

PEABODY ENERGY CORP  
Form 4  
March 02, 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 \*  
WALCOTT ROGER B JR

(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)  
03/01/2006

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)  
EVP - Corporate Development

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 Ownership (Instr. 4)
				(A) or (D) Code V Amount Price			
Common Stock	03/01/2006		S <sup>(1)</sup>	D 788 \$ 48.55	45,992	I	By trust
Common Stock	03/01/2006		S <sup>(1)</sup>	D 1,148 \$ 48.48	44,844	I	By trust
Common Stock	03/01/2006		S <sup>(1)</sup>	D 984 \$ 48.4	43,860	I	By trust
Common Stock	03/01/2006		S <sup>(1)</sup>	D 886 \$ 48.37	42,974	I	By trust
Common Stock	03/01/2006		S <sup>(1)</sup>	D 689 \$ 48.36	42,285	I	By trust

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Common Stock	03/01/2006	<u>S</u> (1)	3,172	D	\$ 48.27	39,113	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	656	D	\$ 48.25	38,457	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	1,247	D	\$ 48.2	37,210	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	33	D	\$ 48.19	37,177	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	394	D	\$ 48.18	36,783	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	98	D	\$ 48.15	36,685	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	33	D	\$ 48.13	36,652	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	131	D	\$ 48.12	36,521	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	164	D	\$ 48.11	36,357	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	492	D	\$ 48.1	35,865	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	33	D	\$ 48.09	35,832	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	98	D	\$ 48.07	35,734	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	33	D	\$ 48.06	35,701	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	722	D	\$ 48.05	34,979	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	263	D	\$ 48.04	34,716	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	33	D	\$ 48.03	34,683	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	788	D	\$ 48.01	33,895	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	459	D	\$ 48	33,436	I	By trust
Common Stock	03/01/2006	<u>S</u> (1)	656	D	\$ 47.95	32,780	I	By trust
Common Stock						23,058 <u>(2)</u>	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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(9-02)

**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. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	9. Number of Derivative Securities Owned Following Transaction (Instr. 5)
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## 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.