Gallagher Thomas F
Form 4
September 17, 2009

FORM 4

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

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. *See* Instruction 1(b).

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

OMB APPROVAL

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(Print or Type Responses)

1. Name and Address of Reporting Person *
Gallagher Thomas F

(Last) (First) (Middle)

ONE MERCER ROAD

(Street)

NATICK, MA 01760

(City) (State) (Zip)

2. Issuer Name **and** Ticker or Trading Symbol
BJS WHOLESALE CLUB INC [BJ]

3. Date of Earliest Transaction (Month/Day/Year)
09/15/2009

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

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

_____ Director _____ 10% Owner
__X__ Officer (give title below) _____ Other (specify below)
EVP, Club Operations

6. Individual or Joint/Group Filing(Check Applicable Line)
_X_ 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)
			Code	V	Amount	(A) or (D)	Price			
Common Stock	09/15/2009		M		3,750	A	$ 27.32	83,755	D	
Common Stock	09/15/2009		M		3,000	A	$ 29.68	86,755	D	
Common Stock	09/15/2009		M		6,000	A	$ 30.11	92,755	D	
Common Stock	09/15/2009		S		3,750	D	$ 35.6406	89,005	D	
Common Stock	09/15/2009		S		3,000	D	$ 35.6113	86,005	D	

Common Stock	09/15/2009		S		6,000	D	$ 35.6389	80,005	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)		8. P Der Sec (Ins
				Code	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	
Option (right to buy)	$ 27.32	09/15/2009		M			3,750	(1)	09/29/2014	Common Stock	3,750	
Option (right to buy)	$ 29.68	09/15/2009		M			3,000	(2)	05/24/2016	Common Stock	3,000	
Option (right to buy)	$ 30.11	09/15/2009		M			6,000	(3)	05/26/2015	Common Stock	6,000	

Reporting Owners

Reporting Owner Name / Address	Relationships: Director	10% Owner	Officer	Other
Gallagher Thomas F ONE MERCER ROAD NATICK, MA 01760			EVP, Club Operations	

Signatures

s/Arlene Feldman	09/17/2009
**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) Vested in four equal installments beginning 9/29/05.

(2) The shares being exercised vested on 5/24/09. The remaining 3,000 shares will vest on 5/24/10.

(3) Vested in four equal installments beginning 5/26/06.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.
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