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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-A

August 29, 2006

PAGE 1  
000 A000000 06/30/2006  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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000 J000000 A  
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002 D020000 0001  
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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  
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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 A000007 TERRA RENEWAL SERVICES, INC.  
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PAGE 4

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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