12-062

Constantino, Mike

From: Laura Zung [lauraz@lancasterhealthgroup.com]
Sent: Thursday, November 29, 2012 2:38 PM
To: Constantino, Mike
Cc: Christopher Vicere; John Kniery; Laurence Zung
Subject: WAUCONDA HEALTHCARE & REHABILITATION CENTRE, LLC
Attachments: Wauconda Statements - JPMorgan-pdf.zip

Dear Mike,

Attached please find the month end statement for Wauconda Healthcare and Rehabilitation. The formal monthly statements are available four business days after the close of the month. Going forward, we can continue to send the computer statement on the last day of the month, or we can send the formal monthly statement a few days later. We will be happy to do either.

Thanks very much.

Laura Zung

Laura Zung
Lancaster Health Group
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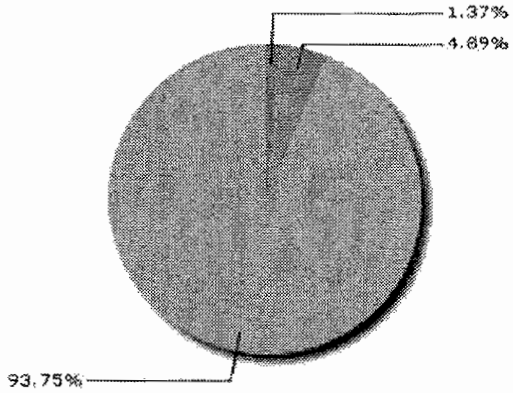
Overview for WAUCONDA HEALTHCARE & REHABILITATION CE NTRE, LLC -

Data as of : 28-Nov-2012 Pie Chart Represents Assets Only

Asset Classes: $9,885,388



Asset Allocation Summary	
Asset	**Value**
Equity	$134,967
Alternative Assets	$483,103
Fixed Income & Cash	$9,267,316

Asset/Liability Summary	
Assets(long):	$9,885,388
Liabilities(incl. short)*:	$0
Accrued Income:	$0
Total Portfolio:	**$9,885,388**

Cash and Gain/loss Summary	
Cash:	$0
Unrealized Gain/loss (Long):	$188,522
Unrealized Gain/loss (Short):	$16,289
YTD Gain/Loss (Long):	$0
YTD Gain/Loss (Short):	$0
Estimated Annual Inc:	$507,414

** Liabilities include Credit Facility*

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WAUCONDA HLTHCR & REHAB CTRE LLC-DYS -

Interim Data as of 28-Nov-2012

Prior Day Cash Value:	$0.00(0%)	Prior Day Portfolio Value:	$1,955,884.48	Prior Day Accrued Income:	$0.00 (0%)

Account Unrealized G/L:	$10,702.59(S), $23,071.91(L)	Account YTD G/L:	$0.00(S), $0.00(L)
Estimated Annual Income:	$79,618.31 (4.07%)	Total Liability:	$0.00

Equity

Description (Long/Short)	Security Id	Price	Quantity	Cost	Market Value	MV %	Unrealized G/L	Unrealized G/L%	Accrued Income	Est. Annual Income
US Large Cap Equity										
Core										
SIT MUT FDS INC DIVIDEND GRWTH	SDVGX	14.70	4,826.00	65,641.21	70,942.20	3.63	5,300.99	8.08	0.00	1,095.50
Total Core				65,641.21	70,942.20	3.63	5,300.99	8.08	0.00	1,095.50
Total US Large Cap Equity				65,641.21	70,942.20	3.63	5,300.99	8.08	0.00	1,095.50
Asia ex-Japan Equity										
Core										
MATTHEWS ASIA DIVIDEND INSTITUTIONAL	MIPIX	14.25	4,493.00	63,002.81	64,025.25	3.27	1,022.45	1.62	0.00	1,684.87
Total Core				63,002.81	64,025.25	3.27	1,022.45	1.62	0.00	1,684.87
Total Asia ex-Japan Equity				63,002.81	64,025.25	3.27	1,022.45	1.62	0.00	1,684.87
Total Equity				128,644.02	134,967.45	6.90	6,323.44	4.92	0.00	2,780.37

Alternative Assets

Description (Long/Short)	Security Id	Units/Commitment Net of Origination Fee	Cost/Capital Called Since Inception	Cash/Security Distribution Since Inception	Estimated Value	MV %	Unrealized G/L	Unrealized G/L%
Hedge Funds								
Equity Long Bias								
GATEWAY FUND - Y Priced on 28-Nov-2012	GTEYX	5,659.00	149,963.50	0.00	153,924.80	7.87	3,961.30	2.64
Total Equity Long Bias			149,963.50		153,924.80	7.87	3,961.30	2.64
Relative Value/Credit								
EATON VANCE FLOATING-RATE Priced on 28-Nov-2012	EIFAX	15,405.00	168,577.35	0.00	170,390.36	8.71	1,813.02	1.08
HSBC FDS Priced on 28-Nov-2012	HTRIX	9,568.90	97,229.24	0.00	98,933.12	5.06	1,703.88	1.75
Total Relative Value/Credit			265,806.59		269,323.48	13.77	3,516.89	1.32
Total Hedge Funds			415,770.09		423,248.28	21.64	7,478.20	1.80
Real Estate & Infrastructure								
Infrastructure								
MANAGED PORTFOLIO SER Priced on 28-Nov-2012	TORIX	4,758.00	60,320.00	0.00	59,855.64	3.06	-464.36	-0.77
Total Infrastructure			60,320.00		59,855.64	3.06	-464.36	-0.77
Total Real Estate & Infrastructure			60,320.00		59,855.64	3.06	-464.36	-0.77
Total Alternative Assets			476,090.09		483,103.92	24.70	7,013.86	1.47

Fixed Income & Cash

Description (Long/Short)	Security Id	Price	Quantity	Cost	Market Value	MV %	Unrealized G/L	Unrealized G/L%	Accrued Income	Est. Annual Income
US Fixed Income										
Investment Grade										
COHEN & STEERS PREFERRED SECURITIES	CPXIX	13.34	6,190.00	75,300.96	82,574.60	4.22	7,273.64	9.66	0.00	5,273.88
DOUBLELINE FDS TR	DBLTX	11.40	25,770.00	288,744.07	293,778.00	15.02	5,033.93	1.74	0.00	19,198.65
JPM SHORT DURATION BOND FD - SEL	HLLVX	11.01	14,511.00	159,150.05	159,766.11	8.17	616.07	0.39	0.00	2,104.09
Total Investment Grade				523,195.08	536,118.71	27.41	12,923.64	2.47	0.00	26,576.62

Extended Credit/High Yield										
BLACKROCK HIGH YIELD BOND	BHYIX	7.97	12,360.00	95,014.80	98,509.20	5.04	3,494.41	3.68	0.00	6,093.48
HARBOR CONVERTIBLE SEC FD-IS	HACSX	10.02	3,864.00	38,214.96	38,717.28	1.98	502.32	1.31	0.00	942.81
HARBOR HIGH YIELD BOND FUND - INS	HYFAX	11.18	9,334.00	104,167.44	104,354.12	5.34	186.68	0.18	0.00	5,992.42
JPM STR INC OPP FD	JSOSX	11.80	6,230.00	74,760.00	73,514.00	3.76	-1,246.00	-1.67	0.00	2,604.14
JPM TR I MLT SC INCM SL	JSISX	10.20	18,876.00	188,653.97	192,535.20	9.84	3,881.24	2.06	0.00	8,060.05
RIDGEWORTH FDS	SAMBX	8.95	13,345.00	121,039.15	119,437.75	6.11	-1,601.40	-1.32	0.00	5,951.87
T. ROWE PRICE INSTL INCOME FDS FLTG	PFFRX	10.18	11,112.00	114,501.58	113,120.16	5.78	-1,381.40	-1.21	0.00	5,544.88
Total Extended Credit/High Yield				736,351.90	740,187.71	37.84	3,835.81	0.52	0.00	35,189.65
Total US Fixed Income				1,259,546.98	1,276,305.42	65.25	16,759.49	1.33	0.00	61,766.27
Non-US Fixed Income										
Emerging Market										
PIMCO EMERGING MARKETS CORPORATE	PMIPX	12.11	5,079.00	57,828.98	61,506.69	3.14	3,677.71	6.36	0.00	2,280.47
Total Emerging Market				57,828.98	61,506.69	3.14	3,677.71	6.36	0.00	2,280.47
Total Non-US Fixed Income				57,828.98	61,506.69	3.14	3,677.71	6.36	0.00	2,280.47
Total Fixed Income & Cash				1,317,375.96	1,337,813.11	68.40	20,437.20	1.55	0.00	64,046.74

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WAUCONDA HLTHCR & REHAB CENTRE LLC -
Interim Data as of 28-Nov-2012

Prior Day Cash Value:	$0.00(0%)	Prior Day Portfolio Value:	$7,929,503.20	Prior Day Accrued Income:	$0.00 (0%)
Account Unrealized G/L:	$5,586.32(S), $165,450.49(L)			Account YTD G/L:	$0.00(S), $0.00(L)
Estimated Annual Income:	$427,796.06 (5.39%)			Total Liability:	$0.00

Fixed Income & Cash

Description (Long/Short)	Security Id	Price	Quantity	Cost	Market Value	MV %	Unrealized G/L	Unrealized G/L%	Accrued Income	Est. Annual Income
US Fixed Income										
Investment Grade										
DOUBLELINE FDS TR	DBLTX	11.40	430,588.00	4,709,347.92	4,908,703.20	61.90	199,355.28	4.23	0.00	320,788.06
Total Investment Grade				4,709,347.92	4,908,703.20	61.90	199,355.28	4.23	0.00	320,788.06
Extended Credit/High Yield										
JPM STR INC OPP FD	JSOSX	11.80	256,000.00	3,049,118.63	3,020,800.00	38.10	-28,318.63	-0.93	0.00	107,008.00
Total Extended Credit/High Yield				3,049,118.63	3,020,800.00	38.10	-28,318.63	-0.93	0.00	107,008.00
Total US Fixed Income				7,758,466.55	7,929,503.20	100.00	171,036.65	2.20	0.00	427,796.06
Total Fixed Income & Cash				7,758,466.55	7,929,503.20	100.00	171,036.65	2.20	0.00	427,796.06

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