

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

March 01, 2006

PAGE 1  
000 B000000 12/31/2005  
000 C000000 0000831655  
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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  
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007 A000000 N  
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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  
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019 B000000 2  
019 C000000 CIPIINVEST  
020 A000001 ALLEN & CO.  
020 B000001 13-4132953  
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020 A000002 LAZARD LTD.  
020 B000002 98-0437848  
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020 A000003 GOLDMAN, SACHS & CO.  
020 B000003 13-5108880  
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020 B000004 13-5674085  
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020 B000005 13-5659485  
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020 A000006 SOUTHCOAST CAPITAL CORP.  
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020 A000009 JP MORGAN CHASE  
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020 A000010 SPEAR LEEDS & KELLOGG, LP  
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022 A000002 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
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022 B000003 13-4994650  
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022 C000003 76804  
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022 B000004 13-5659485  
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022 A000005 SALOMON SMITH BARNEY HOLD INC.  
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022 A000006 SHEARSON LEHMAN AMERICAN EXPRESS  
022 B000006 13-2518466  
022 C000006 37859  
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022 A000007 KBC FINANCIAL SERVICES  
022 B000007 13-4035459

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054	C000000	Y
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054	E000000	N

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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  
 057 000000 N  
 058 A000000 N  
       PAGE 6  
 059 000000 Y  
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 060 B000000 Y  
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072BB	000000		4090

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075 B000000	114101
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077 B000000	Y
077 E000000	Y
077 Q010000	Y
077 Q020000	Y
	PAGE 9
077 Q030000	N
078 000000	N
080 A000000	NATIONAL UNION FIRE INS. CO. OF PITTSBURGH PA
080 B000000	NONE
080 C000000	1275
081 A000000	Y
081 B000000	1
082 A000000	N
082 B000000	0
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085 B000000 N  
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086 A020000 927  
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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 CORPORATE INVESTORS  
FOR ANNUAL PERIOD ENDED DECEMBER 31, 2005

EXHIBIT NO.	DESCRIPTION
77B	Accountant's Report on Internal Controls
77C	Matters Submitted to Vote of Security Holders
77E	Legal Proceedings
77Q1(e)	Copies of any New or Amended Registrant Investment Advisory Contracts
77Q2	Information Called for by Item 405 of Regulation S-k