

Sears Holdings CORP
 Form 4
 September 06, 2005

FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION
 Washington, D.C. 20549

OMB APPROVAL
 OMB Number: 3235-0287
 Expires: January 31, 2005
 Estimated average burden hours per response... 0.5

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *
 Day Julian C

2. Issuer Name and Ticker or Trading Symbol
 Sears Holdings CORP [SHLD]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)
 3333 BEVERLY ROAD
 (Street)

3. Date of Earliest Transaction
 (Month/Day/Year)
 09/01/2005

Director 10% Owner
 Officer (give title below) Other (specify below)

HOFFMAN ESTATES, IL 60179
 (City) (State) (Zip)

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)
 Form filed by One Reporting Person
 Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
			Code	V	Amount (A) or (D) Price		
Common Shares	09/01/2005	09/01/2005	M		7,000 A \$ 20	7,000	D
Common Shares	09/01/2005	09/01/2005	S		600 D \$ 133.74	6,400	D
Common Shares	09/01/2005	09/01/2005	S		605 D \$ 133.75	5,795	D
Common Shares	09/01/2005	09/01/2005	S		100 D \$ 133.77	5,695	D
Common Shares	09/01/2005	09/01/2005	S		400 D \$ 133.78	5,295	D
	09/01/2005	09/01/2005	S		1,795 D \$ 133.8	3,500	D

Edgar Filing: Sears Holdings CORP - Form 4

Common Shares								
Common Shares	09/01/2005	09/01/2005	S	450	D	\$ 133.82	3,050	D
Common Shares	09/01/2005	09/01/2005	S	200	D	\$ 133.87	2,850	D
Common Shares	09/01/2005	09/01/2005	S	500	D	\$ 133.88	2,350	D
Common Shares	09/01/2005	09/01/2005	S	200	D	\$ 133.89	2,150	D
Common Shares	09/01/2005	09/01/2005	S	250	D	\$ 133.9	1,900	D
Common Shares	09/01/2005	09/01/2005	S	800	D	\$ 133.97	1,100	D
Common Shares	09/01/2005	09/01/2005	S	100	D	\$ 134	1,000	D
Common Shares	09/01/2005	09/01/2005	S	1,000	D	\$ 135.75	0	D
Common Shares	09/02/2005	09/02/2005	M	331	A	\$ 20	331	D
Common Shares	09/02/2005	09/02/2005	S	331	D	\$ 134	0	D

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474
(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)		
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Option (Right to	\$ 20	09/01/2005	09/01/2005	M	7,000	05/06/2004	10/18/2006	Common Shares	160,997

Buy)
Option
(Right to Buy) \$ 20 09/02/2005 09/02/2005 M 331 05/06/2004 10/18/2006 Common Shares 153,997

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Day Julian C 3333 BEVERLY ROAD HOFFMAN ESTATES, IL 60179	X			

Signatures

/s/ Andrea L. Zopp, as
Attorney-in-Fact 09/06/2005

**Signature of Reporting Person

Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).
 - ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Option granted in consideration of service.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.
Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.