

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

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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000 J000000 A  
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001 B000000 811-5531  
001 C000000 4132261516  
002 A000000 1500 MAIN STREET, P.O. BOX 5189  
002 B000000 SPRINGFIELD  
002 C000000 MA  
002 D010000 01115  
002 D020000 5189  
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007 C010800 8  
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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  
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013 A000001 KPMG LLP  
013 B010001 BOSTON  
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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 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
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020 A000002 CANTOR, FITZGERALD & CO.  
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022 A000002 GOLDMAN, SACHS & CO.  
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022 A000003 JP MORGAN CHASE  
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022 A000006 WACHOVIA SECURITIES LLC  
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022 A000010 AUGUSTA SPORTSWEAR HOLDINGS  
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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.