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BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-B

February 29, 2012

PAGE 1
000 B000000 12/31/2011
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
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001 C000000 4132261000
002 A000000 1500 MAIN STREET, P.O. BOX 15189
002 B000000 SPRINGFIELD
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002 D010000 01115
002 D020000 5189
003 000000 N
004 000000 N
005 000000 N
006 000000 N
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007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 BABSON CAPITAL MANAGEMENT LLC
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008 D020001 MA
008 D030001 01115
008 D040001 5189
012 A000001 DST SYSTEMS, INC.
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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
PAGE 2
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

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014 B000004 8-48203
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015 C020001 MA
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022 B000002 13-3214963
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022 A000003 WACHOVIA SECURITIES
022 B000003 34-1542819
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022 A000004 BANCAMERICA ROBERTSON STEPHENS
022 B000004 23-3069627
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022 A000005 BARCLAYS CAPITAL
022 C000005 26245
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022 B000006 13-2730828
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PAGE 3
022 A000007 GOLDMAN SACHS & CO.
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022 A000010 RBS GREENWICH CAPITAL
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087 A030000 MPV
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088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE JAMES M. ROY
TITLE V.P. AND C.F.O.

EXHIBIT INDEX TO FORM N-SAR
OF BABSON CAPITAL PARTICIPATION INVESTORS
FOR ANNUAL PERIOD ENDED DECEMBER 31, 2011

EXHIBIT NO.	DESCRIPTION
77B	Accountant's Report on Internal Controls
77Q1	Instrument of Trustees Amending Declaration of Trust
77Q2	Information Called for by Item 405 of Regulation S-K