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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

August 01, 2002

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | |
|--------------------------------|----------------|-----------|----------------------------|--------------------|-----------------|-----------------|---------------|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ DSCRETN | INVSTMT MA |
| AEP Industries Inc. | COM | 001031103 | 35500 | 1000000 | SH | SOLE | |
| AGCO Corporation | COM | 001084102 | 6337 | 325000 | SH | SOLE | |
| AOL Time Warner | COM | 00184A105 | 7355 | 500000 | SH | SOLE | |
| ASA Ltd. | COM | 002050102 | 11038 | 360000 | SH | SOLE | |
| AT&T Corporation | COM | 001957109 | 5350 | 500000 | SH | SOLE | |
| AT&T Wireless Services | COM | 00209A106 | 2925 | 500000 | SH | SOLE | |
| Advanced Micro Devices, Inc. | COM | 007903107 | 11664 | 1200000 | SH | SOLE | |
| Airborne Inc. | COM | 009269101 | 9600 | 500000 | SH | SOLE | |
| Alberto Culver Co. CL-A | COM | 013068200 | 7906 | 175000 | SH | SOLE | |
| Alcoa Inc. | COM | 013817101 | 4144 | 125000 | SH | SOLE | |
| Alleghany Corporation | COM | 017175100 | 4694 | 24576 | SH | SOLE | |
| Anglogold Limited Sponsored AD | COM | 035128206 | 37694 | 1445312 | SH | SOLE | |
| Apache Corporation | COM | 037411105 | 26441 | 460000 | SH | SOLE | |
| Archer-Daniels-Midland | COM | 039483102 | 6395 | 500000 | SH | SOLE | |
| Barrick Gold Corp | COM | 067901108 | 13630 | 717750 | SH | SOLE | |
| Berkshire Hathaway Inc. Cl B | COM | 084670207 | 44680 | 20000 | SH | SOLE | |
| Boeing Company | COM | 097023105 | 15750 | 350000 | SH | SOLE | |
| Bowne & Company | COM | 103043105 | 14445 | 980000 | SH | SOLE | |
| Bristol-Myers Squibb | COM | 110122108 | 28270 | 1100000 | SH | SOLE | |
| Brookstone Inc. | COM | 114537103 | 1597 | 90000 | SH | SOLE | |
| Burlington Northern Santa Fe | COM | 12189t104 | 7500 | 250000 | SH | SOLE | |
| Carpenter Technology | COM | 144285103 | 13140 | 456100 | SH | SOLE | |
| Cleveland-Cliffs Inc. | COM | 185896107 | 8280 | 300000 | SH | SOLE | |
| Coca-Cola Company | COM | 191216100 | 7000 | 125000 | SH | SOLE | |
| Coeur D Alene Mines Corp. | COM | 192108108 | 440 | 260181 | SH | SOLE | |
| ConAgra Inc. | COM | 205887102 | 19355 | 700000 | SH | SOLE | |
| Conoco Inc. Cl A | COM | 208251504 | 31970 | 1150000 | SH | SOLE | |
| Corn Products International In | COM | 219023108 | 7780 | 250000 | SH | SOLE | |
| Corning Incorporated | COM | 219350105 | 2236 | 630000 | SH | SOLE | |
| Cott Corporation | COM | 22163n106 | 5697 | 300000 | SH | SOLE | |
| Cummins Engine | COM | 231021106 | 1400 | 42300 | SH | SOLE | |
| Dow Jones & Company, Inc. | COM | 260561105 | 7267 | 150000 | SH | SOLE | |
| Du Pont (E. I.) de Nemours | COM | 263534109 | 21090 | 475000 | SH | SOLE | |
| Eastman Kodak Corp. | COM | 277461109 | 5834 | 200000 | SH | SOLE | |
| Esg Re Limited | COM | g31215109 | 676 | 255000 | SH | SOLE | |
| Exxon Mobil Corporation | COM | 30231G102 | 6138 | 150000 | SH | SOLE | |
| Fairfax Financial Holdings, Lt | COM | 303901102 | 3997 | 40000 | SH | SOLE | |
| Ferro Corporation | COM | 315405100 | 1507 | 50000 | SH | SOLE | |
| GEHL Company | COM | 368483103 | 937 | 65300 | SH | SOLE | |
| Gannett Company | COM | 364730101 | 39847 | 525000 | SH | SOLE | |
| General Motors Corp. Cl H | COM | 370442832 | 4160 | 400000 | SH | SOLE | |
| Germany Fund | COM | 374143105 | 2070 | 300000 | SH | SOLE | |
| Gold Field Limited New, ADR | COM | 38059t106 | 6451 | 575000 | SH | SOLE | |
| Grainger, W.W. Inc. | COM | 384802104 | 15030 | 300000 | SH | SOLE | |
| Grupo TMM-SP ADR A | COM | 40051D105 | 25290 | 3665159 | SH | SOLE | |
| Grupo TMM-SP ADR L | COM | 40051D204 | 28700 | 4153356 | SH | SOLE | |
| Halliburton | COM | 406216101 | 1992 | 125000 | SH | SOLE | |
| Hecla Mining Co. | COM | 422704106 | 2055 | 438100 | SH | SOLE | |
| Hecla Mining Preferred Conv. | COM | 422704205 | 918 | 28500 | SH | SOLE | |
| Helmerich & Payne Inc. | COM | 423452101 | 14288 | 400000 | SH | SOLE | |
| Hubbell Inc. Cl B | COM | 443510201 | 21344 | 625000 | SH | SOLE | |
| IMC Global, Inc. | COM | 449669100 | 17000 | 1360000 | SH | SOLE | |
| Intermet | COM | 45881K104 | 430 | 40000 | SH | SOLE | |

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|--------------------------------|-----|-----------|-------|---------|----|------|
| Interpublic Group of COS Inc | COM | 460690100 | 7428 | 300000 | SH | SOLE |
| Kellogg Company | COM | 487836108 | 7172 | 200000 | SH | SOLE |
| Kerr McGee Corp. | COM | 492386107 | 26507 | 495000 | SH | SOLE |
| Kinross Gold Corp. | COM | 496902107 | 414 | 181618 | SH | SOLE |
| LSI Logic Corp | COM | 502161102 | 4375 | 500000 | SH | SOLE |
| La-Z-Boy Inc. | COM | 505336107 | 4484 | 177800 | SH | SOLE |
| Lancaster Colony Corp | COM | 513847103 | 3566 | 100000 | SH | SOLE |
| Leucadia National Corp | COM | 527288104 | 6332 | 200000 | SH | SOLE |
| Loew's Corporation | COM | 540424108 | 33119 | 625000 | SH | SOLE |
| Longview Fibre Company | COM | 543213102 | 3532 | 375000 | SH | SOLE |
| Louisiana-Pacific Corporation | COM | 546347105 | 12708 | 1200000 | SH | SOLE |
| Marathon Oil Corp | COM | 565849106 | 25764 | 950000 | SH | SOLE |
| Markel Corporation | COM | 570535104 | 14775 | 75000 | SH | SOLE |
| Mattel Inc. | COM | 577081102 | 6746 | 320000 | SH | SOLE |
| McDonald's Corporation | COM | 580135101 | 9957 | 350000 | SH | SOLE |
| Merck & Co. | COM | 589331107 | 37980 | 750000 | SH | SOLE |
| Meridian Gold Inc. | COM | 589975101 | 3611 | 225000 | SH | SOLE |
| Mesabi Trust | COM | 590672101 | 850 | 200000 | SH | SOLE |
| Newmont Mining Corp. | COM | 651639106 | 39176 | 1487869 | SH | SOLE |
| Old Republic International | COM | 680223104 | 11025 | 350000 | SH | SOLE |
| Park Place Entertainment | COM | 700690100 | 12838 | 1252500 | SH | SOLE |
| Phelps Dodge | COM | 717265102 | 8240 | 200000 | SH | SOLE |
| Phillip Morris Cos. | COM | 718154107 | 41496 | 950000 | SH | SOLE |
| Phillips Petroleum Co. | COM | 718507106 | 19725 | 335000 | SH | SOLE |
| Placer Dome, Inc. | COM | 725906101 | 17375 | 1550000 | SH | SOLE |
| Pope & Talbot | COM | 732827100 | 7492 | 400000 | SH | SOLE |
| Potlatch Corp | COM | 737628107 | 6804 | 200000 | SH | SOLE |
| Procter & Gamble | COM | 742718109 | 3572 | 40000 | SH | SOLE |
| RPM Inc. (Ohio) | COM | 749685103 | 3050 | 200000 | SH | SOLE |
| Railamerica Inc. | COM | 750753105 | 23838 | 2203162 | SH | SOLE |
| Roadway Express Inc. | COM | 769742107 | 898 | 25000 | SH | SOLE |
| Royal Gold Inc. | COM | 780287108 | 6830 | 500000 | SH | SOLE |
| Ruddick Corporation | COM | 781258108 | 4155 | 245000 | SH | SOLE |
| San Juan Basin Rty Trust Unit | COM | 798241105 | 1107 | 100000 | SH | SOLE |
| Saul Centers Inc. | COM | 804395101 | 5180 | 200000 | SH | SOLE |
| Schering-Plough Corp | COM | 806605101 | 27675 | 1125000 | SH | SOLE |
| Sherwin-Williams Co. | COM | 824348106 | 19454 | 650000 | SH | SOLE |
| Tenneco Automotive Inc. | COM | 880349105 | 6534 | 990000 | SH | SOLE |
| The Walt Disney Company | COM | 254687106 | 12285 | 650000 | SH | SOLE |
| Thomas & Betts Corp. | COM | 884315102 | 7254 | 390000 | SH | SOLE |
| Timken Company | COM | 887389104 | 12840 | 575000 | SH | SOLE |
| Transocean Sedco Forex Inc. | COM | G90078109 | 6230 | 200000 | SH | SOLE |
| Triarc Companies Inc. | COM | 895927101 | 22080 | 800000 | SH | SOLE |
| Tyco International LTD | COM | 902124106 | 4053 | 300000 | SH | SOLE |
| Tyson Foods Inc-C1 A | COM | 902494103 | 18612 | 1200000 | SH | SOLE |
| UST Inc. | COM | 902911106 | 5100 | 150000 | SH | SOLE |
| Union Pacific Corp | COM | 907818108 | 8226 | 130000 | SH | SOLE |
| United States Steel Corp | COM | 912909108 | 9024 | 453700 | SH | SOLE |
| Volvo AB ADR | COM | 928856400 | 2037 | 100000 | SH | SOLE |
| Washington Post - C1 B | COM | 939640108 | 11990 | 22000 | SH | SOLE |
| Weyerhaeuser Co. | COM | 962166104 | 7981 | 125000 | SH | SOLE |
| White Mountains Insurance Grou | COM | G9618E107 | 6963 | 22000 | SH | SOLE |