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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

March 01, 2006

PAGE 1
000 B000000 12/31/2005
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000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 BABSON CAPITAL MANAGEMENT LLC
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008 D020001 MA
008 D030001 01115
008 D040001 0001
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
015 A000001 CITIBANK, N.A.
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10043
015 E010001 X

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020 A000001 ALLEN & CO.
020 B000001 13-4132953
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020 A000002 LAZARD LTD.
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020 A000003 GOLDMAN, SACHS & CO.
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022 A000003 JP MORGAN CHASE
022 B000003 13-4994650
PAGE 3
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022 A000004 FIRST BOSTON CORP.
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022 A000005 SALOMON SMITH BARNEY HOLD INC.
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022 A000006 SHEARSON LEHMAN AMERICAN EXPRESS
022 B000006 13-2518466
022 C000006 37859
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022 A000007 KBC FINANCIAL SERVICES
022 B000007 13-4035459

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080 C000000	1275
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087 A020000 576299101
087 A030000 MPV
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE CHARLES C. MCCOBB, JR.
TITLE V.P. AND C.F.O.

EXHIBIT INDEX TO FORM N-SAR
OF MASSMUTUAL CORPORATE INVESTORS
FOR ANNUAL PERIOD ENDED DECEMBER 31, 2005

EXHIBIT NO.	DESCRIPTION
77B	Accountant's Report on Internal Controls
77C	Matters Submitted to Vote of Security Holders
77E	Legal Proceedings
77Q1(e)	Copies of any New or Amended Registrant Investment Advisory Contracts
77Q2	Information Called for by Item 405 of Regulation S-k