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CORPORATE HIGH YIELD FUND III INC

Form NSAR-B

July 30, 2003

PAGE 1  
000 B000000 05/31/2003  
000 C000000 0001049549  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 CORPORATE HIGH YIELD FUND III, INC.  
001 B000000 811-8497  
001 C000000 6092822800  
002 A000000 P.O. BOX 9011  
002 B000000 PRINCETON  
002 C000000 NJ  
002 D010000 08543  
002 D020000 9011  
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 FUND ASSET MANAGEMENT, L.P.  
008 B000001 A  
008 C000001 801-12485  
008 D010001 PLAINSBORO  
008 D020001 NJ  
008 D030001 08536  
008 A000002 MERRILL LYNCH ASSET MANAGEMENT U.K., LTD.  
008 B000002 S  
008 C000002 801-31780  
008 D010002 LONDON  
008 D050002 ENGLAND  
008 D060002 EC4R 9AS  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-7221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
011 C040001 1201  
PAGE 2  
012 A000001 EQUISERVE TRUST COMPANY, N.A.  
012 B000001 85-11340  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
012 C040001 3010

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013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 PRINCETON  
013 B020001 NJ  
013 B030001 08540  
014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES  
014 B000001 8-7221  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02101  
015 E010001 X  
015 A000002 THE BANK OF NEW YORK  
015 B000002 S  
015 C010002 NEW YORK  
015 C020002 NY  
015 C030002 10286  
015 E010002 X  
015 A000003 BANKERS TRUST COMPANY  
015 B000003 S  
015 C010003 NEW YORK  
015 C020003 NY  
015 C030003 10006  
015 E010003 X  
015 A000004 J.P. MORGAN CHASE BANK  
015 B000004 S  
015 C010004 NEW YORK  
015 C020004 NY  
015 C030004 10017  
015 E010004 X  
015 A000005 CUSTODIAL TRUST CO.  
015 B000005 S  
015 C010005 NEW YORK  
015 C020005 NY  
015 C030005 10167  
015 E010005 X  
015 A000006 MORGAN GUARANTY TRUST CO. OF NEW YORK  
015 B000006 S  
015 C010006 NEW YORK  
015 C020006 NY  
015 C030006 10260  
015 E010006 X  
018 000000 Y  
019 A000000 Y  
019 B000000 160  
PAGE 3  
019 C000000 MERRILLLYN  
020 A000001 CRT CAPITAL GROUP LLC  
020 B000001 06-1386357  
020 C000001 14  
020 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000002 13-5674085  
020 C000002 11  
020 A000003 FULCRUM GLOBAL PARTNERS LLC  
020 B000003 22-3752546  
020 C000003 2  
020 A000004 CHARLES SCHWAB & CO., INC.  
020 B000004 94-1737782  
020 C000004 1  
020 A000005 WEEDEN & CO. L.P.  
020 B000005 13-3364318  
020 C000005 1

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020 C000006 0  
 020 C000007 0  
 020 C000008 0  
 020 C000009 0  
 020 C000010 0  
 021 000000 29  
 022 A000001 CREDIT SUISSE FIRST BOSTON CORPORATION  
 022 B000001 13-5659485  
 022 C000001 36965  
 022 D000001 24724  
 022 A000002 DEUTSCHE BANK SECURITIES INC.  
 022 B000002 13-2730828  
 022 C000002 36040  
 022 D000002 23129  
 022 A000003 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
 022 B000003 02-0651665  
 022 C000003 25023  
 022 D000003 25023  
 022 A000004 J.P. MORGAN SECURITIES INC.  
 022 B000004 13-3224016  
 022 C000004 26652  
 022 D000004 21586  
 022 A000005 GOLDMAN, SACHS & CO.  
 022 B000005 13-5108880  
 022 C000005 24212  
 022 D000005 19286  
 022 A000006 GENERAL MOTORS ACCEPTANCE CORP.  
 022 C000006 38223  
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 022 A000007 MORGAN STANLEY  
 022 B000007 13-2655998  
 022 C000007 20982  
 022 D000007 15093  
 022 A000008 BANC OF AMERICA SECURITIES LLC  
 022 B000008 56-2058405  
 PAGE 4  
 022 C000008 18975  
 022 D000008 13488  
 022 A000009 LEHMAN BROTHERS INC.  
 022 B000009 13-2518466  
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 022 D000009 10781  
 022 A000010 UBS WARBURG LLC  
 022 B000010 13-3873456  
 022 C000010 8642  
 022 D000010 10872  
 023 C000000 291956  
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 026 H000000 N  
 027 000000 N  
 045 000000 Y  
 046 000000 N  
 047 000000 Y

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| 048 | E010000 | 0     |
| 048 | E020000 | 0.000 |
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| 048 | G010000 | 0     |
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| 054 | C000000 | N     |
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| 054 | J000000 | Y     |
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| 062 | H000000 | 0.0   |
| 062 | I000000 | 0.0   |
| 062 | J000000 | 0.0   |

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|     |         |        |
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| 062 | R000000 | 1.0    |
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| 063 | B000000 | 6.4    |
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| 066 | A000000 | N      |
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| 068 | A000000 | N      |
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| 069 | 000000  | N      |
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| 070 | B010000 | N      |
| 070 | B020000 | N      |
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| 070 | D010000 | N      |
| 070 | D020000 | N      |
| 070 | E010000 | Y      |
| 070 | E020000 | N      |
| 070 | F010000 | N      |
| 070 | F020000 | N      |
| 070 | G010000 | Y      |
| 070 | G020000 | N      |
| 070 | H010000 | N      |
| 070 | H020000 | N      |
| 070 | I010000 | N      |
| 070 | I020000 | N      |
| 070 | J010000 | Y      |
| 070 | J020000 | Y      |
| 070 | K010000 | Y      |
| 070 | K020000 | Y      |
| 070 | L010000 | Y      |
| 070 | L020000 | Y      |
| 070 | M010000 | Y      |
| 070 | M020000 | N      |
| 070 | N010000 | Y      |
| 070 | N020000 | Y      |
| 070 | O010000 | Y      |
| 070 | O020000 | Y      |
| 070 | P010000 | Y      |
| 070 | P020000 | Y      |
| 070 | Q010000 | N      |
| 070 | Q020000 | N      |
| 070 | R010000 | Y      |
| 070 | R020000 | N      |
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| 071 | B000000 | 249350 |
| 071 | C000000 | 325496 |
| 071 | D000000 | 77     |
| 072 | A000000 | 12     |
| 072 | B000000 | 37327  |
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072 D000000 0  
 072 E000000 294  
 072 F000000 1965  
 072 G000000 96  
 072 H000000 0

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 072 J000000 24  
 072 K000000 0  
 072 L000000 40  
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 072 O000000 0  
 072 P000000 1389  
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 074 L000000 9773  
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 074 P000000 175  
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 074 R010000 0  
 074 R020000 0  
 074 R030000 0  
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074 T000000 289820  
 074 U010000 36893  
 074 U020000 0  
 074 V010000 7.86

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|           |                 |                          |
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| 074       | V020000         | 0.00                     |
| 074       | W000000         | 0.0000                   |
| 074       | X000000         | 9224                     |
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| 075       | A000000         | 0                        |
| 075       | B000000         | 252627                   |
| 076       | 000000          | 8.36                     |
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| 077       | B000000         | Y                        |
| 077       | O000000         | Y                        |
| 077       | Q020000         | Y                        |
| 078       | 000000          | N                        |
| 080       | A000000         | ICI MUTUAL INSURANCE CO. |
| 080       | C000000         | 750                      |
| 081       | A000000         | Y                        |
| 081       | B000000         | 134                      |
| 082       | A000000         | N                        |
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| 084       | A000000         | N                        |
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| 085       | A000000         | Y                        |
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| 086       | A010000         | 497                      |
| 086       | A020000         | 3504                     |
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| 086       | B020000         | 0                        |
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| 087       | A010000         | COMMON STOCK             |
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| 087       | A030000         | CYE                      |
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| SIGNATURE | DONALD C. BURKE |                          |
| TITLE     | TREASURER       |                          |