

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  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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000 J000000 A  
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001 B000000 811-5531  
001 C000000 4132261000  
002 A000000 1500 MAIN STREET, SUITE 600  
002 B000000 SPRINGFIELD  
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002 D010000 01115  
002 D020000 0001  
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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  
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 020 A000001 ALLEN & CO.  
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 020 B000005 13-5515460  
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 020 A000007 CHARLES SCHWAB  
 020 B000007 94-1737782  
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 020 A000008 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
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 PAGE 3  
 022 C000003 68299  
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 022 A000006 FIRST CHICAGO CAPITAL MARKET  
 022 B000006 36-3595942  
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 022 A000007 JEFFERIES & CO., INC.  
 022 B000007 94-1737782

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PAGE 4

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054 H000000 Y  
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 054 J000000 Y  
 054 K000000 N  
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 054 M000000 Y  
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 055 A000000 Y  
 055 B000000 Y  
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 060 A000000 Y  
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077 O000000	Y
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077 Q030000	N
PAGE 9	
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081 B000000	1
082 A000000	N
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086 A010000	82

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086 A020000 927  
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087 A020000 576299101  
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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