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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
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007 C010300 3
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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
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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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019 C000000 CIPIINVEST
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 A000003 KNIGHT SECURITIES
020 B000003 22-3660471
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020 A000004 CITIGROUP
020 B000004 13-3214963
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020 A000005 BARCLAYS CAPITAL INC.
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020 A000006 NUTMEG SECURITIES
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020 A000007 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
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022 A000001 BANK OF AMERICA SECURITIES LLC
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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
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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
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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

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022	B000009	13-5659485	
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054 I000000 N
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054 L000000 N
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054 N000000 N
054 O000000 Y
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077 L000000	N
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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

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080	C000000	1125
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081	B000000	1
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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