

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

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  
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

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

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  
019 B000000 2  
019 C000000 CIPIINVEST  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 0  
022 A000001 JP MORGAN CHASE  
022 B000001 13-4994650  
022 C000001 44501  
022 D000001 99  
022 A000002 CITIGROUP GLOBAL MARKETS  
022 B000002 13-3214963  
022 C000002 30644  
022 D000002 602  
022 A000003 WACHOVIA SECURITIES  
022 B000003 34-1542819  
022 C000003 30511  
022 D000003 2260  
022 A000004 BANCAMERICA ROBERTSON STEPHENS  
022 B000004 23-3069627  
022 C000004 27906  
022 D000004 301  
022 A000005 BARCLAYS CAPITAL  
022 C000005 26245  
022 D000005 644  
022 A000006 DEUTSCHE BANK CAPITAL CORP  
022 B000006 13-2730828  
022 C000006 21013  
022 D000006 34  
PAGE 3  
022 A000007 GOLDMAN SACHS & CO.  
022 B000007 13-5108880  
022 C000007 20408  
022 D000007 0  
022 A000008 MORGAN STANLEY  
022 C000008 11726  
022 D000008 0  
022 A000009 SUNTRUST BANK  
022 C000009 8249  
022 D000009 0  
022 A000010 RBS GREENWICH CAPITAL  
022 C000010 7260  
022 D000010 734304  
023 C000000 228465  
023 D000000 738243  
024 000000 Y

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

025	A000001	CITIGROUP	
025	B000001	13-3214963	
025	C000001	D	
025	D000001	501	
025	A000002	GOLDMAN, SACHS & CO.	
025	B000002	13-5108880	
025	C000002	D	
025	D000002	507	
025	A000003	MORGAN STANLEY	
025	C000003	D	
025	D000003	455	
025	A000004	BANK OF AMERICA CORP.	
025	C000004	D	
025	D000004	571	
025	D000005	0	
025	D000006	0	
025	D000007	0	
025	D000008	0	
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	
028	B010000	0	
028	B020000	0	
028	B030000	0	
	PAGE	4	
028	B040000	0	
028	C010000	0	
028	C020000	0	
028	C030000	0	
028	C040000	0	
028	D010000	0	
028	D020000	0	
028	D030000	0	
028	D040000	0	
028	E010000	0	
028	E020000	0	
028	E030000	0	
028	E040000	0	
028	F010000	0	
028	F020000	0	
028	F030000	0	
028	F040000	0	
028	G010000	0	
028	G020000	0	
028	G030000	0	
028	G040000	0	
028	H000000	0	
030	A000000	0	
030	B000000	0.00	
030	C000000	0.00	
031	A000000	0	

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

031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.900
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
	PAGE	5
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	Y
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

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

054	O000000	Y	
055	A000000	N	
055	B000000	N	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000		0.0
062	C000000		0.0
062	D000000		0.0
062	E000000		0.0
	PAGE	6	
062	F000000		0.0
062	G000000		0.0
062	H000000		0.0
062	I000000		6.6
062	J000000		0.0
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		86.5
062	Q000000		0.0
062	R000000		18.3
063	A000000		0
063	B000000		4.6
064	A000000	Y	
064	B000000	Y	
065	000000	N	
066	A000000	Y	
066	B000000	N	
066	C000000	N	
066	D000000	N	
066	E000000	N	
066	F000000	N	
066	G000000	Y	
067	000000	N	
068	A000000	N	
068	B000000	N	
069	000000	N	
070	A010000	Y	
070	A020000	N	
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	

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

070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	N	
070	K020000	N	
	PAGE	7	
070	L010000	Y	
070	L020000	Y	
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	
071	A000000		28081
071	B000000		26335
071	C000000		124596
071	D000000	21	
072	A000000	12	
072	B000000		13676
072	C000000		236
072	D000000		0
072	E000000		59
072	F000000		1118
072	G000000		0
072	H000000		0
072	I000000		45
072	J000000		31
072	K000000		0
072	L000000		80
072	M000000		257
072	N000000		0
072	O000000		0
072	P000000		692
072	Q000000		25
072	R000000		105
072	S000000		7
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		85
072	X000000		2445
072	Y000000		0
072	Z000000		11527
072AA	000000		4193
072BB	000000		3320
072CC	010000		0
072CC	020000		166
072DD	010000		12387
072DD	020000		0
072EE	000000		0
	PAGE	8	
073	A010000		1.2300
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000

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

074	A000000	5133
074	B000000	0
074	C000000	7999
074	D000000	104070
074	E000000	5966
074	F000000	9987
074	G000000	0
074	H000000	0
074	I000000	6021
074	J000000	1278
074	K000000	0
074	L000000	119
074	M000000	0
074	N000000	140573
074	O000000	0
074	P000000	271
074	Q000000	15000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	4982
074	S000000	0
074	T000000	120320
074	U010000	10111886
074	U020000	0
074	V010000	11.90
074	V020000	0.00
074	W000000	0.0000
074	X000000	632
074	Y000000	0
075	A000000	0
075	B000000	123568
076	000000	15.85
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
	PAGE	9
077	O000000	N
077	P000000	N
077	Q010000	Y
077	Q020000	Y
077	Q030000	N
078	000000	N
080	A000000	GREAT AMERICAN INSURANCE GROUP
080	C000000	1275
081	A000000	Y
081	B000000	1
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0

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

084	A000000	N	
084	B000000		0
085	A000000	Y	
085	B000000	N	
086	A010000		62
086	A020000		872
086	B010000		0
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	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