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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 B000000 811-21936
001 C000000 3105661000
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002 B000000 SANTA MONICA
002 C000000 CA
002 D010000 90405
002 D020000 2993
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008 A000001 TENNENBAUM CAPITAL PARTNERS, LLC
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008 D010002 CAMBRIDGE
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008 D040002 1300
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-07221
011 C010001 NEW YORK
011 C020001 NY
PAGE 2
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
011 C020003 NY
011 C030003 10179
011 A000004 STIFEL, NICOLAUS & COMPANY, INCORPORATED
011 B000004 8-06972
011 C010004 ST. LOUIS
011 C020004 MO
011 C030004 63102
011 A000005 NATIXIS BLEICHROEDER LLC
011 B000005 8-00719
011 C010005 NEW YROK
011 C020005 NY
011 C030005 10105
011 A000006 RABO SECURITIES USA, INC.
011 B000006 8-65525
011 C010006 NEW YORK
011 C020006 NY
011 C030006 10167
013 A000001 ERNST & YOUNG LLP
013 B010001 LOS ANGELES
013 B020001 CA
013 B030001 90017
015 A000001 WELLS FARGO BANK, NA
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015 C010001 COLUMBIA
015 C020001 MD
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020 A000001 JEFFERIES
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020 B000002 51-0484896
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022 A000001 UNION BANK OF CALIFORNIA
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022 A000002 WELLS FARGO INSTITUTIONAL SECURITIES, INC.
022 B000002 41-1996485
022 C000002 538127
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022 A000003 DEUTSCHE BANK SECURITIES, INC.

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PAGE 10

088 A000000 Y
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SIGNATURE PAUL L. DAVIS
TITLE CFO