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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 28, 2007

PAGE 1  
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012 A000001 SHAREHOLDER FINANCIAL SERVICES, INC.  
012 B000001 84-1817  
012 C010001 DENVER  
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012 C040001 3673  
013 A000001 KPMG LLP  
013 B010001 BOSTON  
013 B020001 MA  
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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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022 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
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022 A000006 LEHMAN BROTHERS INC.  
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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