

BLACKROCK MUNIYIELD INSURED INVESTMENT FUND

Form NSAR-A

April 01, 2009

PAGE 1  
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000 C000000 0000891188  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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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 C010800 8  
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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 NEW YORK  
012 C020001 NY  
012 C030001 10286  
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, INC.  
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  
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015 C010001 NEW YORK  
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015 A000002 J.P. MORGAN CHASE BANK  
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015 C010002 NEW YORK  
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022 A000001 CMA FLORIDA MUNICIPAL MONEY FUND  
022 B000001 33-1126477  
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022 D000001 46400  
022 A000002 J.P. MORGAN SECURITIES INC.  
022 B000002 13-3224016  
022 C000002 11400  
022 D000002 2335  
022 A000003 SIEBERT, BRANDFORD, SHANK & CO., L.L.C.

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022 C000003 5715  
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 022 A000004 WILLIAM BLAIR & COMPANY, L.L.C.  
 022 B000004 36-2214610  
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 022 A000005 CITIGROUP GLOBAL MARKETS, INC.  
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 022 A000006 CABRERA CAPITAL MARKETS, LLC  
 022 B000006 01-0892965  
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 022 A000007 WACHOVIA SECURITIES, LLC  
 022 B000007 54-0796506  
 022 C000007 3123  
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 022 A000008 DEPFA FIRST ALBANY SECURITIES, LLC  
 022 B000008 43-2117279  
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 022 A000009 B.C. ZIEGLER AND COMPANY  
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 022 A000010 M.R. BEAL & COMPANY  
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|             |   |
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| 088       | C000000         | N               |
| 088       | D000000         | Y               |
| SIGNATURE | DONALD C. BURKE |                 |
| TITLE     | CEO             |                 |