

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 26, 2010

PAGE 1
000 B000000 12/31/2009
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
001 A000000 MASSMUTUAL PARTICIPATION INVESTORS
001 B000000 811-5531
001 C000000 4132261000
002 A000000 1500 MAIN STREET, P.O. BOX 15189
002 B000000 SPRINGFIELD
002 C000000 MA
002 D010000 01115
002 D020000 5189
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 BABSON CAPITAL MANAGEMENT LLC
008 B000001 A
008 C000001 801-241
008 D010001 SPRINGFIELD
008 D020001 MA
008 D030001 01115
008 D040001 5189
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
014 A000002 MML INVESTOR SERVICES, INC.
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
 015 A000001 CITIBANK, N.A.
 015 B000001 C
 015 C010001 NEW YORK
 015 C020001 NY
 015 C030001 10043
 015 E010001 X
 018 000000 Y
 019 A000000 Y
 019 B000000 2
 019 C000000 CIPIINVEST
 020 C000001 0
 020 C000002 0
 020 C000003 0
 020 C000004 0
 020 C000005 0
 020 C000006 0
 020 C000007 0
 020 C000008 0
 020 C000009 0
 020 C000010 0
 021 000000 0
 022 A000001 BA SECURITIES INC
 022 B000001 23-3069627
 022 C000001 106183
 022 D000001 1175
 022 A000002 CITIGROUP
 022 B000002 13-3214963
 022 C000002 54365
 022 D000002 67
 022 A000003 GOLDMAN, SACHS & CO
 022 B000003 13-5108880
 022 C000003 39563
 022 D000003 1179
 022 A000004 JP MORGAN CHASE
 022 B000004 13-4994650
 022 C000004 27974
 022 D000004 1272
 022 A000005 SUNTRUST CAPITAL MARKET
 022 C000005 13293
 022 D000005 0
 022 A000006 BARCLAYS CAPITAL INC.
 022 C000006 10936
 022 D000006 2243
 022 A000007 WACHOVIA SECURITIES LLC
 PAGE 3
 022 B000007 34-1542819
 022 C000007 7450
 022 D000007 1011
 022 A000008 MORGAN, STANLEY & CO.
 022 C000008 6277
 022 D000008 611
 022 A000009 DEUTSCHE BANK CAPITAL CORP.
 022 B000009 13-2730828
 022 C000009 3882
 022 D000009 726
 022 A000010 FIRST BOSTON CORP.
 022 B000010 13-5659485
 022 C000010 2591
 022 D000010 1123
 023 C000000 272514
 023 D000000 9407

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| | | | |
|-----|---------|----------------------|---|
| 024 | 000000 | Y | |
| 025 | A000001 | CITIGROUP | |
| 025 | B000001 | 13-3214963 | |
| 025 | C000001 | D | |
| 025 | D000001 | 487 | |
| 025 | A000002 | GOLDMAN, SACHS & CO. | |
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| 026 | C000000 | N | |
| 026 | D000000 | Y | |
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| 026 | F000000 | Y | |
| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
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| 028 | A020000 | | 0 |
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| | | |
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| 042 | F000000 | 0 |
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| 047 | 000000 | Y |
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| 048 | B020000 | 0.000 |
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| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| | PAGE | 5 |
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| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
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| 054 | B000000 | Y |
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| 054 | E000000 | Y |
| 054 | F000000 | N |
| 054 | G000000 | Y |
| 054 | H000000 | Y |
| 054 | I000000 | N |
| 054 | J000000 | Y |
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| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | Y |
| 055 | A000000 | N |
| 055 | B000000 | N |

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| | | | |
|-----|---------|---|------|
| 056 | 000000 | Y | |
| 057 | 000000 | N | |
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| 060 | A000000 | Y | |
| 060 | B000000 | Y | |
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| 062 | C000000 | | 0.0 |
| 062 | D000000 | | 0.0 |
| 062 | E000000 | | 0.0 |
| 062 | F000000 | | 0.0 |
| 062 | G000000 | | 0.0 |
| 062 | H000000 | | 0.0 |
| | PAGE | 6 | |
| 062 | I000000 | | 6.9 |
| 062 | J000000 | | 0.0 |
| 062 | K000000 | | 0.0 |
| 062 | L000000 | | 0.0 |
| 062 | M000000 | | 0.0 |
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| 062 | O000000 | | 0.0 |
| 062 | P000000 | | 88.5 |
| 062 | Q000000 | | 0.0 |
| 062 | R000000 | | 14.1 |
| 063 | A000000 | | 0 |
| 063 | B000000 | | 5.5 |
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| 064 | B000000 | Y | |
| 065 | 000000 | N | |
| 066 | A000000 | Y | |
| 066 | B000000 | N | |
| 066 | C000000 | N | |
| 066 | D000000 | N | |
| 066 | E000000 | N | |
| 066 | F000000 | N | |
| 066 | G000000 | Y | |
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| 068 | B000000 | N | |
| 069 | 000000 | N | |
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| 070 | A020000 | N | |
| 070 | B010000 | Y | |
| 070 | B020000 | Y | |
| 070 | C010000 | N | |
| 070 | C020000 | N | |
| 070 | D010000 | N | |
| 070 | D020000 | N | |
| 070 | E010000 | N | |
| 070 | E020000 | N | |
| 070 | F010000 | N | |
| 070 | F020000 | N | |
| 070 | G010000 | N | |
| 070 | G020000 | N | |
| 070 | H010000 | N | |
| 070 | H020000 | N | |
| 070 | I010000 | N | |
| 070 | I020000 | N | |
| 070 | J010000 | Y | |
| 070 | J020000 | Y | |

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| | | | |
|-------|---------|----|--------|
| 070 | K010000 | N | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | N | |
| | PAGE | 7 | |
| 070 | M020000 | N | |
| 070 | N010000 | N | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | N | |
| 070 | R020000 | N | |
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| 071 | B000000 | | 30412 |
| 071 | C000000 | | 115786 |
| 071 | D000000 | | 23 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 11597 |
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| 072 | F000000 | | 981 |
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| 072 | J000000 | | 25 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 108 |
| 072 | M000000 | | 166 |
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| 072 | O000000 | | 64 |
| 072 | P000000 | | 696 |
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| 072 | R000000 | | 93 |
| 072 | S000000 | | 57 |
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| 072BB | 000000 | | 5147 |
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| 072CC | 020000 | | 2300 |
| 072DD | 010000 | | 9941 |
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| 072EE | 000000 | | 0 |
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| | PAGE | 8 | |
| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 3281 |
| 074 | B000000 | | 0 |
| 074 | C000000 | | 7522 |

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| | | |
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| 074 | D000000 | 96388 |
| 074 | E000000 | 3468 |
| 074 | F000000 | 8328 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 3536 |
| 074 | J000000 | 46 |
| 074 | K000000 | 0 |
| 074 | L000000 | 1522 |
| 074 | M000000 | 0 |
| 074 | N000000 | 124091 |
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| 074 | P000000 | 245 |
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| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 2921 |
| 074 | S000000 | 0 |
| 074 | T000000 | 108925 |
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| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
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| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
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| 077 | P000000 | N |
| 077 | Q010000 | N |
| | PAGE | 9 |
| 077 | Q020000 | Y |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | GREAT AMERICAN INSURANCE GROUP |
| 080 | B000000 | NONE |
| 080 | C000000 | 1125 |
| 081 | A000000 | Y |
| 081 | B000000 | 1 |
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| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |

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085 A000000 Y
085 B000000 N
086 A010000 56
086 A020000 616
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 SHARES OF BENEFICIAL INTEREST
087 A020000 576299101
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 ANNUAL PERIOD ENDED DECEMBER 31, 2009

| EXHIBIT NO. | DESCRIPTION |
|-------------|--|
| 77B | Accountant's Report on Internal Controls |
| 770 | Transactions Effected Pursuant to Rule 10f-3 |
| 77Q2 | Information Called for by Item 405 of Regulation S-K |