

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
April 01, 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: 1/31/13

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)
January 31, 2013

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Alabama – 1.1% (1.0% of Total Investments)			
\$ 1,000	Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	\$ 1,017,800
	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30			
1,000	Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	4/13 at 100.00	B2	999,920
	Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax)			
1,880	Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37	2/17 at 102.00	N/R	1,739,132
	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds,			
1,000	Series 2004A, 5.250%, 1/01/14	No Opt. Call	B	1,001,550
4,880	Total Alabama			4,758,402
	Arizona – 6.4% (5.8% of Total Investments)			
	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender			
1,420	Option Bond Trust 3256, 18.196%, 1/01/29 (IF) (4)	1/18 at 100.00	AA–	1,873,647
	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender			
1,760	Option Bond Trust 4695, 19.344%, 1/01/32 (IF) (4)	1/18 at 100.00	AA–	2,598,957
339	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special	4/13 at 100.00	N/R	339,692

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	Assessment			
	Lien Bonds, Series 2001A, 7.875%, 7/01/25			
	Maricopa County Industrial Development Authority, Arizona, Multifamily Housing			
2,000	Revenue Bonds, Privado Park Apartments Project, Series 2010, 5.000%, 11/01/46 (Mandatory put 11/01/15) (Alternative Minimum Tax) (5)	4/13 at 100.00	N/R	1,599,780
	Maricopa County Industrial Development Authority, Arizona, Senior Living Facility			
6,720	Revenue Bonds, Christian Care Mesa II Inc., Series 2004A, 6.625%, 1/01/34 (Alternative Minimum Tax)	1/14 at 100.00	CC	5,316,595
	Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone			
	Montessori School, Series 2004A:			
50	6.375%, 11/01/13	4/13 at 103.00	N/R	50,382
		11/16 at		
790	7.250%, 11/01/23	100.00	N/R	815,517
		11/16 at		
1,715	7.500%, 11/01/33	100.00	N/R	1,770,789
	Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan			
1,500	University Project, Tender Option Bond Trust 1086, 17.359%, 6/01/42 – (IF) (4)	6/22 at 100.00	A+	2,068,440
	Pima County Industrial Development Authority, Arizona, Charter School Revenue			
550	Bonds, Noah Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34	12/14 at 100.00	BBB–	559,708
	Pima County Industrial Development Authority, Arizona, Charter School Revenue			
200	Bonds, Pointe Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM)	No Opt. Call	AA+ (6)	216,974
	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds,			
1,500	Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42	1/22 at 100.00	BBB–	1,660,080
	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds,			
	Paradise Education Center Project, Series 2010:			
500	6.000%, 6/01/40	6/19 at 100.00	BBB–	521,035
500	6.100%, 6/01/45	6/19 at 100.00	BBB–	521,785
1,150	Pinal County Industrial Development Authority, Arizona, Correctional Facilities	4/13 at 100.00	BBB–	1,150,989

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	Contract			
	Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured			
1,000	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27	12/17 at 102.00	CCC	889,700
1,000	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	N/R	1,082,180
2,000	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	B	2,031,140
1,000	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.700%, 4/01/22	4/14 at 100.00	A–	1,014,110
1,000	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24	9/14 at 100.00	BB+	1,016,080
26,694	Total Arizona California – 16.1% (14.5% of Total Investments)			27,097,580
1,000	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	1,160,120
1,810	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–	1,590,013
1,250	California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267, 19.279%, 5/15/31 (IF) (4)	11/21 at 100.00	AA–	2,002,750
1,000	California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47	6/20 at 102.00	N/R	1,017,670
3,425	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.327%,	5/15 at 100.00	Aa2	4,488,839

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1,000	11/01/35 – AMBAC Insured (IF) (4) California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43 (WI/DD, Settling 2/07/13)	9/22 at 100.00	N/R	992,790
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (5)	No Opt. Call	D	239,040
1,000	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	1,066,280
2,915	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34	3/14 at 102.00	N/R	3,032,970
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.662%, 11/15/38 (IF)	5/18 at 100.00	AA–	762,066
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 17.873%, 11/15/38 (IF) (4)	5/18 at 100.00	AA–	1,104,977
1,000	18.966%, 11/15/48 (IF) (4)	5/18 at 100.00	AA–	1,503,600
1,005	California Statewide Community Development Authority, Subordinate Lien Multifamily Housing Revenue Bonds, Corona Park Apartments, Series 2004I-S, 7.750%, 1/01/34 (Alternative Minimum Tax)	1/14 at 100.00	N/R	1,011,623
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 19.271%, 9/01/32 – AMBAC Insured (IF) (4)	4/13 at 100.00	A+	543,320
1,000	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.762%, 6/01/45 – AMBAC Insured (IF)	6/15 at 100.00	AA+	1,184,710

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	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011:			
500	17.378%, 6/01/45 (IF) (4)	6/15 at 100.00	A2	582,655
750	17.399%, 6/01/45 (IF) (4)	6/15 at 100.00	A2	874,140
	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1:			
2,000	4.500%, 6/01/27	6/17 at 100.00	B	1,894,500
1,750	5.000%, 6/01/33	6/17 at 100.00	B	1,629,390
500	5.750%, 6/01/47	6/17 at 100.00	B	476,285
1,000	5.125%, 6/01/47	6/17 at 100.00	B	862,930
	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-2, 5.300%, 6/01/37			
1,500	Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust	6/22 at 100.00	B	1,380,765
	3253, 22.801%, 1/15/19 (IF) (4)			
1,500	Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement	No Opt. Call	Aa2	2,874,420
	Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34			
1,200	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment	9/13 at 102.00	N/R	1,227,828
	Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39			
335	Lee Lake Water District, Riverside County, California, Special Tax Bonds, Community Facilities	8/19 at 100.00	BBB+	386,419
	District 3, Series 2004, 5.950%, 9/01/34			
3,400	Long Beach Bond Finance Authority, California, Natural Gas Purchase Revenue Bonds, Series	9/13 at 102.00	N/R	3,494,962
	2007A, 5.500%, 11/15/37			
1,000	Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International	No Opt. Call	A	1,209,230
	Airport, Tender Option Bond Trust 10-27B, 18.670%, 5/15/40 (IF) (4)			
1,125	Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series	5/20 at 100.00	AA	1,724,265
	2011A, 7.000%, 9/01/31			
1,000		9/21 at 100.00	A-	1,203,990

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	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+	1,205,570
1,000	7.500%, 8/01/41	8/21 at 100.00	BBB+	1,191,260
	M-S-R Energy Authority, California, Gas Revenue Bonds, Citigroup Prepay Contracts, Series 2009B, 6.500%, 11/01/39	No Opt. Call	A	1,389,140
500	National City Community Development Commission, California, Tax Allocation Bonds, National City Redevelopment Project, Series 2011, 7.000%, 8/01/32	8/21 at 100.00	A-	622,915
330	Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment Project, Series 2011, 6.750%, 9/01/40	9/21 at 100.00	BBB+	387,763
1,000	Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010, 6.000%, 11/01/41	11/20 at 100.00	Baa3	1,089,980
250	Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683, 17.862%, 8/01/37 – NPFG Insured (IF) (4)	8/17 at 100.00	A+	370,480
1,000	Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28	9/18 at 100.00	BBB-	1,097,210
890	River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, 8.000%, 11/01/18	11/15 at 104.00	N/R	850,146
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	981,310
1,200	Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30	10/21 at 100.00	A-	1,384,452
	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698:			
750	18.244%, 12/01/30 – AMBAC Insured (IF) (4)	No Opt. Call	A	1,368,360

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2,015	19.039%, 12/01/33 – AMBAC Insured (IF) (4) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011:	No Opt. Call	A	3,627,645
960	8.000%, 12/01/26	12/21 at 100.00	BB	1,237,920
1,000	8.000%, 12/01/31 San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.913%, 9/01/31 –	12/21 at 100.00	BB	1,272,420
1,000	AMBAC Insured (IF) (4) Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41	3/17 at 100.00	AA–	1,252,160
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment	2/21 at 100.00	A	1,204,050
1,000	Project 1, Series 2002, 5.250%, 8/01/36 – NPFG Insured	4/13 at 100.00	A–	1,000,860
500	Tobacco Securitization Authority of Southern California, Tobacco Settlement Asset-Backed Bonds, San Diego County Tobacco Asset Securitization Corporation, Senior Series 2001A, 5.000%, 6/01/37	6/14 at 100.00	BB+	456,650
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project	9/21 at 100.00	BBB+	776,003
3,895	Area, Series 2011A, 7.650%, 9/01/42 West Patterson Financing Authority, California, Special Tax Bonds, Community Facilities	9/13 at 103.00	N/R	3,900,717
61,665	District 2001-1, Series 2004A, 6.125%, 9/01/39 Total California Colorado – 6.8% (6.1% of Total Investments) Bradburn Metropolitan District 3, Westminster, Adams County, Colorado, General Obligation			68,189,558
1,015	Limited Tax Refunding Bonds, Series 2010, 7.500%, 12/01/39	12/13 at 102.00	N/R	1,045,897
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)	6,361
1,000	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	1,005,210

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3,500	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Cesar Chavez Academy, Series 2003, 8.000%, 5/01/34 (5)	5/14 at 101.00	N/R	2,449,685
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	928,790
1,000	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	N/R	987,560
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	1,449,347
325	Colorado Health Facilities Authority, Revenue Bonds, Craig Hospital Project, Tender Option Bond Trust 1131, 17.087%, 12/01/32 (IF) (4)	12/22 at 100.00	A–	500,747
1,000	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	1,032,500
1,000	Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.450%, 12/01/34	12/17 at 100.00	N/R	839,120
2,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPFG Insured	No Opt. Call	BBB	1,077,720
999	Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39	12/19 at 100.00	N/R	1,051,158
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	3,286,022
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	846,710
1,980	Park Creek Metropolitan District, Colorado, Limited Tax Obligation Revenue Bonds, Series	12/13 at 100.00	N/R	2,033,440

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	2003CR-2, 7.875%, 12/01/32 (Mandatory put 12/01/13)			
1,500	Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Series 2003, 8.000%, 12/01/25 (Pre-refunded 6/01/14)	6/14 at 101.00	N/R (6)	1,665,225
3,565	Public Authority for Colorado Energy, Natural Gas Purchase Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38	No Opt. Call	A	4,840,165
500	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.500%, 1/15/30	7/20 at 100.00	Baa3	607,370
625	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	590,681
1,000	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	257,180
1,000	Tallyn's Reach Metropolitan District 3, Aurora, Colorado, Limited Tax General Obligation Bonds, Series 2004, 6.750%, 12/01/33 (Pre-refunded 12/01/13)	12/13 at 100.00	N/R (6)	1,054,580
1,000	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	1,060,740
29,510	Total Colorado Connecticut – 0.6% (0.6% of Total Investments)			28,616,208
1,000	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	1,144,730
2,000	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Lien Series 1997B, 5.750%, 9/01/27 (5)	4/13 at 100.00	N/R	927,660
500	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	537,530
3,500	Total Connecticut District of Columbia – 0.3% (0.3% of Total Investments)			2,609,920
225		No Opt. Call	Baa1	265,142

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	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33			
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-	1,158,150
1,225	Total District of Columbia Florida – 12.7% (11.4% of Total Investments)			1,423,292
1,000	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42	5/22 at 100.00	N/R	1,019,870
4,795	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A, 6.900%, 5/01/35	5/13 at 101.00	N/R	4,869,706
700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax)	11/14 at 101.00	Ba2	743,862
875	Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPFG Insured	4/13 at 101.00	BBB	869,689
955	Colonial Country Club Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2003, 6.400%, 5/01/33	5/13 at 101.00	A	976,593
1,000	Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37	5/16 at 100.00	N/R	885,240
1,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41	6/21 at 100.00	BB+	1,176,730
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	500,140
7,835	Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32	5/14 at 103.25	N/R	8,198,387
3,000	Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds,	9/17 at 100.00	N/R	3,315,690

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500	Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27 Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42	No Opt. Call	N/R	502,310
2,000	Martin County Industrial Development Authority, Florida, Industrial Development Revenue Bonds, Indiantown Cogeneration LP, Series 1994A, 7.875%, 12/15/25 (Alternative Minimum Tax)	6/13 at 100.00	BB+	2,008,140
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–	2,005,858
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.266%, 4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (4)	10/18 at 100.00	AA–	1,321,560
1,250	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 17.925%, 10/01/33 – AGM Insured (IF)	10/20 at 100.00	Aa2	1,855,550
1,000	Mid-Bay Bridge Authority, Florida, Springing Lien Revenue Bonds, Series 2011, 7.250%, 10/01/34	10/21 at 100.00	BBB	1,289,890
3,420	Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax)	4/13 at 100.00	N/R	3,420,889
1,100	Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36	5/16 at 100.00	N/R	1,102,178
3,615	Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35	5/13 at 100.00	N/R	3,461,652
1,000	Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36	5/22 at 100.00	N/R	958,100
475	South Village Community Development District, Clay County, Florida, Capital Improvement Revenue Bonds, Series 2005A, 5.700%, 5/01/35	5/13 at 100.00	N/R	437,366
780	Tolomato Community Development District, Florida, Special Assessment Bonds,	5/17 at 100.00	N/R	559,798

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	Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39 Tolomato Community Development District, Florida, Special Assessment Bonds,			
2,270	Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds,	5/19 at 100.00	N/R	1,307,951
965	Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds,	5/22 at 100.00	N/R	409,054
1,360	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3, 6.650%, 5/01/40 (5)	5/18 at 100.00	N/R	14
180	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007-1. RMKT, 6.650%, 5/01/40 (5)	5/18 at 100.00	N/R	96,937
2,365	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1, 6.650%, 5/01/40	5/17 at 100.00	N/R	2,342,722
875	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37	5/14 at 101.00	BB	868,490
5,510	Tolomato Community Development District, Florida, Special Assessment Bonds, Southern/Forbearance Parcel Series 2007-2, 6.650%, 5/01/40 (5)	5/18 at 100.00	N/R	2,514,048
4,485	Westchester Community Development District 1, Florida, Special Assessment Bonds, Series 2003, 6.125%, 5/01/35	5/13 at 101.00	N/R	4,541,690
57,495	Total Florida Georgia – 0.9% (0.8% of Total Investments)			53,560,104
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	1,002,030
1,115	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care, Lenbrook Square Project, Series 2006B, 7.300%, 7/01/42	7/17 at 101.00	N/R	1,115,223
1,780			N/R	1,848,299

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	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		
3,895	Total Georgia			3,965,552
	Guam – 0.7% (0.6% of Total Investments)			
2,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	11/19 at 100.00	B+	2,763,095
	Hawaii – 0.7% (0.6% of Total Investments)			
	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	916,763
	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	1,943,268
1,655	Total Hawaii			2,860,031
	Idaho – 0.2% (0.1% of Total Investments)			
	Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Tender Option Bond Trust 1102, 17.425%, 3/01/47 – AGM Insured (IF) (4)	3/22 at 100.00	A	683,505
	Illinois – 7.6% (6.8% of Total Investments)			
	CenterPoint Intermodal Center Program, Illinois, Trust Series 2004 Class A Certificates, 3.730%, 6/15/23	No Opt. Call	N/R	1,325,159
1,325	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	987,757
984	Chicago, Illinois, Certificates of Participation Tax Increment Revenue Notes, Chicago/Kingsbury Redevelopment Project, Series 2004A, 6.570%, 2/15/13	No Opt. Call	N/R	475,228
475	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	4/13 at 100.00	N/R	1,521,287
1,895	Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41	7/21 at 100.00	N/R	1,137,040
1,000	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A, 8.000%, 5/15/46	5/20 at 100.00	N/R	2,241,431
1,875	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A,	1/18 at 100.00	Baa2	1,226,522
1,100				

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	5.625%, 1/01/37			
1,000	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38	5/17 at 100.00	N/R	1,025,440
1,250	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.429%, 11/15/37 (IF) (4)	11/17 at 100.00	A	1,777,750
1,000	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	1,279,020
2,000	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37	8/17 at 100.00	BBB	2,195,320
3,850	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009, 7.000%, 8/15/44	8/19 at 100.00	BBB+	4,607,796
250	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 21.569%, 2/15/19 – AGM Insured (IF) (4)	No Opt. Call	AA–	435,980
1,685	21.554%, 2/15/19 – AGM Insured (IF) (4)	No Opt. Call	AA–	2,937,562
4,000	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (5)	6/14 at 100.00	Ca	3,439,640
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	750,251
1,431	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (5)	7/18 at 100.00	N/R	314,088
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	1,971,404
985	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006-1, 6.000%, 3/01/36 (Mandatory put 3/01/18)	3/16 at 102.00	N/R	881,211
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	663,766
831		3/16 at 102.00	N/R	799,854

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	Yorkville, Illinois, Special Service Area			
	2005-108 Assessment Bonds, Autumn Creek			
	Project,			
	Series 2006, 6.000%, 3/01/36			
30,893	Total Illinois			31,993,506
	Indiana – 3.4% (3.1% of Total Investments)			
	Carmel Redevelopment District, Indiana, Tax			
6,360	Increment Revenue Bonds, Series 2004A,	7/14 at 100.00	N/R	6,368,395
	6.650%, 1/15/24			
	Indiana Bond Bank, Special Program Bonds,			
	Hendricks Regional Health Project, Tender			
1,000	Option	No Opt. Call	AA	2,102,440
	Bond Trust 10-77W, 19.410%, 4/01/30 –			
	AMBAC Insured (IF) (4)			
	Indiana Finance Authority, Revenue Bonds,			
	Trinity Health Care Group, Tender Option			
	Bond			
	Trust 3611:			
1,290	18.051%, 6/01/17 (IF) (4)	No Opt. Call	AA	1,795,680
1,250	19.051%, 6/01/17 (IF) (4)	No Opt. Call	AA	1,850,000
	Indiana Health and Educational Facilities			
	Financing Authority, Revenue Bonds,	11/16 at		
1,000	Ascension	100.00	AA+	1,319,480
	Health, Tender Option Bond Trust 3301,			
	18.202%, 11/15/30 (IF) (4)			
	St. Joseph County, Indiana, Economic			
	Development Revenue Bonds, Chicago Trail			
1,000	Village	7/15 at 103.00	N/R	1,068,220
	Apartments, Series 2005A, 7.500%, 7/01/35			
11,900	Total Indiana			14,504,215
	Iowa – 0.5% (0.4% of Total Investments)			
	Iowa Finance Authority, Health Facility			
	Revenue Bonds, Care Initiatives Project, Series			
1,000	2006A,	7/16 at 100.00	BB+	1,053,140
	5.500%, 7/01/25			
	Iowa Finance Authority, Iowa, Midwestern			
	Disaster Area Revenue Bonds, Alcoa Inc.			
1,000	Project,	8/22 at 100.00	BBB–	1,019,150
	Series 2012, 4.750%, 8/01/42			
2,000	Total Iowa			2,072,290
	Louisiana – 2.7% (2.5% of Total Investments)			
	Louisiana Public Facilities Authority, Revenue			
	Bonds, Lake Charles Charter Academy	12/21 at		
1,000	Foundation	100.00	N/R	1,123,330
	Project, Series 2011A, 7.750%, 12/15/31			
	Louisiana Local Government Environmental			
	Facilities & Community Development	11/17 at		
5,000	Authority, Revenue	100.00	BBB–	5,693,350
	Bonds, Westlake Chemical Corporation			
	Project, Series 2007, 6.750%, 11/01/32			
980		6/16 at 101.00	N/R	1,003,128

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	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36			
3,000	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Hotel LLC Project, Series 2007A, 6.750%, 12/15/37 (5)	12/17 at 100.00	N/R	1,347,150
	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Women's Hospital Foundation Project, Tender Option Bonds Trust 1012:			
750	20.701%, 10/01/40 (IF) (4)	10/20 at 100.00	A3	1,187,310
750	20.689%, 10/01/40 (IF) (4)	10/20 at 100.00	A3	1,187,040
11,480	Total Louisiana			11,541,308
	Maine – 0.8% (0.7% of Total Investments)			
	Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living			
3,155	Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34	2/14 at 102.00	Baa2	3,254,225
	Maryland – 1.0% (0.9% of Total Investments)			
	Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%,			
1,000	9/01/39 – SYNCORA GTY Insured	9/16 at 100.00	BB+	1,021,210
	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay			
2,500	Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31	12/16 at 100.00	N/R	1,808,125
	Maryland Economic Development Corporation, Senior Lien Student Housing			
1,000	Revenue Bonds, University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33	10/13 at 100.00	B3	903,720
	Prince George's County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994,			
435	5.300%, 7/01/24	7/13 at 100.00	B3	426,087
4,935	Total Maryland			4,159,142
	Massachusetts – 0.5% (0.5% of Total Investments)			
	Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds,			
255		No Opt. Call	N/R	253,962

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1,000	Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street	4/13 at 100.00	BBB	1,001,080
429	Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPFG Insured Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire	4/13 at 103.00	N/R	366,742
334	Community Services Inc., Series 2012A, 6.000%, 2/15/43 Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire	4/13 at 103.00	N/R	33,348
513	Community Services Inc., Series 2012B, 6.375%, 2/15/43 Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire	4/13 at 103.00	N/R	5
480	Community Services Inc., Series 2012C, 6.625%, 2/15/43 Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series	7/13 at 100.00	N/R	479,962
3,011	2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) Total Massachusetts Michigan – 4.1% (3.7% of Total Investments)			2,135,099
1,110	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series	4/13 at 100.00	N/R	1,110,555
795	1999, 7.000%, 4/01/29 Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series	4/13 at 100.00	N/R	797,154
1,205	2000, 8.000%, 4/01/29 Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A:			
15	5.500%, 5/01/21	5/13 at 100.00	B–	1,117,951
	5.500%, 5/01/21 – ACA Insured	4/13 at 100.00	B–	13,916
300	Detroit Water Supply System, Michigan, Water Supply System Revenue Bonds, Refunding, Series	No Opt. Call	A	314,217
1,000	2006D, 5.000%, 7/01/33 – NPFG Insured Detroit, Michigan, Distributable State Aid General Obligation Bonds, Tender Option Bond Trust	No Opt. Call	AA	1,438,400
250	3789, 18.529%, 5/01/18 (IF) (4)	4/13 at 100.00	BBB	246,280

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	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/16 – NPFG Insured			
750	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured	No Opt. Call	B	681,593
900	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Second Lien Series	No Opt. Call	A	1,061,514
	2005B, 5.500%, 7/01/22 – NPFG Insured			
	Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital			
1,000	Obligated Group, Series 2007A: 4.875%, 8/15/27	8/17 at 100.00	N/R	982,110
1,000	5.000%, 8/15/38	8/17 at 100.00	N/R	948,880
	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope	4/21 at 100.00	BBB–	1,179,020
	Academy Project, Series 2011, 8.125%, 4/01/41			
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur	7/21 at 100.00	BB	1,063,610
	Academy Project, Series 2011, 8.000%, 7/15/41			
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler	11/15 at 100.00	BBB	1,026,890
	Park Academy Project, Series 2008, 6.500%, 11/01/35			
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield	9/17 at 100.00	BBB–	975,610
	Public School Academy, Series 2007, 5.000%, 9/01/36			
1,500	Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital,	11/15 at 102.00	N/R	1,558,035
	Series 2005A, 6.750%, 11/15/38			
1,000	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont	9/18 at 100.00	A1	1,280,750
	Hospital, Refunding Series 2009V, 8.250%, 9/01/39			
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005, 5.500%, 11/01/30	11/15 at 100.00	BB	982,130
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35	11/15 at 100.00	BB	508,995

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16,325	Total Michigan Minnesota – 1.1% (1.0% of Total Investments)			17,287,610
	Ramsey, Anoka County, Minnesota, Charter School Lease Revenue Bonds, PACT Charter			
1,325	School, Series 2004A, 6.750%, 12/01/33	6/14 at 102.00	N/R	1,373,230
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue			
1,110	Bonds, Higher Ground Academy Charter School, Series	6/14 at 102.00	N/R	1,151,514
	2004A, 6.625%, 12/01/23			
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue			
1,100	Bonds, HOPE Community Academy Charter School, Series	6/14 at 102.00	N/R	1,135,574
	2004A, 6.750%, 12/01/33			
	St. Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus,			
1,000	Series 2005B, 6.000%, 5/01/30	5/15 at 100.00	N/R	1,067,560
4,535	Total Minnesota Mississippi – 0.4% (0.4% of Total Investments)			4,727,878
	Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal	10/19 at		
833	Care Apartments, Series 2004-2, 6.125%, 9/01/34	101.00	N/R	709,564
	(Alternative Minimum Tax) Warren County, Mississippi, Gulf Opportunity			
	Zone Revenue Bonds, International Paper Company	9/18 at 100.00	BBB	1,153,110
1,000	Project, Series 2008A, 6.500%, 9/01/32			
1,833	Total Mississippi Missouri – 1.6% (1.5% of Total Investments)			1,862,674
	Missouri Environmental Improvement and Energy Resources Authority, Water Facility	12/16 at		
5,935	Revenue Bonds, Missouri-American Water Company,	100.00	AA+	6,184,982
	Series 2006, 4.600%, 12/01/36 – AMBAC Insured			
	(Alternative Minimum Tax) (UB) (4) Saint Louis, Missouri, Tax Increment			
	Financing Revenue Bonds, Grace Lofts Redevelopment	No Opt. Call	N/R	705,726
762	Projects, Series 2007A, 6.000%, 12/31/26			
6,697	Total Missouri Montana – 0.6% (0.6% of Total Investments)			6,890,708
	Montana Board of Investments, Exempt Facility Revenue Bonds, Stillwater Mining			
2,700	Company, Series 2000, 8.000%, 7/01/20 (Alternative Minimum	4/13 at 100.00	B	2,709,585
	Tax)			

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Nebraska – 2.7% (2.4% of Total Investments)				
Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds,				
6,485	Nebraska City 2, Series 2006A, 19.958%, 8/01/40 – AMBAC Insured (IF)	2/17 at 100.00	AA+	11,274,043
Nevada – 0.2% (0.2% of Total Investments)				
Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax				
1,000	Revenue Bonds Series 2008A, 6.750%, 6/15/28	6/18 at 100.00	B2	1,033,920
New Jersey – 2.3% (2.0% of Total Investments)				
New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)				
1,050		8/22 at 101.00	B	1,073,720
New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)				
1,000		5/13 at 100.00	B	1,003,780
New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42				
1,000		6/20 at 100.00	Baa3	1,122,820
New Jersey Educational Facilities Authority, Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey, Series 2009B, 7.500%, 12/01/32				
600		6/19 at 100.00	A–	752,874
New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37				
2,000		7/18 at 100.00	BB+	2,141,220
New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38				
2,000		7/18 at 100.00	BBB–	2,321,400
New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)				
1,000		6/18 at 100.00	AA–	1,114,550
8,650	Total New Jersey			9,530,364
New Mexico – 0.4% (0.4% of Total Investments)				
1,000	Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%,	No Opt. Call	N/R	1,000,100

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	9/01/23			
	Mariposa East Public Improvement District, New Mexico, General Obligation Bonds, Series 2006, 6.000%, 9/01/32	9/16 at 100.00	N/R	855,870
1,000				
2,000	Total New Mexico New York – 1.9% (1.7% of Total Investments)			1,855,970
	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue	1/20 at 100.00	BBB–	1,185,610
1,000	Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43			
	New York City Industrial Development Agency, New York, American Airlines-JFK International	No Opt. Call	N/R	1,561,841
1,500	Airport Special Facility Revenue Bonds, Series 2005, 7.500%, 8/01/16 (Alternative Minimum Tax)			
	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007:			
		10/17 at 100.00	N/R	460,070
1,000	5.750%, 10/01/37			
		10/17 at 102.00	N/R	1,380,060
3,000	5.875%, 10/01/46			
	New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds,	4/13 at 100.00	N/R	1,654,236
1,700	American Airlines Inc., Series 1994, 6.900%, 8/01/24 (Alternative Minimum Tax) (5)			
	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds,	1/20 at 100.00	A–	1,637,721
1,375	Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49			
	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–	315,835
265				
9,840	Total New York North Carolina – 2.1% (1.9% of Total Investments)			8,195,373
	Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA	No Opt. Call	AA–	1,477,877
940	Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.212%, 1/15/19 (IF)			
5,250	North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue	7/16 at 100.00	N/R	5,185,583

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	Bonds,			
	Liberty Tire Services of North Carolina LLC,			
	Series 2004A, 6.750%, 7/01/29			
	North Carolina Capital Facilities Financing			
	Agency, Revenue Bonds, Duke University,	10/16 at		
960	Series	100.00	AA+	2,124,490
	2008, Tender Option Bonds Trust 3248,			
	27.398%, 10/01/21 (IF)			
7,150	Total North Carolina			8,787,950
	Ohio – 3.6% (3.3% 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–	292,052
2,000	5.875%, 6/01/30	6/17 at 100.00	B	1,834,020
4,375	5.750%, 6/01/34	6/17 at 100.00	B	3,910,813
	Buckeye Tobacco Settlement Financing			
	Authority, Ohio, Tobacco Settlement			
1,455	Asset-Backed Revenue	6/22 at 100.00	B	1,383,458
	Bonds, Senior Lien, Series 2007A-3, 6.250%,			
	6/01/37			
	Cleveland-Cuyahoga County Port Authority,			
	Ohio, Development Revenue Bonds, Bond			
2,380	Fund Program –	5/14 at 102.00	BBB+	2,387,783
	Garfield Heights Project, Series 2004D,			
	5.250%, 5/15/23			
	Medina County Port Authority, Ohio,			
	Development Revenue Bond, Fiber Network	12/20 at		
1,270	Project, Series	100.00	A+	1,458,151
	2010B, 6.000%, 12/01/30			
	Ohio, Environmental Facilities Revenue			
	Bonds, Ford Motor Company, Series 2005,			
500	5.750%, 4/01/35	4/15 at 100.00	Baa3	520,065
	(Alternative Minimum Tax)			
	State of Ohio, Solid Waste Disposal Revenue			
3,000	Bonds (USG Corporation Project) Series 1997	2/13 at 100.00	B–	2,954,550
	Remarketed, 5.600%, 8/01/32 (Alternative			
	Minimum Tax)			
	Western Reserve Port Authority, Ohio, Solid			
	Waste Facility Revenue Bonds, Central Waste			
4,000	Inc.,	7/17 at 102.00	N/R	561,400
	Series 2007A, 6.350%, 7/01/27 (Alternative			
	Minimum Tax) (5)			
19,295	Total Ohio			15,302,292
	Oklahoma – 1.2% (1.1% of Total Investments)			
	Fort Sill Apache Tribe of Oklahoma Economic			
	Development Authority, Gaming Enterprise			
1,000	Revenue	8/21 at 100.00	N/R	1,107,570
	Bonds, Fort Sill Apache Casino, Series 2011A,			
	8.500%, 8/25/26			

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940	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	1/16 at 101.00	N/R	946,702
1,445	Tulsa Municipal Airport Trust, Oklahoma, Revenue Bonds, American Airlines Inc., Series 1995, 6.250%, 6/01/20	6/13 at 100.00	N/R	1,448,540
1,500	Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc., Series 2000A, 7.750%, 6/01/35 (Mandatory put 12/01/14)	No Opt. Call	N/R	1,636,785
4,885	Total Oklahoma Pennsylvania – 2.1% (1.9% of Total Investments)			5,139,597
500	Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, West Penn Allegheny Health System, Series 2007A: 5.000%, 11/15/28	11/17 at 100.00	CC	426,770
2,500	Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, Sacred Heart Hospital, Series 2005, 6.000%, 11/15/16	11/17 at 100.00	CC	2,136,225
275	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One	No Opt. Call	N/R	280,561
925	Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)	11/17 at 101.00	N/R	940,327
2,000	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	2,063,720
400	Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2007A, 6.375%, 12/15/37	12/17 at 100.00	BBB–	421,464
1,500	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)	6/13 at 100.00	B–	1,500,165
1,000	Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	971,940

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9,100	Total Pennsylvania			8,741,172
	Puerto Rico – 0.9% (0.8% of Total Investments)			
	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Tender Option Bond			
	Trust 1081:			
2,000	20.969%, 8/01/57 (IF) (4)	8/19 at 100.00	AA–	2,752,240
500	20.969%, 8/01/57 (IF) (4)	8/19 at 100.00	AA–	688,060
	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 –	No Opt. Call	BBB+	147,112
	NPFG Insured			
2,635	Total Puerto Rico			3,587,412
	Rhode Island – 0.8% (0.7% of Total Investments)			
	Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%,	12/17 at 100.00	A	1,111,810
1,000	12/01/28 (Alternative Minimum Tax)			
	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement			
2,035	Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	4/13 at 100.00	BBB–	2,096,030
3,035	Total Rhode Island			3,207,840
	South Carolina – 0.7% (0.6% of Total Investments)			
	Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series	11/17 at 100.00	N/R	2,007,120
4,000	2007A, 7.750%, 11/01/39 (5)			
	South Carolina Jobs-Economic Development Authority, Hospital Revenue Bonds, Palmetto Health,	8/21 at 100.00	AA–	767,769
625	Refunding Series 2011A, 6.500%, 8/01/39 – AGM Insured			
4,625	Total South Carolina			2,774,889
	Tennessee – 2.0% (1.8% of Total Investments)			
	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+	3,019,675
2,500	Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007:			
		11/17 at 100.00	N/R	5,020
2,000	5.500%, 11/01/37 (5)			
		11/17 at 100.00	N/R	1,255
500	5.500%, 11/01/46 (5)			

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4,000	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	4,698,960
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	599,091
9,965	Total Tennessee Texas – 9.8% (8.8% of Total Investments)			8,324,001
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	2,091,700
1,665	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	4/13 at 100.00	N/R	1,688,427
550	Bexar County Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds, America Opportunity for Housing – Colinas LLC Project, Series 2001A, 5.800%, 1/01/31 – NPFG Insured	No Opt. Call	Baa2	555,467
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	929,708
1,500	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC, Series 2003A, 6.750%, 4/01/38 (Mandatory put 4/01/13) (Alternative Minimum Tax)	No Opt. Call	CC	1,399,125
1,000	Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011, 6.750%, 1/01/41	1/21 at 100.00	BB+	1,173,130
2,000	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A, 9.000%, 2/15/38	2/18 at 100.00	BBB–	2,385,780
2,000	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2007, 5.500%, 11/01/30 (Alternative Minimum Tax) (5)	4/13 at 100.00	N/R	1,878,200
	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A:			

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1,840	7.000%, 9/01/25	9/14 at 100.00	N/R	1,951,890
6,600	7.125%, 9/01/34	9/14 at 100.00	N/R	6,987,684
	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds,			
585	Citgo	4/13 at 100.00	BB+	586,030
	Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)			
	Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series			
1,245	2001G,	4/13 at 100.00	BBB	1,246,706
	5.250%, 11/15/30 – NPFG Insured			
	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series			
980	2006A,	8/16 at 100.00	N/R	986,076
	6.000%, 2/15/36			
	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E:			
600	7.375%, 7/01/22 (Alternative Minimum Tax)	4/13 at 100.00	B	602,562
975	6.750%, 7/01/29 (Alternative Minimum Tax)	4/13 at 100.00	B	978,988
	Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area			
1,000		7/22 at 100.00	N/R	1,028,850
	Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32			
	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds,			
1,000	Riverwalk	4/13 at 100.00	N/R	925,180
	Education Foundation, Series 2007A, 5.450%, 8/15/36			
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust			
2,250		No Opt. Call	AA	3,982,590
	11946, 20.255%, 3/01/19 (IF)			
	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series			
2,000		No Opt. Call	A3	2,176,120
	2012, 5.000%, 12/15/30			
	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ			
4,500		6/20 at 100.00	Baa3	5,487,975
	Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010, 7.000%, 6/30/40			
	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien			
1,810		12/19 at 100.00	Baa2	2,170,027
	Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Series 2009,			

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	6.875%, 12/31/39			
	Trinity River Authority of Texas, Pollution			
	Control Revenue Refunding Bonds, TXU			
340	Electric	5/13 at 101.00	CC	40,807
	Company, Series 2003, 6.250%, 5/01/28			
	(Alternative Minimum Tax)			
41,640	Total Texas			41,253,022
	Utah – 0.8% (0.7% of Total Investments)			
	Utah State Charter School Finance Authority,			
	Charter School Revenue Bonds, Noah			
965	Webster	6/17 at 100.00	N/R	981,849
	Academy, Series 2008A, 6.250%, 6/15/28			
	Utah State Charter School Finance Authority,			
	Charter School Revenue Bonds, Summit			
1,980	Academy High	5/21 at 100.00	N/R	2,232,747
	School, Series 2011A, 8.125%, 5/15/31			
2,945	Total Utah			3,214,596
	Vermont – 0.3% (0.3% of Total Investments)			
	Vermont Educational and Health Buildings			
	Financing Agency, Revenue Bonds, Vermont			
1,155	Law School	1/21 at 100.00	Baa2	1,303,903
	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	10/19 at		
420	Project,	100.00	BBB	495,314
	Series 2009A, 6.750%, 10/01/37			
	Virginia – 1.2% (1.1% of Total Investments)			
	Celebrate Virginia North Community			
	Development Authority, Special Assessment			
870	Revenue Bonds,	3/14 at 102.00	N/R	634,839
	Series 2003B, 6.250%, 3/01/18			
	Giles County Industrial Development			
	Authority, Virginia, Exempt Facility Revenue			
1,000	Bonds,	4/13 at 100.00	B+	1,000,810
	Hoechst Celanese Project, Series 1996,			
	6.450%, 5/01/26			
	Metropolitan Washington Airports Authority,			
	Virginia, Dulles Toll Road Revenue Bonds,			
9,400	Capital	No Opt. Call	BBB+	2,399,068
	Appreciation Series 2009B-2, 0.000%,			
	10/01/38 – AGC Insured			
	Tobacco Settlement Financing Corporation of			
	Virginia, Tobacco Settlement Asset Backed			
1,000	Bonds,	6/17 at 100.00	B2	835,060
	Series 2007B1, 5.000%, 6/01/47			
	Virginia Small Business Financing Authority,			
	Senior Lien Revenue Bonds, Elizabeth River			
	Crossing, Opco LLC Project, Series 2012:			
100	6.000%, 1/01/37 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	115,306

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130	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	142,392
12,500	Total Virginia			5,127,475
	Washington – 2.8% (2.5% of Total Investments)			
	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information	6/19 at 100.00	AA	759,900
500	Services Project, Tender Option Bond Trust 11-14W-B, 20.060%, 6/01/39 (IF) (4)			
	Vancouver Downtown Redevelopment Authority, Washington, Revenue Bonds, Conference Center Project, Series 2003A:			
1,780	6.000%, 1/01/28 – ACA Insured	1/14 at 100.00	N/R	1,695,699
4,745	6.000%, 1/01/34 – ACA Insured	1/14 at 100.00	N/R	4,424,238
2,955	5.250%, 1/01/34 – ACA Insured	1/14 at 100.00	N/R	2,491,065
	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and	12/17 at 100.00	N/R	2,062,320
2,000	Medical Center of Seattle, Series 2007, 5.700%, 12/01/32			
	Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella	10/22 at 100.00	N/R	509,165
500	Project, Series 2012A, 6.750%, 10/01/47			
12,480	Total Washington			11,942,387
	West Virginia – 0.3% (0.2% of Total Investments)			
	Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry	3/16 at 100.00	BBB	525,035
500	Economic Development, Series 2006B, 5.625%, 3/01/36			
	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	518,105
1,000	Total West Virginia			1,043,140
	Wisconsin – 4.0% (3.6% of Total Investments)			
	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series	12/14 at 101.00	N/R (6)	628,804
550	2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)			
	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series	12/18 at 102.00	N/R	959,340
1,000	2006, 7.000%, 12/01/26			
	Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson	7/19 at 100.00	BBB–	1,820,660
1,650				

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1,000	Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42 Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center Inc., Series 2004A, 6.250%, 4/01/34 (Pre-refunded 4/01/14) Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006:	4/14 at 100.00	N/R (6)	1,065,880
5,995	5.250%, 8/15/26 (UB)	8/16 at 100.00	A–	6,626,513
4,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	A–	4,786,875
1,000	Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary North Carolina, Series 2012A, 8.625%, 6/01/47	6/22 at 100.00	N/R	1,083,800
15,695	Total Wisconsin			16,971,872
\$ 470,368	Total Investments (cost \$417,388,697) – 111.0%			468,772,019
	Floating Rate Obligations – (2.9)%			(12,320,000)
	Borrowings – (12.1)% (7), (8)			(51,000,000)
	Other Assets Less Liabilities – 4.0% (9)			17,038,010
	Net Assets Applicable to Common Shares – 100%			\$ 422,490,029

Investments in Derivatives as of January 31, 2013

Swaps

outstanding:

Counterparty	Notional Amount	Fund	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (10)	Termination Date	Unrealized Appreciation (Depreciation) (9)
		Pay/Receive Floating Rate						
Barclays Bank PLC	\$5,000,000	Receive	USD-LIBOR 3-Month	2.755%	Semi-Annually	5/30/14	5/30/34	\$246,382

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	\$ —	\$468,772,019	\$ —	\$468,772,019
Derivatives:				
Swaps*	—	246,382	—	246,382
Total	\$ —	\$469,018,401	\$ —	\$469,018,401

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

The Nuveen funds' Board of Directors/Trustees is responsible for the valuation process and has delegated the oversight of the daily valuation process to the Adviser's Valuation Committee. The Valuation Committee, pursuant to the

valuation policies and procedures adopted by the Board of Directors/Trustees, is responsible for making fair value determinations, evaluating the effectiveness of the funds' pricing policies, and reporting to the Board of Directors/Trustees. The Valuation Committee is aided in its efforts by the Adviser's dedicated Securities Valuation Team, which is responsible for administering the daily valuation process and applying fair value methodologies as approved by the Valuation Committee. When determining the reliability of independent pricing services for investments owned by the funds, the Valuation Committee, among other things, conducts due diligence reviews of the pricing services and monitors the quality of security prices received through various testing reports conducted by the Securities Valuation Team.

The Valuation Committee will consider pricing methodologies it deems relevant and appropriate when making fair value determinations. Examples of possible methodologies include, but are not limited to, multiple of earnings; discount from market of a similar freely traded security; discounted cash-flow analysis; book value or a multiple thereof; risk premium/yield analysis; yield to maturity; and/or fundamental investment analysis. The Valuation Committee will also consider factors it deems relevant and appropriate in light of the facts and circumstances. Examples of possible factors include, but are not limited to, the type of security; the issuer's financial statements; the purchase price of the security; the discount from market value of unrestricted securities of the same class at the time of purchase; analysts' research and observations from financial institutions; information regarding any transactions or offers with respect to the security; the existence of merger proposals or tender offers affecting the security; the price and extent of public trading in similar securities of the issuer or comparable companies; and the existence of a shelf registration for restricted securities.

For each portfolio security that has been fair valued pursuant to the policies adopted by the Board of Directors/Trustees, the fair value price is compared against the last available and next available market quotations. The Valuation Committee reviews the results of such testing and fair valuation occurrences are reported to the Board of Directors/Trustees.

Derivative Instruments and Hedging Activities

The Fund records derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Fund's investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes. The following table presents the fair value of all derivative instruments held by the Fund as of January 31, 2013, the location of these instruments on the Statement of Assets and Liabilities, and the primary underlying risk exposure.

Underlying Risk Exposure	Derivative Instrument	Location on the Statement of Assets and Liabilities			
		Asset Derivatives Location	Value	Liability Derivatives Location	Value
Interest Rate	Swaps	Unrealized appreciation on swaps	\$246,382	—	\$ —

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

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require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of January 31, 2013, the cost of investments (excluding investments in derivatives) was \$406,352,118.

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

Gross unrealized:

Appreciation	\$ 71,336,577
Depreciation	(21,236,567)
Net unrealized appreciation (depreciation) of investments	\$ 50,100,010

- 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 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 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.
- Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
- At or subsequent to the end of the reporting period, this security is non-income producing.
- Non-income producing security, 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.
- 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.
- Borrowings as a percentage of Total Investments is 10.9%.
- The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- Other Assets Less Liabilities include the Unrealized Appreciation (Depreciation) of derivative instruments

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as noted within Investments in Derivatives as of the end of the reporting period.

Effective date represents the date on which both the Fund and Counterparty commence interest

(10) payment

accruals on each swap contract.

N/R Not rated.

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: April 1, 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: April 1, 2013

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

Date: April 1, 2013