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CORPORATE HIGH YIELD FUND III INC

Form NSAR-B

July 27, 2006

PAGE 1  
000 B000000 05/31/2006  
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  
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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  
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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 COMPUTERSHARE 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  
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015 A000003 BANKERS TRUST COMPANY  
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015 C010003 NEW YORK  
015 C020003 NY  
015 C030003 10006  
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015 A000004 J.P. MORGAN CHASE BANK  
015 B000004 S  
015 C010004 NEW YORK  
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015 C030004 10017  
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015 A000005 CUSTODIAL TRUST CO.  
015 B000005 S  
015 C010005 NEW YORK  
015 C020005 NY  
015 C030005 10167  
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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  
015 A000007 STATE STREET TRUST COMPANY CANADA  
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PAGE 3  
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019 C000000 MERRILLLYN  
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000001 13-5674085  
020 C000001 14  
020 A000002 MCMAHAN SECURITIES CO. L.P.  
020 B000002 06-1229141

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020 C000002 5  
020 A000003 CITIGROUP GLOBAL MARKETS INC  
020 B000003 11-2418191  
020 C000003 4  
020 A000004 CREDIT SUISSE SECURITIES (USA) L.L.C.  
020 B000004 13-5659485  
020 C000004 2  
020 A000005 LEHMAN BROTHERS INC.  
020 B000005 13-2518466  
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020 A000006 DEUTSCHE BANK SECURITIES INC.  
020 B000006 13-2730828  
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020 A000007 BEAR, STEARNS & CO. INC.  
020 B000007 13-3299429  
020 C000007 1  
020 A000008 ABN AMRO INCORPORATED  
020 B000008 13-3227945  
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020 C000010 0  
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022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
022 C000001 107621  
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022 A000002 J.P. MORGAN SECURITIES INC.  
022 B000002 13-3224016  
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022 A000003 CREDIT SUISSE SECURITIES (USA) L.L.C.  
022 B000003 13-5659485  
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022 A000004 BANC OF AMERICA SECURITIES LLC  
PAGE 4  
022 B000004 56-2058405  
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022 A000005 DEUTSCHE BANK SECURITIES INC.  
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022 A000006 LEHMAN BROTHERS INC.  
022 B000006 13-2518466  
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022 A000007 MORGAN STANLEY  
022 B000007 13-2655998  
022 C000007 18997  
022 D000007 10522  
022 A000008 CITIGROUP GLOBAL MARKETS INC  
022 B000008 11-2418191  
022 C000008 11691  
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022 A000009 ABN AMRO INCORPORATED  
022 B000009 13-3227945  
022 C000009 10339  
022 D000009 7680  
022 A000010 UBS SECURITIES LLC  
022 B000010 13-3873456  
022 C000010 9329

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070	N010000	Y	
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080	C000000	750
081	A000000	Y
081	B000000	137
082	A000000	N
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086	F010000	0
086	F020000	0
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087	A020000	219925104
087	A030000	CYE
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	

