

29 February 2016

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

AURORA DIVIDEND INCOME TRUST (MANAGED FUND)

We advise that the portfolio of the Trust as at 31 January 2016 was:

Holding	Quantity	\$ Value*	% Value*
Cash and Accruals		4,699,744.61	26.7%
ADELAIDE BRIGHTON LTD	25,261	119,484.53	0.7%
AGL ENERGY LTD.....	23,369	434,663.40	2.5%
ALS LIMITED	-27,960	-92,547.60	-0.5%
ALUMINA LTD	77,192	79,893.72	0.5%
AMCOR LIMITED	-20,410	-271,453.00	-1.5%
AMP LTD	-99,326	-533,380.62	-3.0%
ANSELL LTD	-5,018	-100,560.72	-0.6%
APA GROUP.	-36,802	-312,080.96	-1.8%
ARISTOCRAT LEISURE LTD..	-19,271	-197,527.75	-1.1%
ASX LTD	6,692	283,406.20	1.6%
AURN HLDG	-26,257	-96,888.33	-0.6%
AURORA SANDRINGHAM NPV (UNITS)	2,699,512	0.00	0.0%
AUSNET SERVICES.	-71,974	-105,441.91	-0.6%
AUSTRALIA & NEW ZEALAND BANK - GROUP	35,539	859,333.02	4.9%
BANK OF QUEENSLAND LTD.	4,877	63,839.93	0.4%
BENDIGO AND ADELAIDE BANK	6,075	65,245.50	0.4%
BHP BILLITON LIMITED	96,911	1,487,583.85	8.4%
BLUESCOPE STEEL LTD	-25,981	-120,032.22	-0.7%
BORAL LTD	27,187	152,247.20	0.9%
BRAMBLES LTD	-19,146	-213,094.98	-1.2%
CALTEX AUSTRALIA LTD	9,230	342,894.50	1.9%
CARSALES.COM LTD...	4,325	51,164.75	0.3%
CHALLENGER LTD....	20,064	159,308.16	0.9%
CIMIC GROUP LTD...	7,714	185,675.98	1.1%
COCA COLA AMATIL - ORD	-17,741	-149,201.81	-0.8%
COCHLEAR LTD	1,975	185,195.75	1.1%
COMMONWEALTH BANK OF AUSTRALIA ORD	29,037	2,284,340.79	13.0%
COMPUTERSHARE LTD....	-27,176	-282,630.40	-1.6%
CROWN RESORTS LTD	-12,717	-156,037.59	-0.9%
CSL LTD	-4,448	-462,592.00	-2.6%
CSR LTD	-10,977	-27,991.35	-0.2%
DEXUS PROPERTY GROUP	-14,796	-108,898.56	-0.6%
DOMINO'S PIZZA ENTERPRISES LTD	2,224	133,017.44	0.8%
DOWNER EDI LTD NPV	19,065	59,292.15	0.3%

DUET - GRP	-66,642	-153,943.02	-0.9%
DULUXGROUP LTD	14,366	92,948.02	0.5%
FAIRFAX MEDIA LTD-	-82,383	-72,908.96	-0.4%
FLIGHT CENTRE TRAVEL GROUP L	2,000	78,160.00	0.4%
GOODMAN GROUP.	-24,939	-151,629.12	-0.9%
GPT - GROUP	-28,058	-136,923.04	-0.8%
GRAINCORP LTD-A	5,689	48,413.39	0.3%
HARVEY NORMAN HOLDINGS LTD	39,392	174,900.48	1.0%
HEALTHSCOPE LTD..	48,354	106,862.34	0.6%
HENDERSON CDI GRP.	-24,654	-135,103.92	-0.8%
ILUKA RESOURCES ORD	9,725	52,806.75	0.3%
INCITEC PIVOT LTD	-40,052	-124,161.20	-0.7%
INSURANCE AUSTRALIA - -- GROUP	44,866	236,443.82	1.3%
INVESTA OFFICE FUND	-7,427	-28,965.30	-0.2%
IOOF HOLDINGS LTD	11,003	90,334.63	0.5%
JAMES HARDIE INDUSTRIE	-13,388	-214,074.12	-1.2%
JB HI-FI LTD.....	6,996	163,846.32	0.9%
LEND LEASE GROUP - ORD.....	-17,477	-227,026.23	-1.3%
MAGELLAN FINANCIAL GROUP LTD	4,563	103,808.25	0.6%
MEDIBANK PRIVATE LTD	97,509	244,747.59	1.4%
MIRVAC GROUP.	-41,638	-79,112.20	-0.4%
NATIONAL AUSTRALIA BANK LTD.....	25,426	703,283.16	4.0%
NAVITAS LTD	9,942	46,130.88	0.3%
NEWCREST MINING LTD.	-45,668	-588,203.84	-3.3%
OIL SEARCH LTD	-38,680	-251,420.00	-1.4%
ORICA LTD	-15,474	-220,040.28	-1.2%
ORIGIN ENERGY LTD	-58,871	-241,371.10	-1.4%
ORORA - LTD	-41,031	-89,857.89	-0.5%
PERPETUAL LTD	2,732	112,858.92	0.6%
PRIMARY HEALTH CARE LTD	21,512	52,919.52	0.3%
QANTAS AIRWAYS LTD.	-74,527	-289,164.76	-1.6%
QBE INSURANCE GROUP LTD	25,549	277,973.12	1.6%
QUBE LOGISTICS HLDGS LTD	23,709	53,819.43	0.3%
RAMSAY HEALTH CARE LTD	4,391	266,006.78	1.5%
REA GROUP LTD	1,808	95,462.40	0.5%
RECALL HOLDINGS LTD..	-10,273	-67,185.42	-0.4%
RIO TINTO LIMITED	13,003	508,807.39	2.9%
SANTOS LTD	59,250	187,230.00	1.1%
SCENTRE GROUP	-62,185	-270,504.75	-1.5%
SEEK LTD	8,937	129,407.76	0.7%
SIMS METAL MANAGEMENT LTD...	4,507	30,557.46	0.2%
SIRTEX MEDICAL LTD	1,252	47,100.24	0.3%
SONIC HEALTHCARE LTD.	-6,989	-128,597.60	-0.7%
SOUTH32 LTD..	-120,994	-117,969.15	-0.7%
SPARK INFRASTRUCTURE GROUP	-50,507	-99,751.33	-0.6%
SPOTLESS GROUP HOLDINGS LTD	-18,422	-19,066.77	-0.1%
STATE STREET SVCS SPDR S&P/ASX200 FUND	67,889	3,168,379.63	18.0%
STOCKLAND	-26,622	-108,883.98	-0.6%
SUNCORP GROUP LTD	24,054	279,266.94	1.6%
SYDNEY - AIRPORT	-75,018	-493,618.44	-2.8%

TABCORP HOLDINGS LTD	29,050	133,630.00	0.8%
TATTS GROUP LTD	63,490	263,483.50	1.5%
TELSTRA CORP - LTD	194,936	1,097,489.68	6.2%
THE STAR ENTERTAINMENT GROUP LTD...	43,918	236,278.84	1.3%
TPG TELECOM LTD	10,195	102,459.75	0.6%
TRANSURBAN GROUP...	-24,733	-266,621.74	-1.5%
TREASURY WINE ESTATES - LTD	-32,032	-290,209.92	-1.6%
VICINITY CENTRES.	-52,124	-151,680.84	-0.9%
WESFARMERS LTD....	45,517	1,919,451.89	10.9%
WESTFIELD CORP	-8,401	-83,169.90	-0.5%
WESTPAC BANKING CORP	53,729	1,657,539.65	9.4%
WOODSIDE PETROLEUM LTD	31,142	870,418.90	4.9%
WOOLWORTHS LTD..	29,604	718,785.12	4.1%
WORLEYPARSONS LTD	-15,305	-51,883.95	-0.3%
		17,614,935.46	100.0%

* Excluding the value of Treasury Units. 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 Dividend Income Trust (Managed Fund)

The objective of the Trust is to maintain a permanent exposure to companies that pay fully franked dividends whilst reducing market exposure. The aim is to be relative to the Australian equity market and to provide investors with:

- greater total returns over rolling 5 year periods;
- more income and franking credits each year; and
- less volatility.

Yours faithfully

Aurora Funds Management Limited

as responsible entity for

Aurora Dividend Income Trust (Managed Fund)

Betty Poon

Company Secretary