

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 27, 2013

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 811-21449

Nuveen Municipal High Income Opportunity 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: 10/31

Date of reporting period: 7/31/13

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 Municipal High Income Opportunity
Fund (NMZ)
July 31, 2013

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Municipal Bonds – 116.3% (100.0% of Total Investments)			
	National – 0.2% (0.1% of Total Investments)			
\$ 1,000	MuniMae Tax-Exempt Bond Subsidiary Redeemable Preferred Shares, Multifamily Housing Pool, 5.125%, 6/30/50 (Mandatory put 9/30/15) (Alternative Minimum Tax)	No Opt. Call	Ba1	\$ 985,000
1,000	Alabama – 1.3% (1.1% of Total Investments) Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	936,550
1,000	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	12/13 at 100.00	B2	1,001,100
1,880	Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax) Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37	2/17 at 102.00	N/R	1,563,897
2,000	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPPFG Insured	10/13 at 100.00	A	1,869,920
1,000	Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPPFG Insured	4/14 at 100.00	A	922,480
1,000	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.250%, 1/01/14	No Opt. Call	B	1,000,410
1,000	Jefferson County, Alabama, Sewer Revenue Refunding Warrants, Series 1997A, 5.375%,	8/13 at 100.00	Ca	802,120

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	2/01/27 – FGIC Insured (4)			
8,880	Total Alabama			8,096,477
	Arizona – 5.9% (5.1% of Total Investments)			
	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	1,534,367
1,420	Option Bond Trust 3256, 18.014%, 1/01/29 (IF) (5)			
	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	2,082,872
1,760	Option Bond Trust 4695, 19.344%, 1/01/32 (IF) (5)			
	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation	7/17 at 100.00	N/R	1,000,310
1,000	Bonds, Series 2007, 6.200%, 7/15/32			
	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment	1/14 at 100.00	N/R	318,461
318	Lien Bonds, Series 2001A, 7.875%, 7/01/25			
	Maricopa County Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds,	10/13 at 100.00	N/R	4,960
2,000	Privado Park Apartments Project, Series 2006A, 5.750%, 11/01/46 (Mandatory put 11/01/15)			
	(Alternative Minimum Tax) (4)			
	Maricopa County Industrial Development Authority, Arizona, Senior Living Facility Revenue	1/14 at 100.00	CC	4,934,362
6,720	Bonds, Christian Care Mesa II Inc., Series 2004A, 6.625%, 1/01/34 (Alternative Minimum Tax)			
	Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone			
	Montessori School, Series 2004A: 6.375%, 11/01/13	No Opt. Call 11/16 at	N/R	50,131
50		100.00	N/R	799,409
790	7.250%, 11/01/23	11/16 at		
	7.500%, 11/01/33	100.00	N/R	1,725,221
1,715	Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University	6/22 at 100.00	A+	2,748,000
3,000	Project, Tender Option Bond Trust 1086, 17.362%, 6/01/42 – AGM Insured (IF) (5)			
	Pima County Industrial Development Authority, Arizona, Charter School Revenue	12/14 at 100.00	BBB–	543,818
550				

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Bonds, Noah Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34			
90	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Pointe Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM)	No Opt. Call	AA+ (6)	94,118
40	Pima County Industrial Development Authority, Arizona, Choice Education and Development Charter School Revenue Bonds, Series 2006, 6.000%, 6/01/16	No Opt. Call	N/R	40,290
490	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39	7/19 at 100.00	N/R	532,459
2,500	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42	1/22 at 100.00	B	2,476,550
1,325	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010: 6.000%, 6/01/40	6/19 at 100.00	BBB-	1,272,053
500	6.100%, 6/01/45	6/19 at 100.00	BBB-	480,975
1,150	Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured	10/13 at 100.00	BBB-	1,150,161
3,575	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27	12/17 at 102.00	B-	3,124,193
2,000	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds, Series 2012A, 9.750%, 5/01/25	5/22 at 100.00	B	2,146,540
3,000	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007: 5.500%, 12/01/37	No Opt. Call	BBB	2,687,580
3,825	5.000%, 12/01/37	No Opt. Call	A-	3,667,334
1,000	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series	4/14 at 100.00	A-	1,003,150

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	2007, 4.700%, 4/01/22			
	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona	9/14 at 100.00	BB+	1,002,540
1,000	Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24			
	Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)	12/17 at 100.00	N/R	783,000
1,000				
40,818	Total Arizona California – 16.5% (14.2% of Total Investments)			36,202,854
	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender Option Bond Trust 2985, 17.776%, 4/01/16 (IF)	No Opt. Call	AA	1,661,923
1,470				
	California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31	4/21 at 100.00	N/R	1,091,080
1,000				
	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38	6/15 at 100.00	B–	1,411,058
1,810				
	California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267:			
		11/21 at 100.00	AA–	1,414,100
1,250	19.080%, 5/15/31 (IF) (5)			
		11/21 at 100.00	AA–	2,306,175
1,875	20.070%, 11/15/40 (IF) (5)			
	California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294:			
250	18.363%, 8/15/41 (IF) (5)	8/22 at 100.00	AA–	208,990
1,000	18.358%, 8/15/41 (IF) (5)	8/22 at 100.00	AA–	836,000
	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45	8/20 at 100.00	N/R	995,630
1,000				
	California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39	11/19 at 100.00	AA	1,177,840
1,000				
2,000		6/20 at 102.00	N/R	2,012,800

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

3,425	California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47 California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.171%, 11/01/35 – AMBAC Insured (IF) (5)	5/15 at 100.00	Aa2	3,613,889
1,300	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 19.530%, 3/01/18 – AGM Insured (IF)	No Opt. Call	AA–	1,605,396
1,000	California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43	9/23 at 100.00	N/R	865,490
520	California Statewide Communities Development Authority, Revenue Bonds, American Baptist Homes of the West, Series 2010, 6.250%, 10/01/39	10/19 at 100.00	BBB+	537,508
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (4)	No Opt. Call	D	109,800
1,980	California Statewide Communities Development Authority, Statewide Community Infrastructure Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41	9/21 at 100.00	N/R	1,982,099
500	California Statewide Community Development Authority, Revenue Bonds, California Baptist University, Series 2011A, 7.500%, 11/01/41	11/21 at 100.00	N/R	566,795
1,825	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2005A, 5.250%, 7/01/35	7/15 at 100.00	BBB–	1,832,994
2,865	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34	3/14 at 102.00	N/R	2,886,573
500	California Statewide Community Development Authority, Revenue Bonds, Kaiser Permanente System, Series 2007A, 5.000%, 4/01/31 – BHAC Insured	4/17 at 100.00	AA+	522,650
2,000	California Statewide Community Development Authority, Revenue Bonds, St. Joseph Health System, Series 2007C, 5.750%, 7/01/47 – FGIC Insured	7/18 at 100.00	AA–	2,163,280
515		5/18 at 100.00	AA–	524,296

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender			
	Option Bond Trust 3048, 17.486%, 11/15/38 (IF)			
	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender			
	Option Bond Trust 3102:			
745	17.696%, 11/15/38 (IF) (5)	5/18 at 100.00	AA-	758,544
1,000	18.772%, 11/15/48 (IF) (5)	5/18 at 100.00	AA-	984,120
	California Statewide Community Development Authority, Subordinate Lien Multifamily Housing			
1,005	Revenue Bonds, Corona Park Apartments, Series 2004I-S, 7.750%, 1/01/34 (Alternative Minimum Tax)	1/14 at 100.00	N/R	971,503
	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Refunding, Series 2007A:			
2,000	5.000%, 12/15/37	12/17 at 100.00	A	1,918,300
1,930	6.500%, 12/15/47	12/17 at 100.00	N/R	1,826,378
	Elk Grove Community Facilities District 2005-1, California, Special Tax Bonds, Series 2007,			
1,340	5.250%, 9/01/37	9/15 at 102.00	N/R	1,171,214
	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana			
500	Redevelopment Project, Tender Option Bonds Trust 1013, 18.608%, 9/01/32 – AMBAC Insured (IF) (5)	10/13 at 100.00	A+	527,740
	Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North,			
1,000	Series 2006, 5.000%, 9/01/26	9/14 at 102.00	N/R	999,010
	Foothill/Eastern Transportation Corridor Agency, California, Toll Road Revenue Bonds, Series 1995A, 5.000%, 1/01/35 – NPFG Insured			
3,000	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement	1/14 at 100.00	A	2,951,460
	Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011:			
250	17.481%, 6/01/38 – FGIC Insured (IF) (5)	6/15 at 100.00	A2	224,940
750	17.481%, 6/01/45 (IF) (5)	6/15 at 100.00	A2	603,240

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,000	17.460%, 6/01/45 (IF) (5) Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement	6/15 at 100.00	A2	804,560
1,000	Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.783%, 6/01/45 – AMBAC Insured (IF) Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1:	6/15 at 100.00	AA+	968,210
3,130	4.500%, 6/01/27	6/17 at 100.00	B	2,843,511
6,250	5.000%, 6/01/33	6/17 at 100.00	B	5,092,750
1,935	5.750%, 6/01/47	6/17 at 100.00	B	1,511,042
3,705	5.125%, 6/01/47 Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-2, 5.300%, 6/01/37	6/17 at 100.00	B	2,645,703
1,500	Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust	6/22 at 100.00	B	1,163,295
1,500	3253, 22.544%, 1/15/19 (IF) (5) Hemet Unified School District Community Facilities District 2005-3, Riverside County, California, Special Tax Bonds, Series 2007, 5.750%, 9/01/39	No Opt. Call	Aa2	2,262,240
1,000	Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series	9/13 at 100.50	N/R	963,370
1,000	2005, 5.000%, 8/01/25 – AMBAC Insured Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement	8/15 at 100.00	N/R	692,900
1,200	Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34 Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment	9/13 at 102.00	N/R	1,192,800
335	Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 Lathrop Financing Authority, California, Revenue Bonds, Water Supply Project Series	8/19 at 100.00	BBB	359,847
1,000	2003, 6.000%, 6/01/35 Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B,	12/13 at 100.00	N/R	1,000,400
500	5.250%, 9/01/32	9/23 at 100.00	N/R	486,470
3,400	Lee Lake Water District, Riverside County, California, Special Tax Bonds, Community	9/13 at 102.00	N/R (6)	3,483,436

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Facilities			
	District 3, Series 2004, 5.950%, 9/01/34 (Pre-refunded 9/01/13)			
1,000	Long Beach Bond Finance Authority, California, Natural Gas Purchase Revenue Bonds, Series	No Opt. Call	A	1,029,320
	2007A, 5.500%, 11/15/37			
850	Los Angeles County, California, Community Development Commission Headquarters Office Building,	9/21 at 100.00	Aa3	894,438
	Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option			
	Bond Trust Series 2011-23B, 18.579%, 9/01/42 (IF) (5)			
1,825	Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International	5/20 at 100.00	AA	1,946,253
	Airport, Tender Option Bond Trust 10-27B, 18.086%, 5/15/40 (IF) (5)			
1,000	Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series	9/21 at 100.00	A-	1,105,350
	2011A, 7.000%, 9/01/31			
	March Joint Powers Redevelopment Agency, California, March Air Force Base Redevelopment			
	Project Tax Allocation Revenue Bonds, Series 2011A:			
1,000	7.000%, 8/01/26	8/21 at 100.00	BBB+	1,133,720
1,500	7.500%, 8/01/41	8/21 at 100.00	BBB+	1,668,990
470	Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds,	9/13 at 100.00	N/R	415,405
	Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37			
1,000	M-S-R Energy Authority, California, Gas Revenue Bonds, Citigroup Prepay Contracts, Series	No Opt. Call	A	1,155,590
	2009B, 6.500%, 11/01/39			
500	National City Community Development Commission, California, Tax Allocation Bonds, National	8/21 at 100.00	A-	579,200
	City Redevelopment Project, Series 2011, 7.000%, 8/01/32			
330	Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment	9/21 at 100.00	BBB+	355,380
	Project, Series 2011, 6.750%, 9/01/40			
	Palomar Pomerado Health Care District, California, Certificates of Participation, Series			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2010:				
625	5.250%, 11/01/21	11/20 at 100.00	Baa3	651,444
1,000	6.000%, 11/01/41 Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust	11/20 at 100.00	Baa3	1,013,070
250	4683, 17.878%, 8/01/37 – NPFG Insured (IF) (5) Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos	8/17 at 100.00	A+	254,120
1,000	Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28 River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes	9/18 at 100.00	BBB–	1,031,040
806	Series 2011B, 8.000%, 11/01/18	11/15 at 104.00	N/R	754,529
1,000	Riverside County Public Financing Authority, California, Tax Allocation Bonds, Multiple Projects, Series 2004, 5.000%, 10/01/35 – SYNCORA GTY Insured	10/14 at 100.00	BBB	887,720
1,200	Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project	10/21 at 100.00	A–	1,315,272
750	Area, Series 2011B, 6.750%, 10/01/30			
2,015	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698: 18.675%, 12/01/30 – AMBAC Insured (IF) (5) 18.466%, 12/01/33 – AMBAC Insured (IF) (5)	No Opt. Call No Opt. Call	A A	843,090 2,074,725
2,500	San Bernardino Community College District, California, General Obligation Bonds, Tender Option Bond Trust 11780-1, 17.636%, 2/01/27 – AGM Insured (IF) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011:	8/16 at 100.00	Aa2	2,845,500
960	8.000%, 12/01/26	12/21 at 100.00	BB	1,140,883
1,000	8.000%, 12/01/31 San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.730%, 9/01/31 –	12/21 at 100.00	BB	1,169,960
1,000	AMBAC Insured (IF) (5)	3/17 at 100.00	AA–	1,039,000
1,000	Santa Margarita Water District, California, Special tax Bonds, Community Facilities	9/23 at 100.00	N/R	984,970

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	District 2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43			
1,000	Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41	2/21 at 100.00	A	1,140,190
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPMFG Insured	8/13 at 100.00	A	971,410
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project Area, Series 2011A, 7.650%, 9/01/42	9/21 at 100.00	BBB+	712,407
3,895	West Patterson Financing Authority, California, Special Tax Bonds, Community Facilities District 2001-1, Series 2004A, 6.125%, 9/01/39	9/13 at 103.00	N/R	3,454,904
106,186	Total California Colorado – 8.1% (6.9% of Total Investments)			101,301,229
1,500	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2008, 9.250%, 12/01/37	12/15 at 100.00	N/R	780,105
1,015	Bradburn Metropolitan District 3, Westminster, Adams County, Colorado, General Obligation Limited Tax Refunding Bonds, Series 2010, 7.500%, 12/01/39	12/13 at 102.00	N/R	1,024,308
2,000	Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23	7/18 at 100.00	N/R	1,978,220
6	Buffalo Ridge Metropolitan District, Colorado, Limited Obligation Assessment Bonds, Series 2003, 7.500%, 12/01/33 (Pre-refunded 12/01/13)	12/13 at 101.00	N/R (6)	6,181
2,000	Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to Unlimited Tax, Series 2012, 6.000%, 12/01/22	10/17 at 100.00	N/R	1,880,280
750	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Community Leadership Academy Project, Series 2008, 6.250%, 7/01/28	7/18 at 100.00	BB	700,350
1,000	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Jefferson County School District R-1 – Compass Montessori Secondary School, Series 2006, 5.625%, 2/15/36	2/16 at 101.00	N/R	814,210
1,500			N/R	1,301,310

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain Phoenix Community School, Series 2012, 7.000%, 10/01/42	10/22 at 100.00		
1,930	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37	5/17 at 100.00	BBB-	1,746,399
1,890	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Pikes Peak School of Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38	6/18 at 102.00	N/R	1,846,492
1,350	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Colorado Senior Residences Project, Series 2012, 6.750%, 6/01/32	6/22 at 100.00	N/R	1,348,407
750	Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 3702, 19.050%, 1/01/18 (IF) (5)	No Opt. Call	AA	865,620
325	Colorado Health Facilities Authority, Revenue Bonds, Craig Hospital Project, Tender Option Bond Trust 1131, 17.109%, 12/01/32 (IF) (5)	12/22 at 100.00	A-	358,163
1,000	Colorado Health Facilities Authority, Revenue Bonds, Evangelical Lutheran Good Samaritan Society, Series 2006, 5.250%, 6/01/36	6/16 at 100.00	A-	1,000,840
1,073	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007: 5.000%, 9/01/16 (Alternative Minimum Tax) (9)	No Opt. Call	N/R	763,367
5,045	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007: 6.750%, 4/01/27 (Alternative Minimum Tax)	4/17 at 100.00	N/R	4,547,866
2,500	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2013, 6.875%, 10/01/27 (Alternative Minimum Tax)	No Opt. Call	N/R	2,272,825
2,000	Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 - RAAI Insured	12/22 at 100.00	N/R	1,912,500
1,000	Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: 5.400%, 12/01/27	12/17 at 100.00	N/R	767,030

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,500	5.450%, 12/01/34	12/17 at 100.00	N/R	1,065,225
2,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPFG Insured	No Opt. Call	A	946,060
1,070	Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment	3/20 at 100.00	N/R	1,097,745
1,998	Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40 Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39 (Mandatory put 12/01/19)	12/19 at 100.00	N/R	1,999,459
3,145	Kit Carson County Health Service District, Colorado, Health Care Facility Revenue Bonds, Series 2007, 6.750%, 1/01/34	1/18 at 100.00	N/R	3,145,944
5	Maher Ranch Metropolitan District 4, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.250%, 12/01/36 – RAAI Insured	12/17 at 100.00	N/R	4,233
1,000	Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.500%, 12/01/27	12/16 at 100.00	N/R	792,510
500	Pinery West Metropolitan District 2, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.000%, 12/01/27 – RAAI Insured	12/17 at 100.00	N/R	467,855
500	Poudre Tech Metro District, Colorado, Unlimited Property Tax Supported Revenue Bonds, Refunding & Improvement Series 2010A, 5.000%, 12/01/30 – AGM Insured	12/20 at 100.00	AA–	458,130
5,265	Public Authority for Colorado Energy, Natural Gas Purchase Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38 Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010:	No Opt. Call	A	6,110,506
1,000	6.500%, 1/15/30	7/20 at 100.00	Baa3	1,114,500
1,000	6.000%, 1/15/41	7/20 at 100.00	Baa3	1,073,260
1,440	Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds, Refunding Series 2007, 5.375%, 12/01/21	12/17 at 100.00	N/R	1,277,698
1,640	Southlands Metropolitan District 1, Colorado, Limited Tax General Obligation Bonds, Series	12/17 at 100.00	N/R	1,516,885

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

3,000	2007, 4.625%, 12/01/22 – RAAI Insured Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31	12/17 at 100.00	N/R	745,440
1,815	Three Springs Metropolitan District 3, Durango, La Plata County, Colorado, Property Tax Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39	12/20 at 100.00	N/R	1,815,000
55,512	Total Colorado Connecticut – 1.2% (1.0% of Total Investments)			49,544,923
2,000	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	2,151,080
4,644	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31	No Opt. Call	N/R	3,169,701
1,000	Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33	1/14 at 100.00	B	915,680
1,000	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	1,010,480
8,644	Total Connecticut District of Columbia – 0.8% (0.7% of Total Investments)			7,246,941
225	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	240,615
1,000	District of Columbia, Revenue Bonds, Cesar Chavez Public Charter Schools for Public Policy, Series 2011, 7.500%, 11/15/31	11/20 at 100.00	BBB–	1,080,040
2,500	District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.453%, 10/01/37 (IF) (5)	4/21 at 100.00	A–	3,599,200
250	District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33 (WI/DD, Settling 8/01/13)	7/23 at 100.00	BBB+	258,868
3,975	Total District of Columbia Florida – 13.3% (11.4% of Total Investments)			5,178,723
1,500		No Opt. Call	N/R	1,623,900

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Alachua County Health Facilities Authority, Florida, Health Faculties Revenue Bonds, Terraces at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46			
925	Ave Maria Stewardship Community Development District, Florida, Capital Improvement Revenue	5/16 at 100.00	N/R	777,370
	Bonds, Series 2006A, 5.125%, 5/01/38			
1,980	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series	5/22 at 100.00	N/R	1,932,916
	2012, 6.700%, 5/01/42			
1,505	Bartram Park Community Development District, Florida, Special Assessment Bonds, Series 2005,	5/15 at 101.00	N/R	1,408,996
	5.300%, 5/01/35 (4)			
5,610	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A,	5/14 at 100.00	N/R	5,665,876
	6.900%, 5/01/35			
500	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2007A,	5/17 at 100.00	N/R	481,260
	6.000%, 5/01/38			
965	Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds,	5/18 at 100.00	N/R	1,004,758
	Series 2008A, 7.000%, 5/01/37			
905	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1	11/24 at 100.00	N/R	848,619
	Project, Series 2013A, 6.125%, 11/01/33			
700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%,	11/14 at 101.00	Ba2	724,346
	11/01/20 (Alternative Minimum Tax)			
1,435	Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects Loan	10/13 at 100.00	A	1,354,697
	Program, Series 2001F-1, 5.000%, 10/01/31 – NPPG Insured			
1,945	Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment	5/16 at 100.00	N/R	1,838,589
	Revenue Bonds, Series 2006, 5.550%, 5/01/37			
1,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	6/21 at 100.00	BB–	1,041,970
	Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,500	Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Doral Breeze Project Series 2012, 5.500%, 11/01/32	11/22 at 100.00	N/R	2,388,375
7,650	Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32	5/14 at 103.25	N/R	7,952,634
2,805	Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39	5/17 at 100.00	N/R	2,694,399
3,000	Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27	9/17 at 100.00	N/R	3,212,190
1,000	Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42	No Opt. Call	N/R	893,790
2,000	Lee County Industrial Development Authority, Florida, Charter School Revenue Bonds, Lee County Community Charter Schools, Series 2007A, 5.375%, 6/15/37	6/17 at 100.00	BB	1,821,100
1,685	Miami, Florida, Special Obligation Non-Ad Valorem Revenue Refunding Bonds, Series 2011A, 6.000%, 2/01/30 – AGM Insured	2/21 at 100.00	AA–	1,833,213
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.130%, 4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (5)	10/18 at 100.00	AA–	1,005,080
1,250	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 17.855%, 10/01/33 – AGM Insured (IF)	10/20 at 100.00	AA–	1,324,850
1,000	Mid-Bay Bridge Authority, Florida, Springing Lien Revenue Bonds, Series 2011, 7.250%, 10/01/34	10/21 at 100.00	BBB	1,166,770
1,000	Midtown Miami Community Development District, Florida, Special Assessment Revenue Bonds, Parking Garage Project, Series 2004A, 6.250%, 5/01/37	5/14 at 100.00	N/R	1,008,410
2,225	Old Palm Community Development District, Florida, Special Assessment Bonds, Palm Beach Gardens, Series 2004A, 5.900%, 5/01/35	5/15 at 101.00	N/R	2,241,087

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

3,375	Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax)	1/14 at 100.00	N/R	3,162,443
1,585	Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36	5/16 at 100.00	N/R	1,481,626
4,580	Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35	11/13 at 100.00	N/R	3,984,646
995	Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37	5/17 at 100.00	N/R	903,898
1,000	Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPMFG Insured	7/17 at 100.00	A	1,005,250
1,965	Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36	5/22 at 100.00	N/R	1,847,218
930	South Village Community Development District, Clay County, Florida, Capital Improvement Revenue Bonds, Series 2005A, 5.700%, 5/01/35	11/13 at 100.00	N/R	835,838
1,315	Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38	5/18 at 100.00	N/R	1,323,521
1,250	Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39	5/17 at 100.00	N/R	926,200
2,515	Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40	5/19 at 100.00	N/R	1,520,494
1,540	Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40	5/22 at 100.00	N/R	690,490
	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

Note, Series 2007-3:				
		11/13 at		
120	6.375%, 5/01/17 (4)	100.00	N/R	1
1,360	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	14
	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series			
2,845	2007A-2, 5.250%, 5/01/39 (4)	5/17 at 100.00	N/R	28
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007-1. RMKT:			
15	6.375%, 5/01/17 (4)	No Opt. Call	N/R	11,199
180	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	133,018
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007A-1. RMKT, 5.250%, 5/01/39 (4)			
1,285	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1:	5/17 at 100.00	N/R	948,343
	6.375%, 5/01/17	No Opt. Call	N/R	158,144
165	5.250%, 5/01/39	5/17 at 100.00	N/R	492,884
555	6.650%, 5/01/40	5/17 at 100.00	N/R	2,283,266
2,365	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006,			
4,930	5.400%, 5/01/37	5/14 at 101.00	BB	4,634,693
	Tolomato Community Development District, Florida, Special Assessment Bonds, Southern/Forbearance Parcel Series 2007-2:			
530	6.375%, 5/01/17 (4)	No Opt. Call	N/R	217,215
5,510	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	2,073,303
	Westchester Community Development District 1, Florida, Special Assessment Bonds, Series 2003:			
415	6.000%, 5/01/23	5/14 at 100.00	N/R	416,706
6,235	6.125%, 5/01/35	5/14 at 100.00	N/R	6,243,542
93,645	Total Florida			81,539,175
	Georgia – 1.8% (1.6% of Total Investments) Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Testletree Village Apartments, Series 2013A, 5.000%, 11/01/48	11/23 at 100.00	A–	841,840
975	Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31	1/19 at 100.00	A2	1,130,405
1,250	Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds,	6/20 at 100.00	B	1,463,138

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29			
1,170	Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009B, 9.000%, 6/01/35 (Alternative Minimum Tax)	6/15 at 100.00	B	1,263,682
1,000	Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43	4/23 at 100.00	N/R	867,830
1,000	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care, Lenbrook Square Project, Series 2006A, 5.125%, 7/01/37	7/17 at 100.00	N/R	864,300
1,115	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care, Lenbrook Square Project, Series 2006B, 7.300%, 7/01/42	1/14 at 100.00	N/R	1,111,008
1,780	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, St. Anne's Terrace, Series 2003, 7.625%, 12/01/33	12/13 at 102.00	N/R	1,822,257
2,000	Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2012B, 3.000%, 7/01/18	1/14 at 100.00	N/R	1,744,440
11,290	Total Georgia			11,108,900
	Guam – 0.4% (0.4% of Total Investments)			
2,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	11/19 at 100.00	B+	2,598,815
	Hawaii – 0.4% (0.4% of Total Investments)			
919	Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37	2/17 at 100.00	N/R	800,238
1,655	Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39	7/19 at 100.00	Baa1	1,795,692
2,574	Total Hawaii			2,595,930
	Idaho – 0.1% (0.1% of Total Investments)			
500	Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Tender Option Bond Trust 1102, 17.265%, 3/01/47 – AGM Insured (IF) (5)	3/22 at 100.00	A	432,080
1,315	Illinois – 9.9% (8.5% of Total Investments)		N/R	1,310,108

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	CenterPoint Intermodal Center Program, Illinois, Trust Series 2004 Class A Certificates, 3.730%, 6/15/23	12/13 at 100.00		
1,968	Chicago, Illinois, Certificates of Participation Tax Increment Bonds, 35th and State Redevelopment Project, Series 2012, 6.100%, 1/15/29	No Opt. Call	N/R	1,801,114
2,875	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	8/13 at 100.00	N/R	2,153,576
1,000	Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	B3	1,026,440
2,180	Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41	7/21 at 100.00	N/R	2,310,756
1,100	Hillside, Cook County, Illinois, Senior Lien Tax Increment Revenue Bonds, Mannheim Redevelopment Project, Series 2008, 7.000%, 1/01/28	1/18 at 102.00	N/R	1,045,451
1,000	Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23	5/15 at 100.00	BBB-	1,007,760
3,370	Illinois Finance Authority, Charter School Revenue Bonds, Chicago Charter School Foundation, Series 2007, 5.000%, 12/01/36	12/16 at 100.00	BBB+	3,235,301
1,000	Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	B3	1,026,440
500	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A: 7.750%, 5/15/30	5/20 at 100.00	N/R	539,335
1,875	8.000%, 5/15/46	5/20 at 100.00	N/R	2,015,344
500	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Temps 75 Series 2010D-1, 7.000%, 5/15/18	11/13 at 100.00	N/R	500,595
1,100	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37	1/18 at 100.00	Baa2	1,152,613
500	Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding Series 2006A, 5.000%, 4/01/31	4/16 at 100.00	Baa3	460,785
500	Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%,	10/22 at 100.00	BBB-	506,010

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	10/01/48			
1,000	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38	5/17 at 100.00	N/R	988,190
2,500	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.296%, 11/15/37 (IF) (5)	11/17 at 100.00	A	2,861,500
2,900	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	3,524,921
3,770	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37	8/17 at 100.00	BBB	3,901,724
2,000	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009: 6.875%, 8/15/38	8/19 at 100.00	BBB+	2,164,680
3,850	7.000%, 8/15/44	8/19 at 100.00	BBB+	4,175,056
500	Illinois Finance Authority, Revenue Bonds, Southern Illinois Healthcare Enterprises, Inc., Series 2005 Remarketed, 5.250%, 3/01/30 – AGM Insured	3/20 at 100.00	AA–	514,685
250	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 22.058%, 2/15/19 – AGM Insured (IF) (5)	No Opt. Call	AA–	315,850
1,685	22.042%, 2/15/19 – AGM Insured (IF) (5)	No Opt. Call	AA–	2,128,492
6,020	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4)	6/14 at 100.00	Ca	5,175,213
500	Illinois Health Facilities Authority, Revenue Refunding Bonds, Elmhurst Memorial Healthcare, Series 2002, 5.500%, 1/01/22	1/14 at 100.00	Baa2	501,595
200	Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36	3/22 at 100.00	A–	191,130
1,105	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36	1/16 at 100.00	N/R	679,918
250	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-2: 5.500%, 1/01/30 – ACA Insured	1/16 at 100.00	CCC	149,953
2,000	5.500%, 1/01/36 – ACA Insured	1/16 at 100.00	CCC	1,183,700
	Lombard Public Facilities Corporation, Illinois, Second Tier Conference Center and Hotel Revenue Bonds, Series 2005B:			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

285	5.250%, 1/01/25	1/16 at 100.00	CCC	128,199
1,175	5.250%, 1/01/36	1/16 at 100.00	CCC	502,771
1,431	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4)	7/18 at 100.00	N/R	300,491
1,000	Pingree Grove Village, Illinois, Tax Assessment Bonds, Special Service Area 2 – Cambridge Lakes Project, Series 2005-2, 6.000%, 3/01/35	3/15 at 102.00	N/R	981,790
1,917	Plano Special Service Area 1, Illinois, Special Tax Bonds, Lakewood Springs Project, Series 2004A, 6.200%, 3/01/34	3/14 at 102.00	N/R	1,916,866
800	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28	6/21 at 100.00	A–	874,560
865	Southwestern Illinois Development Authority, Illinois, Saint Clair County Comprehensive Mental Health Center, Series 2007: 6.200%, 6/01/17	No Opt. Call	N/R	868,944
3,020	6.625%, 6/01/37	6/17 at 103.00	N/R	2,661,647
950	Southwestern Illinois Development Authority, Local Government Program Revenue Bonds, Granite City Project, Series 2009B, 7.750%, 3/01/22	3/14 at 100.00	N/R	957,553
750	Springfield, Sangamon County, Illinois, Special Service Area, Legacy Pointe, Special Assessment Bonds, Series 2009, 7.875%, 3/01/32	3/17 at 102.00	N/R	778,650
970	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006, 6.000%, 3/01/36 (Mandatory put 2/29/16)	3/16 at 102.00	N/R	774,613
935	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project Revenue Bonds, Series 2007, 6.000%, 1/01/26	1/17 at 102.00	N/R	619,045
831	Yorkville, Illinois, Special Tax Bonds, Special Service Area 2005-108 Autumn Creek Project, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	710,638
64,242	Total Illinois Indiana – 3.2% (2.8% of Total Investments)			60,624,002
6,360	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	7/14 at 100.00	N/R	6,101,275
1,000	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option	No Opt. Call	AA	1,213,730

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Bond Trust 10-77W, 18.750%, 4/01/30 – AMBAC Insured (IF) (5) Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation	No Opt. Call	A2	1,938,950
1,250	Guaranteed, Tender Option Bond Trust 2882, 18.430%, 4/15/17 (IF) (5) Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel	No Opt. Call	BB–	1,678,520
2,000	Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax) Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond			
1,290	Trust 3611: 18.070%, 6/01/17 (IF) (5)	No Opt. Call	AA	1,218,173
1,250	19.065%, 6/01/17 (IF) (5)	No Opt. Call	AA	1,392,750
	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension	11/16 at 100.00	AA+	1,000,880
1,000	Health, Tender Option Bond Trust 3301, 18.322%, 11/15/30 (IF) (5) St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village	7/15 at 103.00	N/R	1,045,490
	Apartments, Series 2005A, 7.500%, 7/01/35 Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007: 5.700%, 9/01/37	9/17 at 100.00	N/R	249,920
250	5.800%, 9/01/47	9/17 at 100.00	N/R	4,018,734
4,050	Total Indiana			19,858,422
19,450	Iowa – 0.8% (0.7% of Total Investments) Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A, 5.500%, 7/01/25	7/16 at 100.00	BB+	1,024,670
1,000	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, Series 2012, 4.750%, 8/01/42	8/22 at 100.00	BBB–	1,632,540
2,000	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company	12/23 at 100.00	BB–	2,442,143
2,570	Project, Series 2013, 5.250%, 12/01/25 Total Iowa			5,099,353
5,570	Kentucky – 0.1% (0.1% of Total Investments) Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro	6/20 at 100.00	BBB+	523,450

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Medical Health System, Series 2010A, 6.000%, 6/01/30 Louisiana – 3.2% (2.7% of Total Investments) Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing	7/23 at 100.00	N/R	2,170,930
2,350	(US) LLC Project, Series 2013, 6.000%, 7/01/36 Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation	12/21 at 100.00	N/R	2,081,380
2,000	Project, Series 2011A, 7.750%, 12/15/31 Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue	11/17 at 100.00	BBB–	8,941,150
8,500	Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32 Louisiana Local Government Environmental Facilities and Community Development Authority,	6/16 at 101.00	N/R	943,248
960	Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36 Louisiana Local Government Environmental Facilities and Community Development Authority,	12/17 at 100.00	N/R	2,969,820
7,000	Revenue Bonds, Southgate Suites Hotel LLC Project, Series 2007A, 6.750%, 12/15/37 (4) Louisiana Local Government Environmental Facilities and Community Development Authority,	11/20 at 100.00	BBB–	529,205
500	Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35 Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 1012:	10/20 at 100.00	A3	949,020
750	20.765%, 10/01/40 (IF) (5)	10/20 at 100.00	A3	948,893
750	20.753%, 10/01/40 (IF) (5)	10/20 at 100.00	A3	19,533,646
22,810	Total Louisiana Maine – 0.5% (0.4% of Total Investments) Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue	2/14 at 102.00	Baa2	3,167,683
3,155	Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34 Maryland – 1.2% (1.0% of Total Investments)	9/16 at 100.00	BB+	1,009,448
1,100				

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,000	Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference	12/16 at 100.00	N/R	659,690
2,500	Center, Series 2006A, 5.000%, 12/01/31 Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference	12/16 at 100.00	N/R	1,723,975
4,000	Center, Series 2006B, 5.250%, 12/01/31 Maryland Economic Development Corporation, Senior Lien Student Housing Revenue Bonds, University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33	10/13 at 100.00	B3	3,590,680
435	Prince George’s County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994, 5.300%, 7/01/24	1/14 at 100.00	B3	393,858
9,035	Total Maryland Massachusetts – 0.2% (0.1% of Total Investments)			7,377,651
90	Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax)	9/13 at 101.00	Caa3	64,770
175	Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax)	No Opt. Call	N/R	173,056
429	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43	8/13 at 100.00	D	337,934
333	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 6.375%, 2/15/43	8/13 at 100.00	D	32,088
500	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 6.625%, 2/15/43	8/13 at 100.00	D	5
480	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series	1/14 at 100.00	N/R	460,493

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,007	2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) Total Massachusetts Michigan – 3.5% (3.0% of Total Investments) Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A:			1,068,346
1,115	5.500%, 5/01/21	11/13 at 100.00	B–	964,553
10	5.500%, 5/01/21 – ACA Insured Detroit, Michigan, Distributable State Aid General Obligation Bonds, Limited Tax Series	11/13 at 100.00	B–	8,651
4,000	2010, 5.250%, 11/01/35 (WI/DD, Settling 8/08/13) Detroit, Michigan, General Obligation Bonds, Limited Tax Capital Improvement Series	11/20 at 100.00	AA	4,011,600
1,000	2008-A1, 5.000%, 4/01/15 (4) Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/16 – NPF	No Opt. Call	Ca	390,000
500	Insured (4)	10/13 at 100.00	A	488,405
565	Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22 – SYNCORA GTY Insured (4)	10/13 at 100.00	Caa3	368,431
750	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured (4)	No Opt. Call	Caa3	650,355
900	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Second Lien Series	No Opt. Call	A	901,521
300	2005B, 5.500%, 7/01/22 – NPF Insured Detroit, Michigan, Water Supply System Senior Lien Revenue Bonds, Series 2006D, 5.000%, 7/01/33 – NPF Insured	No Opt. Call	A	273,840
1,000	Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital Obligated Group, Series 2007A:			
1,000	4.875%, 8/15/27	8/17 at 100.00	N/R	889,880
1,000	5.000%, 8/15/38	8/17 at 100.00	N/R	816,780
990	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope	4/21 at 100.00	BB	1,064,478
1,000	Academy Project, Series 2011, 8.125%, 4/01/41 Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur	7/21 at 100.00	BB	1,001,680
	Academy Project, Series 2011, 8.000%, 7/15/41			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,750	Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American Montessori Academy, Series 2007, 6.500%, 12/01/37	12/17 at 100.00	N/R	1,582,333
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler Park Academy Project, Series 2008, 6.500%, 11/01/35	11/15 at 100.00	BBB	994,050
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB-	843,960
940	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37	6/17 at 100.00	N/R	845,135
1,500	Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, Series 2005A, 6.750%, 11/15/38	11/15 at 102.00	N/R	1,520,340
1,000	Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series 2013, 8.500%, 12/01/30 (Alternative Minimum Tax)	12/23 at 100.00	N/R	962,230
1,000	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39	9/18 at 100.00	A1	1,208,860
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30	11/15 at 100.00	BB	843,040
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35	11/15 at 100.00	BB	402,125
500	Total Michigan Minnesota – 1.3% (1.1% of Total Investments)	11/15 at 100.00	BB	477,115
23,320	Ramsey, Anoka County, Minnesota, Charter School Lease Revenue Bonds, PACT Charter School, Series 2004A, 6.750%, 12/01/33	6/14 at 102.00	N/R	21,509,362
1,325	Saint Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2004A, 6.750%, 12/01/33	6/14 at 102.00	N/R	1,315,434
1,000	Saint Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2004A, 6.750%, 12/01/33	5/15 at 100.00	N/R	1,025,650

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Series			
1,110	2005B, 6.000%, 5/01/30 St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, Higher	6/14 at 102.00	N/R (6)	1,188,544
1,100	Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23 (Pre-refunded 6/01/14) St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE	6/14 at 102.00	N/R	1,098,053
3,000	Community Academy Charter School, Series 2004A, 6.750%, 12/01/33 St. Paul Housing and Redevelopment Authority, Minnesota, Revenue Bonds, Healtheast Inc., Series 2005, 6.000%, 11/15/35	11/15 at 100.00	BBB-	3,096,930
7,535	Total Minnesota			7,724,611
817	Mississippi – 0.3% (0.2% of Total Investments) Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal Care Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum Tax)	10/19 at 101.00	N/R	609,019
1,000	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company Project, Series 2008A, 6.500%, 9/01/32	9/18 at 100.00	BBB	1,086,150
1,817	Total Mississippi			1,695,169
1,000	Missouri – 2.1% (1.8% of Total Investments) Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri, Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36	10/19 at 100.00	A-	1,037,540
2,000	Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36	4/23 at 100.00	N/R	1,977,600
5,935	Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured	12/16 at 100.00	AA+	5,720,687
1,100	(Alternative Minimum Tax) (UB) (5) Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32	6/15 at 103.00	N/R	918,445
995	Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery	9/20 at 100.00	N/R	975,866

	Zone			
	Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35			
1,812	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26	8/13 at 100.00	N/R	1,589,033
762	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26	9/13 at 100.00	N/R	646,298
13,604	Total Missouri			12,865,469
	Montana – 0.4% (0.4% of Total Investments)			
2,700	Montana Board of Investments, Exempt Facility Revenue Bonds, Stillwater Mining Company, Series 2000, 8.000%, 7/01/20 (Alternative Minimum Tax)	1/14 at 100.00	B+	2,707,047
	Nebraska – 1.6% (1.4% of Total Investments)			
6,485	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Series 2006A, 20.414%, 8/01/40 – AMBAC Insured (IF)	2/17 at 100.00	AA+	9,722,571
	Nevada – 0.8% (0.7% of Total Investments)			
2,500	Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Tender Option Bond Trust Series 2010-11836, 18.035%, 6/01/16 (IF)	No Opt. Call	AA+	2,714,900
	Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax			
825	Revenue Bonds Series 2008A: 6.500%, 6/15/20	6/18 at 100.00	B2	853,372
1,500	6.750%, 6/15/28	6/18 at 100.00	B2	1,469,580
4,825	Total Nevada			5,037,852
	New Jersey – 2.5% (2.2% of Total Investments)			
2,100	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	B	1,979,943
2,000	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	11/13 at 100.00	B	2,000,980
1,000	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident	6/20 at 100.00	Baa3	1,049,160

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42			
600	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey, Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19)	6/19 at 100.00	Baa1 (6)	793,260
5,200	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	7/18 at 100.00	BB+	5,271,812
1,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008: 6.000%, 7/01/18	No Opt. Call	BBB-	1,114,910
2,000	6.625%, 7/01/38	7/18 at 100.00	BBB-	2,135,980
1,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)	6/18 at 100.00	AA-	1,045,510
14,900	Total New Jersey New Mexico – 0.5% (0.4% of Total Investments)			15,391,555
1,000	Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%, 9/01/23	No Opt. Call	N/R	936,640
1,000	Mariposa East Public Improvement District, New Mexico, General Obligation Bonds, Series 2006, 6.000%, 9/01/32 (4)	9/16 at 100.00	N/R	807,540
475	Montecito Estates Public Improvement District, New Mexico, Special Levee Revenue Bonds, Series 2007, 7.000%, 10/01/37	10/17 at 100.00	N/R	463,068
965	New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena Project, Series 2010A, 5.875%, 7/01/30	7/20 at 100.00	BBB-	971,745
3,440	Total New Mexico New York – 2.1% (1.8% of Total Investments)			3,178,993
1,000	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43	1/20 at 100.00	BBB-	1,109,330
	New York City Industrial Development Agency, New York, American Airlines-JFK			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

International				
Airport Special Facility Revenue Bonds, Series 2005:				
1,745	7.500%, 8/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	1,816,632
1,000	7.625%, 8/01/25 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,098,790
1,000	8.000%, 8/01/28	8/16 at 101.00	N/R	1,109,220
1,000	7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,099,250
New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007:				
1,500	5.750%, 10/01/37 (7)	10/17 at 100.00	N/R	629,910
5,000	5.875%, 10/01/46 (8)	10/17 at 102.00	N/R	2,099,700
1,030	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23	7/16 at 101.00	N/R	950,989
1,375	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49	1/20 at 100.00	A-	1,498,736
250	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Tender Option Bond Trust PT4704: 18.375%, 1/15/44 (IF) (5)	1/20 at 100.00	AA+	284,090
625	18.375%, 1/15/44 (IF) (5)	1/20 at 100.00	AA+	710,225
530	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010, 6.000%, 12/01/42	12/20 at 100.00	BBB	587,876
16,055	Total New York North Carolina – 1.9% (1.6% of Total Investments)			12,994,748
1,970	Albemarle Hospital Authority, North Carolina, Health Care Facilities Revenue Bonds, Series 2007, 5.250%, 10/01/38	10/17 at 100.00	N/R	1,744,317
940	Charlotte-Mecklenberg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.013%, 1/15/19 (IF)	No Opt. Call	AA-	1,051,822
5,250	North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue Bonds, 7/16 at 100.00		N/R	5,151,405

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29			
	North Carolina Capital Facilities Financing Agency, Educational Facilities Revenue Bond, Meredith College, Series 2008A:			
1,000	6.000%, 6/01/31	6/18 at 100.00	BBB	1,045,000
1,000	6.125%, 6/01/35	6/18 at 100.00	BBB	1,041,600
	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series			
960		10/16 at 100.00	AA+	1,532,275
	2008, Tender Option Bonds Trust 3248, 27.579%, 10/01/21 (IF)			
11,120	Total North Carolina			11,566,419
	Ohio – 2.9% (2.5% of Total Investments)			
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2:			
315	5.125%, 6/01/24	6/17 at 100.00	B–	262,823
2,000	5.875%, 6/01/30	6/17 at 100.00	B	1,597,820
4,875	5.750%, 6/01/34	6/17 at 100.00	B	3,710,606
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue			
1,455		6/22 at 100.00	B	1,166,139
	Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37			
	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program –			
2,220		5/14 at 102.00	BBB+	2,075,545
	Garfield Heights Project, Series 2004D, 5.250%, 5/15/23			
	Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue			
1,700		12/20 at 100.00	BB–	1,766,402
	Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40			
	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network			
1,270		12/20 at 100.00	A+	1,338,301
	Project, Series 2010B, 6.000%, 12/01/30			
	Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System			
1,250		No Opt. Call	Aa2	1,637,550
	Obligated Group, Tender Option Bond Trust 3551, 20.365%, 1/01/17 (IF)			
	Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35			
500		4/15 at 100.00	Baa3	516,635
	(Alternative Minimum Tax)			
	State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997			
3,000		8/13 at 100.00	B–	2,871,600

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)			
	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc.,	7/17 at 102.00	N/R	837,300
6,000	Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4)			
24,585	Total Ohio			17,780,721
	Oklahoma – 1.6% (1.4% of Total Investments)			
	Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue	8/21 at 100.00	N/R	2,174,680
2,000	Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26			
	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006,	1/16 at 101.00	N/R	942,040
940	7.000%, 1/01/35			
	Tulsa Municipal Airport Trust, Oklahoma, Revenue Bonds, American Airlines Inc., Series 1995,	12/13 at 100.00	N/R	4,000,000
4,000	6.250%, 6/01/20			
	Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc.,	No Opt. Call	N/R	2,671,950
2,500	Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14)			
9,440	Total Oklahoma			9,788,670
	Pennsylvania – 2.0% (1.7% of Total Investments)			
	Allegheny Country Industrial Development Authority, Pennsylvania, Environmental Improvement	11/19 at 100.00	BB–	532,895
500	Revenue Bonds, United States Steel Corporation Project, Refunding Series 2009, 6.750%, 11/01/24			
	Allentown Area Hospital Authority, Pennsylvania, Revenue Bonds, Sacred Heart Hospital, Series 2005, 6.000%, 11/15/16	No Opt. Call	N/R	292,226
275	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One	11/17 at 101.00	N/R	823,916
925	Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)			
	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	10/15 at 102.00	N/R	1,914,260
2,000				
1,410	Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter	12/17 at 100.00	BBB–	1,431,291

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	School Revenue Bonds, Series 2007A, 6.375%, 12/15/37			
185	Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage	8/20 at 100.00	AA	223,510
	Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.379%, 8/01/38 (IF) (5)			
4,115	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG	12/13 at 100.00	B-	4,114,547
	Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)			
1,000	Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bond	4/19 at 100.00	AA+	1,002,720
	Trust 4657, 16.362%, 10/01/29 (IF) (5)			
395	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Health System	5/20 at 100.00	AA	392,089
	Revenue Bonds, Jefferson Health System, Series 2010B, 5.000%, 5/15/40			
500	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/36	No Opt. Call	BB+	453,715
	Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	901,709
12,230	Total Pennsylvania			12,082,878
	Puerto Rico – 0.5% (0.4% of Total Investments)			
20	Puerto Rico Ports Authority, Special Facilities Revenue Bonds, American Airlines Inc., Series 1996A, 6.250%, 6/01/26 (Alternative Minimum Tax) (4)	12/13 at 100.00	N/R	22,550
	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Tender Option Bond			
2,000	Trust 1081: 21.442%, 8/01/57 (IF) (5)	8/19 at 100.00	AA-	2,075,440
500	21.442%, 8/01/57 (IF) (5)	8/19 at 100.00	AA-	518,860
	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 –	No Opt. Call	A	134,077
135	NPFG Insured			
2,655	Total Puerto Rico			2,750,927
	Rhode Island – 0.6% (0.5% of Total Investments)			
500		1/21 at 100.00	N/R	564,470

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Rhode Island Health & Educational Building Corporation, Health Facilities Revenue Bonds, Tockwotton Home, Series 2011, 8.375%, 1/01/46			
1,000	Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax)	12/17 at 100.00	A	1,069,140
2,035	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	12/13 at 100.00	BBB-	2,036,791
3,535	Total Rhode Island South Carolina – 0.8% (0.7% of Total Investments)			3,670,401
4,000	Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4)	11/17 at 100.00	N/R	1,985,000
3,477	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007B, 7.700%, 11/01/17 (4)	No Opt. Call	N/R	1,724,418
1,250	South Carolina Jobs-Economic Development Authority, Hospital Revenue Bonds, Palmetto Health, Refunding Series 2011A, 6.500%, 8/01/39 – AGM Insured	8/21 at 100.00	AA-	1,389,363
8,727	Total South Carolina Tennessee – 1.7% (1.4% of Total Investments)			5,098,781
3,000	Johnson City Health and Educational Facilities Board, Tennessee, Hospital Revenue Bonds, Mountain States Health Alliance, Refunding Series 2010A, 6.500%, 7/01/38	7/20 at 100.00	BBB+	3,303,510
	Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007:			
3,500	5.500%, 11/01/37 (4)	11/17 at 100.00	N/R	8,715
1,500	5.500%, 11/01/46 (4)	11/17 at 100.00	N/R	3,735
6,024	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	6,293,634
965	Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37	7/17 at 100.00	N/R	558,523
14,989	Total Tennessee			10,168,117

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Texas – 9.6% (8.3% of Total Investments)			
1,000	Alliance Airport Authority, Texas, Special Facilities Revenue Bonds, American Airlines Inc., Series 2007, 5.750%, 12/01/29 (Alternative Minimum Tax) (4)	12/13 at 100.00	N/R	1,117,500
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	Ba2	2,018,980
1,665	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	1/14 at 100.00	N/R	1,681,234
5,200	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax)	7/18 at 100.00	CCC	402,792
1,000	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.750%, 1/01/41	1/21 at 100.00	Baa3	1,085,360
250	6.000%, 1/01/41	1/21 at 100.00	Baa2	265,800
	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A:			
2,100	8.750%, 2/15/28	2/18 at 100.00	BBB–	2,312,877
2,000	9.000%, 2/15/38	2/18 at 100.00	BBB–	2,211,060
1,700	Dallas-Fort. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2000-A2, 9.000%, 5/01/29 (Mandatory put 5/01/15) (Alternative Minimum Tax)	No Opt. Call	N/R	1,920,966
10	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 1999, 6.375%, 5/01/35 (Alternative Minimum Tax) (4)	11/13 at 100.00	N/R	10,700
1,285	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2000A-3, 9.125%, 5/01/29 (Alternative Minimum Tax) (4)	5/15 at 101.00	N/R	1,452,024
2,000	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds,	11/13 at 100.00	N/R	2,175,000

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,910	American Airlines Inc., Series 2007, 5.500%, 11/01/30 (Alternative Minimum Tax) (4) Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38	2/18 at 100.00	BB+	2,819,150
1,840	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A: 7.000%, 9/01/25	9/14 at 100.00	N/R	1,906,001
6,600	7.125%, 9/01/34	9/14 at 100.00	N/R	6,822,618
450	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A: 6.625%, 9/01/31	9/23 at 100.00	N/R	473,454
1,000	6.375%, 9/01/42	9/23 at 100.00	N/R	1,008,630
585	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo	10/13 at 100.00	BB+	585,497
1,365	Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax) Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series 2001G, 5.250%, 11/15/30 – NPFPG Insured	11/13 at 100.00	A	1,340,703
980	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	863,625
955	Hidalgo Willacy Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds, Heritage Square Apartments Project, Series 2003A, 7.000%, 1/01/39	1/14 at 102.00	N/R	948,191
600	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E: 7.375%, 7/01/22 (Alternative Minimum Tax)	1/14 at 100.00	B	600,024
1,365	6.750%, 7/01/29 (Alternative Minimum Tax)	1/14 at 100.00	B	1,365,478
1,990	Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32	7/22 at 100.00	N/R	2,063,351
980	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk	8/13 at 100.00	N/R	792,203
1,330	Education Foundation, Series 2007A, 5.450%, 8/15/36	2/16 at 100.00	N/R	1,331,649

	La Vernia Higher Education Financing Corporation, Texas, Education Revenue Bonds, Amigos Por			
	Vida Friends For Life Public Charter School, Series 2008, 6.375%, 2/15/37			
335	North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38	1/18 at 100.00	A3	352,139
2,250	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 20.040%, 3/01/19 (IF)	No Opt. Call	AA	2,904,300
2,000	Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22	8/14 at 100.00	CC	129,920
250	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Senior Lien Series 2008D, 6.250%, 12/15/26	No Opt. Call	A-	284,715
5,000	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/30	No Opt. Call	A3	4,814,550
1,000	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010: 7.000%, 6/30/34	6/20 at 100.00	Baa3	1,148,410
4,500	7.000%, 6/30/40	6/20 at 100.00	Baa3	5,124,825
2,810	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Series 2009, 6.875%, 12/31/39	12/19 at 100.00	Baa2	3,156,614
940	Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34	12/14 at 100.00	BB+	944,136
550	Travis County Health Facilities Development Corporation, Texas, Revenue Bonds, Westminster Manor, Series 2010, 7.000%, 11/01/30	11/20 at 100.00	BB+	616,149
340	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax)	11/13 at 101.00	CC	22,086

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

63,135	Total Texas			59,072,711
	Utah – 1.9% (1.7% of Total Investments)			
	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A:			
1,390	6.250%, 6/15/28	6/17 at 100.00	N/R	1,316,539
1,430	6.500%, 6/15/38	6/17 at 100.00	N/R	1,327,183
1,690	Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40	7/20 at 100.00	BBB–	1,706,917
1,980	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Summit Academy High	5/21 at 100.00	N/R	2,083,198
	School, Series 2011A, 8.125%, 5/15/31			
5,550	Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series	12/17 at 100.00	BBB–	5,344,706
	2007A, 5.800%, 6/15/38			
12,040	Total Utah			11,778,543
	Vermont – 0.2% (0.2% of Total Investments)			
	Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School	1/21 at 100.00	Baa2	1,201,766
1,155	Project, Series 2011A, 6.250%, 1/01/41			
	Virgin Islands – 0.1% (0.1% of Total Investments)			
	Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note – Diageo Project,	10/19 at 100.00	BBB	465,713
420	Series 2009A, 6.750%, 10/01/37			
	Virginia – 1.3% (1.1% of Total Investments)			
	Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds,	3/14 at 102.00	N/R	560,593
870	Series 2003B, 6.250%, 3/01/18			
	Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds,	11/13 at 100.00	BB–	1,000,040
1,000	Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26			
	Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Revenue Bonds, Capital	No Opt. Call	BBB+	1,979,734
9,400	Appreciation Series 2009B-2, 0.000%, 10/01/38 – AGC Insured			
	Tobacco Settlement Financing Corporation of Virginia, Tobacco Settlement Asset Backed Bonds,	6/17 at 100.00	B2	3,111,570
4,500	Series 2007B1, 5.000%, 6/01/47			
1,000		7/14 at 102.00	N/R (6)	1,092,080

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Virginia Small Business Financing Authority, Revenue Bonds Hampton Roads Proton Beam Therapy Institute at Hampton University, LLC Project, Series 2009, 9.000%, 7/01/39 (Pre-refunded 7/01/14)			
100	Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012: 6.000%, 1/01/37 (Alternative Minimum Tax)	7/22 at 100.00	BBB-	101,094
130	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB-	120,845
17,000	Total Virginia Washington – 3.3% (2.8% of Total Investments)			7,965,956
500	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 11-14W-B, 19.463%, 6/01/39 (IF) (5)	6/19 at 100.00	AA	603,580
2,415	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2009-14A&B, 19.703%, 6/01/34 (IF) (5)	6/19 at 100.00	AA	3,032,467
3,600	Kalispel Indian Tribe, Washington, Priority Distribution Bonds, Series 2008, 6.750%, 1/01/38	1/18 at 100.00	N/R	3,158,136
410	Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43	4/14 at 100.00	N/R	359,242
2,955	Vancouver Downtown Redevelopment Authority, Washington, Revenue Bonds, Conference Center Project, Series 2003A, 5.250%, 1/01/34 (Pre-refunded 1/01/14) – ACA Insured	1/14 at 100.00	N/R (6)	3,016,169
9,000	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32	12/17 at 100.00	N/R	9,028,244
15	Washington State Health Care Facilities Authority, Revenue Bonds, Virginia Mason Medical Center, Series 2007B, 5.750%, 8/15/37 – ACA Insured	8/17 at 100.00	BBB	15,310
1,000	Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47	No Opt. Call	N/R	885,340
19,895	Total Washington West Virginia – 0.4% (0.4% of Total Investments)			20,098,488

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,505	Berkeley, Hardy and Jefferson Counties, West Virginia, as Joint Issuers, Commercial Development Revenue Bonds, Scattered Site Housing Projects, Series 2010, 5.750%, 12/01/44	No Opt. Call	N/R	1,280,574
900	Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36	3/16 at 100.00	BBB	912,123
500	Ohio County Commission, West Virginia, Tax Increment Revenue Bonds, Fort Henry Centre Financing District, Series 2007A, 5.850%, 6/01/34	6/17 at 100.00	N/R	508,055
2,905	Total West Virginia Wisconsin – 3.3% (2.9% of Total Investments) Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax)	No Opt. Call	N/R	32,506
30	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)	12/14 at 101.00	N/R (6)	610,258
550	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2006, 7.000%, 12/01/26	12/18 at 102.00	N/R	1,820,800
2,000	Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42	7/19 at 100.00	BBB–	1,715,637
1,650	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 3592, 19.155%, 4/01/17 (IF) (5)	No Opt. Call	AA–	1,092,080
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center Inc., Series 2004A, 6.250%, 4/01/34 (Pre-refunded 4/01/14)	4/14 at 100.00	N/R (6)	1,039,970
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A: 5.250%, 8/15/26 (UB)	8/16 at 100.00	A–	6,199,010
5,995	5.250%, 8/15/34 (UB)	8/16 at 100.00	A–	4,457,475
4,500		8/16 at 100.00	A–	1,443,300
1,500		8/16 at 100.00	A–	

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A, Trust 2187, 15.155%, 8/15/34 (IF)			
2,000	Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary	6/22 at 100.00	N/R	2,097,060
20,225	North Carolina, Series 2012A, 8.625%, 6/01/47			
	Total Wisconsin			20,508,096
\$ 780,975	Total Municipal Bonds (cost \$703,112,097)			713,609,916

Principal Amount	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)	Corporate Bonds – 0.0% (0.0% of Total Investments)				
	Transportation – 0.0% (0.0% of Total Investments)				
\$ 25	(10) Las Vegas Monorail Company, Senior Interest Bonds (9)	5.500%	7/15/19	N/R	\$ 6,243
7	(10) Las Vegas Monorail Company, Senior Interest Bonds (9)	3.000%	7/15/55	N/R	1,442
\$ 32	Total Corporate Bonds (cost \$943)				7,685
	Total Investments (cost \$703,113,040) – 116.3%				713,617,601
	Floating Rate Obligations – (2.0)%				(12,320,000)
	Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (14.2)% (11)				(87,000,000)
	Other Assets Less Liabilities – (0.1)% (12)				(726,511)
					\$
	Net Assets Applicable to Common Shares – 100%				613,571,090

Investments in Derivatives as of July
31, 2013

Swaps
outstanding:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Index (Annualized)	Fixed Rate	Fixed Rate Payment Frequency	Effective Date (13)	Termination Date	Unrealized
								Appreciation (Depreciation)
Barclays Bank PLC	\$5,000,000	Receive	USD-LIBOR 3-Month	2.755%	Semi-Annually	5/30/14	5/30/34	\$693,017

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 following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 – Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Prices are determined using 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 risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$712,846,549	\$763,367	\$713,609,916
Corporate Bonds	—	—	7,685	7,685
Derivatives:				
Swaps*	—	693,017	—	693,017
Total	\$ —	\$713,539,566	\$771,052	\$714,310,618

* Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

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.

As of July 31, 2013, the cost of investments (excluding investments in derivatives) was \$691,273,308.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of July 31, 2013, were as follows:

Gross unrealized:

Appreciation	\$ 56,450,528
Depreciation	(46,426,366)
Net unrealized appreciation (depreciation) of investments	\$ 10,024,162

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or
- (2) redemption.
There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors
- (3) 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.
At or subsequent to the end of the reporting period, this security is non-income producing.
- (4) Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records. Investment, or portion of investment, has been pledged to collateralize the net payment obligations
- (5) for investments in derivatives and/or inverse floating rate transactions.

- (6) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (7) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%.
- (8) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.875% to 2.350%.
- (9) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Directors/Trustees. For fair value measurement disclosure purposes, investment classified as Level 3.
- (10) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund's custodian is not accruing income on the Fund's records for either senior interest corporate bond.
- (11) Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.2%.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (13) Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each forward swap contract.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- USD-LIBOR United States Dollar-London Inter-Bank Offered Rate.

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 Municipal High Income Opportunity Fund

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

Date: September 27, 2013

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: September 27, 2013

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

Date: September 27, 2013