Sears Holdings CORP Form 4 August 02, 2005

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB APPROVAL OMB

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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

See Instruction 1(b).

(Print or Type Responses)

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

2. Issuer Name and Ticker or Trading Symbol

5. Relationship of Reporting Person(s) to

Issuer

(Last) (First) Sears Holdings CORP [SHLD] 3. Date of Earliest Transaction

(Check all applicable)

3333 BEVERLY ROAD

(Month/Day/Year)

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

08/01/2005

6. Individual or Joint/Group Filing(Check Applicable Line)

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

(Middle)

X Form filed by One Reporting Person Form filed by More than One Reporting

Person

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) (A) or			5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
			Code V	Amount	(D)	Price	(Instr. 3 and 4)			
Common Shares	08/01/2005	08/01/2005	M	14,331	A	\$ 20	14,331	D		
Common Shares	08/01/2005	08/01/2005	S	64	D	\$ 153.46	14,267	D		
Common Shares	08/01/2005	08/01/2005	S	434	D	\$ 153.47	13,833	D		
Common Shares	08/01/2005	08/01/2005	S	900	D	\$ 153.5	12,933	D		
Common Shares	08/01/2005	08/01/2005	S	700	D	\$ 153.65	12,233	D		
	08/01/2005	08/01/2005	S	200	D		12,033	D		

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Common Shares						\$ 153.66		
Common Shares	08/01/2005	08/01/2005	S	200	D	\$ 153.67	11,833	D
Common Shares	08/01/2005	08/01/2005	S	766	D	\$ 153.7	11,067	D
Common Shares	08/01/2005	08/01/2005	S	1,294	D	\$ 153.72	9,773	D
Common Shares	08/01/2005	08/01/2005	S	500	D	\$ 153.73	9,273	D
Common Shares	08/01/2005	08/01/2005	S	200	D	\$ 154.03	9,073	D
Common Shares	08/01/2005	08/01/2005	S	300	D	\$ 154.04	8,773	D
Common Shares	08/01/2005	08/01/2005	S	1,056	D	\$ 154.05	7,717	D
Common Shares	08/01/2005	08/01/2005	S	3,200	D	\$ 154.15	4,517	D
Common Shares	08/01/2005	08/01/2005	S	341	D	\$ 154.25	4,176	D
Common Shares	08/01/2005	08/01/2005	S	900	D	\$ 154.45	3,276	D
Common Shares	08/01/2005	08/01/2005	S	200	D	\$ 154.96	3,076	D
Common Shares	08/01/2005	08/01/2005	S	100	D	\$ 154.97	2,976	D
Common Shares	08/01/2005	08/01/2005	S	100	D	\$ 154.98	2,876	D
Common Shares	08/01/2005	08/01/2005	S	2,376	D	\$ 155	500	D
Common Shares	08/01/2005	08/01/2005	S	500	D	\$ 155.5	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)

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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. Transactio Code (Instr. 8)	TransactionDerivative Code Securities		Expiration Date (Month/Day/Year)		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	
				Code V	and 5	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Option (Right to Buy	\$ 20	08/01/2005	08/01/2005	M		14,331	05/06/2005	10/18/2006	Common Shares	175,328

Reporting Owners

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

Signatures

/s/Andrea L. Zopp, as Attorney-In-Fact 08/02/2005

**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.

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