

PEABODY ENERGY CORP  
Form 4  
March 17, 2006

**FORM 4**

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

OMB APPROVAL

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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

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
ENGELHARDT IRL F

(Last) (First) (Middle)  
701 MARKET STREET  
(Street)

ST. LOUIS, MO 63101-1826

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol  
PEABODY ENERGY CORP [BTU]

3. Date of Earliest Transaction  
(Month/Day/Year)  
03/15/2006

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

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

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

6. Individual or Joint/Group Filing(Check Applicable Line)  
 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)
Common Stock	03/15/2006		M	V Amount (A) or (D) Price 45,132 A \$ 3.5725	587,368 <sup>(1)</sup>	D <sup>(2)</sup>	
Common Stock	03/15/2006		M	54,868 A \$ 7	642,236	D <sup>(2)</sup>	
Common Stock	03/15/2006		S <sup>(3)</sup>	400 D \$ 47.01	641,836	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006		S <sup>(3)</sup>	600 D \$ 47	641,236	I <sup>(2)</sup>	By Family Trust
Common	03/15/2006		S <sup>(3)</sup>	500 D \$ 46.96	640,736	I <sup>(2)</sup>	By

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Stock								Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	500	D	\$ 46.95	640,236	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	6,000	D	\$ 46.9	634,236	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	100	D	\$ 46.86	634,136	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	700	D	\$ 46.85	633,436	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	100	D	\$ 46.84	633,336	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	900	D	\$ 46.83	632,436	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	500	D	\$ 46.82	631,936	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	3,800	D	\$ 46.8	628,136	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	600	D	\$ 46.79	627,536	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	800	D	\$ 46.78	626,736	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	2,100	D	\$ 46.77	624,636	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	700	D	\$ 46.76	623,936	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	31,900	D	\$ 46.75	592,036	<u>I<sup>(2)</sup></u>	By Family Trust
Common Stock	03/15/2006	<u>S<sup>(3)</sup></u>	3,900	D	\$ 46.72	588,136	<u>I<sup>(2)</sup></u>	By Family Trust

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Common Stock	03/15/2006	S <sup>(3)</sup>	400	D	\$ 46.71	587,736	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	10,600	D	\$ 46.7	577,136	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	500	D	\$ 46.68	576,636	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	1,400	D	\$ 46.67	575,236	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	300	D	\$ 46.66	574,936	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	6,500	D	\$ 46.65	568,436	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	400	D	\$ 46.64	568,036	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	100	D	\$ 46.62	567,936	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	3,000	D	\$ 46.61	564,936	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	3,000	D	\$ 46.6	561,936	I <sup>(2)</sup>	By Family Trust
Common Stock	03/15/2006	S <sup>(3)</sup>	1,500	D	\$ 46.59	560,436	I <sup>(2)</sup>	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	2. Conversion or Exercise	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any	4. Transaction Code	5. Number of Derivative Securities	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount Underlying Securities (Instr. 3 and 4)
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**Remarks:**

1 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.

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