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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2008

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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001 B000000 811-5531
001 C000000 4132261516
002 A000000 1500 MAIN STREET, P.O. BOX 5189
002 B000000 SPRINGFIELD
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002 D010000 01115
002 D020000 5189
003 000000 N
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008 A000001 BABSON CAPITAL MANAGEMENT LLC
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012 A000001 SHAREHOLDER FINANCIAL SERVICES, INC.
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012 C010001 CENTENNIAL
012 C020001 CO
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013 A000001 KPMG LLP
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014 A000001 BABSON CAPITAL SECURITIES INC
PAGE 2
014 B000001 8-47589
015 A000001 CITIBANK, N.A.
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015 C010001 NEW YORK
015 C020001 NY
015 C030001 10043

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020 A000001 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
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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.