

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

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 |
|--|---|----------------------|
| Electric Utilities 1.3% | | |
| \$ 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 |
| | | \$ 3,058,492 |
| General Obligations 4.6% | | |
| 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 |
| | | \$ 10,661,346 |
| Hospital 1.1% | | |
| 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 |
| | | \$ 2,447,525 |
| Housing 0.6% | | |
| 1,500 | New York City Housing Development Corp., (Multi-Family Housing), 4.65%, 5/1/26 | 1,502,265 |
| | | \$ 1,502,265 |
| Industrial Development Revenue 2.9% | | |
| 6,800 | New York City Industrial Development Agency, (Liberty-IAC/Interactive Corp.), 5.00%, 9/1/35 | 6,739,276 |
| | | \$ 6,739,276 |
| Insured-Electric Utilities 4.2% | | |
| 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 |
| | | \$ 9,589,866 |
| Insured-General Obligations 3.0% | | |
| 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 |
| | | \$ 6,849,224 |

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| Insured-Hospital 22.9% | | | |
| \$ | 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 |
| | | | \$ 52,848,847 |
| Insured-Other Revenue 3.4% | | | |
| 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 |
| | | | \$ 7,824,250 |
| Insured-Private Education 27.8% | | | |
| 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 |
| | | | \$ 64,199,996 |
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| Insured-Public Education 4.6% | | |
| \$ 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 |
| | | \$ 10,712,870 |
| Insured-Solid Waste 1.9% | | |
| 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 |
| | | \$ 4,338,529 |
| Insured-Special Tax Revenue 16.8% | | |
| 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 |
| | | \$ 38,732,101 |
| Insured-Transportation 33.4% | | |
| 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 |
| | | \$ 77,242,904 |

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| Insured-Water and Sewer 11.0% | | |
| \$ 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 |
| | | \$ 25,481,665 |
| Insured-Water Revenue 4.4% | | |
| 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 |
| | | \$ 10,269,053 |
| Lease Revenue / Certificates of Participation 6.3% | | |
| 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 |
| | | \$ 14,621,360 |
| Private Education 2.6% | | |
| 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 |
| | | \$ 6,090,859 |
| Transportation 8.3% | | |
| 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 |
| | | \$ 19,083,602 |
| Total Tax-Exempt Investments 161.1% | | |
| (identified cost \$355,531,452) | | \$ 372,294,030 |
| Other Assets, Less Liabilities 0.5% | | |
| | | \$ 1,267,284 |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (61.6)% | | |
| | | \$ (142,504,088) |
| Net Assets Applicable to Common Shares 100.0% | | |
| | | \$ 231,057,226 |

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|-------|--------------------------------------|
| 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:

| | |
|------------------------------------|-----------------------|
| Aggregate cost | \$ 355,491,852 |
| Gross unrealized appreciation | \$ 17,232,777 |
| Gross unrealized depreciation | (430,599) |
| Net unrealized appreciation | \$ 16,802,178 |

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 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
