PEABODY ENERGY CORP

Form 4 March 02, 2006

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

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

may continue. See Instruction

obligations

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person * WALCOTT ROGER B JR			2. Issuer Name and Ticker or Trading Symbol	5. Relationship of Reporting Person(s) to Issuer			
(Last)	(First)	(Middle)	PEABODY ENERGY CORP [BTU] 3. Date of Earliest Transaction	(Check all applicable)			
701 MARKET	STREET		(Month/Day/Year) 03/01/2006	Director 10% Owner X Officer (give title Other (specify below) below) EVP - Corporate Development			
ST. LOUIS, M	(Street)	326	4. If Amendment, Date Original Filed(Month/Day/Year)	6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting			
(City)	(State)	(Zip)	Table I - Non-Derivative Securities Acc	Person puired, Disposed of, or Beneficially Owned			

(City)	(State) (Zip) Table	e I - Non-D	erivative	Secur	ities Acq	uired, Disposed o	f, 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. Transactic Code (Instr. 8)	4. Securities Acquire on(A) or Disposed of (Instr. 3, 4 and 5)		d of (D)	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 Stock	03/01/2006		S <u>(1)</u>	788	D	\$ 48.55	45,992	I	By trust
Common Stock	03/01/2006		S <u>(1)</u>	1,148	D	\$ 48.48	44,844	I	By trust
Common Stock	03/01/2006		S <u>(1)</u>	984	D	\$ 48.4	43,860	I	By trust
Common Stock	03/01/2006		S(1)	886	D	\$ 48.37	42,974	I	By trust
Common Stock	03/01/2006		S <u>(1)</u>	689	D	\$ 48.36	42,285	I	By trust

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Common Stock	03/01/2006	S <u>(1)</u>	3,172	D	\$ 48.27	39,113	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	656	D	\$ 48.25	38,457	I	By trust
Common Stock	03/01/2006	S(1)	1,247	D	\$ 48.2	37,210	I	By trust
Common Stock	03/01/2006	S(1)	33	D	\$ 48.19	37,177	I	By trust
Common Stock	03/01/2006	S(1)	394	D	\$ 48.18	36,783	I	By trust
Common Stock	03/01/2006	S(1)	98	D	\$ 48.15	36,685	I	By trust
Common Stock	03/01/2006	S(1)	33	D	\$ 48.13	36,652	I	By trust
Common Stock	03/01/2006	S(1)	131	D	\$ 48.12	36,521	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	164	D	\$ 48.11	36,357	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	492	D	\$ 48.1	35,865	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	33	D	\$ 48.09	35,832	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	98	D	\$ 48.07	35,734	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	33	D	\$ 48.06	35,701	I	By trust
Common Stock	03/01/2006	S(1)	722	D	\$ 48.05	34,979	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	263	D	\$ 48.04	34,716	I	By trust
Common Stock	03/01/2006	S <u>(1)</u>	33	D	\$ 48.03	34,683	I	By trust
Common Stock	03/01/2006	S(1)	788	D	\$ 48.01	33,895	I	By trust
Common Stock	03/01/2006	S(1)	459	D	\$ 48	33,436	I	By trust
Common Stock	03/01/2006	S(1)	656	D	\$ 47.95	32,780	I	By trust
Common Stock						23,058 (2)	D	

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Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474 (9-02)

9. Nu Deriv Secur Bene Own Follo Repo Trans

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

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exerc	cisable and	7. Titl	le and	8. Price of	9
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transaction	orNumber	Expiration D	ate	Amou	int of	Derivative	J
Security	or Exercise		any	Code	of	(Month/Day/	Year)	Under	lying	Security	,
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivative	e		Secur	ities	(Instr. 5)]
	Derivative				Securities			(Instr.	3 and 4)		(
	Security				Acquired]
	•				(A) or]
					Disposed						-
					of (D)						(
					(Instr. 3,						
					4, and 5)						
									Amount		
						Date	Expiration		or		
							Date	little Ni	Number		
									of		
				Code V	(A) (D)				Shares		

Reporting Owners

Reporting Owner Name / Address Relationships

Director 10% Owner Officer Other

WALCOTT ROGER B JR 701 MARKET STREET ST. LOUIS, MO 63101-1826

EVP - Corporate Development

Signatures

Roger B. Walcott, Jr. by Joseph W. Bean, Attorney-in-Fact

03/02/2006

**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) This sale was effected pursuant to a pre-existing Rule 10b5-1 trading plan adopted by the reporting person.
- (2) Includes 15,058.3088 shares acquired pursuant to the Company's Employee Stock Purchase Plan.

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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