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BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-B

February 29, 2012

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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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  
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007 C010700 7  
007 C010800 8  
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008 A000001 BABSON CAPITAL MANAGEMENT LLC  
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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  
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  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
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022 B000001 13-4994650  
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022 A000002 CITIGROUP GLOBAL MARKETS  
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 A000006 DEUTSCHE BANK CAPITAL CORP  
022 B000006 13-2730828  
022 C000006 21013  
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PAGE 3  
022 A000007 GOLDMAN SACHS & CO.  
022 B000007 13-5108880  
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022 A000008 MORGAN STANLEY  
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022 A000009 SUNTRUST BANK  
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022 A000010 RBS GREENWICH CAPITAL  
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084 A000000 N  
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086 A020000 872  
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087 A030000 MPV  
088 A000000 Y  
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