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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
000 I000000 6.1
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001 A000000 MASSMUTUAL CORPORATE INVESTORS
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001 C000000 4132261000
002 A000000 1500 MAIN STREET, SUITE 600
002 B000000 SPRINGFIELD
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002 D010000 01115
002 D020000 0001
003 000000 N
004 000000 N
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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 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
 015 E010001 X
 018 000000 Y
 019 A000000 Y
 019 B000000 2
 019 C000000 CIPINVEST
 020 A000001 ALLEN & COMPANY, INC.
 020 B000001 13-4132953
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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 A000004 GOLDMAN, SACHS & CO.
 020 B000004 13-5108880
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 020 A000005 BANC OF AMERICA SECURITIES LLC
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 020 A000006 CREDIT SUISSE SECURITIES (USA) LLC
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 020 A000008 LIQUIDNET, INC.
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 020 C000008 0
 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
 022 C000002 91317
 022 D000002 171
 PAGE 3
 022 A000003 JP MORGAN CHASE
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 022 C000003 76012
 022 D000003 1764
 022 A000004 CREDIT SUISSE SECURITIES (USA) LLC
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 022 C000004 73084
 022 D000004 3954
 022 A000005 CITIGROUP
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 022 A000006 LEHMAN BROTHERS, INC.
 022 B000006 13-2518466
 022 C000006 34380
 022 D000006 1737

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054 I000000 N
054 J000000 Y
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| 077 Q020000 | N |
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086 F020000 0
087 A010000 COMMON SHARES
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 |