

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2008

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
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001 B000000 811-5531  
001 C000000 4132261516  
002 A000000 1500 MAIN STREET, P.O. BOX 5189  
002 B000000 SPRINGFIELD  
002 C000000 MA  
002 D010000 01115  
002 D020000 5189  
003 000000 N  
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007 C010800 8  
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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 SHAREHOLDER FINANCIAL SERVICES, INC.  
012 B000001 84-1817  
012 C010001 CENTENNIAL  
012 C020001 CO  
012 C030001 80112  
013 A000001 KPMG LLP  
013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02110  
013 B040001 2371  
014 A000001 BABSON CAPITAL SECURITIES INC  
PAGE 2  
014 B000001 8-47589  
015 A000001 CITIBANK, N.A.  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10043

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015 E010001 X  
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020 A000001 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
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020 A000002 CANTOR, FITZGERALD & CO.  
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022 D000001 1217  
022 A000002 GOLDMAN, SACHS & CO.  
022 B000002 12-5108880  
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022 D000002 202  
022 A000003 JP MORGAN CHASE  
022 B000003 13-4994650  
022 C000003 55233  
022 D000003 1074  
022 A000004 CITIGROUP  
022 B000004 13-3214963  
022 C000004 24115  
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022 D000005 516  
022 A000006 WACHOVIA SECURITIES LLC  
022 B000006 34-1542819  
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022 A000007 SHEARSON LEHMAN AMER EXP  
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022 B000007 13-2518466  
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022 A000008 DEUTSCHE BNK CAPITAL CORP  
022 B000008 13-2730828  
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022 A000009 FIRST BOSTON CORP  
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022 A000010 AUGUSTA SPORTSWEAR HOLDINGS  
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023 D000000 21016

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087 A010000 SHARES OF BENEFICIAL INTEREST  
087 A020000 576299101  
087 A030000 MPV  
088 A000000 Y  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE JAMES M. ROY  
TITLE V.P. AND C.F.O.