

EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND  
Form N-Q  
March 01, 2006

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

### Form N-Q

#### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number

811-21148

### **Eaton Vance Insured New York Municipal Bond Fund**

(Exact Name of Registrant as Specified in Charter)

**The Eaton Vance Building,**

**255 State Street, Boston, Massachusetts**

(Address of Principal Executive Offices)

**Alan R. Dynner, Esq.**

**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**

(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

September 30

Date of Reporting Period:

December 31, 2005

**Item 1. Schedule of Investments**

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Eaton Vance Insured New York Municipal Bond Fund

as of December 31, 2005

## PORTFOLIO OF INVESTMENTS (Unaudited)

## Tax-Exempt Investments 161.1%

Principal Amount (000 s omitted)	Security	Value
<b>Electric Utilities 1.3%</b>		
\$ 1,950	Long Island Power Authority Electric System Revenue, 5.00%, 9/1/27	\$ 2,017,002
1,000	Puerto Rico Electric Power Authority, 5.25%, 7/1/31	1,041,490
		<b>\$ 3,058,492</b>
<b>General Obligations 4.6%</b>		
1,500	New York, 5.25%, 1/15/28	1,584,360
3,500	New York City, 5.25%, 8/15/26	3,730,825
3,075	New York City, 5.25%, 6/1/27	3,239,881
2,000	New York City, 5.25%, 1/15/33	2,106,280
		<b>\$ 10,661,346</b>
<b>Hospital 1.1%</b>		
640	New York Dormitory Authority Revenue, (Lenox Hill Hospital), 5.50%, 7/1/30	641,210
1,750	New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), 5.00%, 7/1/34	1,806,315
		<b>\$ 2,447,525</b>
<b>Housing 0.6%</b>		
1,500	New York City Housing Development Corp., (Multi-Family Housing), 4.65%, 5/1/26	1,502,265
		<b>\$ 1,502,265</b>
<b>Industrial Development Revenue 2.9%</b>		
6,800	New York City Industrial Development Agency, (Liberty-IAC/Interactive Corp.), 5.00%, 9/1/35	6,739,276
		<b>\$ 6,739,276</b>
<b>Insured-Electric Utilities 4.2%</b>		
7,500	Long Island Power Authority, (AMBAC), 5.00%, 9/1/34	7,830,900
4,785	Long Island Power Authority, (FSA), 0.00%, 6/1/28	1,758,966
		<b>\$ 9,589,866</b>
<b>Insured-General Obligations 3.0%</b>		
1,750	New York Dormitory Authority, (School Districts Financing Program), (MBIA), 5.00%, 10/1/30	1,819,248
2,700	Sachem Central School District, Holbrook, (MBIA), 5.00%, 10/15/26	2,843,019
2,085	Sachem Central School District, Holbrook, (MBIA), 5.00%, 10/15/28	2,186,957
		<b>\$ 6,849,224</b>

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<b>Insured-Hospital 22.9%</b>			
\$	15,500	New York City Health and Hospital Corp., (Health Systems), (AMBAC), 5.00%, 2/15/23	\$ 16,304,760
10,000		New York Dormitory Authority, (Hospital Surgery), (MBIA), 5.00%, 2/1/38	10,208,300
6,800		New York Dormitory Authority, (Maimonides Medical Center), (MBIA), 5.00%, 8/1/33	7,101,240
4,000		New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (MBIA), 0.00%, 7/1/26	1,599,800
23,835		New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (MBIA), 0.00%, 7/1/28	8,641,379
26,070		New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (MBIA), 0.00%, 7/1/29	8,993,368
			<b>\$ 52,848,847</b>
<b>Insured-Other Revenue 3.4%</b>			
5,535		New York City Cultural Resource, (American Museum of Natural History), (MBIA), 5.00%, 7/1/44	5,737,470
2,000		New York City Cultural Resource, (Wildlife Conservation Society), (FGIC), 5.00%, 2/1/34	2,086,780
			<b>\$ 7,824,250</b>
<b>Insured-Private Education 27.8%</b>			
4,000		Madison County, IDA, (Colgate University), (MBIA), 5.00%, 7/1/39	4,162,360
16,500		New York City Industrial Development Agency, (New York University), (AMBAC), 5.00%, 7/1/41	16,918,440
11,500		New York Dormitory Authority, (Brooklyn Law School), (XLCA), 5.125%, 7/1/30	12,061,545
2,225		New York Dormitory Authority, (FIT Student Housing Corp.), (FGIC), 5.125%, 7/1/26	2,366,799
4,250		New York Dormitory Authority, (New York University), (AMBAC), 5.00%, 7/1/31	4,387,063
5,000		New York Dormitory Authority, (New York University), (AMBAC), 5.00%, 7/1/41	5,126,800
3,000		New York Dormitory Authority, (New York University), (AMBAC), 5.50%, 7/1/40	3,579,900
13,585		New York Dormitory Authority, (Rochester Institute of Technology), (AMBAC), 5.25%, 7/1/32	14,364,779
1,220		New York Dormitory Authority, (Rockefeller University), (MBIA), 4.75%, 7/1/37	1,232,310
			<b>\$ 64,199,996</b>
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<b>Insured-Public Education 4.6%</b>		
\$ 1,000	New York Dormitory Authority, (Educational Housing Services), (AMBAC), 5.25%, 7/1/25	\$ 1,125,280
9,500	New York Dormitory Authority, (University Educational Facility), (MBIA), 4.75%, 5/15/25	9,587,590
		<b>\$ 10,712,870</b>
<b>Insured-Solid Waste 1.9%</b>		
1,790	Ulster County Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/21	934,631
1,240	Ulster County Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/22	618,338
1,090	Ulster County Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/23	517,161
1,490	Ulster County Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/24	670,902
3,735	Ulster County Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/25	1,597,497
		<b>\$ 4,338,529</b>
<b>Insured-Special Tax Revenue 16.8%</b>		
15,560	Metropolitan Transportation Authority, Petroleum Tax Fund, (FSA), 5.00%, 11/15/32 (1)	16,150,035
7,250	New York City Transitional Finance Authority, (Future Tax), (MBIA), 5.00%, 5/1/31	7,532,170
4,000	New York Convention Center Development Corp., (AMBAC), 4.75%, 11/15/45	4,035,920
7,960	Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/28	2,803,910
4,430	Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/37	994,446
35,000	Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/44	5,631,150
5,750	Puerto Rico Infrastructure Financing Authority, (FGIC), 0.00%, 7/1/33	1,584,470
		<b>\$ 38,732,101</b>
<b>Insured-Transportation 33.4%</b>		
32,500	Metropolitan Transportation Authority, (FSA), 5.00%, 11/15/30	33,749,950
5,775	Port Authority of New York and New Jersey, (MBIA), 5.125%, 10/15/30	5,989,657
11,500	Puerto Rico Highway and Transportation Authority, (MBIA), 5.00%, 7/1/33	11,970,465
24,600	Triborough Bridge and Tunnel Authority, (MBIA), 5.00%, 11/15/32	25,532,832
		<b>\$ 77,242,904</b>

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<b>Insured-Water and Sewer 11.0%</b>		
\$ 7,000	New York City Municipal Water Finance Authority, (AMBAC), 5.00%, 6/15/38	\$ 7,253,190
10,000	New York City Municipal Water Finance Authority, Water and Sewer, (MBIA), 5.125%, 6/15/34	10,433,200
7,500	Niagara Falls Public Water Authority and Sewer System, (MBIA), 5.00%, 7/15/34	7,795,275
		<b>\$ 25,481,665</b>
<b>Insured-Water Revenue 4.4%</b>		
3,110	New York State Environmental Facilities Corp. (MBIA), 4.25%, 6/15/30	3,011,040
7,525	New York State Environmental Facilities Corp., (MBIA), 4.25%, 6/15/31	7,258,013
		<b>\$ 10,269,053</b>
<b>Lease Revenue / Certificates of Participation 6.3%</b>		
4,000	Metropolitan Transportation Authority, Lease Contract, 5.125%, 1/1/29	4,217,960
10,000	New York Dormitory Authority, (North General Hospital), 5.00%, 2/15/25	10,403,400
		<b>\$ 14,621,360</b>
<b>Private Education 2.6%</b>		
1,055	Hempstead Industrial Development Agency, (Adelphi University), 4.50%, 10/1/24	1,035,915
200	Hempstead Industrial Development Agency, (Adelphi University), 5.00%, 10/1/35	206,296
1,630	Madison County Industrial Development Agency, (Colgate University), 5.00%, 7/1/33	1,685,078
3,065	Rensselaer County Industrial Development Agency, (Rensselaer Polytech Institute), 5.125%, 8/1/27	3,163,570
		<b>\$ 6,090,859</b>
<b>Transportation 8.3%</b>		
14,500	Port Authority of New York and New Jersey, 5.00%, 9/1/38	15,056,655
3,990	Puerto Rico Highway and Transportation Authority, 5.125%, 7/1/43	4,026,947
		<b>\$ 19,083,602</b>
<b>Total Tax-Exempt Investments 161.1%</b>		
<b>(identified cost \$355,531,452)</b>		<b>\$ 372,294,030</b>
<b>Other Assets, Less Liabilities 0.5%</b>		
		<b>\$ 1,267,284</b>
<b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (61.6)%</b>		
		<b>\$ (142,504,088 )</b>
<b>Net Assets Applicable to Common Shares 100.0%</b>		
		<b>\$ 231,057,226</b>

AMBAC	AMBAC Financial Group, Inc.
FGIC	Financial Guaranty Insurance Company
FSA	Financial Security Assurance, Inc.
MBIA	Municipal Bond Insurance Association
XLCA	XL Capital Assurance, Inc.

The Fund invests primarily in debt securities issued by New York municipalities. The ability of the issuers of the debt securities to meet their obligations may be affected by economic developments in a specific industry or municipality. In order to reduce the risk associated with such economic developments, at December 31, 2005, 82.8% of the securities in the portfolio of investments are backed by bond insurance of various financial institutions and financial guaranty assurance agencies. The aggregate percentage insured by an individual financial institution ranged from 1.6% to 38.6% of total investments.

- (1) Security (or a portion thereof) has been segregated to cover margin requirements on open financial futures contracts.

A summary of financial instruments at December 31, 2005 is as follows:

**Futures Contracts**

Expiration Date	Contracts	Position	Aggregate Cost	Value	Net Unrealized Depreciation
03/06	726 U.S. Treasury Bond	Short	\$ (81,717,697 )	\$ (82,900,125 )	\$ (1,182,428 )

At December 31, 2005, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

The cost and unrealized appreciation (depreciation) in value of the investments owned at December 31, 2005, as computed on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 355,491,852</b>
Gross unrealized appreciation	\$ 17,232,777
Gross unrealized depreciation	(430,599 )
<b>Net unrealized appreciation</b>	<b>\$ 16,802,178</b>

**Item 2. Controls and Procedures**

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

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**Signatures**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Insured New York Municipal Bond Fund

By: /s/ Cynthia J. Clemson  
Cynthia J. Clemson  
President and Principal Executive Officer  
Date: February 23, 2006

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Cynthia J. Clemson  
Cynthia J. Clemson  
President and Principal Executive Officer  
Date: February 23, 2006  
By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer and Principal Financial Officer  
Date: February 23, 2006

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