

CORPORATE HIGH YIELD FUND III INC
Form NSAR-B
July 30, 2004

PAGE 1
000 B000000 05/31/2004
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 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
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
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015 A000005 CUSTODIAL TRUST CO.
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015 C010005 NEW YORK
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015 A000006 MORGAN GUARANTY TRUST CO. OF NEW YORK
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015 C010006 NEW YORK
015 C020006 NY
015 C030006 10260
015 E010006 X
018 000000 Y
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PAGE 3
019 C000000 MERRILLLYN
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
020 B000001 13-5674085
020 C000001 6
020 A000002 MCMAHAN SECURITIES CO. L.P.
020 B000002 06-1229141
020 C000002 4
020 A000003 FULCRUM GLOBAL PARTNERS LLC
020 B000003 22-3752546
020 C000003 3
020 A000004 SPEAR, LEEDS & KELLOGG
020 B000004 13-5515160
020 C000004 1
020 A000005 INSTINET GROUP INCORPORATED
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 022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I
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 022 A000002 CREDIT SUISSE FIRST BOSTON CORPORATION
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 022 A000004 DEUTSCHE BANK SECURITIES INC.
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 022 A000005 GOLDMAN, SACHS & CO.
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 022 A000006 BANC OF AMERICA SECURITIES LLC
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 022 D000007 19615
 022 A000008 UBS WARBURG LLC
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 PAGE 4
 022 C000008 18641
 022 D000008 23737
 022 A000009 LEHMAN BROTHERS INC.
 022 B000009 13-2518466
 022 C000009 24433
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 022 A000010 CITIGROUP GLOBAL MARKETS INC.
 022 B000010 11-2418191
 022 C000010 25478
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| 072 | B000000 | 36726 |
| 072 | C000000 | 107 |

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072 D000000 0
 072 E000000 354
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PAGE 8

074 T000000 313583
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| 077 | B000000 | Y |
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| 080 | C000000 | 750 |
| 081 | A000000 | Y |
| 081 | B000000 | 133 |
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| 085 | B000000 | N |
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| 086 | A020000 | 2726 |
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| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
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| 086 | E020000 | 0 |
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| 087 | A010000 | COMMON STOCK |
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| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | DONALD C. BURKE | |
| TITLE | TREASURER | |