
| SAFECO Corp. | COM | 786429100 | 14094 | 500000 | SH | SOLE |
| San Juan Basin Rty Trust Unit | COM | 798241105 | 2302 | 150000 | SH | SOLE |
| Sherwin-Williams Co. | COM | 824348106 | 4459 | 175000 | SH | SOLE |
| St. Paul Companies | COM | 792860108 | 9691 | 220000 | SH | SOLE |
| Tenneco Automotive Inc. | COM | 880349105 | 2100 | 750000 | SH | SOLE |
| The Walt Disney Company | COM | 254687106 | 8580 | 300000 | SH | SOLE |
| Thomas & Betts Corp. | COM | 884315102 | 6944 | 400000 | SH | SOLE |
| Timken Company | COM | 887389104 | 8607 | 550000 | SH | SOLE |
| Transportacion Maritima Mexica | COM | 893868208 | 49599 | 4154056 | SH | SOLE |
| Transportacion Maritima Mexica | COM | 893868307 | 39228 | 3697259 | SH | SOLE |
| Triarc Companies Inc. | COM | 895927101 | 43391 | 1763863 | SH | SOLE |
| UST Inc. | COM | 902911106 | 7512 | 250000 | SH | SOLE |
| USX Marathon Group | COM | 902905827 | 16170 | 600000 | SH | SOLE |
| USX-U.S. Steel Group | COM | 90337T101 | 12541 | 853700 | SH | SOLE |
| Union Pacific Corp | COM | 907818108 | 14062 | 250000 | SH | SOLE |
| Valero Energy Corp | COM | 91913y100 | 10650 | 300000 | SH | SOLE |
| Visteon Corporation | COM | 92839u107 | 433 | 28805 | SH | SOLE |
| Volvo AB ADR | COM | 928856400 | 1882 | 120000 | SH | SOLE |
| Washington Post - Cl B | COM | 939640108 | 10404 | 18000 | SH | SOLE |
| Weyerhaeuser Co. | COM | 962166104 | 10158 | 200000 | SH | SOLE |
| XL Capital LTD - CL A | COM | G98255105 | 3803 | 50000 | SH | SOLE |