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BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2016

PAGE 1
000 A000000 06/30/2016
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
007 A000000 N
007 B000000 0
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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| 022 | A000002 | BARCLAYS CAPITAL INC. | |
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| 022 | A000003 | MIZUHO SECURITIES USA/FIXED INCOME | |
| 022 | C000003 | | 16206 |
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| 022 | A000004 | GOLDMAN SACHS & CO. | |
| 022 | B000004 | 13-5108880 | |
| 022 | C000004 | | 13182 |
| 022 | D000004 | | 839 |
| 022 | A000005 | WELLS FARGO SECURITIES LLC | |
| 022 | C000005 | | 11998 |
| 022 | D000005 | | 2160 |
| 022 | A000006 | CITIGROUP GLOBAL MARKETS INC. | |
| 022 | C000006 | | 10755 |
| 022 | D000006 | | 1131 |
| 022 | A000007 | J.P. MORGAN SECURITIES LLC | |
| 022 | C000007 | | 10373 |
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| 022 | A000008 | BANK OF AMERICA SECURITIES LLC | |
| 022 | B000008 | 23-3069627 | |
| 022 | C000008 | | 8741 |
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| 022 | A000009 | RBC CAPITAL MARKETS | |
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| 022 | A000010 | PERSHING LLC | |
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| 025 | A000002 | LAZARD GROUP | |
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| 028 | A030000 | | 0 |
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| 028 | B010000 | | 0 |
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| | | | |
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| 054 | D000000 | N | |
| 054 | E000000 | Y | |
| 054 | F000000 | N | |
| 054 | G000000 | Y | |
| 054 | H000000 | Y | |

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| | | | |
|-----|---------|---|------|
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| 057 | 000000 | N | |
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| | | | |
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| 070 | H020000 | N | |
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| 070 | K020000 | N | |
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| 070 | L020000 | Y | |
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| 070 | N020000 | N | |
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| 070 | O020000 | Y | |
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 074 A000000 13363

PAGE 7

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086 C010000 0
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086 D010000 0
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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