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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
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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
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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019 C000000 CIPIINVEST
020 A000001 GOLDMAN, SACHS & CO.
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020 A000007 STATE STREET BANK
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022 D000002 365
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.
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022 A000005 SHEARSON LEHMAN AMERICAN EXPRESS
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022 C000005 24452
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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 | D000007 | 1226 |
| 022 | A000008 | DEUTSCHE BANK CAPITAL CORP. |
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| | | |
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| 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
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 059 000000 Y
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 060 B000000 Y
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 070 C020000 N

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| | | | |
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| 070 | F020000 | N | |
| 070 | G010000 | N | |
| 070 | G020000 | N | |
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| 070 | H020000 | N | |
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| 070 | J020000 | Y | |
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| 070 | L020000 | Y | |
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| 070 | M020000 | N | |
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| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
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| 070 | P020000 | N | |
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| 072 | X000000 | | 1309 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 4496 |

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| 072BB000000 | 1509 |
| 072CC010000 | 1653 |
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| 074 Q000000 | 22500 |
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| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 746 |
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| 075 B000000 | 110833 |
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| 077 O000000 | Y |
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| 077 Q030000 | N |
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| 086 C010000 | 0 |

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086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
086 E020000 0
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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 |