Castellano Michael J Form 3 April 20, 2011

FORM 3

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB Number:

response...

3235-0104

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF Expires: January 31, 2005

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OMB APPROVAL

SECURITIES Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,

Section 17(a) of the Public Utility Holding Company Act of 1935 or Section

30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *

À Castellano Michael J

(Last) (First)

(Middle)

Statement

(Month/Day/Year) 04/14/2011

2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol

BLACKROCK MUNICIPAL INCOME INVESTMENT QUALITY TRUST [BAF]

4. Relationship of Reporting Person(s) to Issuer

X Director

Officer

5. If Amendment, Date Original

Filed(Month/Day/Year)

55 EAST 52ND STREET

(Street)

(Check all applicable)

10% Owner Other (give title below) (specify below)

6. Individual or Joint/Group

Filing(Check Applicable Line) _X_ Form filed by One Reporting

Person

Form filed by More than One

Reporting Person

NEW YORK. NYÂ 10055

(City) (State) (Zip)

1. Title of Security

(Instr. 4)

2. Amount of Securities Beneficially Owned

(Instr. 4)

3. Ownership

4. Nature of Indirect Beneficial Ownership (Instr. 5)

Form: Direct (D) or Indirect (I) (Instr. 5)

Table I - Non-Derivative Securities Beneficially Owned

SEC 1473 (7-02)

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

> Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 4)

2. Date Exercisable and **Expiration Date** (Month/Day/Year)

3. Title and Amount of Securities Underlying **Derivative Security** (Instr. 4)

4. Conversion or Exercise Price of

5. Ownership Form of Derivative

6. Nature of Indirect Beneficial Ownership (Instr. 5)

Date

Expiration Title Exercisable Date

Amount or Number of Shares

Derivative Security

Security: Direct (D) or Indirect

1

(Instr. 5)

Reporting Owners

Reporting Owner Name / Address

Director 10% Owner Officer Other

Castellano Michael J

55 EAST 52ND STREET Â X Â Â

NEW YORK, NYÂ 10055

Signatures

/s/ Noah J. Gellner as Attorney-in-Fact

04/20/2011

**Signature of Reporting Person

Date

Explanation of Responses:

No securities are beneficially owned

- * If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

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Remarks:

No securities are beneficially owned.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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