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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 27, 2009

PAGE 1  
000 B000000 12/31/2008  
000 C000000 0000831655  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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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  
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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

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015 E010001 X  
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019 A000000 Y  
019 B000000 2  
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020 A000001 ALLEN & CO.  
020 B000001 13-4132953  
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020 A000002 CANTOR, FITZGERALD & CO.  
020 B000002 13-3680184  
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020 B000004 13-3214963  
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020 A000005 BARCLAYS CAPITAL INC.  
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020 A000006 NUTMEG SECURITIES  
020 C000006 0  
020 A000007 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000007 13-5674085  
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020 A000008 WEEDEN & CO.  
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020 C000009 0  
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022 A000001 BANK OF AMERICA SECURITIES LLC  
022 B000001 56-2058405  
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022 A000002 GOLDMAN, SACHS & CO.  
022 B000002 13-5108880  
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022 A000003 JP MORGAN CHASE  
022 B000003 13-4994650  
022 C000003 104928  
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022 A000004 JP MORGAN CHASE  
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PAGE 3  
022 A000005 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
022 B000005 13-5674085  
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022 A000006 WACHOVIA SECURITIES LLC  
022 B000006 34-1542819  
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022 A000007 SHEARSON LEHMAN AMER EXP  
022 B000007 13-2518466  
022 C000007 19272  
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022 A000008 DEUTSCHE BNK CAPITAL CORP  
022 B000008 13-2730828  
022 C000008 11865  
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054 I000000 N  
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 054 K000000 N  
 054 L000000 N  
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 054 N000000 N  
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077 O000000	N
077 P000000	N
077 Q010000	N
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077 Q030000	Y
078 000000	N
080 A000000	NATIONAL UNION FIRE INSURANCE COMPANY
080 B000000	NONE

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080	C000000	1125
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086	E010000	0
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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