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MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 28, 2007

PAGE 1
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000 H000000 N
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012 C020001 CO
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012 C040001 3673
013 A000001 KPMG LLP
013 B010001 BOSTON
013 B020001 MA
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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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PAGE 3
022 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.
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022 A000006 LEHMAN BROTHERS INC.
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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