

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  
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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  
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007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
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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

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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  
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015 E010001 X  
015 A000002 J.P. MORGAN CHASE BANK  
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015 C010002 NEW YORK  
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020 A000001 RBS SECURITIES INC.  
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PAGE 3  
022 A000001 FFI INSTITUTIONAL TAX-EXEMPT FUND  
022 B000001 22-2509978  
022 C000001 82080  
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022 A000002 SIEBERT, BRANDFORD, SHANK & CO., L.L.C.  
022 C000002 25228  
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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.

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022 B000005 11-2418191  
 022 C000005 7135  
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 022 A000006 STIFEL, NICOLAUS & COMPANY, INCORPORATED  
 022 B000006 43-0538770  
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 022 A000007 PIPER JAFFRAY & CO.  
 022 B000007 41-0953246  
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 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  
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 022 A000010 KILEY PARTNERS, INC.  
 022 B000010 36-3991294  
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070 B020000 N  
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072 Y000000 5  
072 Z000000 7787  
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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

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087	B010000	PREFERRED STOCK	
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088	B000000	N	
088	C000000	N	
088	D000000	Y	
SIGNATURE	NEAL J. ANDREWS		
TITLE	CFO		