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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2011

PAGE 1  
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002 A000000 1500 MAIN STREET, P.O. BOX 15189  
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008 A000001 BABSON CAPITAL MANAGEMENT LLC  
008 B000001 A  
008 C000001 801-241  
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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 LLC  
PAGE 2  
014 B000001 8-47589  
014 A000002 MML INVESTOR SERVICES, LLC  
014 B000002 8-27250  
014 A000003 OPPENHEIMER DISTRIBUTOR, INC.  
014 B000003 8-22992  
014 A000004 MML DISTRIBUTORS, LLC

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014 B000004 8-48203  
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022 A000003 GOLDMAN, SACHS & CO.  
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022 A000004 WACHOVIA SECURITIES  
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022 A000009 ROYAL BANK OF SCOTLAND PLC  
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087 A030000 MPV  
088 A000000 Y  
088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE JAMES M. ROY  
TITLE V.P. AND C.F.O.

EXHIBIT INDEX TO FORM N-SAR  
OF MASSMUTUAL PARTICIPATION INVESTORS  
FOR SEMI-ANNUAL PERIOD ENDED JUNE 30, 2011

EXHIBIT NO.	DESCRIPTION
77Q2	Information Called for by Item 405 of Regulation S-K