

BLACKROCK MUNIYIELD INSURED INVESTMENT FUND

Form NSAR-B

September 29, 2010

PAGE 1
000 B000000 07/31/2010
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 05006
012 A000002 BNY MELLON SHAREOWNER SERVICES (PREFERRED)
012 B000002 85-05006
PAGE 2
012 C010002 JERSEY CITY
012 C020002 NJ
012 C030002 05006
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 BLACKROCK CAPITAL MARKETS, LLC
014 B000001 8-67827
014 A000002 BLACKROCK EXECUTION SERVICES
014 B000002 8-48719
014 A000003 BLACKROCK FUND DISTRIBUTION COMPANY
014 B000003 8-67795
014 A000004 BLACKROCK INVESTMENTS, LLC
014 B000004 8-48436
014 A000005 HARRIS WILLIAMS LLC
014 B000005 8-53380
014 A000006 PNC CAPITAL MARKETS, INC.
014 B000006 8-32493
014 A000007 PNC INVESTMENTS LLC
014 B000007 8-66195
014 A000008 RED CAPITAL MARKETS, INC.
014 B000008 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 279
019 C000000 BLKRKADVSR
020 A000001 RBS SECURITIES INC.
020 C000001 0
020 C000002 0
020 C000003 0
020 C000004 0
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 0
PAGE 3
022 A000001 FFI INSTITUTIONAL TAX-EXEMPT FUND
022 B000001 22-2509978
022 C000001 82080
022 D000001 76257
022 A000002 SIEBERT, BRANDFORD, SHANK & CO., L.L.C.
022 C000002 25228
022 D000002 14942
022 A000003 J.P. MORGAN SECURITIES INC.
022 B000003 13-3299429
022 C000003 5669
022 D000003 3104
022 A000004 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
022 B000004 13-5674085
022 C000004 5751
022 D000004 1993
022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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

022 B000005 11-2418191
 022 C000005 7135
 022 D000005 498
 022 A000006 STIFEL, NICOLAUS & COMPANY, INCORPORATED
 022 B000006 43-0538770
 022 C000006 4033
 022 D000006 3361
 022 A000007 PIPER JAFFRAY & CO.
 022 B000007 41-0953246
 022 C000007 0
 022 D000007 5994
 022 A000008 CABRERA CAPITAL MARKETS, LLC
 022 B000008 01-0892965
 022 C000008 4941
 022 D000008 505
 022 A000009 FIDELITY BROKERAGE SERVICES LLC
 022 B000009 04-3523349
 022 C000009 0
 022 D000009 4617
 022 A000010 KILEY PARTNERS, INC.
 022 B000010 36-3991294
 022 C000010 0
 022 D000010 4523
 023 C000000 149893
 023 D000000 142229
 024 000000 N
 026 A000000 N
 026 B000000 N
 026 C000000 N
 026 D000000 Y
 026 E000000 N
 026 F000000 N
 026 G010000 N
 026 G020000 N
 026 H000000 N
 PAGE 4
 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
 048 H020000 0.000
 048 I010000 0
 048 I020000 0.000
 048 J010000 0
 048 J020000 0.000
 048 K010000 0

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

048 K020000 0.000
049 000000 N
050 000000 N
051 000000 N
052 000000 N
053 A000000 Y
053 B000000 Y
053 C000000 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 N
056 000000 Y
PAGE 5
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 0.0
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 6.9
062 M000000 0.0
062 N000000 0.0
062 O000000 153.6
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0
063 A000000 0
063 B000000 22.4
064 A000000 Y
064 B000000 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

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

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
 PAGE 6
 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 70564
 071 B000000 68422
 071 C000000 179547
 071 D000000 38
 072 A000000 12
 072 B000000 9137
 072 C000000 0
 072 D000000 0
 072 E000000 13
 072 F000000 929
 072 G000000 53
 072 H000000 0
 072 I000000 36
 072 J000000 12
 072 K000000 0
 072 L000000 13
 072 M000000 13
 072 N000000 9
 072 O000000 0
 072 P000000 114
 072 Q000000 0
 072 R000000 39
 072 S000000 10
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 140
 072 X000000 1368

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

072 Y000000 5
 072 Z000000 7787
 072AA000000 1709
 072BB000000 1962
 072CC010000 8539

PAGE 7

072CC020000 0
 072DD010000 6906
 072DD020000 0
 072EE000000 0
 073 A010000 0.8170
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 0
 074 B000000 0
 074 C000000 0
 074 D000000 180249
 074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 8125
 074 J000000 267
 074 K000000 0
 074 L000000 2165
 074 M000000 10
 074 N000000 190816
 074 O000000 0
 074 P000000 84
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 16861
 074 S000000 56530
 074 T000000 117341
 074 U010000 8457
 074 U020000 0
 074 V010000 13.87
 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 4084
 074 Y000000 0
 075 A000000 0
 075 B000000 171398
 076 000000 14.28

077 A000000 Y
 077 B000000 Y
 077 O000000 Y
 077 Q010000 Y

078 000000 N
 080 A000000 VIGILANT INSURANCE COMPANY
 080 B000000 NATIONAL UNION FIRE INSURANCE COMPANY
 080 C000000 85000
 081 A000000 Y
 081 B000000 98

PAGE 8

082 A000000 N
 082 B000000 0
 083 A000000 N
 083 B000000 0

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

084	A000000	N	
084	B000000		0
085	A000000	Y	
085	B000000	N	
086	A010000		5
086	A020000		75
086	B010000		0
086	B020000		0
086	C010000		0
086	C020000		0
086	D010000		0
086	D020000		0
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		