

MASSMUTUAL CORPORATE INVESTORS

Form NSAR-B

March 01, 2006

PAGE 1  
000 B000000 12/31/2005  
000 C000000 0000275694  
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 CORPORATE INVESTORS  
001 B000000 811-2183  
001 C000000 4132261000  
002 A000000 1500 MAIN STREET, SUITE 600  
002 B000000 SPRINGFIELD  
002 C000000 MA  
002 D010000 01115  
002 D020000 0001  
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 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  
015 A000001 CITIBANK, N.A.  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10043  
015 E010001 X

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

018 000000 Y  
 019 A000000 Y  
 019 B000000 2  
 019 C000000 CIPIINVEST  
 020 A000001 LAZARD FRERES AND CO  
 020 B000001 13-5545100  
 020 C000001 5  
 020 A000002 ALLEN & CO  
 020 B000002 13-4132953  
 020 C000002 4  
 020 A000003 GOLDMAN, SACHS & CO  
 020 B000003 13-5108880  
 020 C000003 1  
 020 A000004 MERRILL, LYNCH ET AL  
 020 B000004 13-5674085  
 020 C000004 1  
 020 A000005 FIRST BOSTON CORP  
 020 B000005 13-5659485  
 020 C000005 1  
 020 A000006 SOUTHCOAST CAPITAL CORP  
 020 B000006 72-1164960  
 020 C000006 0  
 020 A000007 SALOMON SMITH BARNEY HOLD INC  
 020 B000007 11-2418191  
 020 C000007 0  
 020 A000008 STATE STREET BANK  
 020 B000008 13-4994650  
 020 C000008 0  
 020 A000009 J.P. MORGAN  
 020 B000009 13-4994650  
 020 C000009 0  
 020 A000010 SPEAR LEADS MFN  
 020 B000010 13-5515460  
 020 C000010 0  
 021 000000 14  
 022 A000001 JP MORGAN CHASE  
 022 B000001 13-4994650  
 022 C000001 228736  
 022 D000001 7840  
 022 A000002 GOLDMAN, SACHS & CO  
 022 B000002 13-5108880  
 022 C000002 157541  
 022 D000002 4364  
 022 A000003 MERRILL, LYNCH ET AL  
 022 B000003 13-5674085  
 PAGE 3  
 022 C000003 115336  
 022 D000003 974  
 022 A000004 FIRST BOSTON CORP  
 022 B000004 13-5659485  
 022 C000004 99519  
 022 D000004 2536  
 022 A000005 SHEARSON LEHMAN AMERICAN EXPRESS  
 022 B000005 13-2518466  
 022 C000005 61522  
 022 D000005 2218  
 022 A000006 SALOMON SMITH BARNEY HOLD INC  
 022 B000006 11-2418191  
 022 C000006 42307  
 022 D000006 1712  
 022 A000007 KBC FINANCIAL SERVICES  
 022 B000007 13-4035459

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

022	C000007	224
022	D000007	7268
022	A000008	DEUTSCHE BANK CAPITAL CORP
022	B000008	13-2730828
022	C000008	2978
022	D000008	570
022	A000009	HKW & COMPANY
022	B000009	13-1769063
022	C000009	3150
022	D000009	0
022	A000010	CITIGROUP
022	B000010	13-3214963
022	C000010	2799
022	D000010	0
023	C000000	754132
023	D000000	36177
024	000000	Y
025	A000001	LAZARD GROUP LLC
025	B000001	51-0278097
025	C000001	D
025	D000001	788
025	A000002	DELETE
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
026	F000000	N
	PAGE	4
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
028	F020000	0

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

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
042	H000000	0
	PAGE 5	
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	N
048	000000	0.000
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	Y
052	000000	N
053	A000000	Y
053	B000000	N
053	C000000	N
054	A000000	Y

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

054 B000000 Y  
 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  
     PAGE 6  
 055 B000000 Y  
 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 10.2  
 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 81.9  
 062 Q000000 0.0  
 062 R000000 18.7  
 063 A000000 0  
 063 B000000 6.0  
 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

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

070	C010000	N	
070	C020000	N	
070	D010000	N	
070	D020000	N	
070	E010000	N	
	PAGE	7	
070	E020000	N	
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	N	
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		84612
071	B000000		117862
071	C000000		240269
071	D000000		35
072	A000000	12	
072	B000000		22397
072	C000000		1743
072	D000000		0
072	E000000		0
072	F000000		3198
072	G000000		0
072	H000000		0
072	I000000		48
072	J000000		-84
072	K000000		0
072	L000000		120
072	M000000		180
072	N000000		0
072	O000000		79
072	P000000		1686
072	Q000000		0
072	R000000		128
072	S000000		300
072	T000000		0
	PAGE	8	
072	U000000		0
072	V000000		0
072	W000000		114
072	X000000		5769

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

072	Y000000	0
072	Z000000	18371
072AA	000000	22760
072BB	000000	7228
072CC	010000	2200
072CC	020000	0
072DD	010000	19033
072DD	020000	0
072EE	000000	1675
073	A010000	2.1100
073	A020000	0.0000
073	B000000	0.1800
073	C000000	0.0000
074	A000000	5461
074	B000000	0
074	C000000	24115
074	D000000	193400
074	E000000	5657
074	F000000	31103
074	G000000	0
074	H000000	0
074	I000000	7472
074	J000000	917
074	K000000	0
074	L000000	5023
074	M000000	49
074	N000000	273197
074	O000000	0
074	P000000	738
074	Q000000	20000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	16184
074	S000000	0
074	T000000	236275
074	U010000	9064953
074	U020000	0
074	V010000	26.06
074	V020000	0.00
074	W000000	0.0000
074	X000000	11836
074	Y000000	0
075	A000000	0
075	B000000	230123
076	000000	30.05
077	A000000	Y
	PAGE	9
077	B000000	Y
077	C000000	Y
077	E000000	Y
077	Q010000	Y
077	Q020000	Y
077	Q030000	N
078	000000	N
080	A000000	NATIONAL UNION FIRE INS. CO. OF PITTSBURGH PA
080	B000000	NONE
080	C000000	1275
081	A000000	Y
081	B000000	1
082	A000000	N
082	B000000	0

Edgar Filing: MASSMUTUAL CORPORATE INVESTORS - Form NSAR-B

083	A000000	N	
083	B000000		0
084	A000000	N	
084	B000000		0
085	A000000	Y	
085	B000000	N	
086	A010000		87
086	A020000		2376
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	COMMON SHARES	
087	A020000	576292106	
087	A030000	MCI	
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 PARTICIPATION INVESTORS  
FOR ANNUAL PERIOD ENDED DECEMBER 31, 2005

EXHIBIT NO.	DESCRIPTION
77B	Accountant's Report on Internal Controls
77E	Legal Proceedings
77Q2	Information Called For by Item 405 of Regulation S-K