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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2006

PAGE 1
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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002 B000000 SPRINGFIELD
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003 000000 N
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008 A000001 BABSON CAPITAL MANAGEMENT LLC
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008 D010001 SPRINGFIELD
008 D020001 MA
008 D030001 01115
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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
014 A000001 BABSON CAPITAL SECURITIES INC
014 B000001 8-47589
015 A000001 CITIBANK, N.A.
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY

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020 A000001 ALLEN & COMPANY INC.
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020 A000002 JEFFERIES & CO., INC.
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020 A000008 LIQUIDNET, INC.
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020 A000009 JP MORGAN CHASE
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020 A000010 LEHMAN BROTHERS INC.
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022 A000002 JP MORGAN CHASE
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PAGE 3
022 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000003 13-5674085
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022 A000004 FIRST BOSTON CORP.
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022 C000004 27527
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022 A000006 SHEARSON LEHMAN AMERICAN EXPRESS
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022 A000007 TERRA RENEWAL SERVICES, INC.
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022 A000008 FOWLER HOLDING, INC.
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086 F010000 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 JAMES M. ROY
TITLE V.P. AND C.F.O.

EXHIBIT INDEX TO FORM N-SAR
OF MASSMUTUAL PARTICIPATION INVESTORS
FOR SEMI-ANNUAL PERIOD ENDED JUNE 30, 2006

EXHIBIT NO.	DESCRIPTION
770	Transactions Effected Pursuant to Rule 10F-3