BAYTEX ENERGY TRUST Form 6-K March 31, 2006

### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

### FORM 6-K

Report of Foreign Private Issuer Pursuant to Rule 13a-16 or 15d-16 of the Securities Exchange Act of 1934

March 2006

## **BAYTEX ENERGY TRUST**

(Translation of registrant s name into English)

2200, 205 <sup>5</sup><sup>H</sup> AVENUE S.W.

#### CALGARY, ALBERTA, CANADA

T2P 2V7

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(Address of principal executive office)

Indicate by check mark whether the registrant files or will file annual reports under cover Form 20-F or Form 40-F.

Form 20-F o

Form 40-F ý

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Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934.

Yes o No ý

If Yes is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): 82-

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Exhibit No.Document99.1Audited Consolidated Financial Statements for the year ended December 31, 2005, together with the AuditorsReport thereon.

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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, thereunto duly authorized.

# **BAYTEX ENERGY TRUST** (Registrant)

By: Baytex Energy Ltd.

/s/ W. Derek Aylesworth Name: W. Derek Aylesworth Title: Chief Financial Officer

Dated: March 31, 2006

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