

MASSMUTUAL CORPORATE INVESTORS

Form NSAR-A

August 29, 2006

PAGE 1  
000 A000000 06/30/2006  
000 C000000 0000275694  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 B000000 811-2183  
001 C000000 4132261000  
002 A000000 1500 MAIN STREET, SUITE 600  
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002 D020000 0001  
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007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
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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 0001  
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

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015 C030001 10043  
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018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 CIPINVEST  
020 A000001 ALLEN & COMPANY, INC.  
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020 A000002 JEFFERIES & CO., INC.  
020 B000002 94-1737782  
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020 A000003 ICAP CORPORATES, LLC  
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020 B000006 13-5659485  
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020 A000007 WACHOVIA SECURITIES LLC  
020 B000007 34-1542819  
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020 A000008 LIQUIDNET, INC.  
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020 A000009 JP MORGAN CHASE  
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020 A000010 THOMAS WEISEL PARTNERS LLC  
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022 A000001 GOLDMAN, SACHS & CO.  
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022 A000002 MERRILL, LYNCH, PIERCE, FENNER & SMITH INC.  
022 B000002 13-5674085  
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022 D000002 171  
PAGE 3  
022 A000003 JP MORGAN CHASE  
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022 A000004 CREDIT SUISSE SECURITIES (USA) LLC  
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022 A000006 LEHMAN BROTHERS, INC.  
022 B000006 13-2518466  
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086 F020000 0  
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087 A020000 576292106  
087 A030000 MCI  
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 CORPORATE INVESTORS  
FOR SEMI-ANNUAL PERIOD ENDED JUNE 30, 2006

| EXHIBIT NO. | DESCRIPTION                                  |
|-------------|--|
| 770         | Transactions Effected Pursuant to Rule 10f-3 |