

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2007

PAGE 1  
000 A000000 06/30/2007  
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  
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001 B000000 811-5531  
001 C000000 4132261000  
002 A000000 1500 MAIN STREET, SUITE 600  
002 B000000 SPRINGFIELD  
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002 D010000 01115  
002 D020000 5189  
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007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
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008 D010001 SPRINGFIELD  
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008 D040001 5189  
012 A000001 SHAREHOLDER FINANCIAL SERVICES, INC.  
012 B000001 84-1817  
012 C010001 DENVER  
012 C020001 CO  
012 C030001 80217  
012 C040001 3673  
013 A000001 KPMG LLP  
013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02110  
013 B040001 2371  
PAGE 2  
014 A000001 BABSON CAPITAL SECURITIES INC  
014 B000001 8-47589  
015 A000001 CITIBANK, N.A.  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY

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015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 CIPINVEST  
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020 A000002 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
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020 A000003 SALOMON SMITH BARNEY HOLD INC.  
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020 A000004 WACHOVIA SECURITIES LLC  
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020 A000005 CIBC WORLD MARKETS CORP.  
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020 A000006 JP MORGAN CHASE  
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020 A000009 BEAR, STEARNS & CO.  
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020 A000010 PIPER, JAFFRAY INC.  
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022 A000003 CITIGROUP  
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022 A000004 SHEARSON LEHMAN AMER EXP  
022 B000004 13-2518466  
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022 A000005 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
022 B000005 13-5674085  
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022 A000006 WACHOVIA SECURITIES LLC  
022 B000006 34-1542819  
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022 A000007 FIRST BOSTON CORP.  
 022 B000007 13-5659485  
 022 C000007 5716  
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 022 A000008 HKW & COMPANY  
 022 B000008 13-1769063  
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 022 A000009 P C G HOLDINGS GROUP, INC.  
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 022 A000010 WINDOW PRODUCTS, INC.  
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 025 A000001 LAZARD GROUP LLC  
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054 E000000 N  
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 054 G000000 Y  
 054 H000000 Y  
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 054 J000000 Y  
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 055 A000000 N  
 055 B000000 N  
 056 000000 Y  
 057 000000 N  
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| 072 | AA000000 |   | 2531   |

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086 D020000 0  
086 E010000 0  
086 E020000 0  
086 F010000 0  
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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.

EXHIBIT INDEX TO FORM N-SAR  
OF MASSMUTUAL PARTICIPATION INVESTORS  
FOR SEMI-ANNUAL PERIOD ENDED JUNE 30, 2007

| EXHIBIT NO. | DESCRIPTION                                  |
|-------------|--|
| 770         | Transactions Effected Pursuant to Rule 10f-3 |