

Sears Holdings CORP
Form 4
July 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)

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

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

3333 BEVERLY ROAD

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

(Street)

HOFFMAN ESTATES, IL 60179

(City) (State) (Zip)

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	07/01/2005	07/01/2005	M	14,331	A \$ 20	14,331	D
Common Shares	07/01/2005	07/01/2005	S	100	D \$ 151.92	14,231	D
Common Shares	07/01/2005	07/01/2005	S	168	D \$ 151.93	14,063	D
Common Shares	07/01/2005	07/01/2005	S	300	D \$ 151.94	13,763	D
Common Shares	07/01/2005	07/01/2005	S	432	D \$ 151.95	13,331	D
	07/01/2005	07/01/2005	S	200	D	13,131	D

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Common Shares						\$ 151.96		
Common Shares	07/01/2005	07/01/2005	S	500	D	\$ 151.97	12,631	D
Common Shares	07/01/2005	07/01/2005	S	200	D	\$ 151.98	12,431	D
Common Shares	07/01/2005	07/01/2005	S	400	D	\$ 152	12,031	D
Common Shares	07/01/2005	07/01/2005	S	1,300	D	\$ 152.01	10,731	D
Common Shares	07/01/2005	07/01/2005	S	400	D	\$ 152.02	10,331	D
Common Shares	07/01/2005	07/01/2005	S	600	D	\$ 152.03	9,731	D
Common Shares	07/01/2005	07/01/2005	S	100	D	\$ 152.06	9,631	D
Common Shares	07/01/2005	07/01/2005	S	2,700	D	\$ 153	6,931	D
Common Shares	07/01/2005	07/01/2005	S	200	D	\$ 153.05	6,731	D
Common Shares	07/01/2005	07/01/2005	S	1,000	D	\$ 153.09	5,731	D
Common Shares	07/01/2005	07/01/2005	S	600	D	\$ 153.11	5,131	D
Common Shares	07/01/2005	07/01/2005	S	200	D	\$ 153.12	4,931	D
Common Shares	07/01/2005	07/01/2005	S	400	D	\$ 153.38	4,531	D
Common Shares	07/01/2005	07/01/2005	S	200	D	\$ 153.42	4,331	D
Common Shares	07/01/2005	07/01/2005	S	2,331	D	\$ 153.5	2,000	D
Common Shares	07/01/2005	07/01/2005	S	2,000	D	\$ 154	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.

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(9-02)

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

