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NUVEEN INSURED MUNICIPAL OPPORTUNITY FUND INC

Form NSAR-A

June 29, 2006

PAGE 1  
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000 C000000 0000878242  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
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001 B000000 811-06379  
001 C000000 3129178200  
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012 A000001 EQUISERVE INC.  
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013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
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014 A000001 NUVEEN INVESTMENTS, LLC  
014 B000001 8-13464

PAGE 2  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
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015 C010001 BOSTON  
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PAGE 6

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|           |                   |              |
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| SIGNATURE | STEPHEN D. FOY    |              |
| TITLE     | V.P. & CONTROLLER |              |