

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

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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  
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  
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019 C000000 BLKRKADVSR  
020 A000001 RBS SECURITIES INC.  
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020 A000002 JANNEY MONTGOMERY SCOTT LLC  
020 B000002 23-0731260  
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020 C000007 0  
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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

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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  
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026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
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026 H000000 N  
027 000000 N  
045 000000 Y  
046 000000 N  
047 000000 Y  
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 054 I000000 N  
 054 J000000 Y  
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 056 000000 Y  
 057 000000 N  
 058 A000000 N  
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 060 A000000 N  
 060 B000000 N  
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 063 A000000 0  
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 068 A000000 N  
 068 B000000 N  
 069 000000 N  
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 070 A020000 N

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070 B010000 N  
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 070 F020000 N  
 070 G010000 Y  
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 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  
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 070 M020000 N  
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 070 P010000 Y  
 070 P020000 N  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 N  
 070 R020000 N

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| 071 B000000 | 313857 |
| 071 C000000 | 821568 |
| 071 D000000 | 38     |
| 072 A000000 | 12     |
| 072 B000000 | 41820  |
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| 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    |

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

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 072DD010000 31868  
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 074 O000000 3681  
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 074 X000000 14121  
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 075 B000000 801580  
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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

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

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|           |                 |                 |
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| 083       | B000000         | 0               |
| 084       | A000000         | N               |
| 084       | B000000         | 0               |
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| 085       | B000000         | N               |
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| 086       | B020000         | 0               |
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| 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             |                 |