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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
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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
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020 A000005 WEEDEN & CO. L.P.
020 B000005 13-3364318
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021 000000 29
022 A000001 CREDIT SUISSE FIRST BOSTON CORPORATION
022 B000001 13-5659485
022 C000001 36965
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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
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022 A000006 GENERAL MOTORS ACCEPTANCE CORP.
022 C000006 38223
022 D000006 0
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
022 C000009 13898
022 D000009 10781
022 A000010 UBS WARBURG LLC
022 B000010 13-3873456
022 C000010 8642
022 D000010 10872
023 C000000 291956
023 D000000 215364
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026 G020000 N
026 H000000 N
027 000000 N
045 000000 Y
046 000000 N
047 000000 Y

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| 064 | B000000 | Y |
| 065 | 000000 | N |
| 066 | A000000 | N |
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| 070 | B010000 | N |
| 070 | B020000 | N |
| 070 | C010000 | Y |
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| 070 | D020000 | N |
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| 070 | F010000 | N |
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| 070 | H010000 | N |
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| 070 | I010000 | N |
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| 070 | O010000 | Y |
| 070 | O020000 | Y |
| 070 | P010000 | Y |
| 070 | P020000 | Y |
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| 072 | A000000 | 12 |
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072 D000000 0
 072 E000000 294
 072 F000000 1965
 072 G000000 96
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072 I000000 63
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 072 K000000 0
 072 L000000 40
 072 M000000 45
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 074 R030000 0
 074 R040000 59
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074 T000000 289820
 074 U010000 36893
 074 U020000 0
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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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| 083 | A000000 | N |
| 083 | B000000 | 0 |
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| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 497 |
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| 086 | D010000 | 0 |
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| 086 | E020000 | 0 |
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| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 219925104 |
| 087 | A030000 | CYE |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | DONALD C. BURKE | |
| TITLE | TREASURER | |