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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  
018 000000 Y  
019 A000000 Y  
019 B000000 2

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019 C000000 CIPIINVEST  
 021 000000 0  
 022 A000001 J.P. MORGAN SECURITIES LLC  
 022 C000001 20,893  
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 022 A000002 BANK OF AMERICA SECURITIES LLC  
 022 B000002 23-3069627  
 022 C000002 20,541  
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 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  
 022 A000006 CITIGROUP GLOBAL MARKETS INC  
 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  
 022 D000009 0  
 022 A000010 RBC CAPITAL MARKETS  
 022 C000010 3,036  
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 025 A000001 MORGAN STANLEY  
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 025 A000002 BANK OF AMERICA CORP.  
 025 B000002 23-3069627  
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 025 D000002 511  
 025 A000003 LAZARD GROUP  
 PAGE 3  
 025 C000003 D  
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072EE000000 0  
073 A010000 0.27  
073 A020000 0.0000

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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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084 A000000 N  
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086 E010000 0  
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086 F020000 0  
087 A010000 SHARES OF BENEFICIAL INTEREST  
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