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BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-B

February 29, 2016

PAGE 1
000 B000000 12/31/2015
000 C000000 0000831655
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 BABSON CAPITAL PARTICIPATION INVESTORS
001 B000000 811-5531
001 C000000 4132261000
002 A000000 1500 MAIN STREET, P.O. BOX 15189
002 B000000 SPRINGFIELD
002 C000000 MA
002 D010000 01115
002 D020000 5189
003 000000 N
004 000000 N
005 000000 N
006 000000 N
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008 A000001 BABSON CAPITAL MANAGEMENT LLC
008 B000001 A
008 C000001 801-241
008 D010001 SPRINGFIELD
008 D020001 MA
008 D030001 01115
008 D040001 5189
012 A000001 DST SYSTEMS, INC.
012 B000001 84-1817
012 C010001 KANSAS CITY
012 C020001 MO
012 C030001 64105
013 A000001 KPMG LLP
013 B010001 BOSTON
013 B020001 MA
013 B030001 02110
013 B040001 2371
014 A000001 BABSON CAPITAL SECURITIES LLC
014 B000001 8-47589
014 A000002 MML INVESTOR SERVICES, LLC
014 B000002 8-27250
014 A000003 OPPENHEIMER DISTRIBUTOR, INC.
014 B000003 8-22992
014 A000004 MML DISTRIBUTORS, LLC
014 B000004 8-48203
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
PAGE 2
015 C020001 MA
015 C030001 02110
015 E010001 X
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019 B000000 2

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019 C000000 CIPIINVEST
 021 000000 0
 022 A000001 J.P. MORGAN SECURITIES LLC
 022 C000001 20,893
 022 D000001 0
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 022 B000002 23-3069627
 022 C000002 20,541
 022 D000002 2,102
 022 A000003 WELLS FARGO SECURITIES LLC
 022 C000003 17,673
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 022 A000004 SUNTRUST ROBINSON HUMPHREY, INC.
 022 C000004 14,649
 022 D000004 0
 022 A000005 MIZUHO SECURITIES USA/FIXED INCOME
 022 C000005 12,722
 022 D000005 0
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 022 C000006 12,614
 022 D000006 765
 022 A000007 GOLDMAN SACHS + CO
 022 B000007 13-5108880
 022 C000007 5,296
 022 D000007 532
 022 A000008 BARCLAYS CAPITAL INC.
 022 C000008 4,381
 022 D000008 1727
 022 A000009 PERSHING LLC
 022 C000009 4,116
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 022 A000010 RBC CAPITAL MARKETS
 022 C000010 3,036
 022 D000010 401
 023 C000000 153999
 023 D000000 42705
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 025 A000001 MORGAN STANLEY
 025 C000001 D
 025 D000001 550
 025 A000002 BANK OF AMERICA CORP.
 025 B000002 23-3069627
 025 C000002 D
 025 D000002 511
 025 A000003 LAZARD GROUP
 PAGE 3
 025 C000003 D
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070	E010000	N	

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070	L010000	Y	
070	L020000	Y	
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072EE000000 0
073 A010000 0.27
073 A020000 0.0000

PAGE 7

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076 000000 13.75

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PAGE 8

077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 Great American Insurance Company

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080 C000000 2.175
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081 B000000 2
082 A000000 N
083 A000000 N
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085 A000000 Y
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086 F020000 0
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087 A020000 05616B100
087 A030000 MPV
088 A030000 Y
088 B030000 N
088 C030000 N
088 D030000 Y
SIGNATURE JAMES M. ROY
TITLE Vice President and CFO