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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2011

PAGE 1
000 A000000 06/30/2011
000 C000000 0000831655
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 C000000 4132261000
002 A000000 1500 MAIN STREET, P.O. BOX 15189
002 B000000 SPRINGFIELD
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002 D010000 01115
002 D020000 5189
003 000000 N
004 000000 N
005 000000 N
006 000000 N
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007 B000000 0
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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
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008 B000001 A
008 C000001 801-241
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008 D020001 MA
008 D030001 01115
008 D040001 5189
012 A000001 SHAREHOLDER FINANCIAL SERVICES, INC.
012 B000001 84-1817
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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
 015 A000001 STATE STREET BANK AND TRUST COMPANY
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 PAGE 3
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 022 A000008 SUNTRUST BANK
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 022 A000009 ROYAL BANK OF SCOTLAND PLC
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 025 A000001 CITIGROUP
 025 B000001 13-3214963

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| 025 | A000002 | GOLDMAN, SACHS & CO. | |
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057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
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062 A000000 Y
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070 K010000 N

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086 D020000 0
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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 SEMI-ANNUAL PERIOD ENDED JUNE 30, 2011

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