



31 March 2016

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

A.B.N. 69 092 626 885
AFSL No. 222110

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AURORA DIVIDEND INCOME TRUST (MANAGED FUND)

We advise that the portfolio of the Trust as at 29 February 2016 was:

Holding	Quantity	\$ Value*	% Value*
Cash and Accruals		4,540,364.57	28.1%
ADELAIDE BRIGHTON LTD	25,261	125,041.95	0.8%
AGL ENERGY LTD.....	23,369	428,587.46	2.7%
ALS LIMITED	-27,960	-104,011.20	-0.6%
ALUMINA LTD	77,192	103,823.24	0.6%
AMCOR LIMITED	-20,410	-285,944.10	-1.8%
AMP LTD	-99,326	-528,414.32	-3.3%
ANSELL LTD	-5,018	-86,309.60	-0.5%
APA GROUP.	-18,401	-160,456.72	-1.0%
ARISTOCRAT LEISURE LTD..	-19,271	-192,710.00	-1.2%
ASX LTD	6,692	281,264.76	1.7%
AURN HLDG	-26,257	-106,865.99	-0.7%
AURORA SANDRINGHAM NPV (UNITS)	3,004,840	0.00	0.0%
AUSNET SERVICES.	-71,974	-105,441.91	-0.7%
AUSTRALIA & NEW ZEALAND BANK - GROUP	35,539	796,073.60	4.9%
BANK OF QUEENSLAND LTD.	4,877	51,452.35	0.3%
BENDIGO AND ADELAIDE BANK	6,075	52,002.00	0.3%
BHP BILLITON LIMITED	96,911	1,508,904.27	9.3%
BLUESCOPE STEEL LTD	-25,981	-142,635.69	-0.9%
BORAL LTD	27,187	158,772.08	1.0%
BRAMBLES LTD	-19,146	-239,133.54	-1.5%
CALTEX AUSTRALIA LTD	9,230	337,264.20	2.1%
CARSALES.COM LTD...	4,325	50,386.25	0.3%
CHALLENGER LTD....	20,064	150,881.28	0.9%
CIMIC GROUP LTD...	7,714	243,453.84	1.5%
COCA COLA AMATIL - ORD	-17,741	-150,975.91	-0.9%
COMMONWEALTH BANK OF AUSTRALIA - ORD	29,037	2,036,655.18	12.6%
COMPUTERSHARE LTD....	-27,176	-247,301.60	-1.5%
CSL LTD	-2,224	-228,449.28	-1.4%
CSR LTD	-10,977	-32,491.92	-0.2%
DEXUS PROPERTY GROUP	-14,796	-111,413.88	-0.7%
DOMINO'S PIZZA ENTERPRISES LTD	2,224	130,682.24	0.8%
DOWNER EDI LTD NPV	19,065	63,486.45	0.4%
DUET – GRP	-66,642	-151,277.34	-0.9%

DULUXGROUP LTD	14,366	93,809.98	0.6%
FLIGHT CENTRE TRAVEL GROUP L	2,000	82,800.00	0.5%
GOODMAN GROUP.	-24,939	-161,854.11	-1.0%
GRAINCORP LTD-A	5,689	44,658.65	0.3%
HARVEY NORMAN HOLDINGS LTD	39,392	188,293.76	1.2%
HEALTHSCOPE LTD..	48,354	119,917.92	0.7%
HENDERSON CDI GRP.	-24,654	-113,161.86	-0.7%
ILUKA RESOURCES ORD	9,725	65,449.25	0.4%
INCITEC PIVOT LTD	-40,052	-116,551.32	-0.7%
INSURANCE AUSTRALIA - -- GROUP	44,866	231,957.22	1.4%
IOOF HOLDINGS LTD	11,003	91,875.05	0.6%
JB HI-FI LTD.....	6,996	154,821.48	1.0%
LEND LEASE GROUP - ORD.....	-17,477	-227,725.31	-1.4%
MAGELLAN FINANCIAL GROUP LTD	4,563	100,066.59	0.6%
MEDIBANK PRIVATE LTD	97,509	245,722.68	1.5%
MIRVAC GROUP.	-41,638	-76,197.54	-0.5%
NATIONAL AUSTRALIA BANK LTD.....	25,426	615,054.94	3.8%
NAVITAS LTD	9,942	46,627.98	0.3%
NEWCREST MINING LTD.	-45,668	-799,190.00	-4.9%
OIL SEARCH LTD	-38,680	-258,382.40	-1.6%
ORICA LTD	-15,474	-220,504.50	-1.4%
ORIGIN ENERGY LTD	-58,871	-260,798.53	-1.6%
PERPETUAL LTD	2,732	113,241.40	0.7%
PRIMARY HEALTH CARE LTD	21,512	68,623.28	0.4%
QBE INSURANCE GROUP LTD	25,549	270,052.93	1.7%
QUBE LOGISTICS HLDGS LTD	23,709	54,056.52	0.3%
RAMSAY HEALTH CARE LTD	4,391	290,859.84	1.8%
REA GROUP LTD	1,808	93,925.60	0.6%
RECALL HOLDINGS LTD..	-10,273	-70,678.24	-0.4%
RIO TINTO LIMITED	13,003	523,760.84	3.2%
SCENTRE GROUP	-31,092	-135,872.04	-0.8%
SEEK LTD	8,937	138,702.24	0.9%
SIMS METAL MANAGEMENT LTD...	4,507	30,287.04	0.2%
SIRTEX MEDICAL LTD	1,252	40,064.00	0.2%
SOUTH32 LTD..	-120,994	-151,242.50	-0.9%
SPARK INFRASTRUCTURE GROUP	-50,507	-105,559.63	-0.7%
SPOTLESS GROUP HOLDINGS LTD	-18,422	-22,198.51	-0.1%
STATE STREET SVCS SPDR S&P/ASX200 FUND	17,431	800,082.90	5.0%
SUNCORP GROUP LTD	24,054	269,404.80	1.7%
SYDNEY - AIRPORT	-37,509	-241,933.05	-1.5%
TABCORP HOLDINGS LTD	29,050	124,915.00	0.8%
TATTS GROUP LTD	63,490	246,976.10	1.5%
TELSTRA CORP - LTD	194,936	1,023,414.00	6.3%
THE STAR ENTERTAINMENT GROUP LTD...	43,918	229,251.96	1.4%
TPG TELECOM LTD	10,195	107,047.50	0.7%
TREASURY WINE ESTATES - LTD	-32,032	-309,108.80	-1.9%
WESFARMERS LTD....	45,517	1,779,259.53	11.0%
WESTPAC BANKING CORP	53,729	1,544,708.75	9.6%
WOODSIDE PETROLEUM LTD	31,142	789,449.70	4.9%
WOOLWORTHS LTD..	29,604	677,931.60	4.2%

WORLEYPARSONS LTD	-15,305	-64,281.00	-0.4%
		16,147,094.41	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