

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

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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  
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022 A000001 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
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022 A000002 JP MORGAN CHASE  
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022 A000003 GOLDMAN, SACHS & CO.  
022 B000003 13-5108880  
PAGE 3  
022 C000003 33020  
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022 A000004 SALOMON SMITH BARNEY HOLD INC.  
022 B000004 11-2418191  
022 C000004 27726  
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022 A000005 SHEARSON LEHMAN AMERICAN EXPRESS  
022 B000005 13-2518466  
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022 A000006 FIRST BOSTON CORP.  
022 B000006 13-5659485  
022 C000006 21015  
022 D000006 273  
022 A000007 KBC FINANCIAL SERVICES  
022 B000007 13-4035459

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|     |         |                             |
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| 022 | C000007 | 0                           |
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| 022 | A000008 | DEUTSCHE BANK CAPITAL CORP. |
| 022 | C000008 | 999                         |
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| 022 | A000009 | WACHOVIA                    |
| 022 | C000009 | 754                         |
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| 022 | A000010 | BEAR, STEARNS & CO.         |
| 022 | B000010 | 13-3299429                  |
| 022 | C000010 | 499                         |
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| 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                           |
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| 025 | D000006 | 0                           |
| 025 | D000007 | 0                           |
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| 026 | D000000 | Y                           |
| 026 | E000000 | N                           |
| 026 | F000000 | Y                           |
|     | PAGE    | 4                           |
| 026 | G010000 | N                           |
| 026 | G020000 | N                           |
| 026 | H000000 | N                           |
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| 028 | A020000 | 0                           |
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| 028 | A040000 | 0                           |
| 028 | B010000 | 0                           |
| 028 | B020000 | 0                           |
| 028 | B030000 | 0                           |
| 028 | B040000 | 0                           |
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| 028 | C020000 | 0                           |
| 028 | C030000 | 0                           |
| 028 | C040000 | 0                           |
| 028 | D010000 | 0                           |
| 028 | D020000 | 0                           |
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| 028 | D040000 | 0                           |
| 028 | E010000 | 0                           |
| 028 | E020000 | 0                           |
| 028 | E030000 | 0                           |
| 028 | E040000 | 0                           |
| 028 | F010000 | 0                           |
| 028 | F020000 | 0                           |

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| 028 | G020000 | 0     |
| 028 | G030000 | 0     |
| 028 | G040000 | 0     |
| 028 | H000000 | 0     |
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| 030 | B000000 | 0.00  |
| 030 | C000000 | 0.00  |
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| 031 | B000000 | 0     |
| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
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| 042 | B000000 | 0     |
| 042 | C000000 | 0     |
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| 042 | F000000 | 0     |
| 042 | G000000 | 0     |
| 042 | H000000 | 0     |
|     | PAGE 5  |       |
| 043 | 000000  | 0     |
| 044 | 000000  | 0     |
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| 046 | 000000  | N     |
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| 048 | E020000 | 0.000 |
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| 048 | G020000 | 0.000 |
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| 048 | H020000 | 0.000 |
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| 048 | J010000 | 0     |
| 048 | J020000 | 0.000 |
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| 048 | K020000 | 0.000 |
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| 052 | 000000  | N     |
| 053 | A000000 | N     |
| 054 | A000000 | Y     |
| 054 | B000000 | Y     |
| 054 | C000000 | Y     |

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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  
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 062 J000000 0.0  
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 062 L000000 0.0  
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 062 R000000 22.1  
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 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  
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 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
 070 B020000 Y  
 070 C010000 N  
 070 C020000 N

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|     |         |   |        |
|-----|---------|---|--------|
| 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     |
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| 072 | K000000 |   | 0      |
| 072 | L000000 |   | 60     |
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| 072 | T000000 |   | 0      |
| 072 | U000000 |   | 0      |
| 072 | V000000 |   | 0      |
|     | PAGE    | 8 |        |
| 072 | W000000 |   | 14     |
| 072 | X000000 |   | 1309   |
| 072 | Y000000 |   | 0      |
| 072 | Z000000 |   | 4496   |

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|             |         |
|-------------|---------|
| 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       |
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| 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       |

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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 |