

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  
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 COMPUTERSHARE TRUST COMPANY N.A.  
012 B000001 85-11340  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
012 C040001 3010

Edgar Filing: CORPORATE HIGH YIELD FUND III INC - Form NSAR-B

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  
015 A000007 STATE STREET TRUST COMPANY CANADA  
015 B000007 S  
015 C010007 CANADA  
PAGE 3  
015 D010007 CANADA  
015 E010007 X  
015 A000008 CDS  
015 B000008 S  
015 C010008 CANADA  
015 D010008 CANADA  
015 E040008 X  
018 000000 Y  
019 A000000 Y  
019 B000000 148  
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

Edgar Filing: CORPORATE HIGH YIELD FUND III INC - Form NSAR-B

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  
020 C000005 1  
020 A000006 DEUTSCHE BANK SECURITIES INC.  
020 B000006 13-2730828  
020 C000006 1  
020 A000007 BEAR, STEARNS & CO. INC.  
020 B000007 13-3299429  
020 C000007 1  
020 A000008 ABN AMRO INCORPORATED  
020 B000008 13-3227945  
020 C000008 1  
020 C000009 0  
020 C000010 0  
021 000000 29  
022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
022 C000001 107621  
022 D000001 107547  
022 A000002 J.P. MORGAN SECURITIES INC.  
022 B000002 13-3224016  
022 C000002 46847  
022 D000002 15339  
022 A000003 CREDIT SUISSE SECURITIES (USA) L.L.C.  
022 B000003 13-5659485  
022 C000003 33044  
022 D000003 28566  
022 A000004 BANC OF AMERICA SECURITIES LLC  
PAGE 4  
022 B000004 56-2058405  
022 C000004 40716  
022 D000004 12253  
022 A000005 DEUTSCHE BANK SECURITIES INC.  
022 B000005 13-2730828  
022 C000005 33036  
022 D000005 13515  
022 A000006 LEHMAN BROTHERS INC.  
022 B000006 13-2518466  
022 C000006 22432  
022 D000006 10258  
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  
022 D000008 8325  
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

Edgar Filing: CORPORATE HIGH YIELD FUND III INC - Form NSAR-B

022	D000010	3491
023	C000000	368553
023	D000000	248022
024	000000	N
026	A000000	N
026	B000000	Y
026	C000000	N
026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.600
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
	PAGE	5
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	N
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N
055	A000000	Y
055	B000000	Y

Edgar Filing: CORPORATE HIGH YIELD FUND III INC - Form NSAR-B

056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000		0.0
062	C000000		0.0
062	D000000		0.0
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
062	H000000		0.0
	PAGE	6	
062	I000000		0.0
062	J000000		0.0
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0
062	P000000		134.4
062	Q000000		5.7
062	R000000		2.7
063	A000000		0
063	B000000		6.8
064	A000000	N	
064	B000000	Y	
065	000000	N	
066	A000000	N	
067	000000	N	
068	A000000	N	
068	B000000	N	
069	000000	N	
070	A010000	Y	
070	A020000	N	
070	B010000	N	
070	B020000	N	
070	C010000	Y	
070	C020000	N	
070	D010000	N	
070	D020000	N	
070	E010000	Y	
070	E020000	Y	
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	N	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	N	

Edgar Filing: CORPORATE HIGH YIELD FUND III INC - Form NSAR-B

070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
	PAGE	7	
070	P020000	Y	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	Y	
071	A000000		268771
071	B000000		236995
071	C000000		423186
071	D000000		56
072	A000000	12	
072	B000000		34254
072	C000000		200
072	D000000		0
072	E000000		390
072	F000000		2566
072	G000000		119
072	H000000		0
072	I000000		59
072	J000000		24
072	K000000		0
072	L000000		43
072	M000000		20
072	N000000		0
072	O000000		0
072	P000000		4759
072	Q000000		0
072	R000000		43
072	S000000		40
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		258
072	X000000		7931
072	Y000000		0
072	Z000000		26913
072AA	000000		13991
072BB	000000		14517
072CC	010000		1393
072CC	020000		0
072DD	010000		27761
072DD	020000		0
072EE	000000		0
073	A010000		0.7440
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		1484
074	B000000		0
074	C000000		0
074	D000000		438702
074	E000000		6626
	PAGE	8	
074	F000000		5182
074	G000000		0
074	H000000		0
074	I000000		157

Edgar Filing: CORPORATE HIGH YIELD FUND III INC - Form NSAR-B

074	J000000	0
074	K000000	0
074	L000000	9645
074	M000000	154
074	N000000	461950
074	O000000	4580
074	P000000	181
074	Q000000	141000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	490
074	S000000	0
074	T000000	315699
074	U010000	37316
074	U020000	0
074	V010000	8.46
074	V020000	0.00
074	W000000	0.0000
074	X000000	5543
074	Y000000	448403
075	A000000	0
075	B000000	318529
076	000000	7.36
077	A000000	Y
077	B000000	Y
077	O000000	Y
078	000000	N
080	A000000	ICI MUTUAL INSURANCE CO.
080	C000000	750
081	A000000	Y
081	B000000	137
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	6
086	A020000	54
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
	PAGE	9
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
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	

