

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 27, 2009

PAGE 1
000 B000000 12/31/2008
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 MASSMUTUAL PARTICIPATION INVESTORS
001 B000000 811-5531
001 C000000 4132261516
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 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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 2
019 C000000 CIPINVEST
020 A000001 ALLEN & CO.
020 B000001 13-4132953
020 C000001 3
020 A000002 CANTOR, FITZGERALD & CO.
020 B000002 13-3680184
020 C000002 1
020 A000003 KNIGHT SECURITIES
020 B000003 22-3660471
020 C000003 1
020 A000004 CITIGROUP
020 B000004 13-3214963
020 C000004 0
020 A000005 BARCLAYS CAPITAL INC.
020 C000005 0
020 A000006 NUTMEG SECURITIES
020 C000006 0
020 A000007 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000007 13-5674085
020 C000007 0
020 A000008 WEEDEN & CO.
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 5
022 A000001 BANK OF AMERICA SECURITIES LLC
022 B000001 56-2058405
022 C000001 170287
022 D000001 3202
022 A000002 GOLDMAN, SACHS & CO.
022 B000002 13-5108880
022 C000002 115618
022 D000002 202
022 A000003 JP MORGAN CHASE
022 B000003 13-4994650
022 C000003 104928
022 D000003 5088
022 A000004 JP MORGAN CHASE
022 B000004 13-4994650
022 C000004 75346
022 D000004 0
PAGE 3
022 A000005 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000005 13-5674085
022 C000005 37128
022 D000005 806
022 A000006 WACHOVIA SECURITIES LLC
022 B000006 34-1542819
022 C000006 28187
022 D000006 596
022 A000007 SHEARSON LEHMAN AMER EXP
022 B000007 13-2518466
022 C000007 19272
022 D000007 2353
022 A000008 DEUTSCHE BNK CAPITAL CORP
022 B000008 13-2730828
022 C000008 11865
022 D000008 2511

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

022	A000009	FIRST BOSTON CORP	
022	B000009	13-5659485	
022	C000009	5033	
022	D000009	1468	
022	A000010	BARCLAYS CAPITAL INC.	
022	C000010	5687	
022	D000010	358	
023	C000000	605446	
023	D000000	27572	
024	000000	Y	
025	A000001	CITIGROUP	
025	B000001	13-3214963	
025	C000001	D	
025	D000001	487	
025	A000002	GOLDMAN, SACHS & CO.	
025	B000002	13-5108880	
025	C000002	D	
025	D000002	449	
025	D000003	0	
025	D000004	0	
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	Y	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000	0	
	PAGE	4	
028	A020000	0	
028	A030000	0	
028	A040000	0	
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	

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

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
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	
	PAGE	5	
048	000000	0.900	
048	A010000		0
048	A020000	0.000	
048	B010000		0
048	B020000	0.000	
048	C010000		0
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	

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 Y
055 A000000 Y
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
PAGE 6
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
062 G000000 0.0
062 H000000 0.0
062 I000000 5.1
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 87.5
062 Q000000 0.0
062 R000000 17.6
063 A000000 0
063 B000000 5.6
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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

070 F020000 N
 070 G010000 N
 070 G020000 N
 070 H010000 N
 070 H020000 N
 PAGE 7
 070 I010000 N
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 N
 070 K020000 N
 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 40609
 071 B000000 39389
 071 C000000 123291
 071 D000000 32
 072 A000000 12
 072 B000000 12305
 072 C000000 650
 072 D000000 0
 072 E000000 47
 072 F000000 1091
 072 G000000 0
 072 H000000 0
 072 I000000 23
 072 J000000 28
 072 K000000 0
 072 L000000 108
 072 M000000 163
 072 N000000 0
 072 O000000 0
 072 P000000 702
 072 Q000000 0
 072 R000000 90
 072 S000000 70
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 55
 072 X000000 2330
 072 Y000000 0
 072 Z000000 10672
 072AA000000 78
 PAGE 8
 072BB000000 1243
 072CC010000 0
 072CC020000 16888
 072DD010000 9915

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

072DD020000	0
072EE000000	0
073 A010000	1.0000
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	2444
074 B000000	0
074 C000000	5711
074 D000000	96435
074 E000000	3809
074 F000000	11195
074 G000000	0
074 H000000	0
074 I000000	4232
074 J000000	1541
074 K000000	0
074 L000000	108
074 M000000	150
074 N000000	125625
074 O000000	413
074 P000000	248
074 Q000000	12000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	2788
074 S000000	0
074 T000000	110176
074 U010000	9927243
074 U020000	0
074 V010000	11.10
074 V020000	0.00
074 W000000	0.0000
074 X000000	6350
074 Y000000	0
075 A000000	0
075 B000000	122138
076 000000	9.05
077 A000000	Y
077 B000000	Y
077 C000000	N
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N
077 H000000	N
PAGE 9	
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
077 Q020000	N
077 Q030000	Y
078 000000	N
080 A000000	NATIONAL UNION FIRE INSURANCE COMPANY
080 B000000	NONE

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

080	C000000	1125
081	A000000	Y
081	B000000	1
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	66
086	A020000	847
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	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.	

EXHIBIT INDEX TO FORM N-SAR
OF MASSMUTUAL PARTICIPATION INVESTORS
FOR ANNUAL PERIOD ENDED DECEMBER 31, 2008

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