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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 27, 2009

PAGE 1  
000 B000000 12/31/2008  
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001 B000000 811-5531  
001 C000000 4132261516  
002 A000000 1500 MAIN STREET, P.O. BOX 15189  
002 B000000 SPRINGFIELD  
002 C000000 MA  
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002 D020000 5189  
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007 C010700 7  
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008 A000001 BABSON CAPITAL MANAGEMENT LLC  
008 B000001 A  
008 C000001 801-241  
008 D010001 SPRINGFIELD  
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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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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  
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020 A000007 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000007 13-5674085  
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022 B000002 13-5108880  
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022 B000003 13-4994650  
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PAGE 3  
022 A000005 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
022 B000005 13-5674085  
022 C000005 37128  
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022 A000006 WACHOVIA SECURITIES LLC  
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022 A000007 SHEARSON LEHMAN AMER EXP  
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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  
054 M000000 Y  
054 N000000 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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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