

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

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
000 J000000 A
001 A000000 SPECIAL VALUE CONTINUATION FUND, LLC
001 B000000 811-21936
001 C000000 3105661000
002 A000000 2951 28TH STREET
002 B000000 SANTA MONICA
002 C000000 CA
002 D010000 90405
002 D020000 2993
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 TENNENBAUM CAPITAL PARTNERS, LLC
008 B000001 A
008 C000001 801-60384
008 D010001 SANTA MONICA
008 D020001 CA
008 D030001 90405
008 D040001 2993
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
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

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

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
015 B000001 C
015 C010001 COLUMBIA
015 C020001 MD
015 C030001 21045
015 C040001 1951
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 6
019 C000000 SPECIALVAL
020 A000001 JEFFERIES
020 B000001 95-2622290
020 C000001 3
020 A000002 JONES TRADING
020 B000002 51-0484896
020 C000002 1
020 A000003 LIBERTAS
020 B000003 90-0213802
020 C000003 0
020 C000004 0
PAGE 3
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 4
022 A000001 UNION BANK OF CALIFORNIA
022 B000001 94-0304228
022 C000001 1339997
022 D000001 0
022 A000002 WELLS FARGO INSTITUTIONAL SECURITIES, INC.
022 B000002 41-1996485
022 C000002 538127
022 D000002 5029
022 A000003 DEUTSCHE BANK SECURITIES, INC.

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

022	B000003	13-2730828	
022	C000003	253591	
022	D000003	6491	
022	A000004	AMERICAN EXPRESS CREDIT CORPORATION	
022	B000004	11-1988350	
022	C000004	185999	
022	D000004	14000	
022	A000005	GE CAPITAL CORP.	
022	B000005	13-1500701	
022	C000005	181997	
022	D000005	7000	
022	A000006	JEFFERIES	
022	B000006	95-2622900	
022	C000006	36306	
022	D000006	7071	
022	A000007	CHEVRON FUNDING CORPORATION	
022	B000007	75-3071421	
022	C000007	27999	
022	D000007	0	
022	A000008	IMPERIAL CAPITAL	
022	B000008	95-4644495	
022	C000008	13333	
022	D000008	10605	
022	A000009	MORGAN STANLEY	
022	B000009	13-2655998	
022	C000009	8786	
022	D000009	12255	
022	A000010	CREDIT SUISSE FIRST BOSTON	
022	B000010	05-0546650	
022	C000010	17036	
022	D000010	1057	
023	C000000	2636197	
023	D000000	99879	
024	000000	N	
025	D000001	0	
	PAGE	4	
025	D000002	0	
025	D000003	0	
025	D000004	0	
025	D000005	0	
025	D000006	0	
025	D000007	0	
025	D000008	0	
026	A000000	N	
026	B000000	Y	
026	C000000	N	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000	0	
028	A020000	0	
028	A030000	0	
028	A040000	0	
028	B010000	0	
028	B020000	0	
028	B030000	0	
028	B040000	0	
028	C010000	0	

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
	PAGE	5	
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0
042	D000000		0
042	E000000		0
042	F000000		0
042	G000000		0
042	H000000		0
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	N	
048	000000	0.000	
048	A010000		0
048	A020000	0.000	
048	B010000		0
048	B020000	0.000	
048	C010000		0
048	C020000	0.000	
048	D010000		0
048	D020000	0.000	
048	E010000		0
048	E020000	0.000	
048	F010000		0
048	F020000	0.000	
048	G010000		0
048	G020000	0.000	
048	H010000		0
048	H020000	0.000	
048	I010000		0

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

048 I020000 0.000
 048 J010000 0
 048 J020000 0.000
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 Y
 054 D000000 N
 054 E000000 N
 PAGE 6
 054 F000000 N
 054 G000000 Y
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 Y
 054 M000000 Y
 054 N000000 N
 054 O000000 N
 055 A000000 N
 055 B000000 Y
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 N
 060 B000000 N
 061 000000 500
 062 A000000 N
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 0.0
 062 Q000000 0.0
 062 R000000 0.0
 063 A000000 0
 063 B000000 0.0
 066 A000000 Y
 066 B000000 N
 066 C000000 N
 066 D000000 N
 066 E000000 N
 066 F000000 N
 066 G000000 Y

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

067 000000 Y
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 PAGE 7
 070 A020000 Y
 070 B010000 Y
 070 B020000 Y
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 Y
 070 K020000 N
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y
 070 N010000 Y
 070 N020000 N
 070 O010000 Y
 070 O020000 Y
 070 P010000 Y
 070 P020000 Y
 070 Q010000 Y
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 177186
 071 B000000 216916
 071 C000000 414166
 071 D000000 43
 072 A000000 12
 072 B000000 42113
 072 C000000 10610
 072 D000000 0
 072 E000000 2135
 072 F000000 6787
 072 G000000 0
 072 H000000 0
 072 I000000 0
 072 J000000 92
 072 K000000 0
 072 L000000 0
 PAGE 8
 072 M000000 181
 072 N000000 0
 072 O000000 0
 072 P000000 322

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

072 Q000000	0
072 R000000	0
072 S000000	35
072 T000000	0
072 U000000	440
072 V000000	0
072 W000000	1393
072 X000000	9250
072 Y000000	0
072 Z000000	45608
072AA000000	26099
072BB000000	8019
072CC010000	0
072CC020000	56959
072DD010000	31500
072DD020000	0
072EE000000	0
073 A010000	75.1900
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	7488
074 B000000	3343
074 C000000	0
074 D000000	307091
074 E000000	3288
074 F000000	68093
074 G000000	488
074 H000000	0
074 I000000	0
074 J000000	4297
074 K000000	783
074 L000000	5505
074 M000000	3078
074 N000000	403454
074 O000000	268
074 P000000	792
074 Q000000	29000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	1056
074 S000000	134466
074 T000000	237872
074 U010000	419
074 U020000	0
074 V010000	567.77
PAGE 9	
074 V020000	0.00
074 W000000	0.0000
074 X000000	81
074 Y000000	1178
075 A000000	0
075 B000000	259251
076 000000	0.00
077 A000000	Y
077 B000000	Y
077 C000000	Y
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N

Edgar Filing: Special Value Continuation Fund, LLC - Form NSAR-B

077 H000000 N
077 I000000 N
077 J000000 N
077 K000000 N
077 L000000 N
077 M000000 N
077 N000000 N
077 O000000 N
077 P000000 N
077 Q010000 N
077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 GREAT AMERICAN INSURANCE COMPANY
080 C000000 5500
081 A000000 Y
081 B000000 5
082 A000000 Y
082 B000000 50
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 0
086 A020000 0
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0

PAGE 10

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