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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO

Form 13F-HR

May 02, 2002

| | | | FORM 13F INFORMATION TABLE | | | | | | |
|--------------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|--------------------|---------|--|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA | |
| AEP Industries Inc. | COM | 001031103 | 37004 | 1075706 | SH | | SOLE | | |
| AGCO Corporation | COM | 001084102 | 7416 | 325000 | SH | | SOLE | | |
| ASA Ltd. | COM | 002050102 | 10433 | 360000 | SH | | SOLE | | |
| AT&T Corporation | COM | 001957109 | 6672 | 425000 | SH | | SOLE | | |
| AT&T Wireless Services | COM | 00209A106 | 648 | 72405 | SH | | SOLE | | |
| Airborne Inc. | COM | 009269101 | 12243 | 700000 | SH | | SOLE | | |
| Alberto Culver Co. CL-A | COM | 013068200 | 8435 | 175000 | SH | | SOLE | | |
| Alcoa Inc. | COM | 013817101 | 4717 | 125000 | SH | | SOLE | | |
| Alleghany Corporation | COM | 017175100 | 4518 | 24095 | SH | | SOLE | | |
| Anglogold Limited Sponsored AD | COM | 035128206 | 28839 | 1145312 | SH | | SOLE | | |
| Apache Corporation | COM | 037411105 | 28440 | 500000 | SH | | SOLE | | |
| Archer-Daniels-Midland | COM | 039483102 | 6965 | 500000 | SH | | SOLE | | |
| Barrick Gold Corp | COM | 067901108 | 28633 | 1542750 | SH | | SOLE | | |
| Berkshire Hathaway Inc. Cl B | COM | 084670207 | 47380 | 20000 | SH | | SOLE | | |
| Bethlehem Steel | COM | 087509105 | 225 | 500000 | SH | | SOLE | | |
| Bowne & Company | COM | 103043105 | 14351 | 1020000 | SH | | SOLE | | |
| Brookstone Inc. | COM | 114537103 | 2738 | 171100 | SH | | SOLE | | |
| Burlington Northern Santa Fe | COM | 12189t104 | 7545 | 250000 | SH | | SOLE | | |
| Carpenter Technology | COM | 144285103 | 13200 | 456100 | SH | | SOLE | | |
| Cleveland-Cliffs Inc. | COM | 185896107 | 6600 | 300000 | SH | | SOLE | | |
| Coca-Cola Company | COM | 191216100 | 6532 | 125000 | SH | | SOLE | | |
| Coeur D Alene Mines Corp. | COM | 192108108 | 380 | 260181 | SH | | SOLE | | |
| ConAgra Inc. | COM | 205887102 | 16975 | 700000 | SH | | SOLE | | |
| Conoco Inc. Cl A | COM | 208251504 | 40560 | 1390000 | SH | | SOLE | | |
| Corn Products International In | COM | 219023108 | 8372 | 260000 | SH | | SOLE | | |
| Cott Corporation | COM | 22163n106 | 7556 | 400000 | SH | | SOLE | | |
| Deutsche Telekom AG-Spon ADR | COM | 251566105 | 7490 | 500000 | SH | | SOLE | | |
| Dow Jones & Company, Inc. | COM | 260561105 | 7277 | 125000 | SH | | SOLE | | |
| Du Pont (E. I.) de Nemours | COM | 263534109 | 22396 | 475000 | SH | | SOLE | | |
| Eastman Kodak Corp. | COM | 277461109 | 6234 | 200000 | SH | | SOLE | | |
| Esg Re Limited | COM | g31215109 | 892 | 255000 | SH | | SOLE | | |
| Exxon Mobil Corporation | COM | 30231G102 | 6574 | 150000 | SH | | SOLE | | |
| FMC Technologies, Inc. | COM | 30249U101 | 498 | 25000 | SH | | SOLE | | |
| Fairfax Financial Holdings, Lt | COM | 303901102 | 4177 | 40000 | SH | | SOLE | | |
| Ferro Corporation | COM | 315405100 | 2880 | 100000 | SH | | SOLE | | |
| Fleetwood Enterprises | COM | 339099103 | 3240 | 300000 | SH | | SOLE | | |
| GEHL Company | COM | 368483103 | 989 | 65300 | SH | | SOLE | | |
| Gannett Company | COM | 364730101 | 39952 | 525000 | SH | | SOLE | | |
| General Motors Corp. Cl H | COM | 370442832 | 7402 | 450000 | SH | | SOLE | | |
| Germany Fund | COM | 374143105 | 2355 | 300000 | SH | | SOLE | | |
| Gold Field Limited New, ADR | COM | 38059t106 | 6099 | 585344 | SH | | SOLE | | |
| Grainger, W.W. Inc. | COM | 384802104 | 16869 | 300000 | SH | | SOLE | | |
| Grupo TMM-SP ADR A | COM | 40051D105 | 40133 | 3665159 | SH | | SOLE | | |
| Grupo TMM-SP ADR L | COM | 40051D204 | 46518 | 4153356 | SH | | SOLE | | |
| Halliburton | COM | 406216101 | 2134 | 125000 | SH | | SOLE | | |
| Hecla Mining Co. | COM | 422704106 | 828 | 438100 | SH | | SOLE | | |
| Hecla Mining Preferred Conv. | COM | 422704205 | 710 | 35500 | SH | | SOLE | | |
| Helmerich & Payne Inc. | COM | 423452101 | 18040 | 450000 | SH | | SOLE | | |
| Honeywell International Inc. | COM | 438516106 | 7654 | 200000 | SH | | SOLE | | |
| Hubbell Inc. Cl B | COM | 443510201 | 20562 | 625000 | SH | | SOLE | | |
| IMC Global, Inc. | COM | 449669100 | 20060 | 1360000 | SH | | SOLE | | |
| Intermet | COM | 45881K104 | 386 | 55000 | SH | | SOLE | | |
| International Paper Company | COM | 460146103 | 6451 | 150000 | SH | | SOLE | | |

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|--------------------------------|-----|-----------|-------|---------|----|------|
| Kellogg Company | COM | 487836108 | 6714 | 200000 | SH | SOLE |
| Kerr McGee Corp. | COM | 492386107 | 26711 | 425000 | SH | SOLE |
| Kinross Gold Corp. | COM | 496902107 | 231 | 181618 | SH | SOLE |
| La-Z-Boy Inc. | COM | 505336107 | 6939 | 252800 | SH | SOLE |
| Lancaster Colony Corp | COM | 513847103 | 3704 | 100000 | SH | SOLE |
| Leucadia National Corp | COM | 527288104 | 7150 | 200000 | SH | SOLE |
| Loew's Corporation | COM | 540424108 | 36612 | 625000 | SH | SOLE |
| Longview Fibre Company | COM | 543213102 | 3862 | 375000 | SH | SOLE |
| Louisiana-Pacific Corporation | COM | 546347105 | 12888 | 1200000 | SH | SOLE |
| Marathon Oil Corp | COM | 565849106 | 25920 | 900000 | SH | SOLE |
| Markel Corporation | COM | 570535104 | 17298 | 85000 | SH | SOLE |
| Mattel Inc. | COM | 577081102 | 8336 | 400000 | SH | SOLE |
| McDonald's Corporation | COM | 580135101 | 8325 | 300000 | SH | SOLE |
| Merck & Co. | COM | 589331107 | 34548 | 600000 | SH | SOLE |
| Meridian Gold Inc. | COM | 589975101 | 3627 | 250000 | SH | SOLE |
| Mesabi Trust | COM | 590672101 | 690 | 200000 | SH | SOLE |
| Mississippi Chemical Corp. | COM | 605288208 | 1561 | 567600 | SH | SOLE |
| Newmont Mining Corp. | COM | 651639106 | 41199 | 1487869 | SH | SOLE |
| Old Republic International | COM | 680223104 | 11989 | 375000 | SH | SOLE |
| Park Place Entertainment | COM | 700690100 | 10550 | 1000000 | SH | SOLE |
| Phelps Dodge | COM | 717265102 | 8420 | 200000 | SH | SOLE |
| Phillip Morris Cos. | COM | 718154107 | 51353 | 975000 | SH | SOLE |
| Phillips Petroleum Co. | COM | 718507106 | 21038 | 335000 | SH | SOLE |
| Placer Dome, Inc. | COM | 725906101 | 18987 | 1550000 | SH | SOLE |
| Pope & Talbot | COM | 732827100 | 6230 | 425000 | SH | SOLE |
| Potlatch Corp | COM | 737628107 | 8422 | 250000 | SH | SOLE |
| Procter & Gamble | COM | 742718109 | 8108 | 90000 | SH | SOLE |
| RPM Inc. (Ohio) | COM | 749685103 | 3110 | 200000 | SH | SOLE |
| Railamerica Inc. | COM | 750753105 | 24029 | 2284162 | SH | SOLE |
| Roadway Express Inc. | COM | 769742107 | 925 | 25000 | SH | SOLE |
| Royal Gold Inc. | COM | 780287108 | 4450 | 500000 | SH | SOLE |
| Ruddick Corporation | COM | 781258108 | 4160 | 250000 | SH | SOLE |
| San Juan Basin Rty Trust Unit | COM | 798241105 | 1547 | 130000 | SH | SOLE |
| Saul Centers Inc. | COM | 804395101 | 4440 | 200000 | SH | SOLE |
| Schering-Plough Corp | COM | 806605101 | 15650 | 500000 | SH | SOLE |
| Sherwin-Williams Co. | COM | 824348106 | 19224 | 675000 | SH | SOLE |
| Tenneco Automotive Inc. | COM | 880349105 | 4312 | 1078000 | SH | SOLE |
| The Walt Disney Company | COM | 254687106 | 15464 | 670000 | SH | SOLE |
| Thomas & Betts Corp. | COM | 884315102 | 8464 | 400000 | SH | SOLE |
| Timken Company | COM | 887389104 | 13854 | 600000 | SH | SOLE |
| Transocean Sedco Forex Inc. | COM | G90078109 | 4984 | 150000 | SH | SOLE |
| Triarc Companies Inc. | COM | 895927101 | 22240 | 800000 | SH | SOLE |
| Tyson Foods Inc-C1 A | COM | 902494103 | 14976 | 1200000 | SH | SOLE |
| UST Inc. | COM | 902911106 | 7786 | 200000 | SH | SOLE |
| Union Pacific Corp | COM | 907818108 | 8078 | 130000 | SH | SOLE |
| United States Steel Corp | COM | 912909108 | 19578 | 1078700 | SH | SOLE |
| Volvo AB ADR | COM | 928856400 | 1970 | 100000 | SH | SOLE |
| Washington Post - C1 B | COM | 939640108 | 13355 | 22000 | SH | SOLE |
| Weyerhaeuser Co. | COM | 962166104 | 7857 | 125000 | SH | SOLE |
| White Mountains Insurance Grou | COM | G9618E107 | 8290 | 24000 | SH | SOLE |