

Sears Holdings CORP  
 Form 4  
 September 06, 2005

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

OMB APPROVAL

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**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 or 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

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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.

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**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

