

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 26, 2005

PAGE 1  
000 A000000 06/30/2005  
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-A

018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 CIPIINVEST  
020 A000001 GOLDMAN, SACHS & CO.  
020 B000001 13-5108880  
020 C000001 1  
020 A000002 LAZARD LTD.  
020 B000002 98-0437848  
020 C000002 1  
020 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH  
020 B000003 13-5674085  
020 C000003 1  
020 A000004 SOUTHCOAST CAPITAL CORP.  
020 B000004 72-1164960  
020 C000004 0  
020 A000005 FIRST BOSTON CORP.  
020 B000005 13-5659485  
020 C000005 0  
020 A000006 SALOMON SMITH BARNEY HOLD INC.  
020 B000006 11-2418191  
020 C000006 0  
020 A000007 STATE STREET BANK  
020 B000007 04-1867445  
020 C000007 0  
020 A000008 JP MORGAN CHASE  
020 B000008 13-4994650  
020 C000008 0  
020 A000009 BEAR, STEARNS & CO.  
020 B000009 13-3299429  
020 C000009 0  
020 A000010 SPEAR LEEDS & KELLOGG, LP  
020 B000010 13-5515460  
020 C000010 0  
021 000000 3  
022 A000001 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
022 B000001 13-5674085  
022 C000001 36852  
022 D000001 0  
022 A000002 JP MORGAN CHASE  
022 B000002 13-4994650  
022 C000002 34781  
022 D000002 365  
022 A000003 GOLDMAN, SACHS & CO.  
022 B000003 13-5108880  
PAGE 3  
022 C000003 33020  
022 D000003 0  
022 A000004 SALOMON SMITH BARNEY HOLD INC.  
022 B000004 11-2418191  
022 C000004 27726  
022 D000004 0  
022 A000005 SHEARSON LEHMAN AMERICAN EXPRESS  
022 B000005 13-2518466  
022 C000005 24452  
022 D000005 337  
022 A000006 FIRST BOSTON CORP.  
022 B000006 13-5659485  
022 C000006 21015  
022 D000006 273  
022 A000007 KBC FINANCIAL SERVICES  
022 B000007 13-4035459

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

022	C000007	0
022	D000007	1226
022	A000008	DEUTSCHE BANK CAPITAL CORP.
022	C000008	999
022	D000008	0
022	A000009	WACHOVIA
022	C000009	754
022	D000009	0
022	A000010	BEAR, STEARNS & CO.
022	B000010	13-3299429
022	C000010	499
022	D000010	0
023	C000000	181227
023	D000000	2982
024	000000	Y
025	A000001	LAZARD GROUP LLC
025	B000001	51-0278097
025	C000001	D
025	D000001	378
025	A000002	LAZARD LTD.
025	B000002	98-0437848
025	C000002	E
025	D000002	472
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
	PAGE	4
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
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
	PAGE 5	
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

054 D000000 N  
054 E000000 N  
054 F000000 N  
054 G000000 Y  
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 N  
055 B000000 Y  
056 000000 Y  
PAGE 6  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 Y  
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 12.3  
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 81.3  
062 Q000000 0.0  
062 R000000 22.1  
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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

070	D010000	N	
070	D020000	N	
070	E010000	N	
070	E020000	N	
070	F010000	N	
	PAGE	7	
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	
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		18627
071	B000000		28335
071	C000000		121416
071	D000000		15
072	A000000	6	
072	B000000		5686
072	C000000		119
072	D000000		0
072	E000000		0
072	F000000		510
072	G000000		0
072	H000000		0
072	I000000		13
072	J000000		12
072	K000000		0
072	L000000		60
072	M000000		61
072	N000000		0
072	O000000		0
072	P000000		524
072	Q000000		0
072	R000000		25
072	S000000		90
072	T000000		0
072	U000000		0
072	V000000		0
	PAGE	8	
072	W000000		14
072	X000000		1309
072	Y000000		0
072	Z000000		4496

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

072AA000000	5432
072BB000000	1509
072CC010000	1653
072CC020000	0
072DD010000	2327
072DD020000	0
072EE000000	0
073 A010000	0.2400
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	1687
074 B000000	0
074 C000000	14220
074 D000000	94206
074 E000000	5604
074 F000000	15057
074 G000000	0
074 H000000	0
074 I000000	4973
074 J000000	1634
074 K000000	0
074 L000000	2467
074 M000000	13
074 N000000	139861
074 O000000	486
074 P000000	261
074 Q000000	22500
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	746
074 S000000	0
074 T000000	115868
074 U010000	9712568
074 U020000	0
074 V010000	11.93
074 V020000	0.00
074 W000000	0.0000
074 X000000	6893
074 Y000000	0
075 A000000	0
075 B000000	110833
076 000000	14.05
077 A000000	Y
077 E000000	Y
077 O000000	Y
PAGE 9	
077 Q010000	Y
077 Q020000	N
077 Q030000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	40
086 A020000	513
086 B010000	0
086 B020000	0
086 C010000	0

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-A

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 JUNE 30, 2005

EXHIBIT NO.	DESCRIPTION
77E	Legal Proceedings
77O	Transactions Effected Pursuant to Rule 10f-3
77Q1(a)	Material Amendments to the Registrant's By-laws