

NUVEEN INSURED NEW YORK DIVIDEND ADVANTAGE MUNICIPAL FUND

Form N-Q

August 29, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-09473

Nuveen Insured New York Dividend Advantage Municipal Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive, Chicago, Illinois 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 9/30

Date of reporting period: 6/30/11

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
 Nuveen Insured New York Dividend Advantage Municipal Fund
 (NKO)
 June 30, 2011

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Consumer Staples – 2.4% (1.6% of Total Investments)			
\$ 1,405	New York Counties Tobacco Trust II, Tobacco Settlement Pass-Through Bonds, Series 2001, 5.250%, 6/01/25	12/11 at 101.00	BBB	\$ 1,286,573
1,000	New York Counties Tobacco Trust III, Tobacco Settlement Pass-Through Bonds, Series 2003, 5.750%, 6/01/33	6/13 at 100.00	BBB	936,180
720	Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33	5/12 at 100.00	BBB	661,428
3,125	Total Consumer Staples			2,884,181
	Education and Civic Organizations – 23.4% (15.7% of Total Investments)			
395	Dormitory Authority of the State of New York, Housing Revenue Bonds, Fashion Institute of Technology, Series 2007, 5.250%, 7/01/34 – FGIC Insured	No Opt. Call	BBB	378,473
4,000	Dormitory Authority of the State of New York, Insured Revenue Bonds, Mount Sinai School of Medicine, Series 1994A, 5.150%, 7/01/24 – NPMFG Insured	No Opt. Call	A–	4,158,600
1,280	Dormitory Authority of the State of New York, Insured Revenue Bonds, New York Medical College, Series 1998, 5.000%, 7/01/21 – NPMFG Insured	1/12 at 100.00	Baa1	1,283,635
1,000	Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured	No Opt. Call	AA–	1,078,150
140	Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPMFG Insured	7/15 at 100.00	Aa2	143,284
920	Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPMFG Insured	7/16 at 100.00	Aa2	937,305
240	Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A, 5.000%, 7/01/37 – FGIC Insured	7/17 at 100.00	BBB	237,758
580	Dormitory Authority of the State of New York, Revenue Bonds, Convent of the Sacred Heart, Series 2011, 5.750%, 11/01/40 – AGM Insured	5/21 at 100.00	AA+	607,915

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3,250	Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 1998A, 6.000%, 7/01/18 – NPMF Insured	No Opt. Call	AA–	3,961,425
330	Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2007, 5.000%, 7/01/32 – AMBAC Insured	7/17 at 100.00	AA–	338,507
510	Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Colgate University, Tender Option Bond Trust 3127, 13.298%, 1/01/14 – AMBAC Insured (IF)	7/15 at 100.00	AA+	532,766
300	New York City Industrial Development Agency, New York, Payment in Lieu of Taxes Revenue Bonds, Queens Baseball Stadium Project, Series 2009, 6.125%, 1/01/29 – AGC Insured	1/19 at 100.00	AA+	315,063
1,000	New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006: 5.000%, 1/01/36 – AMBAC Insured	1/17 at 100.00	BB+	851,480
1,060	New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured	1/17 at 100.00	BB+	863,847
885	New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: 5.000%, 3/01/31 – FGIC Insured	3/19 at 100.00	AA+	979,129
395	5.000%, 3/01/31 – FGIC Insured	9/16 at 100.00	BBB–	384,604
2,210	5.000%, 3/01/36 – NPMF Insured	9/16 at 100.00	Baa1	2,040,604
1,920	4.500%, 3/01/39 – FGIC Insured	9/16 at 100.00	BBB–	1,601,472
1,560	New York City Trust for Cultural Resources, New York, Revenue Bonds, American Museum of Natural History, Series 2004A, 5.000%, 7/01/36 – NPMF Insured	7/14 at 100.00	AA	1,574,056
4,000	New York City Trust for Cultural Resources, New York, Revenue Bonds, Museum of Modern Art, Series 2001D, 5.125%, 7/01/31 – AMBAC Insured	7/12 at 100.00	Aa2	4,010,240
1,000	Tompkins County Development Corporation, New York, Revenue Bonds, Ithaca College, Series 2011, 5.250%, 7/01/36 – AGM Insured	1/21 at 100.00	Aa3	1,014,570
350	Troy Capital Resource Corporation, New York, Revenue Bonds, Rensselaer Polytechnic Institute, Series 2010A, 5.125%, 9/01/40	9/20 at 100.00	A	344,250
27,325	Total Education and Civic Organizations Health Care – 14.7% (9.9% of Total Investments)			27,637,133
1,400	Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, St. Barnabas Hospital, Series 2002A, 5.125%, 2/01/22 – AMBAC Insured	8/12 at 100.00	N/R	1,448,328

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760	Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured	8/17 at 100.00	AA+	788,964
425	Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/33 – FGIC Insured	2/15 at 100.00	BBB	425,604
1,500	Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, Montefiore Medical Center, Series 2005, 5.000%, 2/01/22 – FGIC Insured	2/15 at 100.00	BBB	1,552,545
2,050	Dormitory Authority of the State of New York, Hospital Revenue Bonds, Catholic Health Services of Long Island Obligated Group – St. Francis Hospital, Series 1999A, 5.500%, 7/01/22 – NPFPG Insured	1/12 at 100.00	A–	2,051,968
170	Dormitory Authority of the State of New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group – St. Charles Hospital and Rehabilitation Center, Series 1999A, 5.500%, 7/01/22 – NPFPG Insured	1/12 at 100.00	A–	170,163
1,540	Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B, 5.250%, 7/01/27 – AGC Insured	7/17 at 100.00	AA+	1,585,877
1,725	Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1, 5.000%, 7/01/21 – NPFPG Insured	7/13 at 100.00	AA	1,821,221
875	Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured	8/14 at 100.00	AA+	951,274
600	Dormitory Authority of the State of New York, Revenue Bonds, South Nassau Communities Hospital, Series 2003B, 5.500%, 7/01/23	7/13 at 100.00	Baa1	610,332
700	Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – AGM Insured	8/14 at 100.00	AA+	702,065
1,500	New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A: 5.250%, 2/15/21 – AMBAC Insured	2/13 at 100.00	Aa3	1,578,225
1,000	Suffolk County Industrial Development Agency, New York, Revenue Bonds, Huntington Hospital, Series 2002C: 5.250%, 2/15/22 – AMBAC Insured	2/13 at 100.00	Aa3	1,047,460
725	6.000%, 11/01/22	11/12 at 100.00	A–	740,218
1,045	5.875%, 11/01/32	11/12 at 100.00	A–	1,050,821
850	Westchester County Health Care Corporation, New York, Senior Lien Revenue Bonds, Series	11/20 at 100.00	A3	864,110

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	2010-C2, 6.125%, 11/01/37			
16,865	Total Health Care			17,389,175
	Housing/Multifamily – 5.3% (3.5% of Total Investments)			
	Canton Capital Resource Corporation, New York, Student Housing	5/20 at		
1,000	Facility Revenue Bonds, Grasse	100.00	AA+	938,320
	River LLC at SUNY Canton Project Series 2010A, 5.000%, 5/01/40			
	New York City Housing Development Corporation, New York,	1/17 at		
180	Multifamily Housing Revenue Bonds,	100.00	AAA	167,609
	Seaview Towers, Series 2006A, 4.750%, 7/15/39 – AMBAC Insured (Alternative Minimum Tax)			
	New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Series 2002A:			
		5/12 at		
2,725	5.375%, 11/01/23 (Alternative Minimum Tax)	100.00	AA	2,741,950
		5/12 at		
1,375	5.500%, 11/01/34 (Alternative Minimum Tax)	100.00	AA	1,378,231
	New York State Housing Finance Agency, Affordable Housing	11/17 at		
1,000	Revenue Bonds, Series 2007B, 5.300%, 11/01/37 (Alternative Minimum Tax)	100.00	Aa2	987,340
6,280	Total Housing/Multifamily			6,213,450
	Long-Term Care – 3.9% (2.6% of Total Investments)			
	Dormitory Authority of the State of New York, FHA-Insured	8/11 at		
1,500	Nursing Home Mortgage Revenue Bonds,	105.00	BBB	1,582,620
	Norwegian Christian Home and Health Center, Series 2001, 6.100%, 8/01/41 – NPMG Insured			
	Dormitory Authority of the State of New York, GNMA	2/17 at		
510	Collateralized Revenue Bonds, Cabrini of	103.00	AAA	516,508
	Westchester Project, Series 2006, 5.200%, 2/15/41			
	Dormitory Authority of the State of New York, GNMA Collateralized Revenue Bonds, Willow Towers Inc., Series 2002:			
		8/12 at		
1,000	5.250%, 2/01/22	101.00	AAA	1,048,190
		8/12 at		
1,500	5.400%, 2/01/34	101.00	AAA	1,512,630
4,510	Total Long-Term Care			4,659,948
	Tax Obligation/General – 7.8% (5.2% of Total Investments)			
	Buffalo, New York, General Obligation Bonds, Series 2002B:			
		11/12 at		
1,490	5.375%, 11/15/18 – NPMG Insured	100.00	A1	1,564,455
		11/12 at		
2,375	5.375%, 11/15/20 – NPMG Insured	100.00	A1	2,490,686
	Canandaigua City School District, Ontario County, New York,	4/12 at		
1,240	General Obligation Refunding	101.00	Aa3	1,293,642
	Bonds, Series 2002A, 5.375%, 4/01/17 – AGM Insured			
	New York City, New York, General Obligation Bonds, Fiscal 2009	8/19 at		
200	Series E, 5.000%, 8/01/28	100.00	AA	211,752
	New York City, New York, General Obligation Bonds, Fiscal Series	8/15 at		
525	2006C, 5.000%, 8/01/16 – AGM Insured	100.00	AA+	593,791

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New York City, New York, General Obligation Bonds:

1,700	5.000%, 11/01/19 – AGM Insured (UB)	11/14 at 100.00	AA+	1,878,415
1,100	5.000%, 11/01/20 – AGM Insured (UB)	11/14 at 100.00	AA+	1,213,641
8,630	Total Tax Obligation/General Tax Obligation/Limited – 48.4% (32.4% of Total Investments)			9,246,382
190	Dormitory Authority of the State of New York, 853 Schools Program Insured Revenue Bonds, Vanderheyden Hall Inc., Issue 2, Series 1998F, 5.250%, 7/01/18 – AMBAC Insured	7/11 at 100.00	N/R	190,595
3,000	Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D, 5.250%, 10/01/23 – NPFG Insured	10/12 at 100.00	A+	3,122,490
160	Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured	3/15 at 100.00	AAA	175,667
	Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2008A:			
590	5.750%, 5/01/27 – AGM Insured (UB)	5/18 at 100.00	AA+	645,466
190	5.750%, 5/01/28 – AGM Insured (UB)	5/18 at 100.00	AA+	207,037
2,485	Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A, 5.750%, 5/01/28 – AGM Insured (UB)	5/17 at 100.00	AA+	2,687,055
4,760	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 5.000%, 2/15/47 – FGIC Insured	2/17 at 100.00	A	4,322,366
2,290	Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A, 5.250%, 11/15/25 – AGM Insured	11/12 at 100.00	AA+	2,395,615
4,000	Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A, 5.000%, 7/01/25 – FGIC Insured	7/12 at 100.00	AA–	4,045,400
1,000	Nassau County Interim Finance Authority, New York, Sales Tax Secured Revenue Bonds, Series 2003A, 5.000%, 11/15/18 – AMBAC Insured	11/13 at 100.00	AAA	1,073,570
	New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A:			
3,400	5.000%, 10/15/25 – NPFG Insured	10/14 at 100.00	AAA	3,640,278
1,040	5.000%, 10/15/26 – NPFG Insured	10/14 at 100.00	AAA	1,113,830
300	5.000%, 10/15/29 – AMBAC Insured	10/14 at 100.00	AAA	309,195
3,950	5.000%, 10/15/32 – AMBAC Insured	10/14 at 100.00	AAA	4,049,027

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2,500	New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2007S-2, 5.000%, 1/15/28 – FGIC Insured	1/17 at 100.00	AA–	2,593,550
5	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2002B, 5.250%, 5/01/16 – NPFG Insured	11/11 at 101.00	AAA	5,128
500	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 – SYNCORA GTY Insured	2/14 at 100.00	AAA	542,930
5,130	New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A: 5.750%, 4/01/33 – AGM Insured	4/21 at 100.00	AA+	5,565,947
1,000	New York Convention Center Development Corporation, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095: 5.750%, 4/01/41	4/21 at 100.00	AA–	1,066,390
165	13.413%, 11/15/30 – AMBAC Insured (IF)	11/15 at 100.00	AA+	181,553
140	13.399%, 11/15/44 – AMBAC Insured (IF) New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B:	11/15 at 100.00	AA+	146,153
2,625	5.500%, 4/01/20 – AMBAC Insured	No Opt. Call 10/15 at 100.00	AA	3,154,305
500	5.000%, 4/01/21 – AMBAC Insured New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1:	10/15 at 100.00	AA	544,315
1,900	5.250%, 6/01/20 – AMBAC Insured	6/13 at 100.00	AA–	2,007,559
1,000	5.250%, 6/01/22 – AMBAC Insured New York State Tobacco Settlement Financing Corporation,	6/13 at 100.00	AA–	1,047,940
750	Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C, 5.500%, 6/01/21	6/13 at 100.00	AA–	793,778
8,600	New York State Urban Development Corporation, Revenue Refunding Bonds, State Facilities, Series 1995, 5.700%, 4/01/20 – AGM Insured (UB)	No Opt. Call	AA+	10,153,934
295	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured	8/20 at 100.00	AA+	294,077
1,225	Syracuse Industrial Development Authority, New York, PILOT Mortgage Revenue Bonds, Carousel Center Project, Series 2007A, 5.000%, 1/01/36 – SYNCORA GTY Insured (Alternative Minimum Tax)	1/17 at 100.00	BBB–	1,007,220

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53,690	Total Tax Obligation/Limited Transportation – 17.6% (11.8% of Total Investments)				57,082,370
2,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2003A, 5.000%, 11/15/25 – AGM Insured	11/13 at 100.00	AA+		2,033,220
300	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A, 4.750%, 11/15/27 – NPMG Insured	11/15 at 100.00	AA+		303,111
	Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A:				
2,000	5.125%, 11/15/22 – FGIC Insured	11/12 at 100.00	A		2,079,700
4,000	5.000%, 11/15/25 – FGIC Insured	11/12 at 100.00	A		4,034,080
1,250	Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002F, 5.000%, 11/15/31 – NPMG Insured	11/12 at 100.00	A		1,250,663
315	New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured	1/18 at 100.00	A+		331,314
865	New York State Thruway Authority, General Revenue Bonds, Series 2005F, 5.000%, 1/01/20 – AMBAC Insured	1/15 at 100.00	A+		919,893
350	New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB)	7/15 at 100.00	AA+		359,895
85	Niagara Frontier Airport Authority, New York, Airport Revenue Bonds, Buffalo Niagara International Airport, Series 1999A, 5.625%, 4/01/29 – NPMG Insured (Alternative Minimum Tax)	10/11 at 100.00	Baa1		82,350
2,000	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fifty Second Series 2007, 5.000%, 11/01/28 (Alternative Minimum Tax)	5/18 at 100.00	Aa2		2,022,360
	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005:				
500	5.000%, 12/01/19 – AGM Insured	6/15 at 101.00	AA+		555,640
1,000	5.000%, 12/01/28 – SYNCORA GTY Insured	6/15 at 101.00	Aa2		1,045,770
345	5.000%, 12/01/31 – SYNCORA GTY Insured	6/15 at 101.00	Aa2		357,482
390	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.932%, 8/15/32 – AGM Insured (IF)	8/17 at 100.00	AA+		439,280
4,000	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Twenty-Fourth Series 2001, 5.000%, 8/01/11 – FGIC Insured (Alternative Minimum Tax)	7/11 at 100.00	AA–		4,015,520

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780	Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E, 5.500%, 11/15/20 – NPFG Insured	No Opt. Call	Aa3	925,400
20,180	Total Transportation			20,755,678
	U.S. Guaranteed – 10.2% (6.8% of Total Investments) (4)			
105	Dormitory Authority of the State of New York, Judicial Facilities Lease Revenue Bonds, Suffolk County Issue, Series 1986, 7.375%, 7/01/16 (ETM)	No Opt. Call	AAA	121,263
400	Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2003, 5.750%, 5/01/20 (Pre-refunded 5/01/12) – AGM Insured	5/12 at 100.00	AA+ (4)	418,360
690	New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2002A, 5.500%, 2/15/17 (Pre-refunded 2/15/12) – AGM Insured	2/12 at 100.00	Aaa	712,874
4,995	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2002B, 5.250%, 5/01/16 (Pre-refunded 11/01/11) – NPFG Insured	11/11 at 101.00	AAA	5,128,966
1,000	New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003C, 5.250%, 8/01/21 (Pre-refunded 8/01/12) – AMBAC Insured	8/12 at 100.00	AAA	1,054,140
3,250	New York City, New York, General Obligation Bonds, Fiscal Series 2002C, 5.125%, 3/15/25 (Pre-refunded 3/15/12) – AGM Insured	3/12 at 100.00	AA+ (4)	3,363,393
1,145	TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2002-1, 5.500%, 7/15/24 (Pre-refunded 7/15/12)	7/12 at 100.00	AAA	1,196,273
11,585	Total U.S. Guaranteed Utilities – 12.7% (8.5% of Total Investments)			11,995,269
5,000	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2001A, 5.000%, 9/01/27 – AGM Insured	9/11 at 100.00	AA+	5,003,950
1,700	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: 5.000%, 12/01/23 – FGIC Insured	6/16 at 100.00	A–	1,783,844
1,300	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: 5.000%, 12/01/25 – FGIC Insured	6/16 at 100.00	A–	1,350,726
1,500	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: 5.000%, 12/01/26 – AGC Insured	6/16 at 100.00	AA+	1,549,080
250	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured	6/16 at 100.00	A–	250,475
5,000	New York State Energy Research and Development Authority, Pollution Control Revenue Refunding Bonds, Niagara Mohawk Power Corporation, Series 1998A, 5.150%, 11/01/25 – AMBAC Insured	9/11 at 100.00	A–	5,002,600
14,750	Total Utilities Water and Sewer – 3.0% (2.0% of Total Investments)			14,940,667

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1,140	New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue	6/16 at 100.00	AAA	1,162,264
	Bonds, Series 2006B, 5.000%, 6/15/36 – NPFG Insured (UB)			
2,295	Suffolk County Water Authority, New York, Waterworks Revenue	6/15 at 100.00	AA+	2,368,601
	Bonds, Series 2005C, 5.000%, 6/01/28 – NPFG Insured			
3,435	Total Water and Sewer			3,530,865
\$ 170,375	Total Investments (cost \$172,628,412) – 149.4%			176,335,118
	Floating Rate Obligations – (9.8)%			(11,620,000)
	Variable Rate Demand Preferred Shares, at Liquidation Value – (42.4)% (5)			(50,000,000)
	Other Assets Less Liabilities – 2.8%			3,279,521
				\$
	Net Assets Applicable to Common Shares – 100%			117,994,639

Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of June 30, 2011:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$ —	\$176,335,118	\$ —	\$176,335,118

During the period ended June 30, 2011, the Fund recognized no significant transfers to or from Level 1, Level 2 or Level 3.

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

At June 30, 2011, the cost of investments was \$158,826,531.

Gross unrealized appreciation and gross unrealized depreciation of investments at June 30, 2011, were as follows:

Gross unrealized:	
Appreciation	\$ 6,119,433
Depreciation	(215,466)

Net unrealized appreciation (depreciation) of investments

\$ 5,903,967

The Fund intends to invest at least 80% of its net assets in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
 - (4) which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is
 - (5) 28.4%.
 - N/R Not rated.
 - (ETM) Escrowed to maturity.
 - (IF) Inverse floating rate investment.
 - (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
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Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

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.

(Registrant) Nuveen Insured New York Dividend Advantage Municipal Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date August 29, 2011

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 (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date August 29, 2011

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date August 29, 2011