

BLACKROCK MUNIHOLDINGS INSURED INVESTMENT FUND

Form NSAR-A

April 29, 2009

PAGE 1
000 A000000 02/28/2009
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
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007 C010300 3
007 C010400 4
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007 C010700 7
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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 BNY MELLON SHAREOWNER SERVICES (PREFERRED)
012 B000002 85-05006
PAGE 2
012 C010002 JERSEY CITY
012 C020002 NJ
012 C030002 07310
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
015 C020001 NY
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015 A000002 J.P. MORGAN CHASE BANK
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020 A000001 JANNEY MONTGOMERY SCOTT LLC
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022 A000002 J.P. MORGAN SECURITIES INC.
022 B000002 13-3299429
022 C000002 89813

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022 D000002 21669
022 A000003 WILLIAM BLAIR & COMPANY, L.L.C.
022 B000003 36-2214610
022 C000003 0
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022 A000004 MORGAN STANLEY & CO. INCORPORATED
022 B000004 13-2655998
022 C000004 36729
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022 A000005 SIEBERT, BRANFORD, SHANK & CO., L.L.C.
022 C000005 6531
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022 A000006 CABRERA CAPITAL MARKETS, LLC
022 B000006 01-0892965
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022 A000007 CITIGROUP GLOBAL MARKETS, INC.
022 B000007 11-2418191
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022 A000008 WACHOVIA SECURITIES, LLC
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022 A000009 M.R. BEAL & COMPANY
022 B000009 13-3452090
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022 A000010 DEPFA FIRST ALBANY SECURITIES, LLC
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PAGE 6

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| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | DONALD C. BURKE | |
| TITLE | CEO | |