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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 28, 2005

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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002 D020000 0001
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007 C010600 6
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007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 BABSON CAPITAL MANAGEMENT LLC
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008 D020001 MA
008 D030001 01115
008 D040001 0001
012 A000001 SHAREHOLDER FINANCIAL SERVICES, INC.
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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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 PAGE 3
 022 C000003 68299
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 022 C000004 39824
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 022 A000005 SHEARSON LEHMAN AMER EXP
 022 B000005 13-2518466
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 022 B000006 36-3595942
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 022 A000007 JEFFERIES & CO., INC.
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077 Q030000	N
PAGE 9	
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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 DECEMBER 31, 2004

EXHIBIT NO.	DESCRIPTION
77B	Accountant's Report on Internal Control
77E	Legal Proceedings
77O	Transactions Effected Pursuant to Rule 10f-3