

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 29, 2014

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: 7/31/14

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, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 113.7% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 112.4% (98.8% of Total Investments)			
	National – 0.2% (0.1% of Total Investments)			
\$ 1,000	MuniMae Tax-Exempt Bond Subsidiary Redeemable Preferred Shares, Multifamily Housing Pool, Series 2005A-4, 5.125%, 6/30/50 (Mandatory put 9/30/15) (Alternative Minimum Tax)	No Opt. Call	Ba1	\$ 999,980
1,000	Alabama – 1.3% (1.1% of Total Investments) Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	921,310
1,000	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4) Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	1/15 at 100.00	B3	1,003,030
1,845	Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax) Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 (Pre-refunded 2/01/17)	2/17 at 101.00	N/R (5)	2,061,142
2,000	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPFPG Insured	10/14 at 100.00	AA–	2,000,280
1,000	Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPFPG Insured	4/15 at 100.00	AA–	994,260
1,000	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24	1/15 at 100.00	BBB	1,004,700

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

1,000	Jefferson County, Alabama, Sewer Revenue Warrants, Senior Lien Series 2013C, 0.000%, 10/01/38 – AGM Insured	10/23 at 105.00	AA	636,630
8,845	Total Alabama			8,621,352
	Arizona – 5.0% (4.4% of Total Investments)			
1,420	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	1,707,096
	Option Bond Trust 3256, 18.014%, 1/01/29 (IF) (6)			
1,760	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	2,269,555
	Option Bond Trust 4695, 19.344%, 1/01/32 (IF) (6)			
1,000	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation	7/17 at 100.00	N/R	1,049,180
	Bonds, Series 2007, 6.200%, 7/15/32			
284	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment	1/15 at 100.00	N/R	284,744
	Lien Bonds, Series 2001A, 7.875%, 7/01/25			
	Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone			
	Montessori School, Series 2004A:			
790	7.250%, 11/01/23	11/16 at 100.00	N/R	806,487
1,715	7.500%, 11/01/33	11/16 at 100.00	N/R	1,752,919
3,000	Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University	6/22 at 100.00	A+	3,565,200
	Project, Tender Option Bond Trust 1086, 17.362%, 6/01/42 (IF) (6)			
30	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Choice	No Opt. Call	N/R	30,562
	Education and Development, Series 2006, 6.000%, 6/01/16			
1,000	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert	5/24 at 100.00	N/R	1,014,530
	Heights Charter School, Series 2014, 7.250%, 5/01/44			
550	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah	12/14 at 100.00	BBB–	550,886
	Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34			

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

2,000	Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, San Tan Montessori School Project, Series 2014A , 9.000%, 2/01/44	2/24 at 100.00	N/R	2,048,820
485	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39	7/19 at 100.00	N/R	550,475
2,250	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, American Charter School Foundation, Series 2007A, 5.625%, 7/01/38	7/17 at 100.00	BB	1,949,108
2,500	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42	1/22 at 100.00	B	2,431,900
1,320	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010: 6.000%, 6/01/40	6/19 at 100.00	BB+	1,346,440
500	6.100%, 6/01/45	6/19 at 100.00	BB+	511,050
1,150	Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured	10/14 at 100.00	BBB–	1,150,621
3,575	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27	12/17 at 102.00	B–	3,362,499
2,000	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds, Series 2012A, 9.750%, 5/01/25	5/22 at 100.00	B	2,258,560
2,500	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc. Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37	No Opt. Call	A–	2,753,925
1,000	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24	9/14 at 100.00	BB+	1,001,110
1,000	Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds,	12/17 at 100.00	N/R	894,900

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

	Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)			
31,829	Total Arizona California – 16.8% (14.8% of Total Investments)			33,290,567
1,470	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender	No Opt. Call	AA	2,374,859
1,000	Option Bond Trust 2985, 17.836%, 4/01/16 (IF) California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower	4/21 at 100.00	N/R	1,111,230
2,205	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–	1,724,508
1,250	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	1,847,600
1,875	19.080%, 5/15/31 (IF) (6)	11/21 at 100.00	AA	2,938,425
250	California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294:			
1,000	18.363%, 8/15/41 (IF) (6)	8/22 at 100.00	AA	332,800
1,020	18.358%, 8/15/41 (IF) (6) California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc. Projects, Series 2014B, 5.875%, 8/15/49	8/22 at 100.00	AA	1,331,100
1,000	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects	8/24 at 100.00	N/R	1,045,765
1,000	Series 2010B, 7.250%, 8/15/45 California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series	8/20 at 100.00	N/R	1,080,340
1,985	2009, 8.500%, 11/01/39 California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47	11/19 at 100.00	AA	1,197,480
		6/20 at 102.00	N/R	2,095,088

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

3,425	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.531%, 11/01/35 – AMBAC Insured (IF) (6)	5/15 at 100.00	Aa2	3,821,992
1,300	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 19.650%, 3/01/18 – AGM Insured (IF)	No Opt. Call	AA	2,086,188
1,000	California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43	9/23 at 100.00	N/R	1,028,620
520	California Statewide Communities Development Authority, Revenue Bonds, American Baptist Homes of the West, Series 2010, 6.250%, 10/01/39	10/19 at 100.00	BBB+	558,277
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (4)	No Opt. Call	D	14,200
1,690	California Statewide Communities Development Authority, Statewide Community Infrastructure Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41	9/21 at 100.00	N/R	1,798,498
500	California Statewide Community Development Authority, Revenue Bonds, California Baptist University, Series 2011A, 7.500%, 11/01/41	11/21 at 100.00	N/R	580,790
2,810	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34	3/16 at 100.00	N/R	2,869,628
2,000	California Statewide Community Development Authority, Revenue Bonds, St. Joseph Health System, Series 2007C, 5.750%, 7/01/47 – FGIC Insured	7/18 at 100.00	AA–	2,264,220
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.545%, 11/15/38 (IF)	5/18 at 100.00	AA–	644,991
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 17.696%, 11/15/38 (IF) (6)	5/18 at 100.00	AA–	934,401
1,000	18.772%, 11/15/48 (IF) (6)	5/18 at 100.00	AA–	1,274,520
1,915	Daly City Housing Development Finance Agency, California, Mobile Home Park	12/17 at 100.00	N/R	1,940,182

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

	Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47			
2,000	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%, 12/15/37	12/17 at 100.00	A	2,037,440
1,340	Elk Grove Community Facilities District 2005-1, California, Special Tax Bonds, Series 2007, 5.250%, 9/01/37	9/15 at 102.00	N/R	1,355,571
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 18.608%, 9/01/32 – AMBAC Insured (IF) (6)	9/14 at 100.00	A+	527,400
1,000	Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26	9/14 at 102.00	N/R	1,020,980
3,000	Foothill/Eastern Transportation Corridor Agency, California, Toll Road Revenue Bonds, Series 1995A, 5.000%, 1/01/35 – NPFG Insured	1/15 at 100.00	AA–	3,007,650
	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement			
250	Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011: 17.481%, 6/01/38 – FGIC Insured (IF) (6)	6/15 at 100.00	A1	274,010
750	17.481%, 6/01/45 (IF) (6)	6/15 at 100.00	A1	810,240
1,000	17.460%, 6/01/45 (IF) (6)	6/15 at 100.00	A1	1,080,210
	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement			
1,000	Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.843%, 6/01/45 – AMBAC Insured (IF)	6/15 at 100.00	AA+	1,092,990
	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement			
	Asset-Backed Bonds, Series 2007A-1:			
6,250	5.000%, 6/01/33	6/17 at 100.00	B	5,035,063
9,035	5.750%, 6/01/47	6/17 at 100.00	B	7,269,651
2,140	5.125%, 6/01/47	6/17 at 100.00	B	1,581,824
	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement			
2,500	Asset-Backed	6/22 at 100.00	B	1,987,675

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

1,500	Bonds, Series 2007A-2, 5.300%, 6/01/37 Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust	No Opt. Call	Aa2	2,556,900
1,000	3253, 22.544%, 1/15/19 (IF) (6) Hemet Unified School District Community Facilities District 2005-3, Riverside County, California, Special Tax Bonds, Series 2007, 5.750%, 9/01/39	9/14 at 100.00	N/R	1,000,620
1,000	Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005: 5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	N/R	1,000,480
1,000	5.000%, 8/01/35 – AMBAC Insured	8/15 at 100.00	N/R	966,320
1,170	Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement	9/15 at 100.00	N/R	1,186,661
145	Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34 Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment	No Opt. Call	BBB	167,449
190	Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment	8/19 at 100.00	N/R (5)	241,676
550	Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 (Pre-refunded 8/01/19) Lathrop Financing Authority, California, Revenue Bonds, Water Supply Project Series 2003,	12/14 at 100.00	N/R	552,387
500	6.000%, 6/01/35 Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B,	9/23 at 100.00	N/R	534,350
1,000	5.250%, 9/01/32 Long Beach Bond Finance Authority, California, Natural Gas Purchase Revenue Bonds, Series	No Opt. Call	A	1,156,000
850	2007A, 5.500%, 11/15/37 Los Angeles County, California, Community Development Commission Headquarters Office Building,	9/21 at 100.00	Aa3	1,086,725
1,825	Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option Bond Trust Series 2011-23B, 18.269%, 9/01/42 (IF) (6) Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles	5/20 at 100.00	AA	2,529,742

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

	International Airport, Tender Option Bond Trust 10-27B, 18.046%, 5/15/40 (IF) (6) Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series	9/21 at 100.00	A-	1,214,710
1,000	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	A-	1,200,510
1,500	7.500%, 8/01/41 Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds,	8/21 at 100.00	A-	1,764,705
470	Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37 M-S-R Energy Authority, California, Gas Revenue Bonds, Citigroup Prepay Contracts, Series	9/14 at 100.00	N/R	476,679
3,000	2009B, 6.500%, 11/01/39 National City Community Development Commission, California, Tax Allocation Bonds, National	No Opt. Call	A	3,915,960
500	City Redevelopment Project, Series 2011, 7.000%, 8/01/32 Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment	8/21 at 100.00	A-	622,040
330	Project, Series 2011, 6.750%, 9/01/40 Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010:	9/21 at 100.00	BBB+	377,820
625	5.250%, 11/01/21	11/20 at 100.00	Ba1	666,719
1,000	6.000%, 11/01/41 Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683,	11/20 at 100.00	Ba1	1,030,300
250	17.878%, 8/01/37 – NPMF Insured (IF) (6) Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community	8/17 at 100.00	AA-	288,820
1,000	Development Project, Refunding Series 2008A, 6.500%, 9/01/28 River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B,	9/18 at 100.00	BBB-	1,086,020
733		11/15 at 104.00	N/R	182,957

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

	8.000%, 11/01/18 (4)			
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	1,000,870
1,200	Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30	10/21 at 100.00	A-	1,441,452
	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program			
	Facilities Projects, Tender Option Bond Trust 4698:			
750	18.675%, 12/01/30 – AMBAC Insured (IF) (6)	No Opt. Call	A+	1,318,080
2,015	18.466%, 12/01/33 – AMBAC Insured (IF) (6)	No Opt. Call	A+	3,452,098
	San Bernardino Community College District, California, General Obligation Bonds, Tender Option			
2,500	Bond Trust 11780, 17.636%, 2/01/27 – AGM Insured (IF)	8/16 at 100.00	AA	3,173,800
	San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011:			
		12/21 at 100.00		
960	8.000%, 12/01/26		BB	1,174,531
		12/21 at 100.00		
1,000	8.000%, 12/01/31		BB	1,202,950
	San Jose Redevelopment Agency, California, Tax Allocation Bonds, Merged Area			
1,000	Redevelopment Project, Series 2007B, 4.250%, 8/01/36 – SYNCORA GTY Insured	8/17 at 100.00	BBB	985,370
	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.576%,			
1,000	9/01/31 –	3/17 at 100.00	AA	1,132,360
	AMBAC Insured (IF) (6)			
	Santa Margarita Water District, California, Special tax Bonds, Community Facilities			
1,000	District 2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43	9/23 at 100.00	N/R	1,076,130
	Santee Community Development Commission, California, Santee Redevelopment Project Tax			
1,000	Allocation Bonds, Series 2011A, 7.000%, 8/01/41	2/21 at 100.00	A	1,190,700
	Temecula Public Financing Authority, California, Special Tax Bonds, Community			
1,000	Facilities District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26	9/14 at 102.00	N/R	993,830

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

1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPFG Insured	8/14 at 100.00	AA–	1,000,760
1,890	Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45	6/15 at 100.00	B–	1,482,440
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project Area, Series 2011A, 7.650%, 9/01/42	9/21 at 100.00	BBB+	771,245
1,250	University of California, General Revenue Bonds, Tender Option Bond Trust 2013-24U, 18.170%, 5/15/39 (IF) (6)	5/23 at 100.00	AA	1,827,000
107,593	Total California Colorado – 7.7% (6.7% of Total Investments)			113,006,572
1,000	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2005, 6.750%, 12/01/35	12/15 at 100.00	N/R	997,860
1,500	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2008, 9.250%, 12/01/37	12/15 at 100.00	N/R	818,160
2,000	Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23	7/18 at 100.00	N/R	2,043,220
2,000	Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to Unlimited Tax, Series 2012, 6.000%, 12/01/22	10/17 at 100.00	N/R	1,986,240
750	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Community Leadership Academy Project, Series 2008, 6.250%, 7/01/28	7/18 at 100.00	BB	771,128
1,000	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Jefferson County School District R-1 – Compass Montessori Secondary School, Series 2006, 5.625%, 2/15/36	2/16 at 101.00	N/R	910,050
1,500	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain Phoenix Community School, Series 2012, 7.000%, 10/01/42	10/22 at 100.00	N/R	1,474,455
200	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Skyview Academy Project, Series 2014, 5.375%, 7/01/44	7/24 at 100.00	BB+	203,062
1,895		5/17 at 100.00	BBB–	1,920,260

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

	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37			
1,860	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	1,923,928
2,500	Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes of the Midwest Obligated Group, Series 2013, 8.000%, 8/01/43	2/24 at 100.00	N/R	2,901,375
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	1,416,272
1,285	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (6)	12/22 at 100.00	A-	1,410,557
750	Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 3702, 18.896%, 1/01/18 (IF) (6)	No Opt. Call	AA-	1,087,440
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-	1,019,520
921	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007: 5.000%, 9/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	793,465
5,045	(7) 6.750%, 4/01/27 (Alternative Minimum Tax)	4/17 at 100.00	N/R	4,956,965
2,395	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	2,375,465
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	2,088,900
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	830,710
1,500	5.450%, 12/01/34		N/R	1,166,040

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

		12/17 at 100.00		
1,000	Denver City and County, Colorado, Special Facilities Airport Revenue Bonds, United Air Lines Corporation, Series 2007A, 5.250%, 10/01/32 (Alternative Minimum Tax)	10/17 at 100.00	B	1,021,400
2,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPPFG Insured	No Opt. Call	AA–	1,189,700
1,049	Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment	3/20 at 100.00	N/R	1,139,707
1,996	Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40 Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39	12/19 at 100.00	N/R	2,074,521
1,000	Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Series 2007A, 5.500%, 12/01/37	12/17 at 100.00	N/R	995,230
3,145	Kit Carson County Health Service District, Colorado, Health Care Facility Revenue Bonds, Series 2007, 6.750%, 1/01/34	1/18 at 100.00	N/R	3,273,190
5	Maher Ranch Metropolitan District 4, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.250%, 12/01/36 – RAAI Insured	12/17 at 100.00	N/R	4,890
1,000	Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: 5.500%, 12/01/27	12/16 at 100.00	N/R	950,060
1,000	5.625%, 12/01/37	12/16 at 100.00	N/R	920,130
500	Pinery West Metropolitan District 2, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.000%, 12/01/27 – RAAI Insured	12/17 at 100.00	N/R	502,895
1,000	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010: 6.500%, 1/15/30	7/20 at 100.00	Baa3	1,152,160
1,000	6.000%, 1/15/41	7/20 at 100.00	Baa3	1,108,670
1,440	Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds,	12/17 at 100.00	N/R	1,331,352

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

3,000	Refunding Series 2007, 5.375%, 12/01/21 Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (8)	12/17 at 100.00	N/R	771,600
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	1,939,836
54,401	Total Colorado			51,470,413
	Connecticut – 1.1% (1.0% of Total Investments)			
2,500	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	2,908,575
4,716	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31	No Opt. Call	N/R	2,355,245
1,000	Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33	1/15 at 100.00	B	992,960
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	1,082,670
9,216	Total Connecticut			7,339,450
	District of Columbia – 1.2% (1.1% 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	250,308
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–	1,150,830
2,500	District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.453%, 10/01/37 (IF) (6)	4/21 at 100.00	BBB+	3,722,700
250	District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33	7/23 at 100.00	BBB+	286,438
9,400	Metropolitan Washington Airports Authority, District of Columbia, Dulles Toll Road Second Senior Lien Revenue Bonds, Series 2009B, 0.000%, 10/01/38 – AGC Insured	No Opt. Call	BBB+	2,697,518
13,375	Total District of Columbia			8,107,794

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

	Florida – 13.8% (12.2% of Total Investments)			
	Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces			
1,500	at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46	No Opt. Call	N/R	1,722,270
	Ave Maria Stewardship Community Development District, Florida, Capital Improvement Revenue			
905	Bonds, Series 2006A, 5.125%, 5/01/38	5/16 at 100.00	N/R	834,338
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series			
1,955	2012, 6.700%, 5/01/42	5/22 at 100.00	N/R	2,041,878
	Bartram Park Community Development District, Florida, Special Assessment Bonds, Series 2005,			
1,505	5.300%, 5/01/35	5/15 at 101.00	N/R	1,511,607
	Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds,			
950	Series 2008A, 7.000%, 5/01/37	5/18 at 100.00	N/R	1,007,181
	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1			
905	Project, Series 2013A, 6.125%, 11/01/33	11/24 at 100.00	N/R	980,124
	Boggy Creek Improvement District, Orlando, Florida, Special Assessment Revenue Bonds, Refunding Series 2013, 5.125%, 5/01/43			
980	Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project,	5/23 at 100.00	N/R	993,220
	Series 2009, 6.500%, 11/01/29			
2,700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%,	11/19 at 100.00	BB+	2,990,221
	11/01/20 (Alternative Minimum Tax) Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects			
1,435	Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPFG Insured	8/14 at 100.00	AA–	1,421,855
	Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue			
2,000	Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35	5/24 at 100.00	N/R	2,136,840
	Copperstone Community Development District, Manatee County, Florida, Capital Improvement			
980	Revenue Bonds, Series 2007, 5.200%, 5/01/38	5/17 at 100.00	N/R	983,528

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

1,910	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	1,929,310
900	Fishhawk Community Development District IV, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2013A, 7.000%, 5/01/33	5/23 at 100.00	N/R	963,927
1,850	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44 (WI/DD, Settling 8/05/14)	7/24 at 100.00	N/R	1,851,203
1,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2010A, 6.000%, 9/15/40	9/20 at 100.00	BB+	1,016,790
2,000	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-	2,118,080
4,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2013A, 8.500%, 6/15/44	6/23 at 100.00	N/R	4,188,880
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	2,565,650
870	Grand Hampton Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.500%, 5/01/36	11/14 at 100.00	N/R	866,746
2,000	Harmony Community Development District, Florida, Capital Improvement Revenue Bonds, Special Assessment, Refunding Series 2014, 5.250%, 5/01/32	5/24 at 100.00	N/R	1,987,280
2,755	Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39	5/17 at 100.00	N/R	2,789,961
3,000	Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds,	9/17 at 100.00	N/R	3,259,170

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

1,000	Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27 Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42	No Opt. Call	N/R	983,730
1,000	Lakes by the Bay South Community Development District, Florida, Special Assessment Bonds, Series 2012, 5.750%, 11/01/42	11/22 at 100.00	N/R	1,014,000
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	2,010,420
1,000	Lee County Industrial Development Authority, Florida, Healthcare Facilities Revenue Bonds, Shell Point/Alliance Obligated Group, Shell Point Village/Alliance Community Project, Series 2007, 5.000%, 11/15/22	5/17 at 100.00	BB+	1,031,680
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.070%, 10/01/38 – AGC Insured (Alternative Minimum Tax) (IF) (6)	10/18 at 100.00	AA	1,244,320
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	1,702,800
1,920	Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A, 5.200%, 5/01/37	5/16 at 100.00	N/R	1,948,992
2,175	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	2,212,736
1,000	Orchid Grove Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.450%, 5/01/36	5/15 at 101.00	N/R	927,170
495	Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of Boca Raton Project, Series 2014A: 7.000%, 6/01/29	6/22 at 102.00	N/R	550,173
3,110	7.500%, 6/01/49	6/22 at 102.00	N/R	3,455,552
3,315	Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake	1/15 at 100.00	N/R	3,315,066

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

	Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax)			
1,550	Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36	5/16 at 100.00	N/R	1,564,012
4,450	Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35	11/14 at 100.00	N/R	4,322,063
995	Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37	5/17 at 100.00	N/R	994,891
1,000	Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPMFG Insured	7/17 at 100.00	AA-	1,069,210
1,925	Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36	5/22 at 100.00	N/R	1,956,378
1,000	South Fork Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.350%, 5/01/36	11/14 at 100.00	N/R	999,950
1,250	Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38	5/18 at 100.00	N/R	1,289,063
1,125	Sweetwater Creek Community Development District, Saint John’s County, Florida, Capital Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38	5/17 at 100.00	N/R	1,125,608
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	917,300
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	1,504,473
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	682,513
	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope			

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

	Note, Series 2007-3:			
120	6.375%, 5/01/17 (4)	No Opt. Call	N/R	1
1,360	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	14
	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series			
2,845	2007A-2, 5.250%, 5/01/39 (4)	5/17 at 100.00	N/R	28
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007-1. RMKT:			
5	6.375%, 5/01/17 (4)	No Opt. Call	N/R	5,034
120	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	122,550
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007A-1. RMKT, 5.250%, 5/01/39 (4)			
735		5/17 at 100.00	N/R	668,630
	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1:			
130	6.375%, 5/01/17	No Opt. Call	N/R	128,339
545	5.250%, 5/01/39	5/17 at 100.00	N/R	538,406
2,365	6.650%, 5/01/40	5/17 at 100.00	N/R	2,405,369
	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37			
4,700		5/15 at 100.00	BB	4,724,204
	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	331,160
5,510	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	3,234,535
	Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37			
1,000		5/16 at 100.00	N/R	1,000,130
	Venetian Parc Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43	11/28 at 100.00		
1,000			N/R	1,089,500
	West Villages Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006, 5.500%, 5/01/37			
1,000		5/15 at 100.00	N/R	997,720
99,130	Total Florida			92,939,525
	Georgia – 1.8% (1.5% of Total Investments)			
	Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds,	11/23 at 100.00		
1,000			A–	1,014,690

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

	Trestletree Village Apartments, Series 2013A, 5.000%, 11/01/48 Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31	1/19 at 100.00	A2	1,118,046
950	Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29	6/20 at 100.00	B+	1,556,450
1,250	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+	1,206,235
1,150	Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013A, 7.125%, 10/01/43	10/23 at 100.00	N/R	1,995,263
1,880	Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43	4/23 at 100.00	N/R	957,400
1,000	Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006A, 5.125%, 7/01/37	7/17 at 100.00	N/R	957,400
1,000	Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006B, 7.300%, 7/01/42	No Opt. Call	N/R	1,134,471
1,140	Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23 (7)	7/21 at 100.00	N/R	357,211
392	5.500%, 7/15/30 (7)	7/21 at 100.00	N/R	699,154
767	5.500%, 1/15/36 (7)	7/21 at 100.00	N/R	767,550
842	Total Georgia			11,763,870
11,371	Guam – 0.5% (0.5% of Total Investments)			
	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	11/19 at 100.00	BB–	2,704,194
2,445	Guam International Airport Authority, Revenue Bonds, Series 2013C: 6.375%, 10/01/43 (Alternative Minimum Tax)	10/23 at 100.00	BBB	368,155
330	6.125%, 10/01/43 – AGM Insured (Alternative Minimum Tax)	10/23 at 100.00	AA	568,290
500	Total Guam			3,640,639
3,275	Hawaii – 0.4% (0.4% of Total Investments)			
897		2/17 at 100.00	N/R	877,741

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

	Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37			
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	1,901,992
2,552	Total Hawaii			2,779,733
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) (6)	3/22 at 100.00	A–	619,860
1,000	Illinois – 9.6% (8.4% of Total Investments) Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues Series 2012A, 5.000%, 12/01/42 – AGM Insured	12/22 at 100.00	AA	1,020,770
1,887	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	1,861,715
2,775	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	1/15 at 100.00	N/R	2,093,099
3,500	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	3,580,605
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	2,403,733
1,000	Gilberts, Kane County, Illinois, Special Tax Bonds, Service Area 15, Refunding Series 2014, 5.000%, 3/01/35 – AGM Insured	3/24 at 100.00	AA	1,035,780
1,000	Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23	5/15 at 100.00	BBB–	1,008,280
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+	3,372,325
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	1,023,030

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

	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A:			
500	7.750%, 5/15/30	5/20 at 100.00	N/R	510,030
1,625	8.000%, 5/15/46	5/20 at 100.00	N/R	1,644,110
	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Temps 75 Series	11/14 at		
500	2010D-1, 7.000%, 5/15/18	100.00	N/R	500,170
	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A,			
3,055	5.000%, 9/01/42	9/24 at 100.00	BBB	3,091,080
	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A,	1/18 at 100.00		
1,100	5.625%, 1/01/37		Baa2	1,181,037
	Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding Series	4/16 at 100.00		
500	2006A, 5.000%, 4/01/31		Baa3	495,005
	Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%,	10/22 at		
1,500	10/01/48	100.00	BBB-	1,600,020
	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A,	5/17 at 100.00		
1,000	5.750%, 5/15/38		N/R	1,014,670
	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust	11/17 at		
2,500	4702, 20.296%, 11/15/37 (IF) (6)	100.00	A	3,087,400
	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%,	8/19 at 100.00		
2,900	8/15/34		BBB+	3,586,343
	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A,	8/17 at 100.00		
1,770	5.500%, 8/01/37		Baa1	1,923,902
	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009:			
2,000	6.875%, 8/15/38	8/19 at 100.00	BBB+	2,290,420
3,850	7.000%, 8/15/44	8/19 at 100.00	BBB+	4,411,985
	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		
500			AA	541,640
	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908:			
250	21.900%, 2/15/19 – AGM Insured (IF) (6)	No Opt. Call	AA	390,040
1,685	21.885%, 2/15/19 – AGM Insured (IF) (6)	No Opt. Call	AA	2,628,162
	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois	12/14 at		
6,020		100.00	Ca	4,876,140

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

	IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4)			
200	Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36	3/22 at 100.00	A-	202,954
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	615,706
2,000	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-2, 5.500%, 1/01/36 – ACA Insured	1/16 at 100.00	CCC-	1,322,700
285	Lombard Public Facilities Corporation, Illinois, Second Tier Conference Center and Hotel Revenue Bonds, Series 2005B: 5.250%, 1/01/25	1/16 at 100.00	D	99,750
1,175	5.250%, 1/01/36	1/16 at 100.00	D	411,250
1,431	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4)	7/18 at 100.00	N/R	297,628
981	Pingree Grove Village, Illinois, Tax Assessment Bonds, Special Service Area 2 – Cambridge	3/15 at 102.00	N/R	995,627
1,888	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	3/16 at 100.00	N/R	1,909,957
800	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28	6/21 at 100.00	A-	932,464
1,000	Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds, Evans Road Series 2013B, 7.000%, 12/01/33	12/23 at 100.00	N/R	1,043,840
1,000	Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group, Inc., Series 2013, 7.125%, 11/01/43	11/23 at 100.00	BB+	1,080,320
920	Southwestern Illinois Development Authority, Local Government Program Revenue Bonds, Granite City Project, Series 2009B, 7.750%, 3/01/22	9/14 at 100.00	N/R	922,042
750	Springfield, Sangamon County, Illinois, Special Service Area, Legacy Pointe, Special Assessment Bonds, Series 2009, 7.875%, 3/01/32	3/17 at 102.00	N/R	791,100
963	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1,	3/16 at 102.00	N/R	962,942

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

	Series 2006, 6.000%, 3/01/36 Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project	1/17 at 102.00	N/R	648,293
895	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	765,415
817	Total Illinois Indiana – 3.5% (3.1% of Total Investments) Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24			64,173,479
65,177	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option	No Opt. Call	AA	1,738,770
1,000	Bond Trust 10-77W, 18.860%, 4/01/30 – AMBAC Insured (IF) (6) Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation	No Opt. Call	A	2,017,000
1,250	Guaranteed, Tender Option Bond Trust 2882, 17.980%, 4/15/17 (IF) (6) Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel	No Opt. Call	BB–	2,009,540
2,000	Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax) Indiana Finance Authority, Hospital Revenue Bonds, King’s Daughters’ Hospital and Health Services, Series 2010, 5.500%, 8/15/45	8/20 at 100.00	BBB+	516,825
500	Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611: 17.915%, 6/01/17 (IF) (6)	No Opt. Call	Aa2	1,675,968
1,290	18.910%, 6/01/17 (IF) (6)	No Opt. Call	Aa2	1,760,000
1,250	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension	11/16 at 100.00	AA+	1,192,280
1,000	Health, Tender Option Bond Trust 3301, 18.262%, 11/15/30 (IF) (6) Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series	11/23 at 100.00	N/R	1,096,180
1,000	2013, 7.250%, 11/01/43 (Alternative Minimum Tax) St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village	7/15 at 103.00	N/R	1,043,960
1,000	Apartments, Series 2005A, 7.500%, 7/01/35			

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

	Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007:			
250	5.700%, 9/01/37	9/17 at 100.00	N/R	248,148
4,050	5.800%, 9/01/47	9/17 at 100.00	N/R	4,022,541
20,950	Total Indiana			23,705,444
	Iowa – 1.1% (1.0% of Total Investments)			
	Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series			
1,000	2006A, 5.500%, 7/01/25	7/16 at 100.00	BB+	1,035,040
	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project,			
2,520	Series 2012, 4.750%, 8/01/42	8/22 at 100.00	BBB–	2,525,494
	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company	12/23 at 100.00		
2,130	Project, Series 2013, 5.250%, 12/01/25		BB–	2,253,178
	Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C:			
1,000	5.375%, 6/01/38	6/15 at 100.00	B+	820,760
1,220	5.625%, 6/01/46	6/15 at 100.00	B+	1,014,918
7,870	Total Iowa			7,649,390
	Kentucky – 0.1% (0.1% of Total Investments)			
	Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro			
500	Medical Health System, Series 2010A, 6.000%, 6/01/30	6/20 at 100.00	BBB+	565,130
	Louisiana – 3.9% (3.4% of Total Investments)			
	Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing			
2,350	(US) LLC Project, Series 2013, 6.000%, 7/01/36	7/23 at 100.00	N/R	2,499,907
	Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue	11/17 at 100.00		
8,500	Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32		BBB	9,468,320
	Louisiana Local Government Environmental Facilities and Community Development Authority,			
940	Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36	6/16 at 101.00	N/R	952,229
	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007A:			

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

7,000	6.750%, 12/15/37 (4)	12/17 at 100.00	N/R	4,548,950
1,115	6.000%, 12/15/37	12/14 at 100.00	N/R	619,996
100	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007B, 9.000%, 12/15/14	No Opt. Call	N/R	55,605
500	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35	11/20 at 100.00	BBB	575,490
750	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Woman's Hospital Foundation Project, Tender Option Bonds Trust 1012:	10/20 at 100.00	A-	1,077,000
750	20.765%, 10/01/40 (IF) (6)	10/20 at 100.00	A-	1,076,798
1,000	Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax)	7/23 at 100.00	N/R	1,062,440
2,000	Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation Project, Series 2011A, 7.750%, 12/15/31	12/21 at 100.00	N/R	2,182,860
2,110	Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33	12/23 at 100.00	N/R	2,232,528
27,115	Total Louisiana Maine – 0.5% (0.4% of Total Investments)			26,352,123
3,155	Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34	8/14 at 100.00	Baa2	3,203,019
1,155	Maryland – 1.0% (0.8% of Total Investments) Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured	9/16 at 100.00	BB+	1,165,002
1,000	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt	12/16 at 100.00	N/R	468,590

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

	Conference Center, Series 2006A, 5.000%, 12/01/31 (4) Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt	12/16 at 100.00	N/R	1,171,475
2,500	Conference Center, Series 2006B, 5.250%, 12/01/31 Maryland Economic Development Corporation, Senior Lien Student Housing Revenue Bonds, University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33	10/14 at 100.00	B3	3,620,760
4,000	Total Maryland Massachusetts – 0.1% (0.1% of Total Investments)			6,425,827
8,655	Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) (9) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	9/14 at 100.00	Caa3	67,330
90	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/15 at 100.00	D	212,545
414	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/15 at 16.59	D	3
333	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/15 at 103.00	D	5
475	Total Massachusetts Michigan – 3.3% (2.9% of Total Investments) Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A:	1/15 at 100.00	N/R	480,514
480	5.500%, 5/01/21	11/14 at 100.00	B–	948,822
1,015	5.500%, 5/01/21 – ACA Insured	11/14 at 100.00	B–	9,348
10	Detroit, Michigan, Distributable State Aid General Obligation Bonds, Limited Tax Series 2010, 5.250%, 11/01/35	11/20 at 100.00	AA	4,162,680
4,000			Caa3	414,049
565				

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

	Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22 – SYNCORA GTY	10/14 at 100.00		
	Insured (4)			
750	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured (4)	No Opt. Call	Caa3	722,700
	Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital			
	Obligated Group, Series 2007A:			
1,000	4.875%, 8/15/27 (Pre-refunded 8/15/17)	8/17 at 100.00	N/R (5)	1,120,110
1,000	5.000%, 8/15/38 (Pre-refunded 8/15/17)	8/17 at 100.00	N/R (5)	1,123,850
	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope			
980	Academy Project, Series 2011, 8.125%, 4/01/41	4/21 at 100.00	BB	1,099,491
	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur			
1,000	Academy Project, Series 2011, 8.000%, 7/15/41	7/21 at 100.00	B	967,830
	Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American			
1,710	Montessori Academy, Series 2007, 6.500%, 12/01/37	12/17 at 100.00	N/R	1,663,830
	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler			
1,000	Park Academy Project, Series 2008, 6.500%, 11/01/35	11/15 at 100.00	BBB	1,016,520
	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield			
1,000	Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB–	949,950
	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David			
925	Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37	6/17 at 100.00	N/R	926,582
	Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital,			
1,500	Series 2005A, 6.750%, 11/15/38	11/15 at 102.00	N/R	1,539,915
	Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series			
1,000		12/23 at 100.00	N/R	999,800

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

	2013, 8.500%, 12/01/30 (Alternative Minimum Tax)			
985	Michigan Strategic Fund, Solid Waste Facility Limited Obligation Revenue Bonds, Canton Renewables, LLC ? Sauk Trail Hills Project, Series 2014, 6.750%, 7/01/22 (Alternative Minimum Tax)	No Opt. Call	N/R	995,431
1,000	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 (Pre-refunded 9/01/18)	9/18 at 100.00	Aaa	1,290,950
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30	11/15 at 100.00	BB	946,470
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35	11/15 at 100.00	BB	458,920
500	Total Michigan	11/15 at 100.00	BB	500,175
21,440	Minnesota – 0.9% (0.8% of Total Investments)			21,857,423
1,000	Saint Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2005B, 6.000%, 5/01/30	5/15 at 100.00	N/R	1,017,830
1,000	Saint Paul Port Authority, Minnesota, Solid Waste Disposal Revenue Bonds, Gerdau Saint Paul Steel Mill Project, Series 2012-7, 4.500%, 10/01/37 (Alternative Minimum Tax)	10/22 at 100.00	BBB–	927,260
1,100	St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE Community Academy Charter School, Series 2004A, 6.750%, 12/01/33	6/16 at 100.00	N/R	1,111,341
3,000	St. Paul Housing and Redevelopment Authority, Minnesota, Revenue Bonds, HealthEast Inc., Series 2005, 6.000%, 11/15/35	11/15 at 100.00	BBB–	3,121,920
6,100	Total Minnesota			6,178,351
783	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	741,911
1,000	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company Project, Series 2008A, 6.500%, 9/01/32	9/18 at 100.00	BBB	1,123,510

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

1,783	Total Mississippi Missouri – 2.0% (1.8% of Total Investments) Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri,	10/19 at 100.00	A–	1,865,421
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	2,097,180
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+	6,077,796
5,935	Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured (Alternative Minimum Tax) (UB) (6) Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32	6/15 at 103.00	N/R	1,026,058
1,100	Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone	9/20 at 100.00	N/R	991,974
985	Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35 Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment	9/14 at 100.00	N/R	1,679,172
1,784	Project, Series 2008A, 6.300%, 8/22/26 Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment	12/14 at 100.00	N/R	667,174
732	Projects, Series 2007A, 6.000%, 3/27/26			
13,536	Total Missouri Nebraska – 1.8% (1.6% of Total Investments) Central Plains Energy Project, Nebraska, Gas Project 3 Revenue Bonds, Series 2012, 5.000%, 9/01/42	9/22 at 100.00	A	1,048,030
1,000	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Tender Option Bond Trust 11673, 20.414%, 8/01/40 – AMBAC Insured (IF)	2/17 at 100.00	AA+	11,333,770
6,485				
7,485	Total Nebraska Nevada – 0.9% (0.8% of Total Investments) Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority	No Opt. Call	Aa1	3,433,400
2,500				

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

	Loan, 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:			
750	6.500%, 6/15/20	6/18 at 100.00	B1	805,943
1,500	6.750%, 6/15/28	6/18 at 100.00	B1	1,568,040
4,750	Total Nevada			5,807,383
	New Jersey – 2.3% (2.0% of Total Investments)			
	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	B	2,172,072
2,100				
	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	B	1,685,165
1,580				
	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42	6/20 at 100.00	Baa3	1,092,550
1,000				
	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	776,316
600				
	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+	5,321,160
5,200				
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008:			
1,000	6.000%, 7/01/18	No Opt. Call	BBB–	1,095,940
2,000	6.625%, 7/01/38	7/18 at 100.00	BBB–	2,164,380
	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	1,026,676
945				
14,425	Total New Jersey			15,334,259
	New Mexico – 0.8% (0.7% of Total Investments)			
	Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%, 9/01/23	No Opt. Call	N/R	986,340
1,000				

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

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	829,600
1,210	Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2013, 7.250%, 10/01/43	10/23 at 100.00	N/R	1,277,978
470	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	484,124
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-	1,014,292
1,020	Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2014, 6.750%, 10/01/33	10/24 at 100.00	N/R	1,069,572
5,665	Total New Mexico New York – 1.9% (1.7% of Total Investments)			5,661,906
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-	1,116,910
935	New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005: 7.500%, 8/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	984,349
1,000	7.625%, 8/01/25 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,098,660
1,000	8.000%, 8/01/28	8/16 at 101.00	N/R	1,105,880
1,000	7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,104,720
1,500	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: 5.750%, 10/01/37 (10)	10/17 at 100.00	N/R	567,855
5,000	5.875%, 10/01/46 (11)	10/17 at 102.00	N/R	1,892,850
1,030	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23	7/16 at 101.00	N/R	989,181
500			AA-	673,740

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

	New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority	12/21 at 100.00		
	Consolidated Bonds, Tender Option Bonds Trust 1190, 18.190%, 12/15/41 (IF) (6)			
1,375	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49	1/20 at 100.00	A-	1,517,313
	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) (6)	1/20 at 100.00	AA+	317,000
625	18.375%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	792,500
	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010, 6.000%, 12/01/42	12/20 at 100.00		
530			BBB	609,686
15,745	Total New York North Carolina – 2.1% (1.8% of Total Investments)			12,770,644
	Albemarle Hospital Authority, North Carolina, Health Care Facilities Revenue Bonds, Series 2007, 5.250%, 10/01/38 (Pre-refunded 10/01/17)	10/17 at 100.00		
1,970			N/R (5)	2,257,226
	Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA			
940		No Opt. Call	AA-	1,243,235
	Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.013%, 1/15/19 (IF)			
	Gaston County Industrial Facilities and Pollution Control Financing Authority, North Carolina,			
1,000		8/15 at 100.00	N/R	1,000,440
	National Gypsum Company Project Exempt Facilities Revenue Bonds, Series 2005, 5.750%, 8/01/35 (Alternative Minimum Tax)			
	North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue Bonds, Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29	7/16 at 100.00		
5,250			N/R	5,283,233
	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	1,073,860
1,000	6.125%, 6/01/35	6/18 at 100.00	BBB	1,072,740
960	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University,	10/16 at 100.00	AA+	1,859,482

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

	Series			
	2008, Tender Option Bonds Trust 3248, 27.488%, 10/01/21 (IF)			
12,120	Total North Carolina			13,790,216
	Ohio – 3.4% (3.0% of Total Investments)			
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2:			
4,500	5.875%, 6/01/30	6/17 at 100.00	B	3,663,225
5,875	5.750%, 6/01/34	6/17 at 100.00	B	4,688,250
1,000	5.875%, 6/01/47	6/17 at 100.00	B	782,310
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37	6/22 at 100.00	B	2,874,871
3,455	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23	5/15 at 101.00	BBB+	2,034,461
2,050	Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40	12/20 at 100.00	BB–	2,168,080
2,000	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30	12/20 at 100.00	A+	1,407,414
1,270	Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 3551, 20.305%, 1/01/17 (IF)	No Opt. Call	Aa2	1,801,600
1,250	Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 (Alternative Minimum Tax)	4/15 at 100.00	BBB–	510,975
500	State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)	8/14 at 100.00	B–	3,004,410
3,000	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4)	7/17 at 102.00	N/R	197,400
6,000	Total Ohio			23,132,996
30,900	Oklahoma – 0.7% (0.6% of Total Investments)			

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

2,000	Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26	8/21 at 100.00	N/R	2,317,600
940	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	1/16 at 101.00	N/R	957,710
1,500	Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc., Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14)	No Opt. Call	N/R	1,526,100
4,440	Total Oklahoma Pennsylvania – 2.4% (2.1% of Total Investments)			4,801,410
500	Allegheny County Industrial Development Authority, Pennsylvania, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series 2009, 6.750%, 11/01/24	11/19 at 100.00	BB–	555,295
905	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)	11/17 at 101.00	N/R	893,018
2,000	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	10/15 at 102.00	N/R	2,030,738
1,410	Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2007A, 6.375%, 12/15/37	12/17 at 100.00	BBB–	1,467,387
185	Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.329%, 8/01/38 (IF) (6)	8/20 at 100.00	AA	263,085
4,114	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)	12/14 at 100.00	B–	4,121,049
1,000	Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender	4/19 at 100.00	AA+	1,188,520

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

	Option Bond			
	Trust 4657, 16.362%, 10/01/29 (IF) (6)			
	Philadelphia Authority for Industrial			
	Development, Pennsylvania, Revenue Bonds,			
2,500	Nueva	1/23 at 100.00	N/R	2,636,425
	Esperanza, Inc. – Esperanza Academy Charter			
	School, Series 2013, 8.000%, 1/01/33			
	Philadelphia Hospitals and Higher Education			
	Facilities Authority, Pennsylvania, Health			
395	System	5/20 at 100.00	AA (5)	469,770
	Revenue Bonds, Jefferson Health System,			
	Series 2010B, 5.000%, 5/15/40 (Pre-refunded			
	5/15/20)			
	Philadelphia Hospitals and Higher Education			
	Facilities Authority, Pennsylvania, Hospital			
500	Revenue Bonds, Temple University Health	No Opt. Call	BB+	509,400
	System Obligated Group, Series 2012A,			
	5.625%, 7/01/36			
	Philadelphia Hospitals and Higher Education			
	Facilities Authority, Pennsylvania, Hospital			
1,000	Revenue Bonds, Temple University Health	No Opt. Call	BB+	1,067,000
	System Obligated Group, Series 2012B,			
	6.250%, 7/01/23			
	Scranton, Pennsylvania, General Obligation			
845	Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	822,726
15,354	Total Pennsylvania			16,024,413
	Rhode Island – 0.6% (0.6% of Total			
	Investments)			
	Rhode Island Health & Educational Building			
	Corporation, Health Facilities Revenue Bonds,			
1,000	Tockwotton Home, Series 2011, 8.375%,	1/21 at 100.00	N/R	1,141,430
	1/01/46			
	Rhode Island Student Loan Authority, Student			
	Loan Program Revenue Bonds, Series 2008A,			
1,000	6.750%,	12/17 at	A	1,086,420
	12/01/28 (Alternative Minimum Tax)	100.00		
	Rhode Island Tobacco Settlement Financing			
	Corporation, Tobacco Settlement Asset-Backed			
2,035	Bonds,	12/14 at	BBB–	2,034,898
	Series 2002A, 6.250%, 6/01/42	100.00		
4,035	Total Rhode Island			4,262,748
	South Carolina – 0.9% (0.8% of Total			
	Investments)			
	Lancaster County, South Carolina, Special			
	Assessment Bonds, Edgewater II Improvement			
4,000	District,	11/17 at	N/R	1,989,000
	Series 2007A, 7.750%, 11/01/39 (4)	100.00		
	Lancaster County, South Carolina, Special			
	Assessment Bonds, Edgewater II Improvement			
3,477	District,	No Opt. Call	N/R	1,727,895
	Series 2007B, 7.700%, 11/01/17 (4)			

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

1,000	South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds, Midland Valley Preparatory School Project, Series 2014, 7.750%, 11/15/45	11/24 at 100.00	N/R	1,018,970
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	1,438,338
9,727	Total South Carolina Tennessee – 1.6% (1.4% of Total Investments)			6,174,203
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+	3,428,880
6,024	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	6,842,963
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	733,439
9,989	Total Tennessee Texas – 7.8% (6.9% of Total Investments)			11,005,282
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	BB	2,022,320
670	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	1/15 at 100.00	N/R	676,613
4,005	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax) (4)	7/18 at 100.00	CCC	370,463
1,000	Celina, Texas, Special Assessment Revenue Bonds, Creeks of Legacy Public Improvement District Phase 1 Project, Series 2014, 7.000%, 9/01/40	9/22 at 103.00	N/R	1,004,500
1,000	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.750%, 1/01/41	1/21 at 100.00	Baa3	1,153,320
250	6.000%, 1/01/41	1/21 at 100.00	Baa2	279,315
	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A:			

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

2,100	8.750%, 2/15/28	2/18 at 100.00	B+	2,188,891
2,000	9.000%, 2/15/38	2/18 at 100.00	B+	2,093,680
2,910	Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38	2/18 at 100.00	BB+	3,030,765
1,840	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A: 7.000%, 9/01/25 (Pre-refunded 9/01/14)	9/14 at 100.00	N/R (5)	1,850,304
6,600	7.125%, 9/01/34 (Pre-refunded 9/01/14)	9/14 at 100.00	N/R (5)	6,637,620
450	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A: 6.625%, 9/01/31	9/23 at 100.00	N/R	526,491
1,000	6.375%, 9/01/42	9/23 at 100.00	N/R	1,122,230
585	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)	10/14 at 100.00	BB+	585,866
2,000	Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series 2001G, 5.250%, 11/15/30 – NCFG Insured	11/14 at 100.00	AA-	2,000,718
960	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	912,192
945	Hidalgo Willacy Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds, Heritage Square Apartments Project, Series 2003A, 7.000%, 1/01/39	1/16 at 100.00	N/R	961,235
1,980	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)	7/22 at 100.00	N/R	2,032,292
1,330	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	2/16 at 100.00	N/R	1,335,254
1,000	New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue Bonds, CHF-Collegiate Housing Corpus Christi I, L.L.C.-Texas A&M University-Corpus Christi Project, Series 2014A, 5.000%, 4/01/44	No Opt. Call	BBB-	1,008,400

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

335	North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38	1/18 at 100.00	A3	372,587
2,250	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 19.980%, 3/01/19 (IF)	No Opt. Call	AA+	3,506,490
2,000	Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22 (4)	8/14 at 100.00	C	185,000
5,000	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/31	No Opt. Call	A3	5,308,650
2,810	Texas Private Activity Bond Surface Transportation Corporation, Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Senior Lien Series 2009, 6.875%, 12/31/39	12/19 at 100.00	Baa2	3,306,274
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	1,199,440
4,500	7.000%, 6/30/40	6/20 at 100.00	Baa3	5,357,475
920	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+	920,635
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+	623,018
340	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax) (4)	11/14 at 100.00	C	31,450
54,330	Total Texas Utah – 1.9% (1.6% of Total Investments)			52,603,488
1,330	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A: 6.250%, 6/15/28	6/17 at 100.00	N/R	1,338,539
1,430	6.500%, 6/15/38	6/17 at 100.00	N/R	1,440,253
1,690		7/20 at 100.00	BBB–	1,807,928

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

	Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40			
1,980	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Summit Academy High School, Series 2011A, 8.125%, 5/15/31	5/21 at 100.00	N/R	2,161,427
5,550	Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series 2007A, 5.800%, 6/15/38	12/17 at 100.00	BBB-	5,686,197
11,980	Total Utah Vermont – 0.2% (0.2% of Total Investments) Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School Project, Series 2011A, 6.250%, 1/01/41			12,434,344
1,155	Virgin Islands – 0.1% (0.1% of Total Investments) Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note – Diageo Project, Series 2009A, 6.750%, 10/01/37	1/21 at 100.00	Ba1	1,207,633
420	Virginia – 0.3% (0.2% of Total Investments) Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18 (12)	10/19 at 100.00	BBB	462,815
826	Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds, Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26	3/15 at 101.00	N/R	533,067
1,000	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)	11/14 at 100.00	BB-	1,004,680
100	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB-	111,870
130	Total Virginia Washington – 2.9% (2.6% of Total Investments)	7/22 at 100.00	BBB-	140,188
2,056	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 11-14W-B, 19.573%, 6/01/39 (IF) (6)	6/19 at 100.00	AA	1,789,805
500	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2009-14A&B, 19.663%, 6/01/34 (IF) (6)	6/19 at 100.00	AA	765,180
2,415				3,724,027

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

3,600	Kalispel Indian Tribe, Washington, Priority Distribution Bonds, Series 2008, 6.750%, 1/01/38	1/18 at 100.00	N/R	3,375,252
1,000	Kitsap County Consolidated Housing Authority, Washington, Pooled Tax Credit Housing Revenue Bonds, Series 2007, 5.600%, 6/01/37 (Alternative Minimum Tax)	6/17 at 100.00	N/R	1,000,690
410	Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43	4/15 at 100.00	N/R	411,300
9,000	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32	12/17 at 100.00	N/R	9,269,820
15	Washington State Health Care Facilities Authority, Revenue Bonds, Virginia Mason Medical Center, Series 2007B, 5.750%, 8/15/37 – ACA Insured	8/17 at 100.00	BBB	15,596
1,000	Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47	No Opt. Call	N/R	1,047,140
17,940	Total Washington West Virginia – 0.4% (0.4% of Total Investments)			19,609,005
1,491	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	1,500,945
900	Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36	3/16 at 100.00	BBB	921,150
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	516,545
2,891	Total West Virginia Wisconsin – 3.2% (2.8% of Total Investments)			2,938,640
30	Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax)	No Opt. Call	N/R	33,477
550			N/R (5)	569,437

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

	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)	12/14 at 101.00		
2,000	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2006, 7.000%, 12/01/26	12/18 at 102.00	N/R	1,967,380
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-	1,824,884
830	Public Finance Authority of Wisconsin, Educational Facility Revenue Bonds, Cottonwood Classical Preparatory School in Albuquerque, New Mexico, Series 2012A, 6.250%, 12/01/42	No Opt. Call	N/R	813,724
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 3592, 19.000%, 4/01/17 (IF) (6)	No Opt. Call	AA-	1,269,480
5,995	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A: 5.250%, 8/15/26 (UB)	8/16 at 100.00	A-	6,419,206
4,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	A-	4,597,515
1,500	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A, Trust 2187, 17.030%, 8/15/34 (IF)	8/16 at 100.00	A-	1,630,020
2,000	Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary North Carolina, Series 2012A, 8.625%, 6/01/47	6/22 at 100.00	N/R	2,377,760
20,055	Total Wisconsin			21,502,883
\$ 766,622	Total Municipal Bonds (cost \$700,833,990)			754,630,886

Shares	Description (1)	Value
	COMMON STOCKS – 1.3% (1.2% of Total Investments)	
	Airlines – 1.3% (1.2% of Total Investments)	
\$ 227,514	American Airlines Group Inc. (13) Total Common Stocks (cost \$6,316,916)	\$ 8,838,919 8,838,919

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

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)				
\$ 26	Las Vegas Monorail Company, Senior Interest Bonds (7), (14)	5.500%	7/15/19	N/R	\$ 4,747
7	Las Vegas Monorail Company, Senior Interest Bonds (7), (14)	3.000%	7/15/55	N/R	964
\$ 33	Total Corporate Bonds (cost \$2,343)				5,711
	Total Long-Term Investments (cost \$707,153,249)				763,475,516
	Floating Rate Obligations – (2.0)% Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (13.0)% (15)				(13,280,000)
	Other Assets Less Liabilities – 1.3%				(87,000,000)
	Net Assets Applicable to Common Shares – 100%				8,197,699
					\$ 671,393,215

Fair Value Measurements

Fair value is defined as the price that would be received 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	\$ —	\$749,768,666	\$4,862,220	\$754,630,886
Common Stocks	8,838,919	—	—	8,838,919
Corporate Bonds	—	—	5,711	5,711
Total	\$8,838,919	\$749,768,666	\$4,867,931	\$763,475,516

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, 2014, the cost of investments was \$697,069,867.

Gross unrealized appreciation and gross unrealized depreciation of investments as of July 31, 2014, were as follows:

Gross unrealized:	
Appreciation	\$ 86,384,233

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

Depreciation	(33,258,514)
Net unrealized appreciation (depreciation) of investments	\$ 53,125,719

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) 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.
- (4) At or subsequent to the end of the reporting period, this security is non-income producing. 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.
 Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (5) 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.
- (6) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (7) 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.
- (8) On June 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on the security, and therefore reduced the security's interest rate of accrual from 7.250% to 1.813%.
- (9) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.500% to 5.200%.
- (10) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%.
- (11) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.875% to 2.350%.
- (12) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.250% to 4.688%.
- (13) On November 28, 2011, AMR Corp. ("AMR"), the parent company of American Airlines Group, Inc. ("AAL") filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR's unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred

conversion period.

- (14) During January 2010, Las Vegas Monorail Company (“Las Vegas Monorail”) filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund’s custodian is not accruing income on the Fund’s records for either senior interest corporate bond.

- (15) Variable Rate MuniFund Preferred Shares, at Liquidation Value as a percentage of Total Investments is 11.4%.

WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.

(IF) Inverse floating rate investment.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.

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 29, 2014

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 29, 2014

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

Date: September 29, 2014