

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 28, 2005

PAGE 1  
000 B000000 12/31/2004  
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, SUITE 600  
002 B000000 SPRINGFIELD  
002 C000000 MA  
002 D010000 01115  
002 D020000 0001  
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 0001  
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  
015 A000001 CITIBANK, N.A.  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10043  
015 E010001 X

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

018 000000 Y  
 019 A000000 Y  
 019 B000000 2  
 019 C000000 CIPIINVEST  
 020 A000001 ALLEN & CO.  
 020 B000001 13-6176976  
 020 C000001 1  
 020 A000002 LAZARD FRERES AND CO  
 020 B000002 13-5545100  
 020 C000002 1  
 020 A000003 FIRST BOSTON CORP.  
 020 B000003 13-5659485  
 020 C000003 1  
 020 A000004 PRUDENTIAL SECURITIES INC.  
 020 B000004 22-2347336  
 020 C000004 0  
 020 A000005 SPEAR LEEDS & KELLOGG, LP  
 020 B000005 13-5515460  
 020 C000005 0  
 020 A000006 J.P. MORGAN CHASE  
 020 B000006 13-4994650  
 020 C000006 0  
 020 A000007 CHARLES SCHWAB  
 020 B000007 94-1737782  
 020 C000007 0  
 020 A000008 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
 020 B000008 13-5674085  
 020 C000008 0  
 020 A000009 GOLDMAN, SACHS & CO.  
 020 B000009 13-5108880  
 020 C000009 0  
 020 A000010 KNIGHT SECURITIES  
 020 B000010 22-3660471  
 020 C000010 0  
 021 000000 5  
 022 A000001 JP MORGAN CHASE  
 022 B000001 13-4994650  
 022 C000001 82399  
 022 D000001 750  
 022 A000002 GOLDMAN, SACHS & CO.  
 022 B000002 13-5108880  
 022 C000002 80973  
 022 D000002 1050  
 022 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
 022 B000003 13-5674085  
 PAGE 3  
 022 C000003 68299  
 022 D000003 191  
 022 A000004 FIRST BOSTON CORP.  
 022 B000004 13-5659485  
 022 C000004 39824  
 022 D000004 1471  
 022 A000005 SHEARSON LEHMAN AMER EXP  
 022 B000005 13-2518466  
 022 C000005 24211  
 022 D000005 713  
 022 A000006 FIRST CHICAGO CAPITAL MARKET  
 022 B000006 36-3595942  
 022 C000006 8264  
 022 D000006 0  
 022 A000007 JEFFERIES & CO., INC.  
 022 B000007 94-1737782

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

022	C000007	3190
022	D000007	2031
022	A000008	SALOMON SMITH BARNEY HOLD INC.
022	B000008	11-2418191
022	C000008	3496
022	D000008	1448
022	A000009	KBC FINANCIAL SERVICES
022	B000009	13-4035459
022	C000009	272
022	D000009	4272
022	A000010	HKW & COMPANY
022	B000010	13-1769063
022	C000010	4125
022	D000010	0
023	C000000	325562
023	D000000	19465
024	000000	N
025	D000001	0
025	D000002	0
025	D000003	0
025	D000004	0
025	D000005	0
025	D000006	0
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	Y
026	C000000	N
026	D000000	Y
026	E000000	N
026	F000000	Y
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N

PAGE 4

028	A010000	0
028	A020000	0
028	A030000	0
028	A040000	0
028	B010000	0
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
	PAGE	5
047	000000	Y
048	000000	0.900
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

054	H000000	Y	
054	I000000	N	
054	J000000	Y	
054	K000000	N	
054	L000000	N	
054	M000000	Y	
054	N000000	N	
054	O000000	Y	
055	A000000	Y	
055	B000000	Y	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
	PAGE	6	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000		0.0
062	C000000		0.0
062	D000000		0.0
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
062	H000000		0.0
062	I000000		5.2
062	J000000		0.0
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		93.4
062	Q000000		0.0
062	R000000		21.1
063	A000000		0
063	B000000		5.6
064	A000000	Y	
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	
067	000000	N	
068	A000000	N	
068	B000000	N	
069	000000	N	
070	A010000	Y	
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	

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

070	F010000	N	
070	F020000	N	
070	G010000	N	
070	G020000	N	
070	H010000	N	
	PAGE	7	
070	H020000	N	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	N	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	N	
070	M020000	N	
070	N010000	Y	
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	
071	A000000		60888
071	B000000		57779
071	C000000		112730
071	D000000		51
072	A000000	12	
072	B000000		10936
072	C000000		1322
072	D000000		0
072	E000000		0
072	F000000		919
072	G000000		0
072	H000000		0
072	I000000		21
072	J000000		24
072	K000000		0
072	L000000		80
072	M000000		105
072	N000000		0
072	O000000		159
072	P000000		903
072	Q000000		0
072	R000000		50
072	S000000		236
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		48
072	X000000		2545
072	Y000000		0
072	Z000000		9713
	PAGE	8	
072AA	000000		20692
072BB	000000		11236
072CC	010000		12494
072CC	020000		0

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

072DD010000	10613
072DD020000	0
072EE000000	0
073 A010000	1.1000
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	2370
074 B000000	0
074 C000000	5580
074 D000000	100452
074 E000000	4941
074 F000000	13622
074 G000000	0
074 H000000	0
074 I000000	4176
074 J000000	1529
074 K000000	0
074 L000000	1867
074 M000000	0
074 N000000	134537
074 O000000	0
074 P000000	242
074 Q000000	22500
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	4185
074 S000000	0
074 T000000	107610
074 U010000	9672559
074 U020000	0
074 V010000	11.13
074 V020000	0.00
074 W000000	0.0000
074 X000000	7199
074 Y000000	0
075 A000000	0
075 B000000	101130
076 000000	13.31
077 A000000	Y
077 B000000	Y
077 E000000	Y
077 O000000	Y
077 Q010000	Y
077 Q020000	N
077 Q030000	N
PAGE 9	
078 000000	N
080 A000000	NATIONAL UNION FIRE INS.CO. OF PITTSBURGH, PA
080 C000000	1200
081 A000000	Y
081 B000000	1
082 A000000	N
082 B000000	0
083 A000000	N
083 B000000	0
084 A000000	N
084 B000000	0
085 A000000	Y
085 B000000	N
086 A010000	82

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

086 A020000 927  
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 N  
SIGNATURE CHARLES C. MCCOBB, JR.  
TITLE V.P. AND C.F.O.

EXHIBIT INDEX TO FORM N-SAR  
OF MASSMUTUAL PARTICIPATION INVESTORS  
FOR SEMI-ANNUAL PERIOD ENDED DECEMBER 31, 2004

EXHIBIT NO.	DESCRIPTION
77B	Accountant's Report on Internal Control
77E	Legal Proceedings
77O	Transactions Effected Pursuant to Rule 10f-3