#### ENGELHARDT IRL F

Form 4

January 19, 2006

### FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

**SECURITIES** 

**OMB** Number:

3235-0287

Expires:

January 31, 2005

0.5

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**OMB APPROVAL** 

if no longer subject to Section 16. Form 4 or Form 5 obligations

may continue.

Check this box

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 * ENGELHARDT IRL F			2. Issuer Name <b>and</b> Ticker or Trading Symbol PEABODY ENERGY CORP [BTU]	5. Relationship of Reporting Person(s) to Issuer		
(Last) (First) (Middle)		(Middle)	3. Date of Earliest Transaction	(Check all applicable)		
701 MARKE	Γ STREET		(Month/Day/Year) 01/18/2006	X Director 10% Owner Officer (give title below) Other (specify below)		
(Street)			4. If Amendment, Date Original	6. Individual or Joint/Group Filing(Check		
			Filed(Month/Day/Year)	Applicable Line) _X_ Form filed by One Reporting Person		
ST. LOUIS, MO 63101-1826				Form filed by More than One Reporting Person		

(City)	(State)	(Zip)	
(City)	(State)	(Zip)	Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

·		Tabl	C 1 - MOII-	Derivative	Securi	nes Acqu	iii cu, Disposcu oi	, or belieficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	3. Transact Code (Instr. 8)	4. Securition(A) or Di (Instr. 3,	sposed	of (D)	5. Amount of 6. Securities Ownership Beneficially Form: Direct Owned (D) or Following Indirect (I)		7. Nature of Indirect Beneficial Ownership (Instr. 4)	
			Code V	Amount	(A) or (D)	Price	Reported Transaction(s) (Instr. 3 and 4)	(Instr. 4)	
Common Stock	01/18/2006		M	50,000	A	\$ 7.145	321,118	D (1)	
Common Stock	01/18/2006		S(2)	8,000	D	\$ 89.02	313,118	I (1)	By Family Trust
Common Stock	01/18/2006		S(2)	300	D	\$ 89.01	312,818	I (1)	By Family Trust
Common Stock	01/18/2006		S(2)	1,300	D	\$ 88.8	311,518	I (1)	By Family Trust
Common Stock	01/18/2006		S(2)	1,000	D	\$ 88.75	310,518	I (1)	By Family Trust
	01/18/2006		S(2)	200	D		310,318	I (1)	

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Common					¢			Dr. Esmiler
Common Stock					\$ 88.74			By Family Trust
Common Stock	01/18/2006	S(2)	100	D	\$ 88.73	310,218	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	400	D	\$ 88.5	309,818	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	1,400	D	\$ 88.4	308,418	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	200	D	\$ 88.27	308,218	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	2,500	D	\$ 88.22	305,718	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	1,600	D	\$ 88.21	304,118	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	300	D	\$ 88.2	303,818	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	200	D	\$ 88.19	303,618	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	300	D	\$ 88.12	303,318	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	100	D	\$ 88.11	303,218	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	600	D	\$ 88.1	302,618	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	500	D	\$ 88.05	302,118	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	300	D	\$ 88	301,818	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	600	D	\$ 87.99	301,218	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	600	D	\$ 87.97	300,618	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	200	D	\$ 87.96	300,418	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	1,000	D	\$ 87.94	299,418	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	500	D	\$ 87.93	298,918	I (1)	By Family Trust
Common Stock	01/18/2006	S(2)	100	D	\$ 87.92	298,818	I (1)	By Family Trust
	01/18/2006	S(2)	600	D		298,218	I (1)	

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Common Stock					\$ 87.91		By Family Trust
Common Stock	01/18/2006	S(2)	2,100	D	\$ 87.9 296,118	I (1)	By Family Trust

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. Transactic Code (Instr. 8)	5. Number of orDerivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	Expiration Date (Month/Day/Yea		7. Title and A Underlying S (Instr. 3 and	Securition
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amou or Numb of Sha
Employee Stock Option (right to	\$ 7.145	01/18/2006		M	50,000	0 05/22/2001(3)	05/19/2008	Common Stock	50,0

# **Reporting Owners**

Reporting Owner Name / Address	Relationships						
•	Director	10% Owner	Officer	Other			
ENGELHARDT IRL F 701 MARKET STREET ST. LOUIS, MO 63101-1826	X						

## **Signatures**

buy)

Irl F. Engelhardt By: Joseph W. Bean, Attorney-in-Fact

\*\*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).

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- (1) Pursuant to the Rule 10b5-1 trading plan referred to in footnote 2, upon exercise of the options the shares are immediately transferred to a family trust.
- (2) This sale was effected pursuant to a pre-existing Rule 10b5-1 trading plan adopted by the reporting person.
- (3) Of the 50,000 options exercised, 17,586 were exercisable on May 22, 2001 and 32,414 were exercisable on May 19, 2003.
- (4) Not applicable.
- (5) Does not include an additional 869,936 options with different expiration dates and exercise prices.

#### **Remarks:**

Additional transactions from January 18, 2006 were reported on a separately filed Form 4.

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.