

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 Ownership (Instr. 4)
				(A) or (D)	Price		
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
	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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