#### PEABODY ENERGY CORP

Form 4 March 17, 2006

## FORM 4

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

OMB Number: 3235-0287

**OMB APPROVAL** 

Check this box if no longer subject to Section 16.

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Expires: January 31, 2005
Estimated average

Section 16. Form 4 or Form 5 obligations may continue. See Instruction

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

burden hours per response... 0.5

1(b).

(City)

(Print or Type Responses)

1. Name and Address of Reporting Person * ENGELHARDT IRL F			2. Issuer Name and Ticker or Trading Symbol	5. Relationship of Reporting Person(s) to Issuer  (Check all applicable)		
			PEABODY ENERGY CORP [BTU]			
(Last)	(First)	(Middle)	3. Date of Earliest Transaction			
701 MARKET	STREET		(Month/Day/Year) 03/15/2006	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		

(State)	(Zip)	Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned
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		Tabl	c 1 - 14011-1	Jenvanve	occui i	nes Acqu	ii cu, Disposcu oi	, or belieficial	y Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securit or(A) or Dis (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	03/15/2006		$S_{\underline{(1)}}^{(1)}$	100	D	\$ 46.58	560,336	I (2)	By Family Trust
Common Stock	03/15/2006		S(1)	100	D	\$ 46.57	560,236	I (2)	By Family Trust
Common Stock	03/15/2006		S(1)	400	D	\$ 46.56	559,836	I (2)	By Family Trust
Common Stock	03/15/2006		S(1)	1,100	D	\$ 46.55	558,736	I (2)	By Family Trust
Common Stock	03/15/2006		S(1)	100	D	\$ 46.54	558,636	I (2)	By Family Trust
	03/15/2006		S(1)	11,300	D	\$ 46.5	547,336	I (2)	

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Common Stock								By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	1,200	D	\$ 46.49	546,136	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	100	D	\$ 46.48	546,036	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	100	D	\$ 46.45	545,936	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	200	D	\$ 46.43	545,736	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	600	D	\$ 46.42	545,136	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	1,500	D	\$ 46.41	543,636	I (2)	By Family Trust
Common Stock	03/15/2006	S(1)	600	D	\$ 46.4	543,036	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	200	D	\$ 46.39	542,836	I (2)	By Family Trust
Common Stock	03/15/2006	S(1)	500	D	\$ 46.38	542,336	I (2)	By Family Trust
Common Stock	03/15/2006	S <u>(1)</u>	100	D	\$ 46.3	542,236	I (2)	By Family Trust
Common Stock						32,518 (3)	D	
Common Stock						19,422 (4)	I	By 401(k) Plan
Common Stock						4,400 (4)	I	By Spouse

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

Persons who respond to the collection of SEC 1474 information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

(9-02)

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 Exercisable and	7. Title and	8. Price of	9. Nu
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transaction	orNumber	Expiration Date	Amount of	Derivative	Deriv
Security	or Exercise		any	Code	of	(Month/Day/Year)	Underlying	Security	Secui
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivativ	re	Securities	(Instr. 5)	Bene
	Derivative				Securities	S	(Instr. 3 and 4)		Own
	Security				Acquired				Follo
					(A) or				Repo

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Disposed of (D) (Instr. 3, 4, and 5)

Code V (A) (D) Date Exercisable

Expiration Title Amount Date

or Number Trans

(Insti

of Shares

## **Reporting Owners**

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

## **Signatures**

/s/ Irl F. Engelhardt By: Jeffery L. Klinger, Attorney-in-Fact

03/17/2006

\*\*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.
- Pursuant to the Rule 10b5-1 trading plan referred to in footnote 1, upon exercise of the options the shares are immediately transferred to a **(2)** family trust.
- Includes 5,606 shares acquired under the Company's Employee Stock Purchase Plan. **(3)**
- Amounts have been adjusted to reflect the 2-for-1 stock split effected by the Company in February 2006.

#### **Remarks:**

2 of 2 Form 4s - Additional transactions from March 15, 2006 are reported in a separate 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.

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