

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

BABSON CAPITAL PARTICIPATION INVESTORS

Form NSAR-B

February 29, 2016

PAGE 1
000 B000000 12/31/2015
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
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
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
014 B000004 8-48203
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
PAGE 2
015 C020001 MA
015 C030001 02110
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 2

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

019 C000000 CIPINVEST
021 000000 0
022 A000001 J.P. MORGAN SECURITIES LLC
022 C000001 20,893
022 D000001 0
022 A000002 BANK OF AMERICA SECURITIES LLC
022 B000002 23-3069627
022 C000002 20,541
022 D000002 2,102
022 A000003 WELLS FARGO SECURITIES LLC
022 C000003 17,673
022 D000003 920
022 A000004 SUNTRUST ROBINSON HUMPHREY, INC.
022 C000004 14,649
022 D000004 0
022 A000005 MIZUHO SECURITIES USA/FIXED INCOME
022 C000005 12,722
022 D000005 0
022 A000006 CITIGROUP GLOBAL MARKETS INC
022 C000006 12,614
022 D000006 765
022 A000007 GOLDMAN SACHS + CO
022 B000007 13-5108880
022 C000007 5,296
022 D000007 532
022 A000008 BARCLAYS CAPITAL INC.
022 C000008 4,381
022 D000008 1727
022 A000009 PERSHING LLC
022 C000009 4,116
022 D000009 0
022 A000010 RBC CAPITAL MARKETS
022 C000010 3,036
022 D000010 401
023 C000000 153999
023 D000000 42705
024 000000 Y
025 A000001 MORGAN STANLEY
025 C000001 D
025 D000001 550
025 A000002 BANK OF AMERICA CORP.
025 B000002 23-3069627
025 C000002 D
025 D000002 511
025 A000003 LAZARD GROUP
PAGE 3
025 C000003 D
025 D000003 517
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

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

028	B010000	0
028	B020000	0
028	B030000	0
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
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
	PAGE	4
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	B010000	0
048	B020000	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

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

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	
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
062	F000000		0.0
	PAGE	5	
062	G000000		0.0
062	H000000		0.0
062	I000000		3.0
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		87.4
062	Q000000		0.0
062	R000000		17.8
063	B000000		4.9
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	

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

070	E020000	N	
070	F010000	N	
070	F020000	N	
070	G010000	N	
070	G020000	N	
070	H010000	N	
070	H020000	N	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	N	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
	PAGE	6	
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		42751
071	B000000		43982
071	C000000		144905
071	D000000	29.5	
072	A000000	12	
072	B000000		11844
072	C000000		525
072	D000000		0
072	E000000		101
072	F000000		1266
072	G000000		0
072	H000000		0
072	I000000		33
072	J000000		26
072	K000000		0
072	L000000		80
072	M000000		305
072	N000000		0
072	O000000		0
072	P000000		614
072	Q000000		0
072	R000000		112
072	S000000		105
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		25
072	X000000		2566
072	Y000000		0
072	Z000000		9904
072AA	000000		523
072BB	000000		(21)
072CC	010000		0
072CC	020000		0

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

072DD010000 11144
072DD020000 0
072EE000000 0
073 A010000 0.27
073 A020000 0.0000

PAGE 7

073 B000000 0.0000
073 C000000 0.0000
074 A000000 6682
074 B000000 0
074 C000000 3999
074 D000000 118302
074 E000000 6609
074 F000000 7811
074 G000000 0
074 H000000 0
074 I000000 9670
074 J000000 0
074 K000000 0
074 L000000 1613
074 M000000 28
074 N000000 154714
074 O000000 0
074 P000000 0
074 Q000000 15000
074 R010000 0
074 R020000 0
074 R030000 0
074 R040000 4364
074 S000000 0
074 T000000 135350
074 U010000 10328
074 U020000 0
074 V010000 13.10
074 V020000 0.00
074 W000000 0.0000
074 X000000 514
074 Y000000 0
075 B000000 140377
076 000000 13.75

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
077 O000000 N
077 P000000 N
077 Q010000 N

PAGE 8

077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 Great American Insurance Company

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

080 C000000 2.175
081 A000000 Y
081 B000000 2
082 A000000 N
083 A000000 N
084 A000000 N
085 A000000 Y
085 B000000 N
086 A010000 27
086 A020000 369
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 A030000 Y
088 B030000 N
088 C030000 N
088 D030000 Y
SIGNATURE JAMES M. ROY
TITLE Vice President and CFO