

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		