

4 September 2014

ASX Limited
Level 6, Exchange Centre
20 Bridge Street
Sydney NSW 2000
Attention: Company Announcements

AURORA ABSOLUTE RETURN FUND

We advise that the estimated Net Asset Value per Unit of the Trust including franking credits as at 3 September 2014 was \$1.035 per Unit.

The daily change in Units of the Trust was:

3 September 2014	
Units on Issue (Start of Day)	28,552,596
Listed Units (excluding Treasury Units*)	28,089,094
Treasury Units	458,502
Units bought on-market	16,090
Units sold on-market	19,196
Off-Market Allocations	0
Off-Market Redemptions	0
Units on Issue (End of Day)	28,552,596
Listed Units (excluding Treasury Units*)	28,097,200
Treasury Units	455,396

* Treasury Units are units held by the Trust to provide bid and offer prices around the Trust's Net Asset Value per Unit on the ASX.

About the Aurora Absolute Return Fund

The Fund aims to produce positive returns irrespective of the direction of the share market, by investing in predominantly Australian listed securities and derivatives through the unlisted Aurora Fortitude Absolute Return Fund (ARSN 145 894 800).

Yours faithfully

Aurora Funds Management Limited
as responsible entity for
Aurora Absolute Return Fund

Betty Poon
Company Secretary