

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 29, 2008

PAGE 1  
000 B000000 12/31/2007  
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 4132261000  
002 A000000 1500 MAIN STREET, SUITE 600  
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 DENVER  
012 C020001 CO  
012 C030001 80217  
012 C040001 3673  
013 A000001 KPMG LLP  
013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02110  
013 B040001 2371  
PAGE 2  
014 A000001 BABSON CAPITAL SECURITIES INC  
014 B000001 8-47589  
015 A000001 CITIBANK, N.A.  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

015 C030001 10043  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 CIPINVEST  
020 A000001 FIRST BOSTON CORP.  
020 B000001 13-5659485  
020 C000001 1  
020 A000002 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000002 13-5674085  
020 C000002 1  
020 A000003 LEHMAN BROTHERS  
020 B000003 13-2518466  
020 C000003 0  
020 A000004 SALOMON SMITH BARNEY HOLD INC  
020 B000004 11-2418191  
020 C000004 0  
020 A000005 WACHOVIA SECURITIES LLC  
020 B000005 34-1542819  
020 C000005 0  
020 A000006 CIBC WORK MARKETS CORP.  
020 B000006 13-2798343  
020 C000006 0  
020 A000007 JP MORGAN CHASE  
020 B000007 13-4994650  
020 C000007 0  
020 A000008 GOLDMAN, SACHS & CO  
020 B000008 13-5108880  
020 C000008 0  
020 A000009 BEAR, STEARNS & CO  
020 B000009 13-3299429  
020 C000009 0  
020 A000010 PIPER, JAFFRAY INC.  
020 B000010 41-0953246  
020 C000010 0  
021 000000 3  
022 A000001 GOLDMAN, SACHS & CO.  
022 B000001 13-5108880  
022 C000001 151319  
022 D000001 273  
022 A000002 JP MORGAN CHASE  
022 B000002 13-4994650  
022 C000002 121106  
022 D000002 3067  
PAGE 3  
022 A000003 CITIGROUP  
022 B000003 13-3214963  
022 C000003 71726  
022 D000003 0  
022 A000004 WACHOVIA SECURITIES LLC  
022 B000004 34-1542819  
022 C000004 36562  
022 D000004 255  
022 A000005 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
022 B000005 13-5674085  
022 C000005 30012  
022 D000005 145  
022 A000006 LEHMAN BROTHERS  
022 B000006 13-2518466  
022 C000006 24692  
022 D000006 382

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

022 A000007 FIRST BOSTON CORP.  
022 B000007 13-5659485  
022 C000007 20281  
022 D000007 1218  
022 A000008 DEUTSCHE BNK CAPITAL CORP  
022 B000008 13-2730828  
022 C000008 5809  
022 D000008 209  
022 A000009 HKW & COMPANY  
022 B000009 13-1769063  
022 C000009 4871  
022 D000009 0  
022 A000010 MAXON ACQUISITION COMPANY  
022 C000010 0  
022 D000010 3108  
023 C000000 489650  
023 D000000 28297  
024 000000 N  
025 A000001 DELETE  
025 D000001 0  
025 D000002 0  
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  
PAGE 4  
026 H000000 N  
027 000000 N  
028 A010000 0  
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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

|     |         |       |
|-----|---------|-------|
| 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     |
| 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     |
|     | PAGE    | 5     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
| 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 | N     |

Edgar Filing: MASSMUTUAL 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  
       PAGE 6  
 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  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 5.9  
 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 85.5  
 062 Q000000 0.0  
 062 R000000 19.0  
 063 A000000 0  
 063 B000000 5.8  
 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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

|       |         |    |        |
|-------|---------|----|--------|
| 070   | E010000 | N  |        |
| 070   | E020000 | N  |        |
| 070   | F010000 | N  |        |
| 070   | F020000 | N  |        |
| 070   | G010000 | N  |        |
|       | PAGE    | 7  |        |
| 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  |        |
| 070   | M010000 | N  |        |
| 070   | M020000 | N  |        |
| 070   | N010000 | Y  |        |
| 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 |    | 43657  |
| 071   | B000000 |    | 46454  |
| 071   | C000000 |    | 134177 |
| 071   | D000000 |    | 33     |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 12735  |
| 072   | C000000 |    | 1750   |
| 072   | D000000 |    | 0      |
| 072   | E000000 |    | 61     |
| 072   | F000000 |    | 1168   |
| 072   | G000000 |    | 0      |
| 072   | H000000 |    | 0      |
| 072   | I000000 |    | 20     |
| 072   | J000000 |    | 29     |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 110    |
| 072   | M000000 |    | 157    |
| 072   | N000000 |    | 0      |
| 072   | O000000 |    | 0      |
| 072   | P000000 |    | 720    |
| 072   | Q000000 |    | 0      |
| 072   | R000000 |    | 85     |
| 072   | S000000 |    | 96     |
| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 103    |
| 072   | X000000 |    | 2488   |
|       | PAGE    | 8  |        |
| 072   | Y000000 |    | 0      |
| 072   | Z000000 |    | 12058  |
| 072AA | 000000  |    | 8792   |
| 072BB | 000000  |    | 7516   |

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

|             |         |
|-------------|---------|
| 072CC010000 | 0       |
| 072CC020000 | 2028    |
| 072DD010000 | 12128   |
| 072DD020000 | 0       |
| 072EE000000 | 188     |
| 073 A010000 | 1.2300  |
| 073 A020000 | 0.0000  |
| 073 B000000 | 0.0200  |
| 073 C000000 | 0.0000  |
| 074 A000000 | 1029    |
| 074 B000000 | 0       |
| 074 C000000 | 7525    |
| 074 D000000 | 108292  |
| 074 E000000 | 2059    |
| 074 F000000 | 16473   |
| 074 G000000 | 0       |
| 074 H000000 | 0       |
| 074 I000000 | 5491    |
| 074 J000000 | 955     |
| 074 K000000 | 0       |
| 074 L000000 | 2994    |
| 074 M000000 | 0       |
| 074 N000000 | 144818  |
| 074 O000000 | 0       |
| 074 P000000 | 285     |
| 074 Q000000 | 12000   |
| 074 R010000 | 0       |
| 074 R020000 | 0       |
| 074 R030000 | 0       |
| 074 R040000 | 5908    |
| 074 S000000 | 0       |
| 074 T000000 | 126625  |
| 074 U010000 | 9861611 |
| 074 U020000 | 0       |
| 074 V010000 | 12.84   |
| 074 V020000 | 0.00    |
| 074 W000000 | 0.0000  |
| 074 X000000 | 7233    |
| 074 Y000000 | 0       |
| 075 A000000 | 0       |
| 075 B000000 | 129394  |
| 076 000000  | 13.18   |
| 077 A000000 | Y       |
| 077 B000000 | Y       |
| 077 C000000 | N       |
| 077 D000000 | N       |
| 077 E000000 | N       |
| PAGE 9      |         |
| 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 | Y       |
| 077 P000000 | N       |
| 077 Q010000 | N       |
| 077 Q020000 | Y       |
| 077 Q030000 | N       |

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

078 000000 N  
080 A000000 NATIONAL UNION FIRE INSURANCE COMPANY  
080 B000000 NONE  
080 C000000 1350  
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 56  
086 A020000 797  
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, 2007

| EXHIBIT NO. | DESCRIPTION  |
|-------------|--|
| 77B         | Accountant's Report on Internal Controls             |
| 770         | Transactions Effected Pursuant to Rule 10f-3         |
| 77Q2        | Information called for by Item 405 of Regulation S-K |