DAY JULIAN C Form 4 April 08, 2005

FORM 4

Check this box

if no longer

Section 16.

Form 4 or

obligations

may continue.

Form 5

subject to

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

OMB Number:

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

See Instruction 1(b).

(Print or Type Responses)

(Last)

1. Name and Address of Reporting Person * DAY JULIAN C

> (First) (Middle)

3333 BEVERLY ROAD

(Street)

2. Issuer Name and Ticker or Trading Symbol

Sears Holdings CORP [SHLD]

(Month/Day/Year) 04/06/2005

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

3. Date of Earliest Transaction

5. Relationship of Reporting Person(s) to

Issuer

(Check all applicable)

Expires:

response...

Estimated average

burden hours per

OMB APPROVAL

3235-0287

January 31,

2005

0.5

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

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

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

HOFFMAN ESTATES, IL 60179

(City)	(State)	(Zip) Tab	le I - Non-	Derivative	Secur	ities Acqui	red, Disposed of,	or Beneficial	ly 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)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code V	Amount	or (D)	Price	(Instr. 3 and 4)	(======================================	
Common Shares	04/06/2005	04/06/2005	M	78,942	A	\$ 10	78,942	D	
Common Shares	04/06/2005	04/06/2005	S	11,225	D	\$ 140.3	67,717	D	
Common Shares	04/06/2005	04/06/2005	S	100	D	\$ 140.31	67,617	D	
Common Shares	04/06/2005	04/06/2005	S	100	D	\$ 140.32	67,517	D	
Common Shares	04/06/2005	04/06/2005	S	5,300	D	\$ 140.33	62,217	D	
	04/06/2005	04/06/2005	S	100	D		62,117	D	

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Common Shares						\$ 140.34		
Common Shares	04/06/2005	04/06/2005	S	1,600	D	\$ 140.35	60,517	D
Common Shares	04/06/2005	04/06/2005	S	700	D	\$ 140.37	59,817	D
Common Shares	04/06/2005	04/06/2005	S	10,008	D	\$ 140.4	49,809	D
Common Shares	04/06/2005	04/06/2005	S	1,300	D	\$ 140.41	48,509	D
Common Shares	04/06/2005	04/06/2005	S	1,400	D	\$ 140.42	47,109	D
Common Shares	04/06/2005	04/06/2005	S	1,238	D	\$ 140.43	45,871	D
Common Shares	04/06/2005	04/06/2005	S	1,800	D	\$ 140.44	44,071	D
Common Shares	04/06/2005	04/06/2005	S	1,500	D	\$ 140.45	42,571	D
Common Shares	04/06/2005	04/06/2005	S	261	D	\$ 140.46	42,310	D
Common Shares	04/06/2005	04/06/2005	S	900	D	\$ 140.47	41,410	D
Common Shares	04/06/2005	04/06/2005	S	600	D	\$ 140.48	40,810	D
Common Shares	04/06/2005	04/06/2005	S	17,875	D	\$ 140.5	22,935	D
Common Shares	04/06/2005	04/06/2005	S	2,656	D	\$ 140.51	20,279	D
Common Shares	04/06/2005	04/06/2005	S	900	D	\$ 140.52	19,379	D
Common Shares	04/06/2005	04/06/2005	S	900	D	\$ 140.53	18,479	D
Common Shares	04/06/2005	04/06/2005	S	800	D	\$ 140.54	17,679	D
Common Shares	04/06/2005	04/06/2005	S	2,300	D	\$ 140.55	15,379	D
Common Shares	04/06/2005	04/06/2005	S	1,500	D	\$ 140.56	13,879	D
Common Shares	04/06/2005	04/06/2005	S	2,400	D	\$ 140.57	11,479	D
	04/06/2005	04/06/2005	S	1,300	D		10,179	D

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Common Shares						\$ 140.58		
Common Shares	04/06/2005	04/06/2005	S	2,303	D	\$ 140.59	7,876	D
Common Shares	04/06/2005	04/06/2005	S	2,695	D	\$ 140.6	5,181	D
Common Shares	04/06/2005	04/06/2005	S	2,181	D	\$ 140.61	3,000	D
Common Shares	04/06/2005	04/06/2005	S	3,000	D	\$ 140.62	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.

SEC 1474

(9-02)

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	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of orDerivative Securities Acquired (A) or Disposed of	6. Date Exercis Expiration Dat (Month/Day/Y	e	7. Title and of Underlyin Securities (Instr. 3 and	ng
	Security				(D) (Instr. 3, 4, and 5)				
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Option (Right to Buy)	\$ 10	04/06/2005	04/06/2005	M	78,942	05/06/2004	10/18/2006	common shares	78,942

Reporting Owners

Reporting Owner Name / Address				
	Director	10% Owner	Officer	Other
DAY JULIAN C				
3333 BEVERLY ROAD	X			
HOFFMAN ESTATES, IL 60179				

Reporting Owners 3

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Signatures

By:/s/ Andrea Zopp as Attorney-in-Fact

04/08/2005

**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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