

SECURITIES AND EXCHANGE COMMISSION

FORM N-Q

Quarterly schedule of portfolio holdings of registered management investment company filed on Form N-Q

Filing Date: **2008-08-29** | Period of Report: **2008-06-30**
SEC Accession No. **0001104659-08-055984**

([HTML Version](#) on [secdatabase.com](#))

FILER

EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND

CIK: **1177162** | IRS No.: **000000000**
Type: **N-Q** | Act: **40** | File No.: **811-21148** | Film No.: **081047552**

Mailing Address
*EATON VANCE BLDG
255 STATE ST
BOSTON MA 02109*

Business Address
*EATON VANCE BLDG
255 STATE ST
BOSTON MA 02109*

**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**

02109

(Address of Principal Executive Offices)

(Zip code)

Maureen A. Gemma

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

(Name and Address of Agent for Service)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

September 30

Date of Reporting Period:

June 30, 2008

Item 1. Schedule of Investments

Eaton Vance Insured New York Municipal Bond Fund

as of June 30, 2008

PORTFOLIO OF INVESTMENTS (Unaudited)

Tax-Exempt Investments – 163.3%**Principal****Amount**

(000' s omitted)

Security**Value****Electric Utilities – 0.9%**

\$	1,950	Long Island Power Authority, Electric System Revenue, 5.00%, 9/1/27	\$	1,969,324
			\$	1,969,324

Escrowed/Prerefunded – 0.4%

\$	735	New York City, Prerefunded to 6/1/12, 5.25%, 6/1/27	\$	791,250
			\$	791,250

General Obligations – 4.4%

\$	3,500	New York City, 5.25%, 8/15/26	\$	3,616,270
	2,340	New York City, 5.25%, 6/1/27		2,389,678
	1,500	New York City, 5.25%, 1/15/28		1,538,280
	55	New York City, 5.25%, 1/15/33		56,291
	1,750	New York City, 5.25%, 1/15/33 (1)		1,791,073
			\$	9,391,592

Hospital – 0.3%

\$	640	New York Dormitory Authority, (Lenox Hill Hospital), 5.50%, 7/1/30	\$	592,736
			\$	592,736

Industrial Development Revenue – 3.0%

\$	145	Liberty Development Corp., (Goldman Sachs Group, Inc.), 5.25%, 10/1/35	\$	149,473
	4,500	Liberty Development Corp., (Goldman Sachs Group, Inc.), 5.25%, 10/1/35 (1)		4,638,825
	1,485	Liberty Development Corp., (Goldman Sachs Group, Inc.), 5.50%, 10/1/37		1,581,703
			\$	6,370,001

Insured-Electric Utilities – 7.7%

\$	6,730	Long Island Power Authority, (AMBAC), 5.00%, 9/1/34	\$	6,730,606
	3,685	Long Island Power Authority, Electric System Revenue, (MBIA), 4.25%, 5/1/33		3,270,180
	7,210	New York Power Authority, (MBIA), 4.50%, 11/15/47 (1)		6,656,777
			\$	16,657,563

Insured-Escrowed/Prerefunded – 1.4%

\$	8,615	New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (MBIA), Escrowed to Maturity, 0.00%, 7/1/30	\$	2,918,848
			\$	2,918,848

Insured-General Obligations – 0.8%

\$	1,750	New York Dormitory Authority, (School Districts Financing Program), (MBIA), 5.00%, 10/1/ 30	\$	1,756,510
			\$	1,756,510

Insured-Hospital – 18.8%

\$	15,500	New York City Health and Hospital Corp., (Health Systems), (AMBAC), 5.00%, 2/15/23	\$	15,632,680
	95	New York Dormitory Authority, (Health Quest Systems), (AGC), 5.125%, 7/1/37		96,680
	7,250	New York Dormitory Authority, (Health Quest Systems), (AGC), 5.125%, 7/1/37 (1)		7,378,180
	6,800	New York Dormitory Authority, (Maimonides Medical Center), (MBIA), 5.00%, 8/1/33		6,803,264
	10,000	New York Dormitory Authority, (Presbyterian Hospital), (FSA), 5.25%, 2/15/31 (1)		10,267,800

\$ 40,178,604

Insured-Lease Revenue/Certificates of Participation – 4.3%

\$	2,050	Hudson Yards Infrastructure Corp., (FGIC), 5.00%, 2/15/47	\$	1,972,981
	8,120	Hudson Yards Infrastructure Corp., (MBIA), 4.50%, 2/15/47		7,317,175
			\$	9,290,156

Insured-Other Revenue – 10.5%

\$	5,535	New York City Cultural Resource Trust, (American Museum of Natural History), (MBIA), 5.00%, 7/1/44	\$	5,569,206
----	-------	--	----	-----------

1

\$	4,300	New York City Cultural Resource Trust, (Museum of Modern Art), (AMBAC), 5.125%, 7/1/31	\$	4,347,214
	2,465	New York City Industrial Development Agency, (Queens Baseball Stadium), (AMBAC), 5.00%, 1/1/39		2,412,126
	2,820	New York Industrial Development Agency, (Queens Baseball Stadium), (AMBAC), 4.75%, 1/1/42		2,677,449
	8,000	New York Industrial Development Agency, (Yankee Stadium), (MBIA), 4.75%, 3/1/46		7,531,520
			\$	22,537,515

Insured-Private Education – 27.6%

\$	4,000	Madison County Industrial Development Agency, (Colgate University), (MBIA), 5.00%, 7/1/39	\$	4,028,440
	16,500	New York City Industrial Development Agency, (New York University), (AMBAC), 5.00%, 7/1/41		16,559,235
	11,500	New York Dormitory Authority, (Brooklyn Law School), (XLCA), 5.125%, 7/1/30		11,153,275
	4,250	New York Dormitory Authority, (New York University), (AMBAC), 5.00%, 7/1/31		4,282,937
	4,500	New York Dormitory Authority, (New York University), (AMBAC), 5.00%, 7/1/41		4,516,155
	13,585	New York Dormitory Authority, (Rochester Institute of Technology), (AMBAC), 5.25%, 7/1/32		13,706,857
	8,205	Oneida County Industrial Development Agency, (Hamilton College), (MBIA), 0.00%, 7/1/34		2,045,589
	8,455	Oneida County Industrial Development Agency, (Hamilton College), (MBIA), 0.00%, 7/1/36		1,881,914
	4,000	Oneida County Industrial Development Agency, (Hamilton College), (MBIA), 0.00%, 7/1/37		841,440
			\$	59,015,842

Insured-Solid Waste – 1.5%

\$	1,790	Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/21	\$	974,190
	1,090	Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/23		530,470
	3,735	Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/25		1,618,525
			\$	3,123,185

Insured-Special Tax Revenue – 33.6%

\$	14,560	Metropolitan Transportation Authority, Petroleum Tax Fund, (FSA), 5.00%, 11/15/32 (1)	\$	14,672,841
	10,000	New York City, Transitional Finance Authority, (FGIC), (FSA), 5.00%, 7/15/31 (1)		10,180,700
	4,000	New York Convention Center Development Corp., Hotel Occupancy Tax, (AMBAC), 4.75%, 11/15/45		3,813,200
	13,335	New York Convention Center Development Corp., Hotel Occupancy Tax, (AMBAC), 5.00%, 11/15/44		13,173,380
	3,000	Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/36		618,720
	10,000	Puerto Rico Infrastructure Financing Authority, (FGIC), 0.00%, 7/1/32		2,491,700

54,630	Puerto Rico Sales Tax Financing, (AMBAC), 0.00%, 8/1/54	3,791,868
83,445	Puerto Rico Sales Tax Financing, (MBIA), 0.00%, 8/1/44	10,713,504
18,440	Puerto Rico Sales Tax Financing, (MBIA), 0.00%, 8/1/45	2,231,793
11,605	Puerto Rico Sales Tax Financing, (MBIA), 0.00%, 8/1/46	1,321,926
8,620	Sales Tax Asset Receivables Corp., (AMBAC), 5.00%, 10/15/29 (2)	8,805,933
		\$ 71,815,565

Insured-Transportation – 31.5%

\$ 22,500	Metropolitan Transportation Authority, (FSA), 5.00%, 11/15/30 (1)	\$ 22,825,125
5,600	Port Authority of New York and New Jersey, (FSA), 5.00%, 8/15/24 (1)	5,849,984
11,000	Port Authority of New York and New Jersey, (FSA), 5.00%, 8/15/33 (1)	11,266,640
3,145	Puerto Rico Highway and Transportation Authority, (MBIA), 5.00%, 7/1/33	3,149,120
24,150	Triborough Bridge and Tunnel Authority, (MBIA), 5.00%, 11/15/32	24,261,573
		\$ 67,352,442

Insured-Water and Sewer – 7.8%

\$ 6,615	New York City Municipal Water Finance Authority, (Water and Sewer System), (AMBAC), 5.00%, 6/15/38	\$ 6,644,503
10,000	New York City Municipal Water Finance Authority, (Water and Sewer System), (MBIA), 5.125%, 6/15/34 (1)	10,104,900
		\$ 16,749,403

2

Lease Revenue/Certificates of Participation – 6.6%

\$ 4,000	Metropolitan Transportation Authority, Lease Contract, 5.125%, 1/1/29	\$ 4,043,920
10,000	New York Dormitory Authority, (North General Hospital), 5.00%, 2/15/25	10,193,600
		\$ 14,237,520

Private Education – 2.2%

\$ 1,630	Madison County Industrial Development Agency, (Colgate University), 5.00%, 7/1/33	\$ 1,651,581
3,065	Rensselaer County Industrial Development Agency, (Rensselaer Polytech Institute), 5.125%, 8/1/27	3,082,654
		\$ 4,734,235

Total Tax-Exempt Investments – 163.3% (identified cost \$355,092,334)

\$ 349,482,291

Other Assets, Less Liabilities – (38.4)%

\$ (82,204,905)

Auction Preferred Shares Plus Cumulative Unpaid Dividends – (24.9)%

\$ (53,309,504)

Net Assets Applicable to Common Shares– 100.0%

\$ 213,967,882

- AGC – Assured Guaranty Corp.
- 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 June 30, 2008, 89.1% of total 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 2.1% to 31.7% of total investments.

- (1) Security represents the underlying municipal obligation of an inverse floating rate obligation held by the Fund.
- (2) Security (or a portion thereof) has been segregated to cover margin requirements on open financial futures contracts.

A summary of financial instruments at June 30, 2008 is as follows:

Futures Contracts

Expiration Date	Contracts	Position	Aggregate Cost	Value	Net Unrealized Depreciation
9/08	167 U.S. Treasury Bond	Short	\$ (19,009,422)	\$ (19,304,156)	\$ (294,734)

Interest Rate Swaps

Counterparty	Notional Amount	Annual Fixed Rate Paid By Fund	Floating Rate Paid To Fund	Effective Date/ Termination Date	Net Unrealized Appreciation/ (Depreciation)
Lehman Brothers, Inc.	\$ 9,275,000	4.985%	3-month USD-LIBOR-BBA	September 28, 2008/ September 28, 2038	\$ 18,056
Merrill Lynch Capital Services, Inc.	12,300,000	4.9025%	3-month USD-LIBOR-BBA	July 9, 2008/ July 9, 2038	126,965
Morgan Stanley Capital Services, Inc.	5,600,000	5.428%	3-month USD-LIBOR-BBA	September 10, 2008/ September 10, 2038	(379,610)
					<u>\$ (234,589)</u>

The effective date represents the date on which the Fund and the counterparty to the interest swap contract begin interest payment accruals.

3

At June 30, 2008, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2008, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 254,614,305
Gross unrealized appreciation	\$ 2,815,419
Gross unrealized depreciation	(10,827,433)
Net unrealized depreciation	\$ (8,012,014)

4

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.

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

Date: August 27, 2008

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

Date: August 27, 2008

By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer

Date: August 27, 2008

Eaton Vance Insured New York Municipal Bond Fund

Certification

Pursuant to Rule 302 of the Sarbanes-Oxley Act of 2003

I, Cynthia J. Clemson, certify that:

1. I have reviewed this report on Form N-Q of Eaton Vance Insured New York Municipal Bond Fund;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedule of investments included in this report, fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is being filed;
4. The registrant's other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officers and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

By: /s/ Cynthia J. Clemson
Cynthia J. Clemson
President

Date: August 27, 2008

Eaton Vance Insured New York Municipal Bond Fund

Certification

Pursuant to Rule 302 of the Sarbanes-Oxley Act of 2003

I, Barbara E. Campbell, certify that:

1. I have reviewed this report on Form N-Q Eaton Vance Insured New York Municipal Bond Fund;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedule of investments included in this report, fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is being filed;
4. The registrant's other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officers and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):

(a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and

(b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer

Date: August 27, 2008
