

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
	Alabama – 1.3% (1.1% of Total Investments)			
1,000	Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	936,550
	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	12/13 at 100.00	B2	1,001,100
	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	1,563,897
2,000	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPFG 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 – NPFG Insured	4/14 at 100.00	A	922,480
	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds,	No Opt. Call	B	1,000,410
1,000	Series 2004A, 5.250%, 1/01/14			
	Jefferson County, Alabama, Sewer Revenue Refunding Warrants, Series 1997A, 5.375%,	8/13 at 100.00	Ca	802,120

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	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,			
1,420	Tender	1/18 at 100.00	AA–	1,534,367
	Option Bond Trust 3256, 18.014%, 1/01/29			
	(IF) (5)			
	Arizona Health Facilities Authority, Hospital			
	Revenue Bonds, Banner Health Systems,			
1,760	Tender	1/18 at 100.00	AA–	2,082,872
	Option Bond Trust 4695, 19.344%, 1/01/32			
	(IF) (5)			
	Estrella Mountain Ranch Community Facilities			
	District, Goodyear, Arizona, General			
1,000	Obligation	7/17 at 100.00	N/R	1,000,310
	Bonds, Series 2007, 6.200%, 7/15/32			
	Estrella Mountain Ranch Community Facilities			
	District, Goodyear, Arizona, Special			
318	Assessment	1/14 at 100.00	N/R	318,461
	Lien Bonds, Series 2001A, 7.875%, 7/01/25			
	Maricopa County Industrial Development			
	Authority, Arizona, Multifamily Housing	10/13 at		
2,000	Revenue Bonds,	100.00	N/R	4,960
	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			
6,720	Revenue	1/14 at 100.00	CC	4,934,362
	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:			
50	6.375%, 11/01/13	No Opt. Call	N/R	50,131
		11/16 at		
790	7.250%, 11/01/23	100.00	N/R	799,409
		11/16 at		
1,715	7.500%, 11/01/33	100.00	N/R	1,725,221
	Phoenix Industrial Development Authority,			
	Arizona, Lease Revenue Bonds, Rowan			
3,000	University	6/22 at 100.00	A+	2,748,000
	Project, Tender Option Bond Trust 1086,			
	17.362%, 6/01/42 – AGM Insured (IF) (5)			
550	Pima County Industrial Development	12/14 at	BBB–	543,818
	Authority, Arizona, Charter School Revenue	100.00		

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

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	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,	12/17 at 100.00	N/R	783,000
1,000	Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)			
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	No Opt. Call	AA	1,661,923
1,470	Option Bond Trust 2985, 17.776%, 4/01/16 (IF)			
	California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower	4/21 at 100.00	N/R	1,091,080
1,000	Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31			
	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma	6/15 at 100.00	B–	1,411,058
1,810	County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38			
	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	8/20 at 100.00	N/R	995,630
1,000	Series 2010B, 7.250%, 8/15/45			
	California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series	11/19 at 100.00	AA	1,177,840
1,000	2009, 8.500%, 11/01/39			
2,000		6/20 at 102.00	N/R	2,012,800

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

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	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			
3,000	1995A, 5.000%, 1/01/35 – NPFG Insured	1/14 at 100.00	A	2,951,460
	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement			
	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

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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

	Facilities			
	District 3, Series 2004, 5.950%, 9/01/34			
	(Pre-refunded 9/01/13)			
	Long Beach Bond Finance Authority,			
	California, Natural Gas Purchase Revenue			
1,000	Bonds, Series	No Opt. Call	A	1,029,320
	2007A, 5.500%, 11/15/37			
	Los Angeles County, California, Community			
	Development Commission Headquarters Office			
850	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)			
	Los Angeles Department of Airports,			
	California, Revenue Bonds, Los Angeles			
1,825	International	5/20 at 100.00	AA	1,946,253
	Airport, Tender Option Bond Trust 10-27B,			
	18.086%, 5/15/40 (IF) (5)			
	Lynwood Redevelopment Agency, California,			
	Project A Revenue Bonds, Subordinate Lien			
1,000	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
	Moreno Valley Unified School District,			
	Riverside County, California, Special Tax			
470	Bonds,	9/13 at 100.00	N/R	415,405
	Community Facilities District 2005-3, Series			
	2007, 5.000%, 9/01/37			
	M-S-R Energy Authority, California, Gas			
	Revenue Bonds, Citigroup Prepay Contracts,			
1,000	Series	No Opt. Call	A	1,155,590
	2009B, 6.500%, 11/01/39			
	National City Community Development			
	Commission, California, Tax Allocation Bonds,			
500	National	8/21 at 100.00	A-	579,200
	City Redevelopment Project, Series 2011,			
	7.000%, 8/01/32			
	Novato Redevelopment Agency, California,			
	Tax Allocation Bonds, Hamilton Field			
330	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			

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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 Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program				
2,015	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	

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

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	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain	10/22 at 100.00		
1,930	Phoenix Community School, Series 2012, 7.000%, 10/01/42 Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor	5/17 at 100.00	BBB-	1,746,399
1,890	Academy, Series 2007A, 5.700%, 5/01/37 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	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

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

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	2007, 4.625%, 12/01/22 – RAAI Insured			
3,000	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	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			49,544,923
	Connecticut – 1.2% (1.0% of Total Investments)			
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			7,246,941
	District of Columbia – 0.8% (0.7% of Total Investments)			
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			5,178,723
1,500	Florida – 13.3% (11.4% of Total Investments)	No Opt. Call	N/R	1,623,900

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	Alachua County Health Facilities Authority, Florida, Health Facilities 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 Bonds, Series 2006A, 5.125%, 5/01/38	5/16 at 100.00	N/R	777,370
1,980	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42	5/22 at 100.00	N/R	1,932,916
1,505	Bartram Park Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.300%, 5/01/35 (4)	5/15 at 101.00	N/R	1,408,996
5,610	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A, 6.900%, 5/01/35	5/14 at 100.00	N/R	5,665,876
500	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2007A, 6.000%, 5/01/38	5/17 at 100.00	N/R	481,260
965	Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds, Series 2008A, 7.000%, 5/01/37	5/18 at 100.00	N/R	1,004,758
905	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1 Project, Series 2013A, 6.125%, 11/01/33	11/24 at 100.00	N/R	848,619
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	724,346
1,435	Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPFG Insured	10/13 at 100.00	A	1,354,697
1,945	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	1,838,589
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–	1,041,970

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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

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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 – NPFG 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			

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	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			
2,845	Note, Series	5/17 at 100.00	N/R	28
	2007A-2, 5.250%, 5/01/39 (4)			
	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			
1,285	Performing	5/17 at 100.00	N/R	948,343
	Parcel Series 2007A-1. RMKT, 5.250%, 5/01/39 (4)			
	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding			
	Series 2012A-1:			
165	6.375%, 5/01/17	No Opt. Call	N/R	158,144
555	5.250%, 5/01/39	5/17 at 100.00	N/R	492,884
2,365	6.650%, 5/01/40	5/17 at 100.00	N/R	2,283,266
	Tolomato Community Development District, Florida, Special Assessment Bonds, Series			
4,930	2006,	5/14 at 101.00	BB	4,634,693
	5.400%, 5/01/37			
	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,	11/23 at		
1,000	Georgia, Multifamily Housing Revenue Bonds,	100.00	A–	841,840
	Testletree Village Apartments, Series 2013A, 5.000%, 11/01/48			
	Atlanta, Georgia, Tax Allocation Bonds,			
975	Beltline Project Series 2008A. Remarketed,	1/19 at 100.00	A2	1,130,405
	7.500%, 1/01/31			
1,250	Clayton County Development Authority,	6/20 at 100.00	B	1,463,138
	Georgia, Special Facilities Revenue Bonds,			

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	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
2,445	Guam – 0.4% (0.4% of Total Investments) Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	11/19 at 100.00	B+	2,598,815
919	Hawaii – 0.4% (0.4% 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	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
500	Idaho – 0.1% (0.1% of Total Investments) 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

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	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

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	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:			

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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	7/18 at 100.00	N/R	300,491
	Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4)			
1,000	Pingree Grove Village, Illinois, Tax Assessment Bonds, Special Service Area 2 – Cambridge	3/15 at 102.00	N/R	981,790
1,917	Lakes Project, Series 2005-2, 6.000%, 3/01/35 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	3/14 at 100.00	N/R	957,553
750	City Project, Series 2009B, 7.750%, 3/01/22 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	1/17 at 102.00	N/R	619,045
831	Revenue Bonds, Series 2007, 6.000%, 1/01/26 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			60,624,002
6,360	Indiana – 3.2% (2.8% of Total Investments) 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

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	Bond Trust 10-77W, 18.750%, 4/01/30 – AMBAC Insured (IF) (5)			
1,250	Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation	No Opt. Call	A2	1,938,950
	Guaranteed, Tender Option Bond Trust 2882, 18.430%, 4/15/17 (IF) (5)			
2,000	Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel	No Opt. Call	BB–	1,678,520
	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,	11/16 at 100.00	AA+	1,000,880
1,000	Ascension			
	Health, Tender Option Bond Trust 3301, 18.322%, 11/15/30 (IF) (5)			
1,000	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:			
250	5.700%, 9/01/37	9/17 at 100.00	N/R	249,920
4,050	5.800%, 9/01/47	9/17 at 100.00	N/R	4,018,734
19,450	Total Indiana			19,858,422
	Iowa – 0.8% (0.7% of Total Investments)			
	Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A,	7/16 at 100.00	BB+	1,024,670
1,000	5.500%, 7/01/25			
	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project,	8/22 at 100.00	BBB–	1,632,540
2,000	Series 2012, 4.750%, 8/01/42			
	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			
5,570	Total Iowa			5,099,353
	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
500				

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	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)			
22,810	Total Louisiana			19,533,646
	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)			
1,100		9/16 at 100.00	BB+	1,009,448

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	Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured			
1,000	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31	12/16 at 100.00	N/R	659,690
2,500	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31	12/16 at 100.00	N/R	1,723,975
4,000	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 Investments)			7,377,651
	Massachusetts – 0.2% (0.1% of Total Investments)			
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

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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 2010,	11/13 at 100.00	B–	8,651
4,000	5.250%, 11/01/35 (WI/DD, Settling 8/08/13) Detroit, Michigan, General Obligation Bonds, Limited Tax Capital Improvement Series 2008-A1,	11/20 at 100.00	AA	4,011,600
1,000	5.000%, 4/01/15 (4) Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/16 – NPFG Insured (4)	No Opt. Call	Ca	390,000
500	Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22 – SYNCORA GTY Insured (4)	10/13 at 100.00	A	488,405
565	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured (4)	10/13 at 100.00	Caa3	368,431
750	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Second Lien Series 2005B, 5.500%, 7/01/22 – NPFG Insured	No Opt. Call	Caa3	650,355
900	Detroit, Michigan, Water Supply System Senior Lien Revenue Bonds, Series 2006D, 5.000%, 7/01/33 – NPFG Insured	No Opt. Call	A	901,521
300	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 Academy Project, Series 2011, 8.125%, 4/01/41	4/21 at 100.00	BB	1,064,478
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur Academy Project, Series 2011, 8.000%, 7/15/41	7/21 at 100.00	BB	1,001,680

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

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	Series			
	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
1,110	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
1,100	Community Academy Charter School, Series 2004A, 6.750%, 12/01/33			
	St. Paul Housing and Redevelopment Authority, Minnesota, Revenue Bonds, Healtheast Inc.,	11/15 at 100.00	BBB–	3,096,930
3,000	Series 2005, 6.000%, 11/15/35			
7,535	Total Minnesota			7,724,611
	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
817	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company	9/18 at 100.00	BBB	1,086,150
1,000	Project, Series 2008A, 6.500%, 9/01/32			
1,817	Total Mississippi			1,695,169
	Missouri – 2.1% (1.8% of Total Investments)			
	Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri,	10/19 at 100.00	A–	1,037,540
1,000	Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36			
	Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin	4/23 at 100.00	N/R	1,977,600
2,000	Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36			
	Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue	12/16 at 100.00	AA+	5,720,687
5,935	Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured			
	(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
1,100	Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery	9/20 at 100.00	N/R	975,866
995				

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

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	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			

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

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	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

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	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

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

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	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

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Texas – 9.6% (8.3% of Total Investments)				
1,000	Alliance Airport Authority, Texas, Special Facilities Revenue Bonds, American Airlines Inc.,	12/13 at 100.00	N/R	1,117,500
	Series 2007, 5.750%, 12/01/29 (Alternative Minimum Tax) (4)			
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier	1/17 at 100.00	Ba2	2,018,980
	Series 2006B, 5.750%, 1/01/34			
1,665	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier	1/14 at 100.00	N/R	1,681,234
	Series 2001C, 9.750%, 1/01/26			
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
	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011:			
1,000	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
2,100	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A:			
	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
	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds,	11/13 at 100.00	N/R	10,700
10	American Airlines Inc., Series 1999, 6.375%, 5/01/35 (Alternative Minimum Tax) (4)			
1,285	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds,	5/15 at 101.00	N/R	1,452,024
	American Airlines Inc., Series 2000A-3, 9.125%, 5/01/29 (Alternative Minimum Tax) (4)			
2,000	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds,	11/13 at 100.00	N/R	2,175,000

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	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			
2,910	Bonds, Series 2008A, 6.500%, 8/15/38	2/18 at 100.00	BB+	2,819,150
	Decatur Hospital Authority, Texas, Revenue			
	Bonds, Wise Regional Health System, Series			
	2004A:			
1,840	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
	Decatur Hospital Authority, Texas, Revenue			
	Bonds, Wise Regional Health System, Series			
	2013A:			
450	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
	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds,			
	Citgo	10/13 at 100.00	BB+	585,497
585	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,	11/13 at 100.00	A	1,340,703
	5.250%, 11/15/30 – NPFG Insured			
	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series			
	2006A,	8/16 at 100.00	N/R	863,625
980	6.000%, 2/15/36			
	Hidalgo Willacy Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds,			
	Heritage Square Apartments Project, Series	1/14 at 102.00	N/R	948,191
955	2003A, 7.000%, 1/01/39			
	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E:			
600	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
	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
1,990	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds,			
	Riverwalk	8/13 at 100.00	N/R	792,203
980	Education Foundation, Series 2007A, 5.450%, 8/15/36			
		2/16 at 100.00	N/R	1,331,649
1,330				

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	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

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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
	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
	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Summit Academy High	5/21 at 100.00	N/R	2,083,198
1,980	School, Series 2011A, 8.125%, 5/15/31			
	Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series	12/17 at 100.00	BBB–	5,344,706
5,550	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

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

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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	3/16 at 100.00	BBB	912,123
500	Economic Development, Series 2006B, 5.625%, 3/01/36			
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			2,700,752
	Wisconsin – 3.3% (2.9% of Total Investments)			
30	Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James	No Opt. Call	N/R	32,506
	Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax)			
550	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series	12/14 at 101.00	N/R (6)	610,258
	2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)			
2,000	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series	12/18 at 102.00	N/R	1,820,800
	2006, 7.000%, 12/01/26			
1,650	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
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community	No Opt. Call	AA–	1,092,080
	Health, Inc. Obligated Group, Tender Option Bond Trust 3592, 19.155%, 4/01/17 (IF) (5)			
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center	4/14 at 100.00	N/R (6)	1,039,970
	Inc., Series 2004A, 6.250%, 4/01/34 (Pre-refunded 4/01/14)			
5,995	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan			
	Healthcare System, Series 2006A:			
4,500	5.250%, 8/15/26 (UB)	8/16 at 100.00	A–	6,199,010
1,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	A–	4,457,475
		8/16 at 100.00	A–	1,443,300

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	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
	North Carolina, Series 2012A, 8.625%, 6/01/47			
20,225	Total Wisconsin			20,508,096
\$ 780,975	Total Municipal Bonds (cost \$703,112,097)			713,609,916

Principal
Amount

(000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	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	Floating Rate Index (Annualized)	Fixed Rate	Fixed Rate Payment Frequency	Effective Date (13)	Termination Date	Unrealized Appreciation (Depreciation) (12)
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 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. On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its
- (7) entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%. On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its
- (8) 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. During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal
- (10) 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. Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total
- (11) 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. Effective date represents the date on which both the Fund and Counterparty commence interest
- (13) 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