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:

Form filed by More than One Reporting

Person

January 31, 2005

0.5

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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 * 5. Relationship of Reporting Person(s) to 2. Issuer Name and Ticker or Trading ENGELHARDT IRL F Issuer Symbol PEABODY ENERGY CORP [BTU] (Check all applicable) (Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year) _X__ Director 10% Owner Other (specify Officer (give title 701 MARKET STREET 01/18/2006 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

(City)	(State)	(Zip) 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)	, ,			5. Amount of Securities Beneficially Owned Following Reported	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code V	Amount	or (D)	Price	Transaction(s) (Instr. 3 and 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					\$			By Family
Stock					88.74			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.

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

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 or Derivative Securities Acquired (A) or Disposed (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount Underlying Securitie (Instr. 3 and 4)	
				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).

Reporting Owners 3

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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.