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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
000 I000000 6.1
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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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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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022 A000007 TERRA RENEWAL SERVICES, INC.
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054 H000000 Y
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| 086 E010000 | 0 |
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086 F010000 0
086 F020000 0
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 |