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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 28, 2007

PAGE 1
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000 F000000 Y
000 G000000 N
000 H000000 N
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007 C011000 10
008 A000001 BABSON CAPITAL MANAGEMENT LLC
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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
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 A000006 ICAP CORPORATES, LLC
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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 A000006 LEHMAN BROTHERS INC.
022 B000006 13-2518466
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087	A030000	MPV	
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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 DECEMBER 31, 2006

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