

EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND
Form N-Q
March 01, 2007

**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)

02109
(Zip code)

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, 2006

Item 1. Schedule of Investments

Eaton Vance Insured New York Municipal Bond Fund

as of December 31, 2006

PORTFOLIO OF INVESTMENTS (Unaudited)

Tax-Exempt Investments 157.2%

Principal Amount (000's omitted)	Security	Value
Electric Utilities 3.2%		
\$ 1,950	Long Island Power Authority, Electric System Revenue, 5.00%, 9/1/27	\$ 2,038,120
4,260	Long Island Power Authority, Electric System Revenue, 5.00%, 12/1/35	4,504,098
1,000	Puerto Rico Electric Power Authority, 5.25%, 7/1/31	1,059,340
		\$ 7,601,558
Escrowed / Prerefunded 0.2%		
\$ 195	New York City, Prerefunded to 1/15/13, 5.25%, 1/15/33	\$ 211,947
360	New York City, Prerefunded to 6/1/12, 5.25%, 6/1/27	389,106
		\$ 601,053
General Obligations 4.2%		
\$ 1,500	New York, 5.25%, 1/15/28	\$ 1,590,255
3,500	New York City, 5.25%, 8/15/26	3,755,255
2,715	New York City, 5.25%, 6/1/27	2,864,651
1,805	New York City, 5.25%, 1/15/33	1,912,614
		\$ 10,122,775
Hospital 1.0%		
\$ 640	New York Dormitory Authority, (Lenox Hill Hospital), 5.50%, 7/1/30	\$ 670,586
1,750	New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), 5.00%, 7/1/34	1,826,947
		\$ 2,497,533
Industrial Development Revenue 2.9%		
\$ 6,800	New York City Industrial Development Agency, (Liberty-IAC/Interactive Corp.), 5.00%, 9/1/35	\$ 7,066,764
		\$ 7,066,764
Insured-Electric Utilities 3.8%		
\$ 7,500	Long Island Power Authority, (AMBAC), 5.00%, 9/1/34	\$ 7,908,750
2,785	Long Island Power Authority, (FSA), 0.00%, 6/1/28	1,133,634
		\$ 9,042,384
Insured-Escrowed/Prerefunded 3.1%		
\$ 18,335	New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), Escrowed to Maturity, (MBIA), 0.00%, 7/1/28	\$ 7,359,486
		\$ 7,359,486
Insured-General Obligations 4.0%		
\$ 1,310	Minisink Valley Central School District, (FSA), 4.375%, 6/1/35	\$ 1,299,009
1,365	Minisink Valley Central School District, (FSA), 4.375%, 6/1/36	1,351,132
1,750	New York Dormitory Authority, (School Districts Financing Program), (MBIA), 5.00%, 10/1/30	1,845,515
1		

\$	2,700	Sachem Central School District, Holbrook, (MBIA), 5.00%, 10/15/26	\$	2,919,969
2,085		Sachem Central School District, Holbrook, (MBIA), 5.00%, 10/15/28		2,254,865
			\$	9,670,490
Insured-Health Care Miscellaneous 0.3%				
\$	650	New York City Industrial Development Agency, (American National Red Cross), (AMBAC), 4.50%, 2/1/30	\$	651,176
			\$	651,176
Insured-Hospital 14.0%				
\$	15,500	New York City Health and Hospital Corp., (Health Systems), (AMBAC), 5.00%, 2/15/23	\$	16,317,005
10,000		New York Dormitory Authority, (Hospital Surgery), (MBIA), 5.00%, 2/1/38		10,184,300
6,800		New York Dormitory Authority, (Maimonides Medical Center), (MBIA), 5.00%, 8/1/33		7,184,064
			\$	33,685,369
Insured-Lease Revenue / Certificates of Participation 3.3%				
\$	8,000	Hudson Yards Infrastructure Corp., (MBIA), 4.50%, 2/15/47	\$	7,984,880
			\$	7,984,880
Insured-Other Revenue 12.5%				
\$	5,535	New York City Cultural Resource Trust, (American Museum of Natural History), (MBIA), 5.00%, 7/1/44	\$	5,809,923
2,000		New York City Cultural Resource Trust, (Wildlife Conservation Society), (FGIC), 5.00%, 2/1/34		2,105,040
11,000		New York City Industrial Development Agency, (Queens Baseball Stadium), (AMBAC), 4.75%, 1/1/42		11,322,300
2,500		New York City Industrial Development Agency, (Yankee Stadium), (FGIC), 4.50%, 3/1/39		2,506,075
8,000		New York City Industrial Development Agency, (Yankee Stadium), (MBIA), 4.75%, 3/1/46		8,222,000
			\$	29,965,338
Insured-Private Education 24.7%				
\$	4,000	Madison County Industrial Development Agency, (Colgate University), (MBIA), 5.00%, 7/1/39	\$	4,212,080
16,500		New York City Industrial Development Agency, (New York University), (AMBAC), 5.00%, 7/1/41		17,026,515
11,500		New York Dormitory Authority, (Brooklyn Law School), (XLCA), 5.125%, 7/1/30		12,156,995
2,225		New York Dormitory Authority, (FIT Student Housing Corp.), (FGIC), 5.125%, 7/1/26		2,379,215
4,250		New York Dormitory Authority, (New York University), (AMBAC), 5.00%, 7/1/31		4,403,255
2				

\$	4,500	New York Dormitory Authority, (New York University), (AMBAC), 5.00%, 7/1/41	\$	4,643,595
13,585		New York Dormitory Authority, (Rochester Institute of Technology), (AMBAC), 5.25%, 7/1/32	14,465,036	
			\$	59,286,691
Insured-Public Education 2.9%				
\$	7,000	New York Dormitory Authority, (University Educational Facility), (MBIA), 4.75%, 5/15/25	\$	7,052,080
			\$	7,052,080
Insured-Solid Waste 2.0%				
\$	1,790	Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/21	\$	1,005,658
1,240		Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/22	666,897	
1,090		Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/23	560,958	
1,490		Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/24	733,482	
3,735		Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/25	1,761,165	
			\$	4,728,160
Insured-Special Tax Revenue 19.1%				
\$	15,560	Metropolitan Transportation Authority, Petroleum Tax Fund, (FSA), 5.00%, 11/15/32 (1)	\$	16,408,798
7,250		New York City Transitional Finance Authority, (Future Tax), (MBIA), 5.00%, 5/1/31	7,575,815	
4,000		New York Convention Center Development Corp., Hotel Occupancy Tax, (AMBAC), 4.75%, 11/15/45	4,100,600	
4,335		New York Convention Center Development Corp., Hotel Occupancy Tax, (AMBAC), 5.00%, 11/15/44	4,576,113	
3,000		Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/36	810,510	
4,430		Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/37	1,140,504	
15,340		Puerto Rico Infrastructure Financing Authority, (FGIC), 0.00%, 7/1/30	5,519,792	
18,305		Puerto Rico Infrastructure Financing Authority, (FGIC), 0.00%, 7/1/33	5,689,011	
			\$	45,821,143
Insured-Transportation 30.0%				
\$	32,500	Metropolitan Transportation Authority, (FSA), 5.00%, 11/15/30	\$	34,107,775
11,500		Puerto Rico Highway and Transportation Authority, (MBIA), 5.00%, 7/1/33	12,102,485	
24,600		Triborough Bridge and Tunnel Authority, (MBIA), 5.00%, 11/15/32	25,968,498	
			\$	72,178,758

Insured-Water and Sewer 9.9%		
\$ 7,000	New York City Municipal Water Finance Authority, (AMBAC), 5.00%, 6/15/38	\$ 7,390,880
10,000	New York City Municipal Water Finance Authority, Water and Sewer, (MBIA), 5.125%, 6/15/34	10,572,000
5,500	Niagara Falls Public Water Authority and Sewer System, (MBIA), 5.00%, 7/15/34	5,820,320
		\$ 23,783,200
Lease Revenue/Certificates of Participation 6.1%		
\$ 4,000	Metropolitan Transportation Authority, Lease Contract, 5.125%, 1/1/29	\$ 4,226,480
10,000	New York Dormitory Authority, (North General Hospital), 5.00%, 2/15/25	10,452,500
		\$ 14,678,980
Private Education 2.1%		
\$ 150	Hempstead Industrial Development Agency, (Adelphi University), 5.00%, 10/1/35	\$ 157,416
1,630	Madison County Industrial Development Agency, (Colgate University), 5.00%, 7/1/33	1,703,089
3,065	Rensselaer County Industrial Development Agency, (Rensselaer Polytech Institute), 5.125%, 8/1/27	3,160,138
		\$ 5,020,643
Transportation 6.3%		
\$ 14,500	Port Authority of New York and New Jersey, 5.00%, 9/1/38	\$ 15,256,320
		\$ 15,256,320
Water Revenue 1.6%		
\$ 3,750	New York State Environmental Facilities Corp., Clean Water, (Municipal Water Finance), 4.50%, 6/15/36	\$ 3,768,600
		\$ 3,768,600
Total Tax-Exempt Investments 157.2%		
(identified cost \$358,102,874)		\$ 377,823,381
Other Assets, Less Liabilities 2.1%		
		\$ 5,027,739
Auction Preferred Shares Plus Cumulative Unpaid Dividends (59.3%)		
		\$ (142,576,529)
Net Assets Applicable to Common Shares 100.0%		
		\$ 240,274,591

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, 2006, 82.4% 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 3.2% to 33.6% 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, 2006 is as follows:

Futures Contracts

Expiration Date	Contracts	Position	Aggregate Cost	Value	Net Unrealized Appreciation
03/07	386 U.S. Treasury Bond	Short	\$ (44,111,213)	\$ (43,014,875)	\$ 1,096,338

Interest Rate Swaps

At December 31, 2006, the Fund had entered into an interest rate swap agreement with Citigroup whereby the Fund makes bi-annual payments at a fixed rate equal to 3.925% on the notional amount of \$9,550,000. In exchange, the Fund receives bi-annual payments at a rate equal to the USD-BMA Municipal Swap Index on the same notional amount. The effective date of the interest rate swap is August 16, 2007. The value of the contract, which terminates August 16, 2027, is recorded as a receivable for open swap contracts of \$16,668, on December 31, 2006.

At December 31, 2006, the Fund had entered into an interest rate swap with Merrill Lynch Capital Services, Inc. whereby the Fund makes bi-annual payments at a fixed rate equal to 4.006% on the notional amount of \$9,550,000. In exchange, the Fund receives bi-annual payments at a rate equal to the USD-BMA Municipal Swap Index on the same notional amount. The effective date of the interest rate swap is August 7, 2007. The value of the contract, which terminates August 7, 2037, is recorded as a receivable for open swap contracts of \$33,883, on December 31, 2006.

At December 31, 2006, 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, 2006, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 358,071,472
Gross unrealized appreciation	\$ 19,901,730
Gross unrealized depreciation	(149,821)
Net unrealized appreciation	\$ 19,751,909

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 26, 2007

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 26, 2007
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer and Principal Financial Officer
Date: February 26, 2007
