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Special Value Continuation Fund, LLC

Form NSAR-B

February 29, 2012

PAGE 1
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000 H000000 N
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008 D020002 MA
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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 C030001 10036
011 A000002 WELLS FARGO SECURITIES, LLC
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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
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011 A000005 NATIXIS BLEICHROEDER LLC
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013 A000001 ERNST & YOUNG LLP
013 B010001 LOS ANGELES
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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