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Special Value Continuation Fund, LLC

Form NSAR-B

February 29, 2012

PAGE 1
000 B000000 12/31/2011
000 C000000 0001370755
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 A000000 SPECIAL VALUE CONTINUATION FUND, LLC
001 B000000 811-21936
001 C000000 3105661000
002 A000000 2951 28TH STREET
002 B000000 SANTA MONICA
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002 D020000 2993
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008 A000001 TENNENBAUM CAPITAL PARTNERS, LLC
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008 A000002 BABSON CAPITAL MANAGEMENT LLC
008 B000002 A
008 C000002 801-00241
008 D010002 CAMBRIDGE
008 D020002 MA
008 D030002 02142
008 D040002 1300
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-07221
011 C010001 NEW YORK
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011 C030001 10036
011 A000002 WELLS FARGO SECURITIES, LLC
011 B000002 8-13600
011 C010002 CHARLOTTE
011 C020002 NC
011 C030002 28202

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011 A000003 J.P. MORGAN SECURITIES LLC
011 B000003 8-35008
011 C010003 NEW YORK
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011 A000004 STIFEL, NICOLAUS & COMPANY, INCORPORATED
011 B000004 8-06972
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011 C020004 MO
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011 A000005 NATIXIS BLEICHROEDER LLC
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011 A000006 RABO SECURITIES USA, INC.
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013 A000001 ERNST & YOUNG LLP
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022 B000002 41-1996485
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022 A000003 DEUTSCHE BANK SECURITIES, INC.

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PAGE 10

088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE PAUL L. DAVIS
TITLE CFO