

Edgar Filing: BABSON CAPITAL PARTICIPATION INVESTORS - Form NSAR-A

BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2012

PAGE 1  
000 A000000 06/30/2012  
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  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
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  
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  
 015 B000001 C  
 015 C010001 BOSTON  
 015 C020001 MA  
 015 C030001 02110  
 015 E010001 X  
 018 000000 Y  
 019 A000000 Y  
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 019 C000000 CIPIINVEST  
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 020 C000006 0  
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 022 A000001 JP MORGAN CHASE  
 022 B000001 13-4994650  
 022 C000001 31760  
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 022 A000002 BARCLAYS CAPITAL  
 022 C000002 23526  
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 022 A000003 BANK OF AMERICA  
 022 B000003 23-3069627  
 022 C000003 21797  
 022 D000003 0  
 022 A000004 CITIGROUP GLOBAL MARKETS  
 022 B000004 13-3214963  
 022 C000004 15606  
 022 D000004 0  
 022 A000005 RBS GREENWICH CAPITAL  
 022 C000005 10596  
 022 D000005 0  
 022 A000006 GOLDMAN SACHS & CO.  
 022 B000006 13-5108880  
 022 C000006 10482  
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 022 A000007 DEUTSCHE BANK CAPITAL CORP  
 PAGE 3  
 022 B000007 13-2730828  
 022 C000007 9498  
 022 D000007 301  
 022 A000008 MORGAN STANLEY  
 022 C000008 8097  
 022 D000008 162  
 022 A000009 WACHOVIA SECURITIES  
 022 B000009 34-1542819  
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 022 A000010 SUNTRUST BANK  
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 023 C000000 148834  
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 024 000000 Y

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| 025 | B000001 | 13-3214963            |   |
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| 025 | A000002 | GOLDMAN, SACHS & CO.  |   |
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| 025 | A000003 | MORGAN STANLEY        |   |
| 025 | C000003 | D                     |   |
| 025 | D000003 | 455                   |   |
| 025 | A000004 | BANK OF AMERICA CORP. |   |
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| 030 | C000000 | 0.00                  |   |
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|     |         |       |
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| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
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| 054 | C000000 | Y     |
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| 054 | G000000 | Y     |
| 054 | H000000 | Y     |
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| 054 | J000000 | Y     |
| 054 | K000000 | N     |
| 054 | L000000 | N     |
| 054 | M000000 | Y     |
| 054 | N000000 | N     |

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|     |         |   |      |
|-----|---------|---|------|
| 054 | O000000 | Y |      |
| 055 | A000000 | N |      |
| 055 | B000000 | N |      |
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| 057 | 000000  | N |      |
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| 060 | B000000 | Y |      |
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| 062 | E000000 |   | 0.0  |
|     | PAGE    | 6 |      |
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| 066 | C000000 | N |      |
| 066 | D000000 | N |      |
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| 070 | B010000 | Y |      |
| 070 | B020000 | Y |      |
| 070 | C010000 | N |      |
| 070 | C020000 | N |      |
| 070 | D010000 | N |      |
| 070 | D020000 | N |      |
| 070 | E010000 | N |      |
| 070 | E020000 | N |      |
| 070 | F010000 | N |      |
| 070 | F020000 | N |      |
| 070 | G010000 | N |      |
| 070 | G020000 | N |      |
| 070 | H010000 | N |      |
| 070 | H020000 | N |      |
| 070 | I010000 | N |      |

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | I020000 | N  |        |
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| 070   | J020000 | Y  |        |
| 070   | K010000 | N  |        |
| 070   | K020000 | N  |        |
|       | PAGE    | 7  |        |
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| 070   | M010000 | N  |        |
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| 070   | N020000 | N  |        |
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| 070   | O020000 | Y  |        |
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| 072EE | 000000  |    | 0      |
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|           |                 |                               |
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| 074       | A000000         | 4482                          |
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| 086       | C020000         | 0                             |
| 086       | D010000         | 0                             |
|           | PAGE            | 9                             |
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| 086       | F020000         | 0                             |
| 087       | A010000         | SHARES OF BENEFICIAL INTEREST |
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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. |                               |

