

BLACKROCK MUNIYIELD INSURED INVESTMENT FUND

Form NSAR-B

September 29, 2009

PAGE 1  
000 B000000 07/31/2009  
000 C000000 0000891188  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 BLACKROCK MUNIYIELD INSURED INVESTMENT FUND  
001 B000000 811-07156  
001 C000000 8004417762  
002 A000000 100 BELLEVUE PARKWAY  
002 B000000 WILMINGTON  
002 C000000 DE  
002 D010000 19809  
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 BLACKROCK ADVISORS, LLC  
008 B000001 A  
008 C000001 801-47710  
008 D010001 WILMINGTON  
008 D020001 DE  
008 D030001 19809  
008 A000002 BLACKROCK INVESTMENT MANAGEMENT, LLC  
008 B000002 S  
008 C000002 801-56972  
008 D010002 PLAINSBORO  
008 D020002 NJ  
008 D030002 08536  
012 A000001 BNY MELLON SHAREOWNER SERVICES (COMMON)  
012 B000001 85-05006  
012 C010001 JERSEY CITY  
012 C020001 NJ  
012 C030001 07310  
012 A000002 BNY MELLON SHAREOWNER SERVICES (PREFERRED)  
012 B000002 85-05006  
PAGE 2  
012 C010002 NEW YORK  
012 C020002 NY  
012 C030002 10286  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 PRINCETON  
013 B020001 NJ

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013 B030001 08540  
014 A000001 BB & T AM DISTRIBUTORS, INC.  
014 B000001 8-52396  
014 A000002 BLACKROCK CAPITAL MARKETS, LLC  
014 B000002 8-67827  
014 A000003 BLACKROCK DISTRIBUTORS, INC.  
014 B000003 8-048775  
014 A000004 BLACKROCK INVESTMENTS, LLC  
014 B000004 8-048436  
014 A000005 HARRIS WILLIAMS LLC  
014 B000005 8-53380  
014 A000006 MGI FUNDS DISTRIBUTOR, INC.  
014 B000006 8-046960  
014 A000007 NATCITY INVESTMENTS, INC.  
014 B000007 8-35288  
014 A000008 NORTHERN FUNDS DISTRIBUTORS, LLC  
014 B000008 8-051242  
014 A000009 PNC CAPITAL MARKETS, INC.  
014 B000009 8-32493  
014 A000010 PNC INVESTMENTS LLC  
014 B000010 8-066195  
014 A000011 PFPC DISTRIBUTORS, INC.  
014 B000011 8-045467  
014 A000012 RED CAPITAL MARKETS, INC.  
014 B000012 8-31175  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 J.P. MORGAN CHASE BANK  
015 B000002 S  
015 C010002 NEW YORK  
015 C020002 NY  
015 C030002 10017  
015 E010002 X  
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022 A000001 CMA FLORIDA MUNICIPAL MONEY FUND  
022 B000001 33-1126477  
022 C000001 63130  
022 D000001 75548  
022 A000002 FFI INSTITUTIONAL TAX EXEMPT FUND  
022 B000002 22-2509978  
022 C000002 27100  
022 D000002 24800  
022 A000003 J.P. MORGAN SECURITIES INC.

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022 B000003 13-3299429  
 022 C000003 22219  
 022 D000003 6605  
 022 A000004 SIEBERT, BRANDFORD, SHANK & CO., L.L.C.  
 022 C000004 11101  
 022 D000004 12475  
 022 A000005 WILLIAM BLAIR & COMPANY, L.L.C.  
 022 B000005 36-2214610  
 022 C000005 0  
 022 D000005 20215  
 022 A000006 SECUREVEST FINANCIAL GROUP  
 022 C000006 4229  
 022 D000006 7093  
 022 A000007 CITIGROUP GLOBAL MARKETS, INC.  
 022 B000007 11-2418191  
 022 C000007 10965  
 022 D000007 0  
 022 A000008 CABRERA CAPITAL MARKETS, LLC  
 022 B000008 01-0892965  
 022 C000008 8915  
 022 D000008 1846  
 022 A000009 WACHOVIA SECURITIES, LLC  
 022 B000009 54-0796506  
 022 C000009 6221  
 022 D000009 4239  
 022 A000010 DEPFA FIRST ALBANY SECURITIES, LLC  
 022 B000010 43-2117279  
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| 054 | M000000 | Y     |   |
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| 068 | B000000 | N     |   |

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| 070 | C020000 | N  |        |
| 070 | D010000 | N  |        |
| 070 | D020000 | N  |        |
| 070 | E010000 | Y  |        |
| 070 | E020000 | N  |        |
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| 070 | F020000 | N  |        |
| 070 | G010000 | Y  |        |
| 070 | G020000 | N  |        |
|     | PAGE    | 6  |        |
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| 070 | N020000 | N  |        |
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072 U000000 0  
 072 V000000 0  
 072 W000000 171  
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 072 Y000000 26

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077 A000000 Y  
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 077 O000000 Y  
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080 A000000 VIGILANT INSURANCE COMPANY  
 080 B000000 NATIONAL UNION FIRE INSURANCE COMPANY

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080 C000000 85000  
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 081 B000000 108  
 082 A000000 N

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| 086       | B010000         | 0               |
| 086       | B020000         | 0               |
| 086       | C010000         | 0               |
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| 086       | D010000         | 0               |
| 086       | D020000         | 5725            |
| 086       | E010000         | 0               |
| 086       | E020000         | 0               |
| 086       | F010000         | 0               |
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| 087       | A030000         | MFT             |
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| 088       | C000000         | N               |
| 088       | D000000         | Y               |
| SIGNATURE | NEAL J. ANDREWS |                 |
| TITLE     | CFO             |                 |