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BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-B

February 26, 2015

PAGE 1
000 B000000 12/31/2014
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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019 C000000 CIPIINVEST
021 000000 0
022 A000001 JPMORGAN SECURITIES INC
022 B000001 13-4994650
022 C000001 378997
022 D000001 1326
022 A000002 CITIGROUP GLOBAL MARKETS INC SALOMON BRO
022 C000002 360444
022 D000002 6073
022 A000003 BANK OF AMERICA SECURITIES LLC
022 B000003 23-3069627
022 C000003 203107
022 D000003 12159
022 A000004 BARCLAYS CAPITAL INC.
022 C000004 165086
022 D000004 0
022 A000005 GOLDMAN SACHS INTERNATIONAL
022 B000005 13-5108880
022 C000005 107081
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022 A000006 WELLS FARGO SECURITIES, LLC
022 C000006 105397
022 D000006 0
022 A000007 SUNTRUST ROBINSON HUMPHREY, INC.
022 C000007 73195
022 D000007 0
022 A000008 BNY/SUNTRUST CAPITAL MARKETS
022 C000008 48097
022 D000008 0
022 A000009 CREDIT SUISSE SECURITIES (USA) LLC
022 C000009 45467
022 D000009 15082
022 A000010 MORGAN STANLEY CO INCORPORATED
022 C000010 37824
022 D000010 3421
023 C000000 186936
023 D000000 43155
024 000000 Y
025 A000001 MORGAN STANLEY
025 C000001 D
025 D000001 572
025 A000002 BANK OF AMERICA CORP.
025 B000002 23-3069627
025 C000002 D
025 D000002 510
PAGE 3
025 A000003 LAZARD GROUP
025 D000003 524
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

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| | | |
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| 028 | G010000 | 0 |
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| 047 | 000000 | Y |
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| 054 | B000000 | Y |
| 054 | C000000 | Y |
| 054 | D000000 | N |
| 054 | E000000 | Y |

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| | | | |
|-----|---------|---|------|
| 054 | F000000 | N | |
| 054 | G000000 | Y | |
| 054 | H000000 | Y | |
| 054 | I000000 | N | |
| 054 | J000000 | Y | |
| 054 | K000000 | N | |
| 054 | L000000 | N | |
| 054 | M000000 | Y | |
| 054 | N000000 | N | |
| 054 | O000000 | Y | |
| 055 | A000000 | N | |
| 055 | B000000 | N | |
| 056 | 000000 | Y | |
| 057 | 000000 | N | |
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| 060 | B000000 | Y | |
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| 062 | G000000 | | 0.0 |
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| 064 | B000000 | Y | |
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| 066 | A000000 | Y | |
| 066 | B000000 | N | |
| 066 | C000000 | N | |
| 066 | D000000 | N | |
| 066 | E000000 | N | |
| 066 | F000000 | N | |
| 066 | G000000 | Y | |
| 067 | 000000 | N | |
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| 068 | B000000 | N | |
| 069 | 000000 | N | |
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| 070 | A020000 | N | |
| 070 | B010000 | Y | |
| 070 | B020000 | Y | |
| 070 | C010000 | N | |
| 070 | C020000 | N | |
| 070 | D010000 | N | |
| 070 | D020000 | N | |
| 070 | E010000 | N | |

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| | | | |
|-------|---------|--------|--------|
| 070 | E020000 | N | |
| 070 | F010000 | N | |
| 070 | F020000 | N | |
| 070 | G010000 | N | |
| 070 | G020000 | N | |
| 070 | H010000 | N | |
| 070 | H020000 | N | |
| 070 | I010000 | N | |
| 070 | I020000 | N | |
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| 070 | J020000 | Y | |
| 070 | K010000 | N | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| | PAGE | 6 | |
| 070 | M010000 | N | |
| 070 | M020000 | N | |
| 070 | N010000 | N | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
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| 072 | F000000 | | 1238 |
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| 072 | J000000 | | 28 |
| 072 | K000000 | | 0 |
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| 072 | M000000 | | 287 |
| 072 | N000000 | | 0 |
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| 072 | P000000 | | 614 |
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| 072 | W000000 | | 102 |
| 072 | X000000 | | 2653 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 10671 |
| 072AA | 000000 | | 10565 |
| 072BB | 000000 | (4306) | |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 0 |

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072DD010000 11103
072DD020000 0
072EE000000 0
073 A010000 0.96
073 A020000 0.0000

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073 B000000 0.12
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074 E000000 6124
074 F000000 8557
074 G000000 0
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074 I000000 9572
074 J000000 0
074 K000000 0
074 L000000 1480
074 M000000 17
074 N000000 157780
074 O000000 0
074 P000000 0
074 Q000000 15000
074 R010000 0
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074 R030000 0
074 R040000 5211
074 S000000 0
074 T000000 137569
074 U010000 10301
074 U020000 0
074 V010000 13.35
074 V020000 0.00
074 W000000 0.0000
074 X000000 548
074 Y000000 0
075 B000000 136483
076 000000 12.23

077 A000000 Y
077 B000000 Y
077 C000000 N
077 D000000 N
077 E000000 N
077 F000000 N
077 G000000 N
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

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

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| | | | |
|-----------|------------------------|-------------------------------|--|
| 080 | C000000 | 2175 | |
| 081 | A000000 | Y | |
| 081 | B000000 | 2 | |
| 082 | A000000 | N | |
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| 084 | A000000 | N | |
| 085 | A000000 | Y | |
| 085 | B000000 | N | |
| 086 | A010000 | 57 | |
| 086 | A020000 | 752 | |
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| 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 | |
| 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 | | |