

Sears Holdings CORP
 Form 4
 October 03, 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)
 10/03/2005

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 Indirect Beneficial Ownership (Instr. 4)
Common Shares	10/03/2005	10/03/2005	M	14,331 A	\$ 20 14,331	D	
Common Shares	10/03/2005	10/03/2005	S	1,846 D	\$ 124 12,485	D	
Common Shares	10/03/2005	10/03/2005	S	200 D	\$ 124.13 12,285	D	
Common Shares	10/03/2005	10/03/2005	S	200 D	\$ 124.14 12,085	D	
Common Shares	10/03/2005	10/03/2005	S	100 D	\$ 124.18 11,985	D	
Common Shares	10/03/2005	10/03/2005	S	200 D	\$ 124.4 11,785	D	

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Common Shares								
Common Shares	10/03/2005	10/03/2005	S	100	D	\$ 124.49	11,685	D
Common Shares	10/03/2005	10/03/2005	S	938	D	\$ 124.75	10,747	D
Common Shares	10/03/2005	10/03/2005	S	1,402	D	\$ 125	9,345	D
Common Shares	10/03/2005	10/03/2005	S	200	D	\$ 125.2	9,145	D
Common Shares	10/03/2005	10/03/2005	S	1,500	D	\$ 125.75	7,645	D
Common Shares	10/03/2005	10/03/2005	S	1,000	D	\$ 126.85	6,645	D
Common Shares	10/03/2005	10/03/2005	S	100	D	\$ 126.86	6,545	D
Common Shares	10/03/2005	10/03/2005	S	482	D	\$ 126.91	6,063	D
Common Shares	10/03/2005	10/03/2005	S	200	D	\$ 126.94	5,863	D
Common Shares	10/03/2005	10/03/2005	S	100	D	\$ 126.95	5,763	D
Common Shares	10/03/2005	10/03/2005	S	100	D	\$ 126.96	5,663	D
Common Shares	10/03/2005	10/03/2005	S	100	D	\$ 126.97	5,563	D
Common Shares	10/03/2005	10/03/2005	S	300	D	\$ 126.98	5,263	D
Common Shares	10/03/2005	10/03/2005	S	4,495	D	\$ 127	768	D
Common Shares	10/03/2005	10/03/2005	S	500	D	\$ 127.04	268	D
Common Shares	10/03/2005	10/03/2005	S	100	D	\$ 127.14	168	D
Common Shares	10/03/2005	10/03/2005	S	168	D	\$ 127.2	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 Buy)	\$ 20	10/03/2005	10/03/2005	M	14,331	05/06/2004 10/18/2006	Common Shares	153,666	

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/David P. Glatz, as attorney-in-fact 10/03/2005

**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.