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Special Value Continuation Fund, LLC

Form NSAR-B

February 29, 2012

PAGE 1
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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001 B000000 811-21936
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002 B000000 SANTA MONICA
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008 B000001 A
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008 A000002 BABSON CAPITAL MANAGEMENT LLC
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008 D010002 CAMBRIDGE
008 D020002 MA
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-07221
011 C010001 NEW YORK
011 C020001 NY
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011 C030001 10036
011 A000002 WELLS FARGO SECURITIES, LLC
011 B000002 8-13600
011 C010002 CHARLOTTE
011 C020002 NC
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011 A000003 J.P. MORGAN SECURITIES LLC
011 B000003 8-35008
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011 A000004 STIFEL, NICOLAUS & COMPANY, INCORPORATED
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011 A000005 NATIXIS BLEICHROEDER LLC
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013 A000001 ERNST & YOUNG LLP
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015 A000001 WELLS FARGO BANK, NA
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088 A000000 Y
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088 D000000 Y
SIGNATURE PAUL L. DAVIS
TITLE CFO