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BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-B

March 01, 2013

PAGE 1  
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001 C000000 4132261000  
002 A000000 1500 MAIN STREET, P.O. BOX 15189  
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002 D020000 5189  
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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  
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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  
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022 A000003 BARCLAYS CAPITAL  
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022 A000004 BANK OF AMERICA  
022 B000004 23-3069627  
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022 A000006 MORGAN STANLEY  
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022 A000007 WELLS FARGO SECURITIES, LLC  
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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, 2012

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