

BLACKROCK MUNIHOLDINGS INSURED INVESTMENT FUND

Form NSAR-B

November 01, 2010

PAGE 1  
000 B000000 08/31/2010  
000 C000000 1045126  
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 MUNIHOLDINGS INSURED INVEST. FUND  
001 B000000 811-08349  
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 THE BANK OF NEW YORK MELLON (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 MUNIHOLDINGS 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 280  
019 C000000 BLKRKADVSR  
020 A000001 RBS SECURITIES INC.  
020 C000001 0  
020 A000002 JANNEY MONTGOMERY SCOTT LLC  
020 B000002 23-0731260  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
PAGE 3  
020 C000010 0  
021 000000 0  
022 A000001 FFI INSTITUTIONAL TAX-EXEMPT FUND  
022 B000001 22-2509978  
022 C000001 282596  
022 D000001 277300  
022 A000002 SIEBERT, BRANFORD, SHANK & CO., L.L.C.  
022 C000002 91650  
022 D000002 64134  
022 A000003 MERRILL LYNCH PIERCE, FENNER & SMITH INC.  
022 B000003 13-5674085  
022 C000003 42043  
022 D000003 15711  
022 A000004 STIFEL, NICOLAUS & COMPANY, INCORPORATED  
022 B000004 43-0538770  
022 C000004 21182

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

022 D000004 34046  
022 A000005 J.P. MORGAN SECURITIES INC.  
022 B000005 13-3299429  
022 C000005 21253  
022 D000005 31092  
022 A000006 RICE SECURITIES, LLC  
022 C000006 0  
022 D000006 45258  
022 A000007 CITIGROUP GLOBAL MARKETS, INC.  
022 B000007 11-2418191  
022 C000007 37640  
022 D000007 5993  
022 A000008 MORGAN STANLEY & CO. INCORPORATED  
022 B000008 13-2655998  
022 C000008 18485  
022 D000008 7084  
022 A000009 FMSBONDS, INC.  
022 B000009 59-1842344  
022 C000009 0  
022 D000009 24333  
022 A000010 JEFFERIES & COMPANY, INC.  
022 B000010 95-2622900  
022 C000010 14633  
022 D000010 4952  
023 C000000 596213  
023 D000000 594863  
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  
PAGE 4  
026 H000000 N  
027 000000 N  
045 000000 Y  
046 000000 N  
047 000000 Y  
048 000000 0.550  
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

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

048 K010000 0  
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 N  
055 B000000 N  
PAGE 5  
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 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 5.9  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 155.2  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0  
063 A000000 0  
063 B000000 22.5  
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

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

070 B010000 N  
 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

PAGE 6

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 N  
 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	355823
071 B000000	313857
071 C000000	821568
071 D000000	38
072 A000000	12
072 B000000	41820
072 C000000	0
072 D000000	0
072 E000000	45
072 F000000	4690
072 G000000	196
072 H000000	0
072 I000000	69
072 J000000	41
072 K000000	0
072 L000000	39
072 M000000	69
072 N000000	13
072 O000000	0
072 P000000	427
072 Q000000	0
072 R000000	47
072 S000000	34
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	518

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

072 X000000 6143  
072 Y000000 392  
072 Z000000 36114  
072AA000000 8702  
072BB000000 3399

PAGE 7

072CC010000 33786  
072CC020000 0  
072DD010000 31868  
072DD020000 0  
072EE000000 0  
073 A010000 0.8460  
073 A020000 0.0000  
073 B000000 0.0000  
073 C000000 0.0000  
074 A000000 0  
074 B000000 0  
074 C000000 0  
074 D000000 858938  
074 E000000 0  
074 F000000 0  
074 G000000 0  
074 H000000 0  
074 I000000 32301  
074 J000000 4064  
074 K000000 0  
074 L000000 10732  
074 M000000 132  
074 N000000 906167  
074 O000000 3681  
074 P000000 374  
074 Q000000 0  
074 R010000 0  
074 R020000 0  
074 R030000 0  
074 R040000 74082  
074 S000000 274663  
074 T000000 553367  
074 U010000 37677  
074 U020000 0  
074 V010000 14.69  
074 V020000 0.00  
074 W000000 0.0000  
074 X000000 14121  
074 Y000000 105  
075 A000000 0  
075 B000000 801580  
076 000000 14.65

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

PAGE 8

081 B000000 99  
082 A000000 N  
082 B000000 0  
083 A000000 N

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

083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	10
086	A020000	138
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	09254P108
087	A030000	MFL
087	B010000	PREFERRED STOCK
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	NEAL J. ANDREWS	
TITLE	CFO	