

BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST

Form NSAR-A

April 29, 2010

PAGE 1  
000 A000000 02/28/2010  
000 C000000 0001181026  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 BLK INSURED MUNI. INCOME INVESTMENT TRUST  
001 B000000 811-21180  
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 FINANCIAL MANAGEMENT, INC.  
008 B000002 S  
008 C000002 801-48433  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10055  
012 A000001 COMPUTERSHARE TRUST COMPANY, N.A. (COMMON)  
012 B000001 85-11340  
012 C010001 PROVIDENCE  
012 C020001 RI  
012 C030001 02940  
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

Edgar Filing: BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST - Form NSAR-A

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 8-48775  
014 A000004 BLACKROCK INVESTMENTS, LLC  
014 B000004 8-48436  
014 A000005 HARRIS WILLIAMS LLC  
014 B000005 8-53380  
014 A000006 MGI FUNDS DISTRIBUTOR, INC.  
014 B000006 8-46960  
014 A000007 NATCITY INVESTMENTS, INC.  
014 B000007 8-35288  
014 A000008 NORTHERN FUNDS DISTRIBUTORS, LLC  
014 B000008 8-51242  
014 A000009 PNC CAPITAL MARKETS, INC.  
014 B000009 8-32493  
014 A000010 PNC INVESTMENTS LLC  
014 B000010 8-66195  
014 A000011 PFPC DISTRIBUTORS, INC.  
014 B000011 8-45467  
014 A000012 RED CAPITAL MARKETS, INC.  
014 B000012 8-31175  
014 A000013 BLACKROCK EXECUTION SERVICES  
014 B000013 8-48719  
014 A000014 BLACKROCK FUND DISTRIBUTION COMPANY  
014 B000014 8-67795  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
015 E010001 X  
015 A000002 THE BANK OF NEW YORK MELLON  
015 B000002 S  
015 C010002 NEW YORK  
015 C020002 NY  
015 C030002 10286  
015 E010002 X  
015 A000003 J.P. MORGAN CHASE BANK  
015 B000003 S  
015 C010003 NEW YORK  
015 C020003 NY  
PAGE 3  
015 C030003 10017  
015 E010003 X  
018 000000 Y  
019 A000000 Y  
019 B000000 282  
019 C000000 BLKRRKADVSR  
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

Edgar Filing: BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST - Form NSAR-A

020 C000008 0  
 020 C000009 0  
 020 C000010 0  
 021 000000 0  
 022 A000001 FFI INSTITUTIONAL TAX-EXEMPT FUND  
 022 B000001 22-2509978  
 022 C000001 21090  
 022 D000001 23988  
 022 A000002 SIEBERT, BRANDFORD, SHANK & CO. L.L.C.  
 022 C000002 8511  
 022 D000002 9576  
 022 A000003 M.R. BEAL & COMPANY  
 022 B000003 13-3452090  
 022 C000003 0  
 022 D000003 5276  
 022 A000004 B.C. ZIEGLER AND COMPANY  
 022 B000004 39-0727640  
 022 C000004 3721  
 022 D000004 1031  
 022 A000005 CITIGROUP GLOBAL MARKETS, INC.  
 022 B000005 11-2418191  
 022 C000005 4278  
 022 D000005 0  
 022 A000006 KILEY PARTNERS, INC.  
 022 B000006 36-3991294  
 022 C000006 0  
 022 D000006 2556  
 022 A000007 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
 022 B000007 13-5674085  
 022 C000007 2291  
 022 D000007 198  
 022 A000008 P.R. GILBOY & ASSOCIATES, INC.  
 022 B000008 56-2116651  
 022 C000008 0  
 022 D000008 1868  
 PAGE 4  
 022 A000009 CABRERA CAPITAL MARKETS, LLC  
 022 B000009 01-0892965  
 022 C000009 1858  
 022 D000009 0  
 022 A000010 SUNTRUST INVESTMENT SERVICES, INC.  
 022 B000010 58-1648698  
 022 C000010 1314  
 022 D000010 0  
 023 C000000 43924  
 023 D000000 47641  
 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  
 026 H000000 N  
 027 000000 N  
 045 000000 Y  
 046 000000 N  
 047 000000 Y  
 048 000000 0.550  
 048 A010000 0

Edgar Filing: BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST - Form NSAR-A

|     |         |       |     |
|-----|---------|-------|-----|
| 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 |     |
| 048 | K010000 |       | 0   |
| 048 | K020000 | 0.000 |     |
| 049 | 000000  | N     |     |
| 050 | 000000  | N     |     |
| 051 | 000000  | N     |     |
| 052 | 000000  | N     |     |
|     | PAGE    | 5     |     |
| 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     |     |
| 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 |

Edgar Filing: BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST - Form NSAR-A

|     |         |        |
|-----|---------|--------|
| 062 | K000000 | 0.0    |
| 062 | L000000 | 5.0    |
| 062 | M000000 | 0.0    |
| 062 | N000000 | 0.0    |
| 062 | O000000 | 149.2  |
| 062 | P000000 | 0.0    |
| 062 | Q000000 | 0.0    |
| 062 | R000000 | 0.0    |
| 063 | A000000 | 0      |
| 063 | B000000 | 20.7   |
| 064 | A000000 | Y      |
| 064 | B000000 | N      |
| 066 | A000000 | N      |
| 067 | 000000  | N      |
| 068 | A000000 | N      |
|     | PAGE    | 6      |
| 068 | B000000 | N      |
| 069 | 000000  | N      |
| 070 | A010000 | Y      |
| 070 | A020000 | N      |
| 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      |
| 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 | 24275  |
| 071 | B000000 | 23657  |
| 071 | C000000 | 188387 |
| 071 | D000000 | 13     |
| 072 | A000000 | 6      |
| 072 | B000000 | 4784   |
| 072 | C000000 | 0      |
| 072 | D000000 | 0      |

Edgar Filing: BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST - Form NSAR-A

|             |     |
|-------------|-----|
| 072 E000000 | 6   |
| 072 F000000 | 535 |
| 072 G000000 | 26  |
| 072 H000000 | 0   |
| 072 I000000 | 10  |

PAGE 7

|             |        |
|-------------|--------|
| 072 J000000 | 6      |
| 072 K000000 | 0      |
| 072 L000000 | 10     |
| 072 M000000 | 9      |
| 072 N000000 | 5      |
| 072 O000000 | 0      |
| 072 P000000 | 92     |
| 072 Q000000 | 0      |
| 072 R000000 | 20     |
| 072 S000000 | 5      |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| 072 V000000 | 0      |
| 072 W000000 | 52     |
| 072 X000000 | 770    |
| 072 Y000000 | 68     |
| 072 Z000000 | 4088   |
| 072AA000000 | 432    |
| 072BB000000 | 3943   |
| 072CC010000 | 5248   |
| 072CC020000 | 0      |
| 072DD010000 | 3590   |
| 072DD020000 | 0      |
| 072EE000000 | 0      |
| 073 A010000 | 0.4110 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 0      |
| 074 B000000 | 0      |
| 074 C000000 | 0      |
| 074 D000000 | 186403 |
| 074 E000000 | 0      |
| 074 F000000 | 0      |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 6303   |
| 074 J000000 | 1714   |
| 074 K000000 | 0      |
| 074 L000000 | 2278   |
| 074 M000000 | 29     |
| 074 N000000 | 196727 |
| 074 O000000 | 0      |
| 074 P000000 | 75     |
| 074 Q000000 | 0      |
| 074 R010000 | 0      |
| 074 R020000 | 0      |
| 074 R030000 | 0      |
| 074 R040000 | 29398  |
| 074 S000000 | 42278  |
| 074 T000000 | 124976 |

PAGE 8

|             |       |
|-------------|-------|
| 074 U010000 | 8734  |
| 074 U020000 | 0     |
| 074 V010000 | 14.31 |
| 074 V020000 | 0.00  |

Edgar Filing: BLACKROCK INSURED MUNICIPAL INCOME INVESTMENT TRUST - Form NSAR-A

|           |                 |                 |
|-----------|-----------------|-----------------|
| 074       | W000000         | 0.0000          |
| 074       | X000000         | 4390            |
| 074       | Y000000         | 42275           |
| 075       | A000000         | 0               |
| 075       | B000000         | 167550          |
| 076       | 000000          | 14.00           |
| 077       | A000000         | N               |
| 078       | 000000          | N               |
| 086       | A010000         | 0               |
| 086       | A020000         | 0               |
| 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         | 09250G102       |
| 087       | A030000         | BAF             |
| 087       | B010000         | PREFERRED STOCK |
| 088       | A000000         | N               |
| 088       | B000000         | N               |
| 088       | C000000         | N               |
| 088       | D000000         | Y               |
| SIGNATURE | NEAL J. ANDREWS |                 |
| TITLE     | CFO             |                 |