

EATON VANCE NEW YORK MUNICIPAL BOND FUND  
Form N-Q  
February 28, 2012

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**  
**Form N-Q**  
**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANIES**  
**811-21148**  
**Investment Company Act File Number**  
**Eaton Vance New York Municipal Bond Fund**  
(Exact Name of Registrant as Specified in Charter)  
Two International Place, Boston, Massachusetts 02110  
(Address of Principal Executive Offices)  
Maureen A. Gemma  
Two International Place, Boston, Massachusetts 02110  
(Name and Address of Agent for Services)  
(617) 482-8260  
(Registrant's Telephone Number, Including Area Code)  
September 30  
Date of Fiscal Year End  
December 31, 2011  
Date of Reporting Period

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**Item 1. Schedule of Investments**

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**Eaton Vance**  
**New York Municipal Bond Fund**  
**December 31, 2011**

**PORTFOLIO OF INVESTMENTS (Unaudited)**

**Tax-Exempt Investments 163.1%**

|   | <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Value</b>         |
|---|---|----------------------|
| <b>Security</b>   |   |                      |
| <b>Bond Bank 4.9%</b>   |   |                      |
| New York Environmental Facilities Corp., 5.00%, 10/15/39 <sup>(1)</sup>   | \$ 3,360  | \$ 3,652,992         |
| New York Environmental Facilities Corp., Clean Water and Drinking Water,<br>(Municipal Water Finance), 5.00%, 10/15/35                | 50  | 54,374               |
| New York Environmental Facilities Corp., Clean Water and Drinking Water,<br>(Municipal Water Finance), 5.00%, 10/15/35 <sup>(2)</sup> | 6,100   | 6,633,628            |
|   |   | <b>\$ 10,340,994</b> |
| <b>Education 26.9%</b>  |   |                      |
| Hempstead Local Development Corp., (Adelphi University Project),<br>4.50%, 6/1/19   | \$ 715  | \$ 820,770           |
| Hempstead Local Development Corp., (Adelphi University Project),<br>5.00%, 6/1/20   | 760   | 897,743              |
| Hempstead Local Development Corp., (Adelphi University Project),<br>5.00%, 6/1/21   | 950   | 1,120,164            |
| Hempstead Local Development Corp., (Adelphi University Project),<br>5.00%, 6/1/31   | 800   | 847,104              |
| Hempstead Local Development Corp., (Adelphi University Project),<br>5.00%, 6/1/32   | 300   | 315,996              |
| Madison County Industrial Development Agency, (Colgate University),<br>5.00%, 7/1/33  | 1,630   | 1,668,501            |
| New York City Cultural Resource Trust, (The Juilliard School), 5.00%, 1/1/39  | 240   | 259,322              |
| New York City Cultural Resource Trust, (The Juilliard School), 5.00%, 1/1/39 <sup>(2)</sup>   | 10,000  | 10,805,100           |
| New York Dormitory Authority, (Columbia University), 5.00%, 10/1/41 <sup>(2)</sup>  | 10,000  | 11,239,400           |
| New York Dormitory Authority, (Cornell University), 5.00%, 7/1/37   | 20  | 21,874               |
| New York Dormitory Authority, (Cornell University), 5.00%, 7/1/37 <sup>(2)</sup>  | 5,700   | 6,234,204            |
| New York Dormitory Authority, (New York University), 5.00%, 7/1/39 <sup>(2)</sup>   | 10,000  | 10,679,400           |
| New York Dormitory Authority, (Rochester Institute of Technology),<br>5.00%, 7/1/40   | 2,000   | 2,124,440            |
| New York Dormitory Authority, (Rockefeller University), 5.00%, 7/1/40   | 15  | 16,385               |
| New York Dormitory Authority, (Rockefeller University), 5.00%, 7/1/40 <sup>(2)</sup>  | 2,700   | 2,949,372            |
| New York Dormitory Authority, (Skidmore College), 5.00%, 7/1/26   | 1,175   | 1,323,015            |
| New York Dormitory Authority, (Skidmore College), 5.25%, 7/1/30   | 250   | 277,530              |
| New York Dormitory Authority, (The New School), 5.50%, 7/1/40   | 5,250   | 5,688,900            |
|   |   | <b>\$ 57,289,220</b> |

**Escrowed/Prerefunded 0.1%**

|  |    |     |    |                |
|--|----|-----|----|----------------|
| New York, Prerefunded to 1/15/13, 5.25%, 1/15/33 | \$ | 300 | \$ | 315,666        |
|  |    |     | \$ | <b>315,666</b> |

**General Obligations 8.2%**

|  |    |       |    |                   |
|--|----|-------|----|-------------------|
| East Irondequoit Central School District, 3.00%, 6/15/23 | \$ | 1,720 | \$ | 1,738,369         |
| Long Beach City School District, 4.50%, 5/1/26           |    | 4,715 |    | 5,182,634         |
| New York, 5.00%, 2/15/34 <sup>(2)</sup>                  |    | 7,250 |    | 8,077,950         |
| New York, 5.25%, 1/15/33                                 |    | 200   |    | 206,356           |
| New York, 5.25%, 1/15/33 <sup>(2)</sup>                  |    | 1,250 |    | 1,289,725         |
| Peekskill, 5.00%, 6/1/35                                 |    | 465   |    | 500,763           |
| Peekskill, 5.00%, 6/1/36                                 |    | 490   |    | 526,814           |
|  |    |       | \$ | <b>17,522,611</b> |

**Hospital 4.0%**

|  |    |       |    |                  |
|--|----|-------|----|------------------|
| New York Dormitory Authority, (Highland Hospital of Rochester),<br>5.00%, 7/1/26                                       | \$ | 620   | \$ | 653,573          |
| New York Dormitory Authority, (Highland Hospital of Rochester),<br>5.20%, 7/1/32                                       |    | 820   |    | 854,596          |
| New York Dormitory Authority, (North Shore-Long Island Jewish Obligated<br>Group), 5.00%, 5/1/20                       |    | 1,065 |    | 1,238,254        |
| New York Dormitory Authority, (North Shore-Long Island Jewish Obligated<br>Group), 5.00%, 5/1/26                       |    | 2,055 |    | 2,120,349        |
| Suffolk County Economic Development Corp., (Catholic Health Services of<br>Long Island Obligated Group), 5.00%, 7/1/28 |    | 3,500 |    | 3,646,475        |
|  |    |       | \$ | <b>8,513,247</b> |

|  | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|--|-----------------------------|----------------------|
|  | <b>(000 s omitted)</b>      |                      |
| <b>Security</b>  |                             |                      |
| <b>Housing 1.2%</b>  |                             |                      |
| New York Housing Development Corp., 4.95%, 11/1/39   | \$ 2,500                    | \$ 2,560,375         |
|  |                             | <b>\$ 2,560,375</b>  |
| <b>Industrial Development Revenue 1.0%</b>   |                             |                      |
| New York Liberty Development Corp., (Goldman Sachs Group, Inc.),<br>5.25%, 10/1/35                           | \$ 500                      | \$ 514,755           |
| New York Liberty Development Corp., (Goldman Sachs Group, Inc.),<br>5.50%, 10/1/37                           | 1,440                       | 1,531,598            |
|  |                             | <b>\$ 2,046,353</b>  |
| <b>Insured-Education 21.5%</b>   |                             |                      |
| Madison County Industrial Development Agency, (Colgate University),<br>(NPF), 5.00%, 7/1/39                  | \$ 4,000                    | \$ 4,101,560         |
| New York Dormitory Authority, (Brooklyn Law School), (XLCA),<br>5.125%, 7/1/30                               | 3,280                       | 3,414,119            |
| New York Dormitory Authority, (City University), (AMBAC), 5.50%, 7/1/35                                      | 925                         | 995,883              |
| New York Dormitory Authority, (Educational Housing Services CUNY Student<br>Housing), (AMBAC), 5.25%, 7/1/23 | 1,750                       | 2,002,245            |
| New York Dormitory Authority, (Fordham University), (AGC), (BHAC),<br>5.00%, 7/1/38 <sup>(2)</sup>           | 10,750                      | 11,496,695           |
| New York Dormitory Authority, (New York University), (AMBAC),<br>5.00%, 7/1/41                               | 725                         | 726,965              |
| New York Dormitory Authority, (Pratt Institute), (AGC), 5.00%, 7/1/34  | 1,555                       | 1,630,775            |
| New York Dormitory Authority, (Pratt Institute), (AGC), 5.125%, 7/1/39                                       | 2,405                       | 2,528,737            |
| New York Dormitory Authority, (St. John s University), (NPF), 5.25%, 7/1/37                                  | 3,750                       | 3,882,975            |
| New York Dormitory Authority, (State University), (BHAC), 5.00%, 7/1/38 <sup>(2)</sup>                       | 8,500                       | 9,090,410            |
| Oneida County Industrial Development Agency, (Hamilton College), (NPF),<br>0.00%, 7/1/34                     | 5,555                       | 1,941,306            |
| Oneida County Industrial Development Agency, (Hamilton College), (NPF),<br>0.00%, 7/1/36                     | 8,455                       | 2,661,718            |
| Oneida County Industrial Development Agency, (Hamilton College), (NPF),<br>0.00%, 7/1/37                     | 4,000                       | 1,188,720            |
|  |                             | <b>\$ 45,662,108</b> |
| <b>Insured-Electric Utilities 6.1%</b>   |                             |                      |
| Long Island Power Authority, Electric System Revenue, (BHAC), 5.75%, 4/1/33                                  | \$ 5,000                    | \$ 5,692,500         |
| New York Power Authority, (BHAC), (NPF), 4.50%, 11/15/47 <sup>(2)</sup>                                      | 7,210                       | 7,369,846            |
|  |                             | <b>\$ 13,062,346</b> |
| <b>Insured-Escrowed/Prerefunded 3.4%</b>   |                             |                      |

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|  |    |       |    |                  |
|--|----|-------|----|------------------|
| New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (NPFPG), Escrowed to Maturity, 0.00%, 7/1/26 | \$ | 1,645 | \$ | 1,074,991        |
| New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (NPFPG), Escrowed to Maturity, 0.00%, 7/1/27 |    | 2,485 |    | 1,553,075        |
| New York Dormitory Authority, (Memorial Sloan-Kettering Cancer Center), (NPFPG), Escrowed to Maturity, 0.00%, 7/1/30 |    | 8,615 |    | 4,621,000        |
|  |    |       | \$ | <b>7,249,066</b> |

**Insured-General Obligations 11.4%**

|   |    |       |    |           |
|---|----|-------|----|-----------|
| Brentwood Union Free School District, (AGC), 4.75%, 11/15/23                                | \$ | 2,290 | \$ | 2,687,269 |
| Brentwood Union Free School District, (AGC), 5.00%, 11/15/24                                |    | 2,390 |    | 2,815,205 |
| East Northport Fire District, (AGC), 4.50%, 11/1/20   |    | 200   |    | 242,386   |
| East Northport Fire District, (AGC), 4.50%, 11/1/21   |    | 200   |    | 239,992   |
| East Northport Fire District, (AGC), 4.50%, 11/1/22   |    | 200   |    | 237,284   |
| East Northport Fire District, (AGC), 4.50%, 11/1/23   |    | 200   |    | 234,402   |
| Eastchester Union Free School District, (AGM), 3.50%, 6/15/20                               |    | 245   |    | 270,916   |
| Eastchester Union Free School District, (AGM), 3.75%, 6/15/21                               |    | 255   |    | 282,823   |
| Eastchester Union Free School District, (AGM), 4.00%, 6/15/23                               |    | 175   |    | 191,910   |
| Freeport, (AGC), 5.00%, 10/15/20  |    | 185   |    | 226,725   |
| Freeport, (AGC), 5.00%, 10/15/21  |    | 195   |    | 236,163   |
| Freeport Union Free School District, (AGC), 4.00%, 4/1/23                                   |    | 750   |    | 827,655   |
| Freeport Union Free School District, (AGC), 4.00%, 4/1/24                                   |    | 870   |    | 948,926   |
| Hauppauge Union Free School District, (AGC), 4.00%, 7/15/24                                 |    | 940   |    | 1,024,412 |
| Hoosic Valley Central School District, (AGC), 4.00%, 6/15/23                                |    | 1,110 |    | 1,232,377 |
| Longwood Central School District, Suffolk County, (AGC), 4.15%, 6/1/23                      |    | 820   |    | 901,508   |
| Longwood Central School District, Suffolk County, (AGC), 4.25%, 6/1/24                      |    | 860   |    | 941,786   |
| New York, (AGM), 5.00%, 4/1/22  |    | 2,250 |    | 2,540,970 |
| New York Dormitory Authority, (School Districts Financing Program), (NPFPG), 5.00%, 10/1/30 |    | 1,750 |    | 1,765,277 |
| Oneida County, (AGC), 4.00%, 4/15/22  |    | 645   |    | 713,493   |
| Wantagh Union Free School District, (AGC), 4.50%, 11/15/19                                  |    | 785   |    | 915,703   |

|   | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|---|-----------------------------|----------------------|
| <b>Security</b>   | <b>(000 s omitted)</b>      |                      |
| Wantagh Union Free School District, (AGC), 4.50%, 11/15/20  | \$ 825                      | \$ 951,027           |
| Wantagh Union Free School District, (AGC), 4.75%, 11/15/22  | 905                         | 1,035,963            |
| Wantagh Union Free School District, (AGC), 4.75%, 11/15/23  | 950                         | 1,075,751            |
| William Floyd Union Free School District, (AGC), 4.00%, 12/15/24  | 1,590                       | 1,724,228            |
|   |                             | <b>\$ 24,264,151</b> |
| <b>Insured-Hospital 8.3%</b>  |                             |                      |
| New York Dormitory Authority, (Hudson Valley Hospital Center), (AGM), (BHAC), 5.00%, 8/15/36                            | \$ 4,355                    | \$ 4,586,817         |
| New York Dormitory Authority, (Maimonides Medical Center), (NPFPG), 5.00%, 8/1/33                                       | 2,525                       | 2,618,046            |
| New York Dormitory Authority, (New York and Presbyterian Hospital), (AGM), (BHAC), (FHA), 5.25%, 2/15/31 <sup>(2)</sup> | 10,000                      | 10,385,200           |
|   |                             | <b>\$ 17,590,063</b> |
| <b>Insured-Housing 1.2%</b>   |                             |                      |
| New York Housing Development Corp., (FGIC), (NPFPG), 5.00%, 7/1/25  | \$ 2,350                    | \$ 2,492,716         |
|   |                             | <b>\$ 2,492,716</b>  |
| <b>Insured-Lease Revenue/Certificates of Participation 1.8%</b>   |                             |                      |
| Hudson Yards Infrastructure Corp., (NPFPG), 4.50%, 2/15/47  | \$ 4,125                    | \$ 3,885,709         |
|   |                             | <b>\$ 3,885,709</b>  |
| <b>Insured-Other Revenue 8.5%</b>   |                             |                      |
| New York City Cultural Resource Trust, (American Museum of Natural History), (NPFPG), 5.00%, 7/1/44                     | \$ 2,055                    | \$ 2,104,710         |
| New York City Cultural Resource Trust, (Museum of Modern Art), (AMBAC), (BHAC), 5.125%, 7/1/31 <sup>(2)</sup>           | 4,250                       | 4,324,418            |
| New York City Industrial Development Agency, (Yankee Stadium), (NPFPG), 4.75%, 3/1/46                                   | 7,350                       | 7,221,448            |
| New York City Transitional Finance Authority, (BHAC), 5.50%, 7/15/38  | 4,050                       | 4,466,340            |
|   |                             | <b>\$ 18,116,916</b> |
| <b>Insured-Solid Waste 1.9%</b>   |                             |                      |
| Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/21                                     | \$ 1,490                    | \$ 1,138,703         |
| Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/23                                     | 1,090                       | 749,124              |
| Ulster County, Resource Recovery Agency, Solid Waste System, (AMBAC), 0.00%, 3/1/25                                     | 3,635                       | 2,229,091            |

**\$ 4,116,918****Insured-Special Tax Revenue 12.7%**

|   |        |            |
|---|--------|------------|
| Metropolitan Transportation Authority, (AGM), 5.00%, 11/15/32                               | \$ 10  | \$ 10,306  |
| Metropolitan Transportation Authority, (AGM), 5.00%, 11/15/32 <sup>(2)</sup>                | 14,550 | 14,994,648 |
| New York Convention Center Development Corp., Hotel Occupancy Tax, (AMBAC), 4.75%, 11/15/45 | 710    | 698,789    |
| New York State Housing Finance Agency, (AGM), 5.00%, 3/15/37                                | 2,415  | 2,555,263  |
| Puerto Rico Infrastructure Financing Authority, (AMBAC), 0.00%, 7/1/36                      | 3,000  | 596,370    |
| Puerto Rico Infrastructure Financing Authority, (FGIC), 0.00%, 7/1/32                       | 4,000  | 1,078,760  |
| Puerto Rico Sales Tax Financing Corp., (NPFPG), 0.00%, 8/1/45                               | 12,675 | 1,638,497  |
| Sales Tax Asset Receivables Corp., (AMBAC), 5.00%, 10/15/29                                 | 850    | 916,614    |
| Sales Tax Asset Receivables Corp., (AMBAC), 5.00%, 10/15/32                                 | 4,185  | 4,505,906  |

**\$ 26,995,153****Insured-Transportation 9.8%**

|   |          |              |
|---|----------|--------------|
| New York Thruway Authority, (AMBAC), 5.50%, 4/1/20                              | \$ 2,175 | \$ 2,781,869 |
| Port Authority of New York and New Jersey, (AGM), 5.00%, 8/15/24 <sup>(2)</sup> | 5,600    | 6,268,136    |
| Port Authority of New York and New Jersey, (AGM), 5.00%, 8/15/33 <sup>(2)</sup> | 11,000   | 11,734,140   |

**\$ 20,784,145****Insured-Water and Sewer 8.0%**

|   |        |            |
|---|--------|------------|
| Nassau County Sewer and Storm Water Finance Authority, (BHAC), 5.125%, 11/1/23  | \$ 300 | \$ 343,653 |
| Nassau County Sewer and Storm Water Finance Authority, (BHAC), 5.375%, 11/1/28  | 3,835  | 4,302,065  |
| New York City Municipal Water Finance Authority, (Water and Sewer System), (AMBAC), (BHAC), 5.00%, 6/15/38 <sup>(2)</sup> | 6,500  | 6,769,490  |



|   | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|---|-----------------------------|----------------------|
|   | <b>(000 s omitted)</b>      |                      |
| <b>Security</b>   |                             |                      |
| New York City Municipal Water Finance Authority, (Water and Sewer System), (BHAC), (NPMFG), 5.125%, 6/15/34 | \$ 4,000                    | \$ 4,067,760         |
| Suffolk County Water Authority, (NPMFG), 4.50%, 6/1/25  | 1,475                       | 1,544,118            |
|   |                             | <b>\$ 17,027,086</b> |
| <b>Lease Revenue/Certificates of Participation 0.7%</b>   |                             |                      |
| Metropolitan Transportation Authority, Lease Contract, 5.125%, 1/1/29                                       | \$ 1,500                    | \$ 1,526,340         |
|   |                             | <b>\$ 1,526,340</b>  |
| <b>Other Revenue 3.3%</b>   |                             |                      |
| Battery Park City Authority, 5.00%, 11/1/34   | \$ 4,925                    | \$ 5,429,025         |
| Brooklyn Arena Local Development Corp., (Barclays Center), 0.00%, 7/15/31                                   | 4,900                       | 1,632,288            |
|   |                             | <b>\$ 7,061,313</b>  |
| <b>Special Tax Revenue 8.1%</b>   |                             |                      |
| New York City Transitional Finance Authority, Future Tax Revenue, 5.00%, 2/1/35 <sup>(2)</sup>              | \$ 10,000                   | \$ 10,886,400        |
| New York City Transitional Finance Authority, Future Tax Revenue, 5.50%, 11/1/35 <sup>(2)(3)</sup>          | 1,000                       | 1,153,710            |
| New York Dormitory Authority, Personal Income Tax Revenue, 5.00%, 3/15/33                                   | 1,500                       | 1,663,890            |
| New York Local Government Assistance Corp., 5.00%, 4/1/23   | 1,300                       | 1,548,209            |
| New York Urban Development Corp., Personal Income Tax Revenue, 5.00%, 3/15/32                               | 1,765                       | 1,884,332            |
|   |                             | <b>\$ 17,136,541</b> |
| <b>Transportation 9.1%</b>  |                             |                      |
| Metropolitan Transportation Authority, 5.25%, 11/15/38  | \$ 3,430                    | \$ 3,708,413         |
| Nassau County Bridge Authority, 5.00%, 10/1/35  | 1,565                       | 1,700,592            |
| Nassau County Bridge Authority, 5.00%, 10/1/40  | 300                         | 321,381              |
| New York Thruway Authority, 5.00%, 4/1/26   | 2,370                       | 2,705,402            |
| Triborough Bridge and Tunnel Authority, 5.00%, 11/15/38 <sup>(2)</sup>                                      | 10,000                      | 10,855,000           |
|   |                             | <b>\$ 19,290,788</b> |
| <b>Water and Sewer 1.0%</b>   |                             |                      |
| Albany Municipal Water Finance Authority, 5.00%, 12/1/21  | \$ 500                      | \$ 617,420           |
| Albany Municipal Water Finance Authority, 5.00%, 12/1/26  | 755                         | 870,817              |
| Albany Municipal Water Finance Authority, 5.00%, 12/1/29  | 500                         | 563,100              |
|   |                             | <b>\$ 2,051,337</b>  |

|                                       |                |                         |
|---------------------------------------|----------------|-------------------------|
| <b>Total Tax-Exempt Investments</b>   | <b>163.1%</b>  |                         |
| (identified cost \$324,394,534)       |                | <b>\$ 346,901,162</b>   |
| <b>Other Assets, Less Liabilities</b> | <b>(63.1)%</b> |                         |
|                                       |                | <b>\$ (134,164,090)</b> |
| <b>Net Assets</b>                     | <b>100.0%</b>  |                         |
|                                       |                | <b>\$ 212,737,072</b>   |

The percentage shown for each investment category in the Portfolio of Investments is based on net assets.

- AGC - Assured Guaranty Corp.
- AGM - Assured Guaranty Municipal Corp.
- AMBAC - AMBAC Financial Group, Inc.
- BHAC - Berkshire Hathaway Assurance Corp.
- FGIC - Financial Guaranty Insurance Company
- FHA - Federal Housing Administration
- NPFG - National Public Finance Guaranty Corp.
- 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, 2011, 58.0% 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 1.0% to 21.0% of total investments.

- (1) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (2) Security represents the municipal bond held by a trust that issues residual interest bonds.
- (3) Security (or a portion thereof) has been pledged as collateral for residual interest bond transactions. The aggregate value of such collateral is \$403,710.

A summary of open financial instruments at December 31, 2011 is as follows:

**Futures Contracts**

| <b>Expiration<br/>Month/Year</b> | <b>Contracts</b>              | <b>Position</b> | <b>Aggregate<br/>Cost</b> | <b>Value</b>    | <b>Net<br/>Unrealized<br/>Depreciation</b> |
|----------------------------------|-------------------------------|-----------------|---------------------------|-----------------|--|
| 3/12                             | 75 U.S. 30-Year Treasury Bond | Short           | \$ (10,602,988)           | \$ (10,860,938) | \$ (257,950)                               |

At December 31, 2011, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

The Fund is subject to interest rate risk in the normal course of pursuing its investment objective. Because the Fund holds fixed-rate bonds, the value of these bonds may decrease if interest rates rise. The Fund purchases and sells U.S. Treasury futures contracts to hedge against changes in interest rates.

At December 31, 2011, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in a liability position and whose primary underlying risk exposure is interest rate risk was \$257,950.

The cost and unrealized appreciation (depreciation) of investments of the Fund at December 31, 2011, as determined on a federal income tax basis, were as follows:

|                                    |                       |
|------------------------------------|-----------------------|
| <b>Aggregate cost</b>              | <b>\$ 184,339,594</b> |
| Gross unrealized appreciation      | \$ 22,973,428         |
| Gross unrealized depreciation      | (1,801,860)           |
| <b>Net unrealized appreciation</b> | <b>\$ 21,171,568</b>  |

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

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

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

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At December 31, 2011, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| <b>Asset Description</b>         | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> | <b>Total</b>          |
|----------------------------------|---------------------|-----------------------|----------------|-----------------------|
| Tax-Exempt Investments           | \$                  | \$ 346,901,162        | \$             | \$ 346,901,162        |
| <b>Total Investments</b>         | <b>\$</b>           | <b>\$ 346,901,162</b> | <b>\$</b>      | <b>\$ 346,901,162</b> |
| <br><b>Liability Description</b> |                     |                       |                |                       |
| Futures Contracts                | \$ (257,950)        | \$                    | \$             | \$ (257,950)          |
| <b>Total</b>                     | <b>\$ (257,950)</b> | <b>\$</b>             | <b>\$</b>      | <b>\$ (257,950)</b>   |

The Fund held no investments or other financial instruments as of September 30, 2011 whose fair value was determined using Level 3 inputs. At December 31, 2011, the value of investments transferred between Level 1 and Level 2, if any, during the fiscal year to date then ended was not significant.

For information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.

**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.

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**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 New York Municipal Bond Fund

By: /s/ Cynthia J. Clemson

Cynthia J. Clemson  
President

Date: February 23, 2012

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: February 23, 2012

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: February 23, 2012