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Special Value Continuation Fund, LLC

Form NSAR-B

February 29, 2012

PAGE 1  
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008 A000002 BABSON CAPITAL MANAGEMENT LLC  
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008 D010002 CAMBRIDGE  
008 D020002 MA  
008 D030002 02142  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-07221  
011 C010001 NEW YORK  
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011 A000002 WELLS FARGO SECURITIES, LLC  
011 B000002 8-13600  
011 C010002 CHARLOTTE  
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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  
011 C010004 ST. LOUIS  
011 C020004 MO  
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011 A000005 NATIXIS BLEICHROEDER LLC  
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011 A000006 RABO SECURITIES USA, INC.  
011 B000006 8-65525  
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013 A000001 ERNST & YOUNG LLP  
013 B010001 LOS ANGELES  
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SIGNATURE PAUL L. DAVIS  
TITLE CFO