

EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND

Form N-Q

August 29, 2008

**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)

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 | | 7,378,180 |

Edgar Filing: EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND - Form N-Q

| | | | |
|---|--|--|----------------------|
| | | New York Dormitory Authority, (Health Quest Systems), (AGC), 5.125%, 7/1/37 (1) | |
| 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 |

Edgar Filing: EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND - Form N-Q

| | | | | |
|------------------------------------|--------------|--|----|-------------------|
| \$ | 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 | | \$ | 22,825,125 |

Edgar Filing: EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND - Form N-Q

| | | | |
|--------------------------------|-------------|---|----------------------|
| | | Metropolitan Transportation Authority, (FSA), 5.00%, 11/15/30 (1) | |
| 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 |

| | | | |
|--|--------|---|------------------------|
| 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

Edgar Filing: EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND - Form N-Q

| 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) |
| | | | | | \$ (234,589) |

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

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) |

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
