

NUVEEN INSURED MUNICIPAL OPPORTUNITY FUND INC  
Form N-Q  
September 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 811-06379

Nuveen Insured Municipal Opportunity Fund, Inc.  
(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: 10/31

Date of reporting period: 7/31/11

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 Municipal Opportunity Fund, Inc. (NIO)

July 31, 2011

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Alabama – 2.6% (1.7% of Total Investments)			
\$ 10,500	Birmingham Waterworks and Sewerage Board, Alabama, Water and Sewerage Revenue Bonds, Series 2007A, 4.500%, 1/01/43 – BHAC Insured	1/17 at 100.00	AA+	\$ 9,726,780
2,500	Jefferson County, Alabama, Sewer Revenue Capital Improvement Warrants, Series 2002B, 5.125%, 2/01/42 (Pre-refunded 8/01/12) – FGIC Insured	8/12 at 100.00	AAA	2,620,300
425	Jefferson County, Alabama, Sewer Revenue Capital Improvement Warrants, Series 2002D: 5.000%, 2/01/38 (Pre-refunded 8/01/12) – FGIC Insured	8/12 at 100.00	AAA	444,168
14,800	5.000%, 2/01/42 (Pre-refunded 8/01/12) – FGIC Insured	8/12 at 100.00	AAA	15,493,528
10,195	Jefferson County, Alabama, Sewer Revenue Refunding Warrants, Series 1997A, 5.375%, 2/01/27 – FGIC Insured	10/11 at 100.00	Caa3	7,074,412
38,420	Total Alabama			35,359,188
	Arizona – 2.1% (1.4% of Total Investments)			
	Arizona State University, Certificates of Participation, Resh Infrastructure Projects, Series 2005A:			
2,000	5.000%, 9/01/25 – AMBAC Insured	3/15 at 100.00	AA–	2,051,040
2,000	5.000%, 9/01/27 – AMBAC Insured	3/15 at 100.00	AA–	2,041,680
1,000	Arizona State University, System Revenue Bonds, Series 2005, 5.000%, 7/01/27 – AMBAC Insured	7/15 at 100.00	Aa3	1,020,460
3,000	Arizona State, Certificates of Participation, Department of Administration Series 2010B, 5.000%, 10/01/29 – AGC Insured	4/20 at 100.00	AA+	3,083,760
1,000	Maricopa County Union High School District 210, Phoenix, Arizona, General Obligation Bonds, Series 2004A, 5.000%, 7/01/22 (Pre-refunded 7/01/14) – AGM Insured	7/14 at 100.00	AA+ (4)	1,125,860
5,200	Mesa, Arizona, Utility System Revenue Bonds, Reset Option Longs, Series 11032, 15.030%, 7/01/26 – AGM Insured (IF)	7/17 at 100.00	AA+	4,196,192

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1,150	Phoenix Civic Improvement Corporation, Arizona, Junior Lien Wastewater System Revenue Bonds, Series 2004, 5.000%, 7/01/27 – NPFPG Insured	7/14 at 100.00	AA+	1,194,540
13,490	Phoenix Civic Improvement Corporation, Arizona, Junior Lien Water System Revenue Bonds, Series 2005, 4.750%, 7/01/25 – NPFPG Insured	7/15 at 100.00	AAA	14,029,870
28,840	Total Arizona			28,743,402
	Arkansas – 0.2% (0.1% of Total Investments)			
2,660	Arkansas State University, Student Fee Revenue Bonds, Beebe Campus, Series 2006, 5.000%, 9/01/35 – AMBAC Insured	9/15 at 100.00	A1	2,689,765
	California – 23.1% (15.4% of Total Investments)			
5,600	Alameda Corridor Transportation Authority, California, Subordinate Lien Revenue Bonds, Series 2004A, 0.000%, 10/01/20 – AMBAC Insured	No Opt. Call	A–	3,374,896
	California Department of Water Resources, Power Supply Revenue Bonds, Series 2002A:			
30,000	5.375%, 5/01/17 (Pre-refunded 5/01/12) – SYNCORA GTY Insured	5/12 at 101.00	Aaa	31,458,900
20,000	5.375%, 5/01/18 (Pre-refunded 5/01/12) – AMBAC Insured	5/12 at 101.00	Aaa	20,972,600
	California Department of Water Resources, Water System Revenue Bonds, Central Valley Project, Series 2005AC:			
30	5.000%, 12/01/24 (Pre-refunded 12/01/14) – NPFPG Insured	12/14 at 100.00	AAA	34,437
25	5.000%, 12/01/27 (Pre-refunded 12/01/14) – NPFPG Insured	12/14 at 100.00	AAA	28,698
	California Department of Water Resources, Water System Revenue Bonds, Central Valley Project, Series 2005AC:			
3,670	5.000%, 12/01/24 – NPFPG Insured (UB)	12/14 at 100.00	AAA	4,006,392
2,795	5.000%, 12/01/27 – NPFPG Insured (UB)	12/14 at 100.00	AAA	2,995,877
10,150	California State, General Obligation Bonds, Series 2004, 5.000%, 6/01/31 – AMBAC Insured	12/14 at 100.00	A1	10,169,387
3,500	Coachella Valley Unified School District, Riverside County, California, General Obligation Bonds, Series 2005A, 5.000%, 8/01/26 – FGIC Insured	8/15 at 100.00	A1	3,588,620
20,000	Cucamonga County Water District, San Bernardino County, California, Certificates of Participation, Water Shares Purchase, Series 2001, 5.125%, 9/01/35 – FGIC Insured	9/11 at 101.00	AA–	19,889,400
5,750	East Bay Municipal Utility District, Alameda and Contra Costa Counties, California, Water System Subordinated Revenue Bonds, Series 2005A, 5.000%, 6/01/27 – NPFPG Insured	6/15 at 100.00	AAA	6,019,158
10,000	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement	6/15 at 100.00	A2	9,145,300

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	Asset-Backed Revenue Bonds, Series 2005A, 5.000%, 6/01/38 – FGIC Insured			
	Hayward Redevelopment Agency, California, Downtown	3/16 at		
1,520	Redevelopment Project Tax Allocation Bonds, Series 2006, 5.000%, 3/01/36 – SYNCORA GTY Insured	100.00	A–	1,278,670
	Kern Community College District, California, General Obligation	No Opt.		
5,600	Bonds, Series 2006, 0.000%, 11/01/24 – AGM Insured	Call	AA+	2,714,264
	Long Beach Bond Financing Authority, California, Lease Revenue	11/11 at		
5,000	Refunding Bonds, Long Beach Aquarium of the South Pacific, Series 2001, 5.250%, 11/01/30 – AMBAC Insured	101.00	BBB	4,730,200
	Los Angeles Harbors Department, California, Revenue Bonds, Series	8/16 at		
2,740	2006A, 5.000%, 8/01/22 – FGIC Insured (Alternative Minimum Tax)	102.00	AA	2,919,470
	Los Angeles Unified School District, California, General Obligation	7/13 at		
20,000	Bonds, Series 2003A, 5.000%, 7/01/21 – AGM Insured	100.00	AA+	21,219,200
	Los Angeles Unified School District, California, General Obligation	7/16 at		
3,000	Bonds, Series 2006F, 5.000%, 7/01/24 – FGIC Insured	100.00	Aa2	3,158,760
	Palomar Pomerado Health, California, General Obligation Bonds,	8/29 at		
5,200	Series 2009A, 0.000%, 8/01/38 – AGC Insured	100.00	AA+	3,377,660
	Port of Oakland, California, Revenue Bonds, Series 2002L, 5.000%,	11/12 at		
5,515	11/01/22 – FGIC Insured (Alternative Minimum Tax)	100.00	A	5,547,097
	Port of Oakland, California, Revenue Bonds, Series 2002L, 5.000%,	11/12 at		
690	11/01/22 (Pre-refunded 11/01/12) – FGIC Insured	100.00	A (4)	730,979
	Poway Redevelopment Agency, California, Tax Allocation Bonds, Paguay Redevelopment Project, Series 2001:			
		12/11 at		
15,000	5.200%, 6/15/30 – AMBAC Insured	101.00	N/R	13,328,250
		12/11 at		
5,000	5.125%, 6/15/33 – AMBAC Insured	101.00	N/R	4,270,250
	Redding, California, Electric System Revenue Certificates of	6/15 at		
2,035	Participation, Series 2005, 5.000%, 6/01/30 – FGIC Insured	100.00	BBB	1,763,612
	Redlands Unified School District, San Bernardino County,	7/13 at		
6,000	California, General Obligation Bonds, Series 2003, 5.000%, 7/01/26 – AGM Insured	100.00	AA+	6,078,120
	Riverside Community College District, California, General	8/15 at		
2,970	Obligation Bonds, Series 2005, 5.000%, 8/01/22 – AGM Insured	100.00	AA+	3,211,164
	Sacramento County Sanitation District Financing Authority,	12/15 at		
2,500	California, Revenue Bonds, Series 2005B, 4.750%, 12/01/21 – FGIC Insured	100.00	AA	2,668,575
	San Francisco Airports Commission, California, Revenue Refunding	11/11 at		
3,025	Bonds, San Francisco	100.00	A+	3,025,605

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	International Airport, Second Series 2001, Issue 27A, 5.250%, 5/01/26 – NPMFG Insured (Alternative Minimum Tax)			
1,220	San Francisco Bay Area Rapid Transit District, California, Sales Tax Revenue Bonds, Refunding Series 2005A, 5.000%, 7/01/22 – NPMFG Insured	7/15 at 100.00	AA+	1,331,874
3,030	San Francisco Bay Area Rapid Transit District, California, Sales Tax Revenue Bonds, Series 2001, 5.125%, 7/01/36 – AMBAC Insured	10/11 at 100.00	AA+	3,030,364
2,105	San Francisco Unified School District, California, General Obligation Bonds, Series 2007A, 3.000%, 6/15/27 – AGM Insured	6/17 at 100.00	AA+	1,849,074
66,685	San Joaquin Hills Transportation Corridor Agency, Orange County, California, Senior Lien Toll Road Revenue Bonds, Series 1993, 0.000%, 1/01/21 (ETM) San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Refunding Bonds, Series 1997A:	No Opt. Call	AAA	50,277,156
31,615	5.250%, 1/15/30 – NPMFG Insured	1/12 at 100.00	Baa1	24,697,322
21,500	0.000%, 1/15/32 – NPMFG Insured	No Opt. Call	Baa1	3,584,265
21,255	San Jose Redevelopment Agency, California, Tax Allocation Bonds, Merged Area Redevelopment Project, Series 2006C, 4.250%, 8/01/30 – NPMFG Insured	8/17 at 100.00	BBB+	15,430,280
11,250	Santa Ana Financing Authority, California, Lease Revenue Bonds, Police Administration and Housing Facility, Series 1994A, 6.250%, 7/01/24 – NPMFG Insured	No Opt. Call	Baa1	12,285,450
6,785	Santa Clara Valley Water District, California, Water Revenue Bonds, Series 2006A, 3.750%, 6/01/25 – AGM Insured	6/16 at 100.00	AA+	6,663,141
5,000	Walnut Energy Center Authority, California, Electric Revenue Bonds, Turlock Irrigation District, Series 2004A, 5.000%, 1/01/34 – AMBAC Insured	1/14 at 100.00	A+	4,910,500
367,760	Total California Colorado – 3.3% (2.2% of Total Investments)			315,764,967
1,080	Arkansas River Power Authority, Colorado, Power Revenue Bonds, Series 2006, 5.250%, 10/01/40 – SYNCORA GTY Insured	10/16 at 100.00	BBB	936,446
1,900	Aspen, Colorado, Sales Tax Revenue Bonds, Parks and Open Space, Series 2005B, 5.250%, 11/01/24 – AGM Insured	11/15 at 100.00	AA+	2,039,783
1,000	Colorado Department of Transportation, Certificates of Participation, Series 2004, 5.000%, 6/15/25 – NPMFG Insured	6/14 at 100.00	AA–	1,032,380
4,950	Denver Convention Center Hotel Authority, Colorado, Revenue Bonds, Convention Center Hotel, Senior Lien Series 2003A, 5.000%, 12/01/33 (Pre-refunded 12/01/13) – SYNCORA GTY Insured	12/13 at 100.00	N/R (4)	5,430,497
1,740	Douglas County School District RE1, Douglas and Elbert Counties, Colorado, General Obligation	12/14 at 100.00	Aa1	1,805,807

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	Bonds, Series 2005B, 5.000%, 12/15/28 – AGM Insured			
35,995	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 1997B, 0.000%, 9/01/23 – NPFPG Insured	No Opt. Call	Baa1	16,728,676
10,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPFPG Insured	No Opt. Call	Baa1	3,357,400
4,520	Jefferson County School District R1, Colorado, General Obligation Bonds, Series 2004, 5.000%, 12/15/24 (Pre-refunded 12/15/14) – AGM Insured (UB)	12/14 at 100.00	AA+ (4)	5,177,434
4,335	Poudre Tech Metro District, Colorado, Unlimited Property Tax Supported Revenue Bonds, Refunding & Improvement Series 2010A, 5.000%, 12/01/39 – AGM Insured	12/20 at 100.00	AA+	4,432,104
2,500	Summit County School District RE-1, Summit, Colorado, General Obligation Bonds, Series 2004B, 5.000%, 12/01/24 – FGIC Insured	12/14 at 100.00	Aa2	2,647,275
1,000	University of Colorado, Enterprise System Revenue Bonds, Series 2005, 5.000%, 6/01/30 – FGIC Insured	6/15 at 100.00	Aa2	1,038,240
69,020	Total Colorado			44,626,042
	Connecticut – 0.2% (0.2% of Total Investments)			
3,250	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University, Series 2010G, 5.000%, 7/01/39	7/20 at 100.00	AA	3,354,943
	District of Columbia – 1.0% (0.6% of Total Investments)			
	District of Columbia Water and Sewerage Authority, Subordinate Lien Public Utility Revenue Bonds, Series 2003:			
5,000	5.125%, 10/01/24 – FGIC Insured	10/13 at 100.00	AA–	5,270,200
5,000	5.125%, 10/01/25 – FGIC Insured	10/13 at 100.00	AA–	5,236,800
2,670	Washington Convention Center Authority, District of Columbia, Senior Lien Dedicated Tax Revenue Bonds, Series 2007, Residual 1606, 11.736%, 10/01/30 – AMBAC Insured (IF)	10/16 at 100.00	AA+	2,675,046
12,670	Total District of Columbia			13,182,046
	Florida – 25.0% (16.6% of Total Investments)			
1,250	Bay County, Florida, Water System Revenue Bonds, Series 2005, 5.000%, 9/01/24 – AMBAC Insured	9/15 at 100.00	A1	1,294,525
975	Broward County Housing Finance Authority, Florida, GNMA Collateralized Multifamily Housing Revenue Refunding Bonds, Pompano Oaks Apartments, Series 1997, 6.000%, 12/01/27 (Alternative Minimum Tax)	12/11 at 100.00	Aaa	975,761
3,820	Broward County School Board, Florida, Certificates of Participation, Series 2003, 5.250%, 7/01/19 – NPFPG Insured	7/13 at 100.00	Aa3	4,053,287
2,150	Broward County, Florida, Airport System Revenue Bonds, Series 2004L, 5.000%, 10/01/23 –	10/14 at 100.00	A+	2,229,894

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AMBAC Insured				
4,500	Broward County, Florida, Water and Sewer Utility Revenue Bonds, Series 2003, 5.000%, 10/01/24 – NPFPG Insured	10/13 at 100.00	AA	4,706,190
Clay County, Florida, Uility System Revenue Bonds, Series 2007:				
5,110	5.000%, 11/01/27 – SYNCORA GTY Insured (UB)	11/17 at 100.00	AAA	5,294,113
12,585	5.000%, 11/01/32 – SYNCORA GTY Insured (UB) Collier County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Saxon Manor Isles Project, Series 1998B:	11/17 at 100.00	AAA	12,803,727
1,260	5.350%, 9/01/18 – AGM Insured (Alternative Minimum Tax)	9/11 at 100.00	AAA	1,261,247
1,000	5.400%, 9/01/23 – AGM Insured (Alternative Minimum Tax) Collier County Housing Finance Authority, Florida, Multifamily Housing Revenue Refunding Bonds, Saxon Manor Isles Project, Series 1998A, Subseries 1:	9/11 at 100.00	AAA	1,000,660
1,040	5.350%, 9/01/18 – AGM Insured (Alternative Minimum Tax)	9/11 at 100.00	AAA	1,041,030
1,400	5.400%, 9/01/23 – AGM Insured (Alternative Minimum Tax) Collier County, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.000%, 10/01/23 – NPFPG Insured	9/11 at 100.00	AAA	1,400,924
1,500	Collier County, Florida, Gas Tax Revenue Bonds, Series 2005, 5.000%, 6/01/22 – AMBAC Insured	10/14 at 100.00	AA–	1,559,835
3,000	Dade County Housing Finance Authority, Florida, Multifamily Mortgage Revenue Bonds, Siesta Pointe Apartments Project, Series 1997A:	6/15 at 100.00	A1	3,125,370
1,230	5.650%, 9/01/17 – AGM Insured (Alternative Minimum Tax)	9/11 at 100.00	AAA	1,231,673
1,890	5.750%, 9/01/29 – AGM Insured (Alternative Minimum Tax) Dade County, Florida, Seaport Revenue Refunding Bonds, Series 1995, 5.750%, 10/01/15 – NPFPG Insured	9/11 at 100.00	AAA	1,890,794
1,100	Davie, Florida, Water and Sewerage Revenue Refunding and Improvement Bonds, Series 2003:	10/11 at 100.00	A2	1,104,741
910	5.250%, 10/01/17 – AMBAC Insured	10/13 at 100.00	N/R	981,626
475	5.250%, 10/01/18 – AMBAC Insured Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003:	10/13 at 100.00	N/R	502,693
1,250	5.250%, 10/01/22 – NPFPG Insured	10/13 at 100.00	A1	1,286,200
1,095	5.000%, 10/01/23 – NPFPG Insured	10/13 at 100.00	A1	1,124,050
1,225	5.000%, 10/01/24 – NPFPG Insured		A1	1,253,506



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		10/13 at 100.00		
1,555	DeSoto County, Florida, Capital Improvement Revenue Bonds, Series 2002, 5.250%, 10/01/20 (Pre-refunded 4/01/12) – NPFPG Insured	4/12 at 101.00	A1 (4)	1,623,420
2,500	Escambia County School Board, Florida, Certificates of Participation, Series 2004, 5.000%, 2/01/22 – NPFPG Insured	2/15 at 100.00	Baa1	2,571,775
2,500	Flagler County School Board, Florida, Certificates of Participation, Master Lease Revenue Program, Series 2005A, 5.000%, 8/01/30 – AGM Insured	8/15 at 100.00	AA+	2,532,100
1,200	Flagler County, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.000%, 10/01/30 – NPFPG Insured	10/15 at 100.00	A	1,215,912
3,945	Florida Governmental Utility Authority, Utility System Revenue Bonds, Citrus Project, Series 2003, 5.000%, 10/01/23 (Pre-refunded 10/01/13) – AMBAC Insured	10/13 at 100.00	N/R (4)	4,339,342
1,000	Florida Governmental Utility Authority, Utility System Revenue Bonds, Golden Gate Project, Series 1999, 5.000%, 7/01/29 – AMBAC Insured	1/12 at 100.00	N/R	907,900
1,825	Florida Municipal Loan Council, Revenue Bonds, Series 2000B: 5.375%, 11/01/25 – NPFPG Insured	11/11 at 100.00	A–	1,829,015
1,840	5.375%, 11/01/30 – NPFPG Insured	11/11 at 100.00	A–	1,842,447
1,000	Florida Municipal Loan Council, Revenue Bonds, Series 2001A, 5.250%, 11/01/18 – NPFPG Insured	11/11 at 101.00	A–	1,015,080
2,000	Greater Orlando Aviation Authority, Florida, Airport Facilities Revenue Refunding Bonds, Series 2003A, 5.000%, 10/01/17 – AGM Insured	10/13 at 100.00	AA+	2,143,680
5,200	Gulf Breeze, Florida, Local Government Loan Program, Remarketed 6-1-2001, Series 1985E, 4.750%, 12/01/20 (Mandatory put 12/01/11) – FGIC Insured	12/11 at 101.00	BBB	5,246,800
1,500	Gulf Breeze, Florida, Local Government Loan Program, Remarketed 7-3-2000, Series 1985E, 5.750%, 12/01/20 (Mandatory put 12/01/19) – FGIC Insured	12/11 at 100.00	N/R	1,508,175
1,915	Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.500%, 6/01/38 – AGM Insured	6/18 at 100.00	AA+	1,937,137
2,500	Hillsborough County Industrial Development Authority, Florida, Industrial Development Revenue Bonds, University Community Hospital, Series 1994, 6.500%, 8/15/19 – NPFPG Insured	No Opt. Call	Aaa	3,104,875
1,000	Hillsborough County School Board, Florida, Certificates of Participation, Master Lease Program, Series 2005A, 5.000%, 7/01/26 – NPFPG Insured	7/15 at 100.00	Aa2	1,028,440
6,000	Hillsborough County School Board, Florida, Certificates of Participation, Series 2003, 5.000%, 7/01/29 – NPFPG Insured	7/13 at 100.00	Aa2	6,057,180
2,000	Hillsborough County, Florida, Community Investment Tax Revenue Bonds, Series 2004, 5.000%,	11/13 at 101.00	AA	2,114,220

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	5/01/23 – AMBAC Insured			
1,000	Hillsborough County, Florida, Revenue Refunding Bonds, Tampa Bay Arena, Series 2005, 5.000%, 10/01/25 – FGIC Insured	10/15 at 100.00	AA+	1,039,500
2,595	Indian River County School Board, Florida, Certificates of Participation, Series 2005, 5.000%, 7/01/22 – NPMFG Insured	7/15 at 100.00	A+	2,685,877
1,645	Indian Trace Development District, Florida, Water Management Special Benefit Assessment Bonds, Series 2005: 5.000%, 5/01/25 – NPMFG Insured	5/15 at 102.00	Baa1	1,568,508
1,830	5.000%, 5/01/27 – NPMFG Insured	5/15 at 102.00	Baa1	1,705,926
4,425	Jacksonville Economic Development Commission, Florida, Healthcare Facilities Revenue Bonds, Mayo Clinic, Series 2001C, 5.500%, 11/15/36 – NPMFG Insured	11/12 at 100.00	Aa2	4,459,205
1,480	Jacksonville, Florida, Better Jacksonville Sales Tax Revenue Bonds, Series 2003, 5.250%, 10/01/20 – NPMFG Insured	10/13 at 100.00	A1	1,581,114
1,500	JEA, Florida, Water and Sewerage System Revenue Bonds, Crossover Refunding Series 2007B, 5.000%, 10/01/24 – NPMFG Insured	10/14 at 100.00	Aa2	1,553,235
1,000	JEA, Florida, Water and Sewerage System Revenue Bonds, Series 2004A, 5.000%, 10/01/14 – FGIC Insured	10/13 at 100.00	Aa2	1,081,450
1,450	Jupiter, Florida, Water Revenue Bonds, Series 2003, 5.000%, 10/01/22 – AMBAC Insured	10/13 at 100.00	AA+	1,539,117
1,730	Lakeland, Florida, Utility Tax Revenue Bonds, Series 2003B: 5.000%, 10/01/18 – AMBAC Insured	10/12 at 100.00	N/R	1,759,912
2,000	5.000%, 10/01/19 – AMBAC Insured	10/12 at 100.00	N/R	2,027,800
1,230	Lee County, Florida, Local Option Gas Tax Revenue Bonds, Series 2004, 5.000%, 10/01/20 – FGIC Insured	10/14 at 100.00	A2	1,274,219
1,505	Lee County, Florida, Transportation Facilities Revenue Bonds, Series 2004B, 5.000%, 10/01/21 – AMBAC Insured	10/14 at 100.00	A–	1,556,275
1,000	Lee Memorial Health System, Florida, Hospital Revenue Bonds, Series 2007A, 5.000%, 4/01/32 – NPMFG Insured	4/17 at 100.00	A	921,240
3,000	Leesburg, Florida, Utility Revenue Bonds, Series 2007, 5.000%, 10/01/37 – NPMFG Insured	10/17 at 100.00	Aa3	2,975,970
2,000	Manatee County, Florida, Public Utilities Revenue Bonds, Series 2003, 5.125%, 10/01/20 – NPMFG Insured	10/13 at 100.00	Aa2	2,146,540
1,350	Marco Island, Florida, Water Utility System Revenue Bonds, Series 2003: 5.250%, 10/01/17 – NPMFG Insured	10/13 at 100.00	Aa3	1,471,433

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1,000	5.250%, 10/01/18 – NPMFG Insured	10/13 at 100.00	Aa3	1,075,920
2,000	5.000%, 10/01/27 – NPMFG Insured	10/13 at 100.00	Aa3	2,027,160
2,200	Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series 2002A, 5.125%, 10/01/35 – AGM Insured (Alternative Minimum Tax)	10/12 at 100.00	AA+	2,063,710
5,615	Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series 2002:			
5,615	5.750%, 10/01/19 – FGIC Insured (Alternative Minimum Tax)	10/12 at 100.00	A2	5,781,878
35,920	5.375%, 10/01/32 – FGIC Insured (Alternative Minimum Tax)	10/12 at 100.00	A2	34,995,778
12,930	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2005A, 5.000%, 6/01/32 – NPMFG Insured	12/15 at 100.00	Aa3	12,411,766
5,320	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2005B, 5.000%, 6/01/25 – NPMFG Insured	6/15 at 100.00	Aa3	5,319,096
18,000	Miami-Dade County, Florida, Subordinate Special Obligation Bonds, Series 1997A, 0.000%, 10/01/21 – NPMFG Insured	10/11 at 59.36	A2	10,096,920
3,000	Miami-Dade County, Florida, Transit System Sales Surtax Revenue Bonds, Series 2008, 5.000%, 7/01/35 – AGM Insured	7/18 at 100.00	AA+	3,014,700
2,000	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Refunding Series 2008B, 5.250%, 10/01/22 – AGM Insured	No Opt. Call	AA+	2,324,260
1,290	Northern Palm Beach County Improvement District, Florida, Revenue Bonds, Water Control and Improvement Development Unit 9B, Series 2005:			
1,290	5.000%, 8/01/23 – NPMFG Insured	8/15 at 102.00	Baa1	1,313,955
2,145	5.000%, 8/01/29 – NPMFG Insured	8/15 at 102.00	Baa1	2,136,163
2,000	Okaloosa County, Florida, Water and Sewer Revenue Bonds, Series 2006, 5.000%, 7/01/36 – AGM Insured	7/16 at 100.00	AA+	2,019,460
1,000	Orange County School Board, Florida, Certificates of Participation, Series 2007A, 5.000%, 8/01/27 – FGIC Insured	8/17 at 100.00	AA–	1,028,440
3,180	Orange County, Florida, Sales Tax Revenue Bonds, Series 2002B, 5.125%, 1/01/19 – FGIC Insured	1/13 at 100.00	AA	3,337,887
2,500	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2006, 5.000%, 10/01/31 – SYNCORA GTY Insured	10/16 at 100.00	A+	2,506,025
2,500	Osceola County, Florida, Transportation Revenue Bonds, Osceola Parkway, Series 2004:			
2,500	5.000%, 4/01/21 – NPMFG Insured	4/14 at 100.00	Aa3	2,596,250
7,820	5.000%, 4/01/23 – NPMFG Insured		Aa3	8,044,512

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		4/14 at 100.00		
1,750	Palm Bay, Florida, Utility System Revenue Bonds, Palm Bay Utility Corporation, Series 2003, 5.000%, 10/01/20 – NPFPG Insured	10/13 at 100.00	Aa3	1,797,898
1,065	Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Westlake Apartments Phase II, Series 2002, 5.150%, 7/01/22 – AGM Insured (Alternative Minimum Tax)	7/12 at 100.00	AA+	1,071,198
2,150	Palm Beach County School Board, Florida, Certificates of Participation, Series 2004A, 5.000%, 8/01/24 – FGIC Insured	8/14 at 100.00	AA–	2,201,127
3,000	Palm Beach County School Board, Florida, Certificates of Participation, Series 2007E, 5.000%, 8/01/27 – NPFPG Insured	8/17 at 100.00	AA–	3,075,780
8,000	Palm Beach County Solid Waste Authority, Florida, Revenue Bonds, Series 2002B, 0.000%, 10/01/14 – AMBAC Insured	No Opt. Call	AA	7,511,760
	Palm Coast, Florida, Water Utility System Revenue Bonds, Series 2003:			
1,000	5.250%, 10/01/19 – NPFPG Insured	10/13 at 100.00	Aa3	1,071,040
500	5.250%, 10/01/20 – NPFPG Insured	10/13 at 100.00	Aa3	535,520
500	5.250%, 10/01/21 – NPFPG Insured	10/13 at 100.00	Aa3	535,275
3,000	Pasco County, Florida, Water and Sewer Revenue Bonds, Series 2006 Refunding, 5.000%, 10/01/36 – AGM Insured	4/16 at 100.00	AA+	3,034,020
	Plantation, Florida, Non-Ad Valorem Revenue Refunding and Improvement Bonds, Series 2003:			
2,225	5.000%, 8/15/18 – AGM Insured	8/13 at 100.00	Aa3	2,309,127
1,300	5.000%, 8/15/21 – AGM Insured	8/13 at 100.00	Aa3	1,329,536
1,170	Polk County, Florida, Utility System Revenue Bonds, Series 2004A, 5.000%, 10/01/24 – FGIC Insured	10/14 at 100.00	Aa3	1,202,713
1,000	Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPFPG Insured	7/17 at 100.00	Baa1	859,290
	Port St. Lucie, Florida, Stormwater Utility System Revenue Refunding Bonds, Series 2002:			
1,190	5.250%, 5/01/15 (Pre-refunded 5/01/12) – NPFPG Insured	5/12 at 100.00	Aa3 (4)	1,235,339
1,980	5.250%, 5/01/17 (Pre-refunded 5/01/12) – NPFPG Insured	5/12 at 100.00	Aa3 (4)	2,055,438
8,500	Port St. Lucie, Florida, Utility System Revenue Bonds, Refunding Series 2009: 5.000%, 9/01/35 – AGC Insured		AA+	8,608,375

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		9/18 at 100.00		
5,450	5.250%, 9/01/35 – AGC Insured	9/18 at 100.00	AA+	5,580,855
10,000	Port St. Lucie, Florida, Utility System Revenue Bonds, Series 2001, 0.000%, 9/01/29	9/11 at 34.97	AA– (4)	3,496,000
1,830	(Pre-refunded 9/01/11) – NPFPG Insured Port St. Lucie, Florida, Utility System Revenue Bonds, Series 2003, 5.000%, 9/01/21	9/13 at 100.00	BBB (4)	2,006,467
1,000	(Pre-refunded 9/01/13) – NPFPG Insured Port St. Lucie, Florida, Utility System Revenue Bonds, Series 2004, 5.000%, 9/01/21 –	9/14 at 100.00	Aa3	1,046,570
1,895	NPFPG Insured Reedy Creek Improvement District, Orange and Osceola Counties, Florida, General Obligation	6/15 at 100.00	Aa3	1,960,017
1,360	Bonds, Series 2005B, 5.000%, 6/01/25 – AMBAC Insured Sebring, Florida, Water and Wastewater Revenue Refunding Bonds, Series 2002:			
770	5.250%, 1/01/17 – FGIC Insured	1/13 at 100.00	BBB	1,432,869
500	5.250%, 1/01/18 – FGIC Insured	1/13 at 100.00	BBB	806,567
5,740	5.250%, 1/01/20 – FGIC Insured Seminole County, Florida, Water and Sewer Revenue Refunding and Improvement Bonds, Series	1/13 at 100.00	BBB	523,745
3,530	1992, 6.000%, 10/01/19 – NPFPG Insured (ETM) Seminole County, Florida, Water and Sewer Revenue Refunding and Improvement Bonds, Series	No Opt. Call	Baa1 (4)	6,903,441
4,260	1992, 6.000%, 10/01/19 – NPFPG Insured St. Lucie County School Board, Florida, Certificates of Participation, Master Lease Program,	No Opt. Call	Baa1	3,924,936
5,000	Series 2004A, 5.000%, 7/01/24 – AGM Insured St. Lucie County, Florida, Utility System Revenue Refunding Bonds, Series 1993:	7/14 at 100.00	AA+	4,353,251
1,200	5.500%, 10/01/15 – FGIC Insured (ETM)	No Opt. Call	N/R (4)	5,560,800
1,475	5.500%, 10/01/21 – FGIC Insured (ETM) St. Petersburg, Florida, Sales Tax Revenue Bonds, Professional Sports Facility, Series 2003:	No Opt. Call	N/R (4)	1,474,524
1,555	5.125%, 10/01/20 – AGM Insured	10/13 at 100.00	Aa3	1,586,363
2,500	5.125%, 10/01/21 – AGM Insured Tallahassee, Florida, Energy System Revenue Bonds, Series 2005, 5.000%, 10/01/29 – NPFPG Insured	10/13 at 100.00	Aa3	1,672,403
1,245	Tamarac, Florida, Sales Tax Revenue Bonds, Series 2002, 5.000%, 4/01/22 (Pre-refunded 4/01/12) –	10/15 at 100.00	AA	2,559,800
400	FGIC Insured	4/12 at 100.00	A+ (4)	1,285,512
			AA+	410,496

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	Tamarac, Florida, Utility System Revenue Bonds, Series 2009, 5.000%, 10/01/39 – AGC Insured	10/19 at 100.00		
1,500	Tampa, Florida, Healthcare System Revenue Bonds, Allegany Health System – St. Joseph’s Hospital, Series 1993, 5.125%, 12/01/23 – NPFG Insured (ETM)	10/11 at 100.00	Aaa	1,521,060
10,335	Tampa, Florida, Revenue Bonds, University of Tampa, Series 2006, 5.000%, 4/01/35 – CIFG Insured	4/16 at 100.00	N/R	9,444,330
1,390	Venice, Florida, General Obligation Bonds, Series 2004, 5.000%, 2/01/24 – AMBAC Insured	2/14 at 100.00	Aa2	1,430,852
4,275	Volusia County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/24 – AGM Insured	8/15 at 100.00	Aa3	4,360,372
2,000	Volusia County, Florida, Gas Tax Revenue Bonds, Series 2004, 5.000%, 10/01/21 – AGM Insured	10/14 at 100.00	AA+	2,083,620
12,000	Volusia County, Florida, School Board Certificates of Participation, Master Lease Program Series 2007, 5.000%, 8/01/32 – AGM Insured	8/17 at 100.00	Aa3	11,838,720
1,785	Volusia County, Florida, Tax Revenue Bonds, Tourist Development, Series 2004, 5.000%, 12/01/24 – AGM Insured	12/14 at 100.00	Aa3	1,840,174
350,730	Total Florida			342,117,725
	Georgia – 1.9% (1.3% of Total Investments)			
1,000	Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2004, 5.000%, 11/01/22 – AGM Insured	11/14 at 100.00	AA+	1,043,470
10,000	Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2009B, 5.375%, 11/01/39 – AGM Insured	11/19 at 100.00	AA+	10,274,100
2,825	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Refunding Series 2007, 4.000%, 8/01/26	8/20 at 100.00	AA	2,847,346
1,520	College Park Business and Industrial Development Authority, Georgia, Revenue Bonds, Public Safety Project, Series 2004, 5.250%, 9/01/23 – NPFG Insured	9/14 at 102.00	AA–	1,657,894
1,695	Fulton County Development Authority, Georgia, Revenue Bonds, Georgia Tech Molecular Science Building, Series 2004: 5.250%, 5/01/19 – NPFG Insured	5/14 at 100.00	Aa3	1,841,973
1,135	5.250%, 5/01/20 – NPFG Insured	5/14 at 100.00	Aa3	1,233,416
4,500	5.000%, 5/01/36 – NPFG Insured	5/14 at 100.00	Aa3	4,503,645
660	Glynn-Brunswick Memorial Hospital Authority, Georgia, Revenue Bonds, Southeast Georgia Health Systems, Series 1996, 5.250%, 8/01/13 – NPFG Insured	10/11 at 100.00	A–	661,894
2,250	Gwinnett County Hospital Authority, Georgia, Revenue Anticipation Certificates, Gwinnett Hospital System Inc. Project, Series 2007C, 5.500%, 7/01/39 – AGM Insured	7/19 at 100.00	Aa3	2,254,185
25,585	Total Georgia			26,317,923

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Idaho – 0.2% (0.1% of Total Investments)				
5	Idaho Housing Agency, Single Family Mortgage Senior Bonds, Series 1994B-1, 6.750%, 7/01/22	No Opt. Call	Aaa	5,239
5	Idaho Housing Agency, Single Family Mortgage Senior Bonds, Series 1994B-2, 6.900%, 7/01/26 (Alternative Minimum Tax)	No Opt. Call	Aaa	5,083
100	Idaho Housing Agency, Single Family Mortgage Senior Bonds, Series 1995B, 6.600%, 7/01/27 (Alternative Minimum Tax)	1/12 at 100.00	Aaa	100,541
1,000	Idaho Housing and Finance Association, Grant and Revenue Anticipation Bonds, Federal Highway Trust Funds, Series 2006: 5.000%, 7/15/23 – NPMFG Insured	7/16 at 100.00	Aa2	1,065,510
1,065	5.000%, 7/15/24 – NPMFG Insured	7/16 at 100.00	Aa2	1,124,885
2,175	Total Idaho			2,301,258
Illinois – 6.9% (4.6% of Total Investments)				
1,050	Bedford Park, Illinois, General Obligation Bonds, Series 2004A, 5.250%, 12/15/20 – AGM Insured	12/14 at 100.00	AA+	1,154,759
7,000	Chicago, Illinois, General Airport Revenue Bonds, O’Hare International Airport, Third Lien Refunding Series 2010C, 5.250%, 1/01/35 – AGC Insured	No Opt. Call	AA+	7,130,830
7,200	Chicago, Illinois, Third Lien General Airport Revenue Bonds, O’Hare International Airport, Series 2005A, 5.250%, 1/01/24 – NPMFG Insured	1/16 at 100.00	A1	7,497,576
7,025	De Witt, Ford, Livingston, Logan, Mc Lean and Tazewell Community College District 540, Illinois, General Obligation Bonds, Series 2007, 3.000%, 12/01/26 – AGM Insured	12/17 at 100.00	Aa2	5,766,963
10,330	Illinois Development Finance Authority, Revenue Bonds, Provena Health, Series 1998A, 5.500%, 5/15/21 – NPMFG Insured	11/11 at 100.00	Baa1	10,334,235
3,295	Illinois Educational Facilities Authority, Revenue Bonds, Robert Morris College, Series 2000, 5.800%, 6/01/30 – NPMFG Insured	12/11 at 100.00	Baa1	3,295,494
6,720	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Series 2011A, 6.000%, 8/15/41 – AGM Insured	8/21 at 100.00	AA+	6,921,533
22,610	Illinois, General Obligation Bonds, Illinois FIRST Program, Series 2002, 5.125%, 2/01/27 – FGIC Insured	2/12 at 100.00	A+	22,636,228
20,000	Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion Project, Capital Appreciation Refunding Series 2010B-1, 0.000%, 6/15/45 – AGM Insured	No Opt. Call	AAA	2,351,200
20,045	Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion Project, Series 2002A, 0.000%, 12/15/35 – NPMFG Insured	No Opt. Call	AAA	4,513,934
5,920	Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion	6/20 at 100.00	AAA	4,567,162

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Project, Series 2010B-1, 13.657%, 6/15/42 (IF), (5)  
 Schaumburg, Illinois, General Obligation Bonds, Series 2004B:

4,260	5.000%, 12/01/22 – FGIC Insured	12/14 at 100.00	Aaa	4,612,941
2,365	5.000%, 12/01/23 – FGIC Insured	12/14 at 100.00	Aaa	2,555,075
4,000	Southwestern Illinois Development Authority, School Revenue Bonds, Triad School District 2, Madison County, Illinois, Series 2006, 0.000%, 10/01/25 – NPMFG Insured Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, General Obligation Bonds, Series 2011:	No Opt. Call	A+	1,712,840
930	7.000%, 12/01/21 – AGM Insured	12/20 at 100.00	AA+	1,105,928
1,035	7.000%, 12/01/22 – AGM Insured	12/20 at 100.00	AA+	1,197,919
1,155	7.000%, 12/01/23 – AGM Insured	12/20 at 100.00	AA+	1,323,919
1,065	7.000%, 12/01/26 – AGM Insured	12/20 at 100.00	AA+	1,202,353
2,085	7.250%, 12/01/29 – AGM Insured	12/20 at 100.00	AA+	2,352,234
2,295	7.250%, 12/01/30 – AGM Insured	12/20 at 100.00	AA+	2,575,220
130,385	Total Illinois Indiana – 4.6% (3.1% of Total Investments)			94,808,343
2,030	Decatur Township-Marion County Multi-School Building Corporation, Indiana, First Mortgage Bonds, Series 2003, 5.000%, 7/15/20 (Pre-refunded 7/15/13) – FGIC Insured	7/13 at 100.00	AA+ (4)	2,207,584
5,000	Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Refunding Series 2010B., 5.000%, 12/01/37	12/20 at 100.00	AA	4,949,100
8,000	Indiana Municipal Power Agency, Power Supply Revenue Bonds, Series 2007A, 5.000%, 1/01/42 – NPMFG Insured	1/17 at 100.00	A+	7,956,320
5,000	Indianapolis Local Public Improvement Bond Bank Bonds, Indiana, PILOT Infrastructure Project Revenue Bonds, Series 2010F, 5.000%, 1/01/35 – AGM Insured	No Opt. Call	AA+	5,084,000
20,000	Indianapolis Local Public Improvement Bond Bank, Indiana, Series 1999E, 0.000%, 2/01/28 – AMBAC Insured	No Opt. Call	AA	8,640,400
9,615	Indianapolis Local Public Improvement Bond Bank, Indiana, Waterworks Project Series 2009A, 5.500%, 1/01/38 – AGC Insured	1/19 at 100.00	AA+	10,070,463
3,250	Indianapolis Local Public Improvement Bond Bank, Indiana, Waterworks Project, Series 2002A, 5.250%, 7/01/33 (Pre-refunded 7/01/12) – NPMFG Insured	7/12 at 100.00	AAA	3,400,995
1,340	Monroe-Gregg Grade School Building Corporation, Morgan County, Indiana, First Mortgage Bonds,	1/14 at 100.00	AA+ (4)	1,486,958



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5,000	Series 2004, 5.000%, 1/15/25 (Pre-refunded 1/15/14) – AGM Insured Noblesville Redevelopment Authority, Indiana, Economic Development Lease Rental Bonds, Exit 10 Project, Series 2003, 5.000%, 1/15/28 – AMBAC Insured	7/13 at 100.00	AA-	5,052,400
10,000	Purdue University, Indiana, Student Fee Bonds, Series 2002O, 5.000%, 7/01/19 (Pre-refunded 1/01/12) – NPMFG Insured	1/12 at 100.00	Aaa	10,205,300
3,705	Whitley County Middle School Building Corporation, Columbia City, Indiana, First Mortgage Bonds, Series 2003, 5.000%, 7/15/16 (Pre-refunded 7/15/13) – AGM Insured	7/13 at 100.00	Aa3 (4)	4,042,081
72,940	Total Indiana			63,095,601
	Kansas – 0.7% (0.4% of Total Investments)			
2,055	Kansas Turnpike Authority, Revenue Bonds, Series 2004A-2, 5.000%, 9/01/23 – AGM Insured	9/14 at 101.00	AA+	2,187,301
2,145	Neosho County Unified School District 413, Kansas, General Obligation Bonds, Series 2006: 5.000%, 9/01/27 – AGM Insured	9/14 at 100.00	Aa3	2,194,464
4,835	5.000%, 9/01/29 – AGM Insured	9/14 at 100.00	Aa3	4,914,246
9,035	Total Kansas			9,296,011
	Kentucky – 3.0% (2.0% of Total Investments)			
3,870	Kenton County School District Finance Corporation, Kentucky, School Building Revenue Bonds, Series 2004, 5.000%, 6/01/20 – NPMFG Insured	6/14 at 100.00	Aa3	4,180,955
3,860	Kentucky State Property and Buildings Commission, Revenue Bonds, Project 93, Refunding Series 2009: 5.250%, 2/01/20 – AGC Insured	2/19 at 100.00	AA+	4,429,736
10,000	5.250%, 2/01/24 – AGC Insured	2/19 at 100.00	AA+	10,988,500
7,500	Kentucky Turnpike Authority, Economic Development Road Revenue Bonds, Revitalization Project, Series 2006B, 5.000%, 7/01/25 – AMBAC Insured	7/16 at 100.00	AA+	7,863,300
12,980	Louisville and Jefferson County Metropolitan Sewer District, Kentucky, Sewer and Drainage System Revenue Bonds, Series 2001A, 5.500%, 5/15/34 – NPMFG Insured	11/11 at 101.00	AA-	13,242,715
38,210	Total Kentucky			40,705,206
	Louisiana – 4.6% (3.1% of Total Investments)			
5,000	DeSoto Parish, Louisiana, Pollution Control Revenue Refunding Bonds, Cleco Utility Group Inc. Project, Series 1999, 5.875%, 9/01/29 – AMBAC Insured	9/11 at 100.00	BBB	5,001,350
3,025	Lafayette City and Parish, Louisiana, Utilities Revenue Bonds, Series 2004, 5.250%, 11/01/22 – NPMFG Insured	11/14 at 100.00	A+	3,293,318
4,525	Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General Hospital, Series 2004, 5.250%, 7/01/24 – NPMFG Insured	7/14 at 100.00	Baa1	4,695,185

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Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series 2005A:

2,400	5.000%, 5/01/25 – FGIC Insured	5/15 at 100.00	Aa1	2,514,168
4,415	5.000%, 5/01/26 – FGIC Insured	5/15 at 100.00	Aa1	4,610,320
5,000	5.000%, 5/01/27 – FGIC Insured	5/15 at 100.00	Aa1	5,201,650
Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series 2006A:				
3,300	4.750%, 5/01/39 – AGM Insured (UB)	5/16 at 100.00	AA+	3,262,116
35,725	4.500%, 5/01/41 – FGIC Insured (UB)	5/16 at 100.00	Aa1	34,279,924
38	Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series 2006, Residuals 660-1, 15.955%, 5/01/34 – FGIC Insured (IF)	5/16 at 100.00	Aa1	32,131
63,428	Total Louisiana			62,890,162
Maine – 0.2% (0.2% of Total Investments)				
3,000	Maine Health and Higher Educational Facilities Authority, Revenue Bonds, Series 2003B, 5.000%, 7/01/28 (Pre-refunded 7/01/13) – AGM Insured	7/13 at 100.00	Aaa	3,237,750
Maryland – 0.3% (0.2% of Total Investments)				
5,345	Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/28 – SYNCORA GTY Insured	9/16 at 100.00	Baa3	4,721,666
Massachusetts – 5.2% (3.5% of Total Investments)				
4,500	Massachusetts Department of Transportation, Metropolitan Highway System Revenue Bonds, Commonwealth Contract Assistance Secured, Refunding Series 2010B, 5.000%, 1/01/35	1/20 at 100.00	AA	4,664,115
22,500	Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2002A, 5.375%, 1/01/42 (Pre-refunded 1/01/12) – AMBAC Insured	1/12 at 101.00	A (4)	23,188,050
5,330	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Harvard University, Tender Option Bond Trust 2010-20W, 13.598%, 12/15/34 (IF), (5)	12/19 at 100.00	AAA	6,358,690
11,000	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/23 – AGM Insured (UB)	8/15 at 100.00	AA+	11,924,880
15,000	Massachusetts State, Special Obligation Dedicated Tax Revenue Bonds, Series 2004, 5.250%, 1/01/23 (Pre-refunded 1/01/14) – FGIC Insured	1/14 at 100.00	A1 (4)	16,626,750
7,255	Massachusetts Water Resources Authority, General Revenue Bonds, Series 2007A, 4.500%, 8/01/46 – AGM Insured (UB), (5)	2/17 at 100.00	AA+	6,885,358
1,500	University of Massachusetts Building Authority, Senior Lien Project Revenue Bonds, Series 2004-1, 5.375%, 11/01/20 (Pre-refunded 11/01/14) – AMBAC Insured	11/14 at 100.00	A+ (4)	1,729,395

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67,085	Total Massachusetts				71,377,238
	Michigan – 2.2% (1.5% of Total Investments)				
	Detroit City School District, Wayne County, Michigan, Unlimited	No Opt.			
5,490	Tax School Building and Site	Call	AA+		5,801,942
	Improvement Bonds, Series 2001A, 6.000%, 5/01/29 – AGM Insured (UB)				
	Detroit, Michigan, General Obligation Bonds, Series 2001A-1,	10/11 at			
6,000	5.375%, 4/01/18 – NPMFG Insured	100.00	Baa1		5,860,020
	Detroit, Michigan, Senior Lien Water Supply System Revenue	10/11 at			
7,420	Bonds, Series 1997A, 5.000%,	100.00	A+		7,166,830
	7/01/27 – NPMFG Insured				
	Grand Rapids Community College, Kent County, Michigan, General	5/13 at			
1,085	Obligation Refunding Bonds,	100.00	Aa1		1,157,890
	Series 2003, 5.250%, 5/01/20 – AMBAC Insured				
	Wayne County, Michigan, Limited Tax General Obligation Airport	12/11 at			
10,000	Hotel Revenue Bonds, Detroit	101.00	BBB+		10,014,000
	Metropolitan Wayne County Airport, Series 2001A, 5.250%,				
	12/01/25 – NPMFG Insured				
29,995	Total Michigan				30,000,682
	Minnesota – 2.1% (1.4% of Total Investments)				
	Minneapolis, Minnesota, Health Care System Revenue Bonds,S	11/18 at			
5,000	Fairview Health Services, Series	100.00	AA+		5,454,850
	2008B, 6.500%, 11/15/38 – AGC Insured				
	Minnesota State, General Obligation Bonds, Various Purpose,	No Opt.			
5,000	Refunding Series 2010D,	Call	AAA		6,020,200
	5.000%, 8/01/18				
	Northern Municipal Power Agency, Minnesota, Electric System	No Opt.			
4,000	Revenue Bonds, Refunding Series	Call	AA+		4,501,640
	2009A, 5.000%, 1/01/15 – AGC Insured				
	Saint Paul Housing and Redevelopment Authority, Minnesota,	12/11 at			
12,895	Multifamily Housing Revenue Bonds,	102.00	N/R (4)		13,466,249
	Marian Center Project, Series 2001A, 6.450%, 6/20/43 (Pre-refunded				
	12/20/11)				
26,895	Total Minnesota				29,442,939
	Montana – 0.2% (0.1% of Total Investments)				
	Montana Facility Finance Authority, Hospital Revenue Bonds,	1/21 at			
3,000	Benefis Health System Obligated	100.00	AA+		3,184,650
	Group, Series 2011A, 5.750%, 1/01/31 – AGM Insured				
	Nebraska – 2.4% (1.6% of Total Investments)				
	Lincoln, Nebraska, Electric System Revenue Bonds, Series 2007A,	9/17 at			
27,125	4.500%, 9/01/37 – FGIC	100.00	AA		26,293,348
	Insured (UB)				
	Municipal Energy Agency of Nebraska, Power Supply System	4/19 at			
5,000	Revenue and Refunding Bonds,	100.00	AA+		5,246,150
	Series 2009A, 5.375%, 4/01/39 – BHAC Insured				
	Nebraska Public Power District, General Revenue Bonds, Series	1/15 at			
1,000	2005A, 5.000%, 1/01/25 –	100.00	AA+		1,051,950
	AGM Insured				
33,125	Total Nebraska				32,591,448
	Nevada – 7.1% (4.7% of Total Investments)				
3,000			AA+		3,126,330

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	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2009C, 5.000%, 7/01/26 – AGM Insured	No Opt. Call		
8,475	Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Series 2002, 5.000%, 6/01/32 – NPMFG Insured	12/12 at 100.00	AA+	8,521,867
3,630	Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Series 2002, 5.000%, 6/01/32 (Pre-refunded 12/01/12) – NPMFG Insured	12/12 at 100.00	AA+ (4)	3,860,215
16,840	Clark County, Nevada, Passenger Facility Charge Revenue Bonds, Las Vegas-McCarran International Airport, Series 2010A, 5.250%, 7/01/39 – AGM Insured	1/20 at 100.00	AA+	16,958,890
7,370	Clark County, Nevada, Subordinate Lien Airport Revenue Bonds, Series 2004A-2, 5.125%, 7/01/25 – FGIC Insured	7/14 at 100.00	Aa3	7,475,391
	Director of Nevada State Department of Business and Industry, Revenue Bonds, Las Vegas Monorail Project, First Tier, Series 2000:			
15,000	5.625%, 1/01/34 – AMBAC Insured (6)	1/12 at 100.00	N/R	3,600,450
11,400	5.375%, 1/01/40 – AMBAC Insured (6)	1/12 at 100.00	N/R	2,735,658
14,985	Reno, Nevada, Capital Improvement Revenue Bonds, Series 2002, 5.375%, 6/01/32 – FGIC Insured	6/12 at 100.00	A	14,385,450
25,300	Reno, Nevada, Capital Improvement Revenue Bonds, Series 2002, 5.375%, 6/01/32 (Pre-refunded 6/01/12) – FGIC Insured	6/12 at 100.00	A3 (4)	26,392,707
10,000	Reno, Nevada, Senior Lien Sales and Room Tax Revenue Bonds, Reno Transportation Rail Access Corridor Project, Series 2002, 5.125%, 6/01/27 (Pre-refunded 6/01/12) – AMBAC Insured	6/12 at 100.00	N/R (4)	10,413,500
116,000	Total Nevada			97,470,458
	New Jersey – 4.2% (2.8% of Total Investments)			
	Essex County Improvement Authority, New Jersey, Guaranteed Revenue Bonds, Project Consolidation, Series 2004:			
2,000	5.125%, 10/01/21 – NPMFG Insured	10/14 at 100.00	Aa2	2,131,480
2,250	5.125%, 10/01/22 – NPMFG Insured	10/14 at 100.00	Aa2	2,382,503
	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A:			
3,850	5.000%, 7/01/22 – NPMFG Insured	7/14 at 100.00	A	4,024,790
3,850	5.000%, 7/01/23 – NPMFG Insured	7/14 at 100.00	A	4,006,272
26,000	New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2005D-1, 5.250%, 1/01/26 – AGM Insured	No Opt. Call	AA+	29,245,580

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New Jersey Turnpike Authority, Revenue Bonds, Series 2003A:

8,250	5.000%, 1/01/19 – FGIC Insured	7/13 at 100.00	A+	8,790,128
2,000	5.000%, 1/01/23 – AGM Insured	7/13 at 100.00	AA+	2,080,560
3,320	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.000%, 1/01/21 – AGM Insured	1/15 at 100.00	AA+	3,512,726
1,330	Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds, Series 2005, 5.250%, 1/01/26 – AGM Insured	No Opt. Call	Aa2	1,582,620
52,850	Total New Jersey			57,756,659
	New Mexico – 1.3% (0.9% of Total Investments)			
3,660	San Juan County, New Mexico, Subordinate Gross Receipts Tax Revenue Bonds, Series 2005, 5.000%, 6/15/25 – NPMFG Insured	6/15 at 100.00	Aa3	3,816,538
13,600	University of New Mexico, System Improvement Subordinated Lien Revenue Bonds, Series 2007A, 5.000%, 6/01/36 – AGM Insured	6/17 at 100.00	AA+	13,899,472
17,260	Total New Mexico			17,716,010
	New York – 7.8% (5.2% of Total Investments)			
1,880	Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/23 – FGIC Insured	2/15 at 100.00	BBB	2,000,677
7,225	Dormitory Authority of the State of New York, Revenue Bonds, Non State Supported Debt, Cornell University, Series 2010A, 5.000%, 7/01/35	7/20 at 100.00	Aa1	7,549,908
3,335	Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/24 – AMBAC Insured	3/15 at 100.00	AAA	3,601,266
3,820	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 4.500%, 2/15/47 – NPMFG Insured	2/17 at 100.00	A	3,243,027
12,500	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–	13,131,375
6,900	Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F, 4.250%, 5/01/33 – NPMFG Insured	11/16 at 100.00	A–	6,541,545
	Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A:			
1,500	5.000%, 7/01/21 – FGIC Insured	7/12 at 100.00	AA–	1,547,955
5,000	5.000%, 7/01/25 – FGIC Insured	7/12 at 100.00	AA–	5,086,650
3,025	Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40	2/21 at 100.00	Aa2	3,186,505
2,615	New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project	3/19 at 100.00	AA+	2,902,912

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	PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured			
5,000	New York City, New York, General Obligation Bonds, Fiscal Series 2005F-1, 5.000%, 9/01/21 – AMBAC Insured	9/15 at 100.00	AA	5,496,150
10,000	New York City, New York, General Obligation Bonds, Fiscal Series 2005M, 5.000%, 4/01/26 – FGIC Insured	4/15 at 100.00	AA	10,424,600
5,000	New York State Thruway Authority, General Revenue Bonds, Series 2005F, 5.000%, 1/01/26 – AMBAC Insured	1/15 at 100.00	A+	5,189,900
14,000	New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured	7/15 at 100.00	AA+	14,449,260
2,000	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1, 5.250%, 6/01/22 – AMBAC Insured	6/13 at 100.00	AA–	2,127,960
1,000	New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Series 2004A-1: 5.000%, 3/15/23 – FGIC Insured	3/14 at 100.00	AAA	1,075,070
5,000	New York State Urban Development Corporation, Service Contract Revenue Bonds, Series 2005B, 5.000%, 3/15/25 – AGM Insured (UB)	3/14 at 100.00	AAA	5,303,400
3,650	Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E, 5.000%, 11/15/32 – NPMFG Insured	3/15 at 100.00	AAA	3,895,682
10,000	Total New York	11/12 at 100.00	Aa3	10,073,400
103,450	North Carolina – 1.3% (0.8% of Total Investments) Mooresville, North Carolina, Enterprise System Revenue Bonds, Series 2004:			106,827,242
2,115	5.000%, 5/01/22 – FGIC Insured	5/14 at 100.00	AA–	2,271,256
2,575	5.000%, 5/01/26 – FGIC Insured	5/14 at 100.00	AA–	2,634,972
5,250	North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Series 2003A, 5.250%, 1/01/16 – AGM Insured	1/13 at 100.00	AA+	5,555,025
3,205	Raleigh Durham Airport Authority, North Carolina, Airport Revenue Bonds, Series 2005A: 5.000%, 5/01/23 – AMBAC Insured	5/15 at 100.00	Aa3	3,365,603
3,295	5.000%, 5/01/24 – AMBAC Insured	5/15 at 100.00	Aa3	3,439,618
16,440	Total North Carolina			17,266,474
	North Dakota – 0.5% (0.3% of Total Investments) Grand Forks, North Dakota, Sales Tax Revenue Bonds, Alerus Project, Series 2005A:			

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2,195	5.000%, 12/15/22 – NPF	12/15 at 100.00	Aa3	2,367,593
1,355	5.000%, 12/15/23 – NPF	12/15 at 100.00	Aa3	1,448,305
3,000	5.000%, 12/15/24 – NPF	12/15 at 100.00	Aa3	3,177,930
6,550	Total North Dakota			6,993,828
	Ohio – 3.9% (2.6% of Total Investments)			
2,650	Cleveland State University, Ohio, General Receipts Bonds, Series 2004, 5.250%, 6/01/24 – FGIC Insured	6/14 at 100.00	A+	2,775,690
2,000	Columbus City School District, Franklin County, Ohio, General Obligation Bonds, Series 2004, 5.250%, 12/01/25 (Pre-refunded 12/01/14) – AGM Insured	12/14 at 100.00	AA+ (4)	2,303,220
2,385	Columbus, Ohio, Tax Increment Financing Bonds, Easton Project, Series 2004A, 5.000%, 12/01/22 – AMBAC Insured	6/14 at 100.00	BBB+	2,457,456
2,205	Hamilton City School District, Ohio, General Obligation Bonds, Series 2005, 5.000%, 12/01/24 – NPF Insured	6/15 at 100.00	Baa1	2,282,638
19,595	Hamilton County, Ohio, Sales Tax Bonds, Subordinate Lien, Series 2006, 4.250%, 12/01/32 – AMBAC Insured	12/16 at 100.00	A1	17,859,275
20,100	Lucas County, Ohio, Hospital Revenue Bonds, ProMedica Healthcare Obligated Group, Series 1999, 5.375%, 11/15/39 – AMBAC Insured	11/11 at 100.00	AA–	20,108,643
3,000	Ross Local School District, Butler County, Ohio, General Obligation Bonds, Series 2003, 5.000%, 12/01/28 (Pre-refunded 12/01/13) – AGM Insured	12/13 at 100.00	Aa2 (4)	3,321,000
2,000	University of Akron, Ohio, General Receipts Bonds, Federally Taxable Build America Bonds, Series 2010B, 5.000%, 1/01/29 – AGM Insured	1/20 at 100.00	AA+	2,078,620
53,935	Total Ohio			53,186,542
	Oklahoma – 2.4% (1.6% of Total Investments)			
3,500	Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F, 5.000%, 7/01/24 – AMBAC Insured	7/15 at 100.00	AA	3,762,885
1,000	Oklahoma City Water Utilities Trust, Oklahoma, Water and Sewer Revenue Bonds, Series 2010: 5.375%, 7/01/40	No Opt. Call	AAA	1,086,470
1,500	Oklahoma Housing Finance Agency, GNMA Collateralized Single Family Mortgage Revenue Bonds, Series 1987A, 7.997%, 8/01/18 (Alternative Minimum Tax)	7/21 at 100.00	AAA	1,574,760
1,355	Oklahoma Municipal Power Authority, Power Supply System Revenue Bonds, Series 2007, 4.500%, 1/01/47 – FGIC Insured	No Opt. Call	AAA	1,361,612
21,000	University of Oklahoma, Student Housing Revenue Bonds, Series 2004, 5.000%, 7/01/22 –	1/17 at 100.00	A	19,411,560
4,880		7/14 at 100.00	Aa3	5,058,559

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	AMBAC Insured			
33,235	Total Oklahoma			32,255,846
	Oregon – 0.5% (0.3% of Total Investments)			
2,535	Oregon Department of Administrative Services, Certificates of Participation, Series 2005A, 5.000%, 5/01/25 – AGM Insured	5/15 at 100.00	AA+	2,639,670
4,000	Oregon Department of Administrative Services, State Lottery Revenue Bonds, Series 2011A, 5.250%, 4/01/31	4/21 at 100.00	AAA	4,416,120