

ENGELHARDT IRL F  
Form 4  
January 19, 2006

**FORM 4**

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

OMB APPROVAL

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**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

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

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

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

3. Date of Earliest Transaction  
(Month/Day/Year)  
01/18/2006

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

ST. LOUIS, MO 63101-1826

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

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

(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)	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)
			Code	V Amount (A) or (D) Price			
Common Stock	01/18/2006		M	50,000 A \$ 7.145	321,118	D <sup>(1)</sup>	
Common Stock	01/18/2006		S <sup>(2)</sup>	8,000 D \$ 89.02	313,118	I <sup>(1)</sup>	By Family Trust
Common Stock	01/18/2006		S <sup>(2)</sup>	300 D \$ 89.01	312,818	I <sup>(1)</sup>	By Family Trust
Common Stock	01/18/2006		S <sup>(2)</sup>	1,300 D \$ 88.8	311,518	I <sup>(1)</sup>	By Family Trust
Common Stock	01/18/2006		S <sup>(2)</sup>	1,000 D \$ 88.75	310,518	I <sup>(1)</sup>	By Family Trust
	01/18/2006		S <sup>(2)</sup>	200 D	310,318	I <sup>(1)</sup>	

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



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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.

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