

PEABODY ENERGY CORP

Form 8-K

May 10, 2006

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Item 7.01. Regulation FD Disclosure.

On May 10, 2006, Peabody Energy Corporation (Peabody) will present at the Merrill Lynch Global Metals, Mining and Steel Conference. A copy of Peabody s presentation is attached hereto as Exhibit 99.1.

Item 9.01. Financial Statements and Exhibits.

(d) Exhibits.

Exhibit No. Description of Exhibit

99.1 Peabody presentation to be given May 10, 2006 at the Merrill Lynch Global Metals, Mining and Steel Conference.

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

PEABODY ENERGY CORPORATION

May 10, 2006

By: /s/ Jeffery L. Klinger
Name: Jeffery L. Klinger
Title: Vice President, General Counsel and Secretary