

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>TH</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

Form 40-F

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

No

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. | Document   |
|-------------|--|
| 99.1        | Audited Consolidated Financial Statements for the year ended December 31, 2005, together with the Auditors Report thereon. |

**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