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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2006

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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008 D020001 MA
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012 C040001 3673
013 A000001 KPMG LLP
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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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PAGE 3
022 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
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022 A000004 FIRST BOSTON CORP.
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022 A000006 SHEARSON LEHMAN AMERICAN EXPRESS
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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