

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

MASSMUTUAL PARTICIPATION INVESTORS

Form NSAR-B

February 28, 2007

PAGE 1  
000 B000000 12/31/2006  
000 C000000 0000831655  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 MASSMUTUAL PARTICIPATION INVESTORS  
001 B000000 811-5531  
001 C000000 4132261000  
002 A000000 1500 MAIN STREET, SUITE 600  
002 B000000 SPRINGFIELD  
002 C000000 MA  
002 D010000 01115  
002 D020000 5189  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 BABSON CAPITAL MANAGEMENT LLC  
008 B000001 A  
008 C000001 801-241  
008 D010001 SPRINGFIELD  
008 D020001 MA  
008 D030001 01115  
008 D040001 5189  
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  
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

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

015 C030001 10043  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 CIPINVEST  
020 A000001 ALLEN & COMPANY LLC  
020 B000001 13-4132953  
020 C000001 18  
020 A000002 JEFFERIES & CO., INC.  
020 B000002 94-1737782  
020 C000002 1  
020 A000003 JP MORGAN CHASE  
020 B000003 13-4994650  
020 C000003 0  
020 A000004 GOLDMAN, SACHS & CO.  
020 B000004 13-5108880  
020 C000004 0  
020 A000005 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000005 13-5674085  
020 C000005 0  
020 A000006 ICAP CORPORATES, LLC  
020 B000006 13-3858854  
020 C000006 0  
020 A000007 BANC OF AMERICA SECURITIES LLC  
020 B000007 56-2058405  
020 C000007 0  
020 A000008 FIRST BOSTON CORP.  
020 B000008 13-5659485  
020 C000008 0  
020 A000009 WACHOVIA SECURITIES LLC  
020 B000009 34-1542819  
020 C000009 0  
020 A000010 LAZARD LTD.  
020 B000010 98-0437848  
020 C000010 0  
021 000000 21  
022 A000001 GOLDMAN, SACHS & CO.  
022 B000001 13-5108880  
022 C000001 152075  
022 D000001 0  
022 A000002 JP MORGAN CHASE  
022 B000002 13-4994650  
022 C000002 128923  
022 D000002 926  
PAGE 3  
022 A000003 MERRILL, LYNCH, PIERCE, FENNER & SMITH, INC.  
022 B000003 13-5674085  
022 C000003 95031  
022 D000003 1028  
022 A000004 CITIGROUP  
022 B000004 13-3214963  
022 C000004 48131  
022 D000004 600  
022 A000005 FIRST BOSTON CORP  
022 B000005 13-5659485  
022 C000005 47884  
022 D000005 531  
022 A000006 LEHMAN BROTHERS INC.  
022 B000006 13-2518466  
022 C000006 36950  
022 D000006 1931

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

022 A000007 DEUTSCHE BNK CAPITAL CORP  
 022 B000007 13-2730828  
 022 C000007 2615  
 022 D000007 281  
 022 A000008 HKW & COMPANY  
 022 B000008 13-1769063  
 022 C000008 1773  
 022 D000008 0  
 022 A000009 ROYAL BANK OF CANADA  
 022 B000009 13-5033225  
 022 C000009 147  
 022 D000009 1548  
 022 A000010 WACHOVIA SECURITIES LLC  
 022 B000010 34-1542819  
 022 C000010 1293  
 022 D000010 240  
 023 C000000 546896  
 023 D000000 12094  
 024 000000 Y  
 025 A000001 LAZARD GROUP LLC  
 025 B000001 51-0278097  
 025 C000001 D  
 025 D000001 388  
 025 D000002 0  
 025 D000003 0  
 025 D000004 0  
 025 D000005 0  
 025 D000006 0  
 025 D000007 0  
 025 D000008 0  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 N  
 PAGE 4  
 026 F000000 Y  
 026 G010000 N  
 026 G020000 N  
 026 H000000 N  
 027 000000 N  
 028 A010000 0  
 028 A020000 0  
 028 A030000 0  
 028 A040000 0  
 028 B010000 0  
 028 B020000 0  
 028 B030000 0  
 028 B040000 0  
 028 C010000 0  
 028 C020000 0  
 028 C030000 0  
 028 C040000 0  
 028 D010000 0  
 028 D020000 0  
 028 D030000 0  
 028 D040000 0  
 028 E010000 0  
 028 E020000 0  
 028 E030000 0  
 028 E040000 0  
 028 F010000 0

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
	PAGE 5	
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.900
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

054 C000000 Y  
 054 D000000 N  
 054 E000000 N  
 054 F000000 N  
 054 G000000 Y  
 054 H000000 Y  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 Y  
 055 A000000 N  
 055 B000000 N  
       PAGE 6  
 056 000000 Y  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 Y  
 060 B000000 Y  
 061 000000 0  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 5.4  
 062 J000000 0.0  
 062 K000000 0.0  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 87.8  
 062 Q000000 0.0  
 062 R000000 18.8  
 063 A000000 0  
 063 B000000 5.9  
 064 A000000 Y  
 064 B000000 Y  
 065 000000 N  
 066 A000000 Y  
 066 B000000 N  
 066 C000000 N  
 066 D000000 N  
 066 E000000 N  
 066 F000000 N  
 066 G000000 Y  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
 070 B020000 Y  
 070 C010000 N

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

070	C020000	N	
070	D010000	N	
070	D020000	N	
070	E010000	N	
070	E020000	N	
	PAGE	7	
070	F010000	N	
070	F020000	N	
070	G010000	N	
070	G020000	N	
070	H010000	N	
070	H020000	N	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	N	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	N	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	N	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		48350
071	B000000		43281
071	C000000		126776
071	D000000		34
072	A000000	12	
072	B000000		11955
072	C000000		787
072	D000000		205
072	E000000		0
072	F000000		1159
072	G000000		0
072	H000000		0
072	I000000		14
072	J000000		27
072	K000000		0
072	L000000		65
072	M000000		128
072	N000000		0
072	O000000		0
072	P000000		733
072	Q000000		0
072	R000000		90
072	S000000		-6
072	T000000		0
072	U000000		0
	PAGE	8	
072	V000000		0
072	W000000		55
072	X000000		2265
072	Y000000		47

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

072	Z000000	10729
072	AA000000	10863
072	BB000000	4129
072	CC010000	815
072	CC020000	0
072	DD010000	11552
072	DD020000	0
072	EE000000	96
073	A010000	1.1800
073	A020000	0.0000
073	B000000	0.0100
073	C000000	0.0000
074	A000000	2644
074	B000000	0
074	C000000	6854
074	D000000	111080
074	E000000	2466
074	F000000	15629
074	G000000	0
074	H000000	0
074	I000000	5668
074	J000000	257
074	K000000	0
074	L000000	3001
074	M000000	0
074	N000000	147599
074	O000000	0
074	P000000	285
074	Q000000	12000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	8799
074	S000000	0
074	T000000	126515
074	U010000	9805282
074	U020000	0
074	V010000	12.90
074	V020000	0.00
074	W000000	0.0000
074	X000000	6857
074	Y000000	0
075	A000000	0
075	B000000	127198
076	000000	14.70
077	A000000	Y
077	B000000	Y
	PAGE	9
077	O000000	Y
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	NATIONAL UNION FIRE INS. CO. OF PITTSBURGH PA
080	B000000	NONE
080	C000000	1350
081	A000000	Y
081	B000000	1
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0

Edgar Filing: MASSMUTUAL PARTICIPATION INVESTORS - Form NSAR-B

084	A000000	N	
084	B000000		0
085	A000000	Y	
085	B000000	N	
086	A010000		61
086	A020000		868
086	B010000		0
086	B020000		0
086	C010000		0
086	C020000		0
086	D010000		0
086	D020000		0
086	E010000		0
086	E020000		0
086	F010000		0
086	F020000		0
087	A010000	SHARES OF BENEFICIAL INTEREST	
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 DECEMBER 31, 2006

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