Audio:
see lots of links already on website

Games for music:
Herd-it facebook app (UCSD): http://apps.facebook.com/herd-it/
Tag-a-tune, Magna-tag-a-tune (Edith Law et al. @ CMU): http://tagatune.org/
MajorMiner (Mike Mandel formerly of Columbia): http://majorminer.org/info/intro
MoodSwings (Youngmoo Kim @ Drexel): http://schubert.ece.drexel.edu/moodswings/

Other:
Last.FM web services - for tag data: http://www.last.fm/api
jMIR toolbox from Cory McKay (includes symbolic, audio, web mining, etc.): http://jmir.sourceforge.net/
Mining lyrics websites (DIY)
Mining MySpace artist pages (e.g. Ben Fields' work)

Symbolic data:
jSymbolic (in jMIR)
Humdrum: http://www.musiccog.ohio-state.edu/Humdrum/
Musicological collections: e.g. Essen folksong collection (http://www.esac-data.org/)