

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

Edgar Filing: BLACKROCK MUNIYIELD INSURED INVESTMENT FUND - Form NSAR-B

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  
018 000000 Y  
019 A000000 Y  
019 B000000 294  
019 C000000 BLKRRKADVSR  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
PAGE 3  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 0  
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.

Edgar Filing: BLACKROCK MUNIYIELD INSURED INVESTMENT FUND - Form NSAR-B

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  
022 C000010 1144  
022 D000010 6818  
023 C000000 179379  
023 D000000 187335  
024 000000 N  
026 A000000 N  
026 B000000 N  
026 C000000 N  
PAGE 4  
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 0.500  
048 A010000 0  
048 A020000 0.000  
048 B010000 0  
048 B020000 0.000  
048 C010000 0  
048 C020000 0.000  
048 D010000 0  
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

Edgar Filing: BLACKROCK MUNIYIELD INSURED INVESTMENT FUND - Form NSAR-B

|     |         |       |   |
|-----|---------|-------|---|
| 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     |   |
|     | PAGE    | 5     |   |
| 054 | N000000 | N     |   |
| 055 | A000000 | N     |   |
| 055 | B000000 | N     |   |
| 056 | 000000  | Y     |   |
| 057 | 000000  | N     |   |
| 058 | A000000 | N     |   |
| 059 | 000000  | Y     |   |
| 060 | A000000 | N     |   |
| 060 | B000000 | N     |   |
| 061 | 000000  |       | 0 |
| 062 | A000000 | Y     |   |
| 062 | B000000 | 0.0   |   |
| 062 | C000000 | 0.0   |   |
| 062 | D000000 | 0.0   |   |
| 062 | E000000 | 1.7   |   |
| 062 | F000000 | 0.0   |   |
| 062 | G000000 | 0.0   |   |
| 062 | H000000 | 0.0   |   |
| 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 | 156.7 |   |
| 062 | P000000 | 0.0   |   |
| 062 | Q000000 | 0.0   |   |
| 062 | R000000 | 2.1   |   |
| 063 | A000000 | 0     |   |
| 063 | B000000 | 21.1  |   |
| 064 | A000000 | Y     |   |
| 064 | B000000 | N     |   |
| 066 | A000000 | N     |   |
| 067 | 000000  | N     |   |
| 068 | A000000 | N     |   |
| 068 | B000000 | N     |   |

Edgar Filing: BLACKROCK MUNIYIELD INSURED INVESTMENT FUND - Form NSAR-B

|     |         |    |        |
|-----|---------|----|--------|
| 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 | N  |        |
| 070 | F010000 | N  |        |
| 070 | F020000 | N  |        |
| 070 | G010000 | Y  |        |
| 070 | G020000 | N  |        |
|     | PAGE    | 6  |        |
| 070 | H010000 | N  |        |
| 070 | H020000 | N  |        |
| 070 | I010000 | N  |        |
| 070 | I020000 | N  |        |
| 070 | J010000 | N  |        |
| 070 | J020000 | N  |        |
| 070 | K010000 | Y  |        |
| 070 | K020000 | Y  |        |
| 070 | L010000 | N  |        |
| 070 | L020000 | N  |        |
| 070 | M010000 | N  |        |
| 070 | M020000 | N  |        |
| 070 | N010000 | Y  |        |
| 070 | N020000 | N  |        |
| 070 | O010000 | Y  |        |
| 070 | O020000 | N  |        |
| 070 | P010000 | Y  |        |
| 070 | P020000 | N  |        |
| 070 | Q010000 | N  |        |
| 070 | Q020000 | N  |        |
| 070 | R010000 | N  |        |
| 070 | R020000 | N  |        |
| 071 | A000000 |    | 73903  |
| 071 | B000000 |    | 82356  |
| 071 | C000000 |    | 171202 |
| 071 | D000000 |    | 43     |
| 072 | A000000 | 12 |        |
| 072 | B000000 |    | 9319   |
| 072 | C000000 |    | 0      |
| 072 | D000000 |    | 0      |
| 072 | E000000 |    | 42     |
| 072 | F000000 |    | 896    |
| 072 | G000000 |    | 51     |
| 072 | H000000 |    | 0      |
| 072 | I000000 |    | 35     |
| 072 | J000000 |    | 12     |
| 072 | K000000 |    | 0      |
| 072 | L000000 |    | 16     |
| 072 | M000000 |    | 14     |
| 072 | N000000 |    | 10     |
| 072 | O000000 |    | 0      |
| 072 | P000000 |    | 187    |
| 072 | Q000000 |    | 0      |
| 072 | R000000 |    | 38     |
| 072 | S000000 |    | 36     |
| 072 | T000000 |    | 0      |

Edgar Filing: BLACKROCK MUNIYIELD INSURED INVESTMENT FUND - Form NSAR-B

072 U000000 0  
 072 V000000 0  
 072 W000000 171  
 072 X000000 1466  
 072 Y000000 26

PAGE 7

072 Z000000 7921  
 072AA000000 3114  
 072BB000000 9974  
 072CC010000 919  
 072CC020000 0  
 072DD010000 5707  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.6670  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 71  
 074 B000000 0  
 074 C000000 1800  
 074 D000000 169972  
 074 E000000 0  
 074 F000000 0  
 074 G000000 0  
 074 H000000 0  
 074 I000000 2302  
 074 J000000 6989  
 074 K000000 0  
 074 L000000 2430  
 074 M000000 18  
 074 N000000 183582  
 074 O000000 2519  
 074 P000000 81  
 074 Q000000 0  
 074 R010000 0  
 074 R020000 0  
 074 R030000 0  
 074 R040000 16017  
 074 S000000 56531  
 074 T000000 108434  
 074 U010000 8452  
 074 U020000 0  
 074 V010000 12.83  
 074 V020000 0.00  
 074 W000000 0.0000  
 074 X000000 4116  
 074 Y000000 60551  
 075 A000000 0  
 075 B000000 166368  
 076 000000 11.80

077 A000000 Y  
 077 B000000 Y  
 077 O000000 Y  
 078 000000 N

080 A000000 VIGILANT INSURANCE COMPANY  
 080 B000000 NATIONAL UNION FIRE INSURANCE COMPANY

PAGE 8

080 C000000 85000  
 081 A000000 Y  
 081 B000000 108  
 082 A000000 N

Edgar Filing: BLACKROCK MUNIYIELD INSURED INVESTMENT FUND - Form NSAR-B

|           |                 |                 |
|-----------|-----------------|-----------------|
| 082       | B000000         | 0               |
| 083       | A000000         | N               |
| 083       | B000000         | 0               |
| 084       | A000000         | N               |
| 084       | B000000         | 0               |
| 085       | A000000         | Y               |
| 085       | B000000         | N               |
| 086       | A010000         | 0               |
| 086       | A020000         | 0               |
| 086       | B010000         | 0               |
| 086       | B020000         | 0               |
| 086       | C010000         | 0               |
| 086       | C020000         | 0               |
| 086       | D010000         | 0               |
| 086       | D020000         | 5725            |
| 086       | E010000         | 0               |
| 086       | E020000         | 0               |
| 086       | F010000         | 0               |
| 086       | F020000         | 0               |
| 087       | A010000         | COMMON STOCK    |
| 087       | A020000         | 09254T100       |
| 087       | A030000         | MFT             |
| 087       | B010000         | PREFERRED STOCK |
| 088       | A000000         | N               |
| 088       | B000000         | N               |
| 088       | C000000         | N               |
| 088       | D000000         | Y               |
| SIGNATURE | NEAL J. ANDREWS |                 |
| TITLE     | CFO             |                 |