

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
April 01, 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: 1/31/14

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)
January 31, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 115.6% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 114.5% (99.0% of Total Investments)			
	National – 0.2% (0.1% of Total Investments)			
\$ 1,000	MuniMae Tax-Exempt Bond Subsidiary Redeemable Preferred Shares, Multifamily Housing Pool, 5.125%, 12/31/55 (Mandatory put 9/30/15) (Alternative Minimum Tax)	No Opt. Call	Ba1	\$ 987,530
1,000	Alabama – 1.2% (1.0% of Total Investments) Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	929,140
1,000	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	4/14 at 100.00	B2	1,002,590
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	2/17 at 102.00	N/R	1,677,492
2,000	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPPG Insured	4/14 at 100.00	A	1,994,560
1,000	Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPPG Insured	4/14 at 100.00	A	969,700
1,000	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24	4/14 at 100.00	BBB	982,490
7,845	Total Alabama Arizona – 5.4% (4.6% of Total Investments)			7,555,972

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1,420	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender Option Bond Trust 3256, 18.375%, 1/01/29 (IF) (5)	1/18 at 100.00	AA-	1,589,094
1,760	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender Option Bond Trust 4695, 19.730%, 1/01/32 (IF) (5)	1/18 at 100.00	AA-	2,175,061
1,000	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation Bonds, Series 2007, 6.200%, 7/15/32	7/17 at 100.00	N/R	1,010,150
310	Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment Lien Bonds, Series 2001A, 7.875%, 7/01/25	4/14 at 100.00	N/R	310,527
6,720	Maricopa County Industrial Development Authority, Arizona, Senior Living Facility Revenue Bonds, Christian Care Mesa II Inc., Series 2004A, 6.625%, 1/01/34 (Alternative Minimum Tax)	4/14 at 100.00	CC	5,654,544
790	Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A:	11/16 at 100.00	N/R	802,016
1,715	Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University	11/16 at 100.00	N/R	1,732,647
3,000	Project, Tender Option Bond Trust 1086, 17.519%, 6/01/42 – AGM Insured (IF) (5)	6/22 at 100.00	A+	3,117,240
550	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34	12/14 at 100.00	BBB-	538,236
90	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Pointe Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM)	No Opt. Call	AA+ (6)	91,914
40	Pima County Industrial Development Authority, Arizona, Choice Education and Development	No Opt. Call	N/R	40,731

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490	Charter School Revenue Bonds, Series 2006, 6.000%, 6/01/16 Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy	7/19 at 100.00	N/R	533,639
2,500	Traditional School Project, Series 2009, 8.500%, 7/01/39 Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden	1/22 at 100.00	B	2,465,275
1,325	Traditional Schools Project, Series 2012, 7.500%, 1/01/42 Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise			
500	Education Center Project, Series 2010: 6.000%, 6/01/40	6/19 at 100.00	BBB-	1,302,502
	6.100%, 6/01/45	6/19 at 100.00	BBB-	493,075
1,150	Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract	4/14 at 100.00	BBB-	1,150,081
3,575	Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27	12/17 at 102.00	B-	3,295,364
2,000	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Econmic Development Bonds, Series 2012A, 9.750%, 5/01/25	5/22 at 100.00	B	2,241,980
2,500	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc	No Opt. Call	BBB	2,513,025
1,000	Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37 Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.700%, 4/01/22	4/14 at 100.00	A-	1,001,300
1,000	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona	9/14 at 100.00	BB+	1,002,440
1,000	Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24 Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)	12/17 at 100.00	N/R	862,510
34,435	Total Arizona			33,923,351

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	California – 15.4% (13.4% of Total Investments)			
	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender			
1,470		No Opt. Call	AA	1,919,129
	Option Bond Trust 2985, 17.965%, 4/01/16 (IF)			
	California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower			
1,000		4/21 at 100.00	N/R	1,085,590
	Ccorporation – Headquarters Project, Series 2010, 8.500%, 4/01/31			
	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma			
1,810		6/15 at 100.00	B–	1,352,396
	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		
1,875	20.465%, 11/15/40 (IF) (5)		AA–	2,568,600
		11/21 at 100.00		
1,250	19.459%, 5/15/31 (IF) (5)		AA–	1,629,750
	California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294:			
250	18.120%, 8/15/41 (IF) (5)	8/22 at 100.00	AA–	269,820
1,000	18.115%, 8/15/41 (IF) (5)	8/22 at 100.00	AA–	1,079,250
	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects			
1,000		8/20 at 100.00	N/R	1,017,870
	Series 2010B, 7.250%, 8/15/45			
	California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series			
1,000		11/19 at 100.00	AA	1,179,480
	2009, 8.500%, 11/01/39			
	California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning			
2,000		6/20 at 102.00	N/R	2,035,040
	Corporation, Series 2012A, 7.000%, 6/01/47			
	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust			
3,425	4696, 17.887%,	5/15 at 100.00	Aa2	3,953,135
	11/01/35 – AMBAC Insured (IF) (5)			
	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 19.995%,			
1,300		No Opt. Call	AA	1,863,732
	3/01/18 –			
	AGM Insured (IF)			
1,000		9/23 at 100.00	N/R	924,930

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	California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43			
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+	545,158
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	15,600
1,980	California Statewide Communities Development Authority, Statewide Community Infrastructure Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41	9/21 at 100.00	N/R	1,997,642
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	560,235
1,825	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2005A, 5.250%, 7/01/35	7/15 at 100.00	BBB-	1,825,402
2,865	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34	3/14 at 102.00	N/R	2,883,221
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-	2,211,920
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.869%, 11/15/38 (IF)	5/18 at 100.00	AA-	540,292
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 18.052%, 11/15/38 (IF) (5)	5/18 at 100.00	AA-	781,848
1,000	19.146%, 11/15/48 (IF) (5)	5/18 at 100.00	AA-	1,073,720
995	California Statewide Community Development Authority, Subordinate Lien Multifamily Housing Revenue Bonds, Corona Park Apartments, Series 2004I-S, 7.750%, 1/01/34 (Alternative Minimum Tax)	5/14 at 100.00	N/R	992,403

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	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Refunding, Series 2007A:			
2,000	5.000%, 12/15/37	12/17 at 100.00	A	2,007,920
1,915	6.500%, 12/15/47	12/17 at 100.00	N/R	1,856,305
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	1,294,252
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 18.986%, 9/01/32 – AMBAC Insured (IF) (5)	4/14 at 100.00	A+	528,540
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	1,009,320
3,000	Foothill/Eastern Transportation Corridor Agency, California, Toll Road Revenue Bonds, Series 1995A, 5.000%, 1/01/35 – NPFG Insured	7/14 at 100.00	A	2,845,140
250	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011: 17.639%, 6/01/38 – FGIC Insured (IF) (5)	6/15 at 100.00	A2	250,120
750	17.639%, 6/01/45 (IF) (5)	6/15 at 100.00	A2	691,620
1,000	17.618%, 6/01/45 (IF) (5)	6/15 at 100.00	A2	922,250
1,000	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.972%, 6/01/45 – AMBAC Insured (IF)	6/15 at 100.00	AA+	1,005,590
6,250	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: 5.000%, 6/01/33	6/17 at 100.00	B	4,801,937
1,935	5.750%, 6/01/47	6/17 at 100.00	B	1,531,785
1,950	5.125%, 6/01/47	6/17 at 100.00	B	1,412,717
2,000	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed	6/22 at 100.00	B	1,516,600

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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	2,376,180
1,000	3253, 22.981%, 1/15/19 (IF) (5) Hemet Unified School District Community Facilities District 2005-3, Riverside County, California, Special Tax Bonds, Series 2007, 5.750%, 9/01/39	9/14 at 100.00	N/R	982,850
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	819,680
1,200	Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement	9/15 at 100.00	N/R	1,205,676
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	157,137
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 (6)	246,044
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, 6.000%, 6/01/35	6/14 at 100.00	N/R	550,528
500	Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B, 5.250%, 9/01/32	9/23 at 100.00	N/R	500,350
1,000	Long Beach Bond Finance Authority, California, Natural Gas Purchase Revenue Bonds, Series 2007A, 5.500%, 11/15/37	No Opt. Call	A	1,080,710
850	Los Angeles County, California, Community Development Commission Headquarters Office Building, Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option Bond Trust Series 2011-23B, 18.106%, 9/01/42 (IF) (5)	9/21 at 100.00	Aa3	966,714
1,825	Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International	5/20 at 100.00	AA	2,191,752

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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	916,360
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–	1,347,696
750	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698: 18.735%, 12/01/30 – AMBAC Insured (IF) (5)	No Opt. Call	A	1,045,170
2,015	18.375%, 12/01/33 – AMBAC Insured (IF) (5)	No Opt. Call	A	2,576,863
2,500	San Bernardino Community College District, California, General Obligation Bonds, Tender Option Bond Trust 11780, 17.396%, 2/01/27 – AGM Insured (IF)	8/16 at 100.00	AA	3,159,000
960	San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011: 8.000%, 12/01/26	12/21 at 100.00	BB	1,156,080
1,000	8.000%, 12/01/31	12/21 at 100.00	BB	1,172,550
1,000	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 18.093%, 9/01/31 – AMBAC Insured (IF) (5)	3/17 at 100.00	AA	1,058,560
1,000	Santa Margarita Water District, California, Special tax Bonds, Community Facilities District 2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43	9/23 at 100.00	N/R	1,017,360
1,000	Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41	2/21 at 100.00	A	1,159,050
1,000	Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities District 03-02 Roripaugh, Series 2013, 5.450%, 9/01/26	9/14 at 102.00	N/R	909,830
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPF Insured	4/14 at 100.00	A	1,000,240
1,890		6/15 at 100.00	B–	1,409,146

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650	Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45 Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project	9/21 at 100.00	BBB+	718,484
1,250	Area, Series 2011A, 7.650%, 9/01/42 University of California, General Revenue Bonds, Tender Option Bond Trust 2013-24U, 18.301%, 5/15/39 (IF) (5)	5/23 at 100.00	AA	1,632,450
97,598	Total California Colorado – 8.2% (7.1% of Total Investments)			97,543,144
1,500	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2008, 9.250%, 12/01/37	12/15 at 100.00	N/R	786,030
1,015	Bradburn Metropolitan District 3, Westminster, Adams County, Colorado, General Obligation Limited Tax Refunding Bonds, Series 2010, 7.500%, 12/01/39	12/15 at 100.00	N/R	1,027,434
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	NA	1,994,340
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	1,899,080
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	715,725
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	834,920
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	1,366,260
1,930	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37	5/17 at 100.00	BBB–	1,712,219
1,890	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Pikes Peak School of	6/18 at 102.00	N/R	1,889,206

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	Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38			
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	1,342,818
2,500	Colorado Health Facilities Authority, Health Care Facilities Revenue Bonds, American Baptist	2/24 at 100.00	N/R	2,470,725
750	Homes of the Midwest Obligated Group, Series 2013, 8.000%, 8/01/43 Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 3702, 19.429%, 1/01/18 (IF) (5)	No Opt. Call	AA-	949,800
1,285	Colorado Health Facilities Authority, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (5)	12/22 at 100.00	A-	1,355,290
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-	1,009,090
1,022	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007: 5.000%, 9/01/16 (Alternative Minimum Tax) (7)	No Opt. Call	N/R	790,387
5,045	6.750%, 4/01/27 (Alternative Minimum Tax)	4/17 at 100.00	N/R	4,573,494
2,448	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	2,237,868
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	2,002,920
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	779,080
1,500	5.450%, 12/01/34	12/17 at 100.00	N/R	1,081,710
2,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPMFG Insured	No Opt. Call	A	1,009,120
1,070	Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment	3/20 at 100.00	N/R	1,111,024

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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 (Mandatory put 12/01/19)	12/19 at 100.00	N/R	2,023,425
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	3,149,026
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	4,407
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	804,430
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	476,900
5,265	Public Authority for Colorado Energy, Natural Gas Purchase Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38	No Opt. Call	A	6,396,764
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	1,089,910
1,000	6.000%, 1/15/41	7/20 at 100.00	Baa3	1,036,160
1,440	Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds, Refunding Series 2007, 5.375%, 12/01/21	12/17 at 100.00	N/R	1,293,869
3,000	Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (4)	12/17 at 100.00	N/R	750,480
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	1,880,667
56,721	Total Colorado Connecticut – 1.2% (1.1% of Total Investments)			51,844,578
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	2,734,650

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4,668	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31	No Opt. Call	N/R	3,229,691
1,000	Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33	7/14 at 100.00	B	900,130
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	1,024,710
9,168	Total Connecticut District of Columbia – 0.8% (0.7% of Total Investments)			7,889,181
225	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	238,394
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–	1,088,320
2,500	District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.644%, 10/01/37 (IF) (5)	4/21 at 100.00	BBB+	3,484,800
250	District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33	7/23 at 100.00	BBB+	269,395
3,975	Total District of Columbia Florida – 14.9% (12.9% of Total Investments)			5,080,909
1,500	Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46	No Opt. Call	N/R	1,642,860
925	Ave Maria Stewardship Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006A, 5.125%, 5/01/38	5/16 at 100.00	N/R	789,700
1,980	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42	5/22 at 100.00	N/R	1,974,753
1,505	Bartram Park Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.300%, 5/01/35 (4)	5/15 at 101.00	N/R	1,429,464
225	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A,	5/14 at 100.00	N/R	225,781

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	6.900%, 5/01/35 Beeline Community Development District, Palm Beach County, Florida, Special			
965	Assessment Bonds, Series 2008A, 7.000%, 5/01/37	5/18 at 100.00	N/R	1,005,067
1,000	Bellalago Educational Facilities Benefit District, Florida, Capital Improvement Bonds, Series 2004A, 6.000%, 5/01/33	5/14 at 100.00	N/R	1,000,370
905	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1 Project, Series 2013A, 6.125%, 11/01/33	11/24 at 100.00	N/R	903,145
1,000	Boggy Creek Improvement District, Orlando, Florida, Special Assessment Revenue Bonds, Refunding Series 2013, 5.125%, 5/01/43	5/23 at 100.00	N/R	884,950
2,700	Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project, Series 2009, 6.500%, 11/01/29	11/19 at 100.00	BBB-	2,771,118
700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax)	11/14 at 101.00	Ba2	717,878
1,435	Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPFG Insured	4/14 at 100.00	A	1,346,748
2,000	Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35	5/24 at 100.00	N/R	2,008,060
1,000	Copperstone Community Development District, Manatee County, Florida, Capital Improvement Revenue Bonds, Series 2007, 5.200%, 5/01/38	5/17 at 100.00	N/R	911,420
1,945	Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37	5/16 at 100.00	N/R	1,928,506
1,000	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	1,026,060
2,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	6/21 at 100.00	BB-	2,023,260

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4,000	Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41 Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	6/23 at 100.00	N/R	4,026,720
2,500	Charter School, Inc. Projects, Series 2013A, 8.500%, 6/15/44 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	2,420,250
7,610	Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32	5/14 at 103.25	N/R	7,876,122
2,805	Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39	5/17 at 100.00	N/R	2,736,137
3,000	Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27	9/17 at 100.00	N/R	3,224,700
1,000	Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42	No Opt. Call	N/R	907,090
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	NA	938,580
2,000	Lee County Industrial Development Authority, Florida, Charter School Revenue Bonds, Lee County Community Charter Schools, Series 2007A, 5.375%, 6/15/37	6/17 at 100.00	BB	1,891,820
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+	1,013,990
1,685	Miami, Florida, Special Obligation Non-Ad Valorem Revenue Refunding Bonds, Series 2011A, 6.000%, 2/01/30 – AGM Insured	2/21 at 100.00	AA–	1,880,831
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.236%, 4/01/32 –	10/18 at 100.00	AA	1,075,040

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	AGC Insured (Alternative Minimum Tax) (IF) (5) Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust	10/20 at 100.00	AA	1,469,850
1,250	11834, 18.015%, 10/01/33 – AGM Insured (IF) Midtown Miami Community Development District, Florida, Special Assessment Revenue Bonds,	5/14 at 100.00	N/R	1,000,330
1,000	Parking Garage Project, Series 2004A, 6.250%, 5/01/37 Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A,	5/16 at 100.00	N/R	1,536,042
1,675	5.200%, 5/01/37 Old Palm Community Development District, Florida, Special Assessment Bonds, Palm Beach	5/15 at 101.00	N/R	2,243,401
2,225	Gardens, Series 2004A, 5.900%, 5/01/35 Orchid Grove Community Development District, Florida, Special Assessment Bonds, Series 2005,	5/15 at 101.00	N/R	905,670
1,000	5.450%, 5/01/36 Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake	4/14 at 100.00	N/R	3,178,820
3,315	Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax) Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A,	5/16 at 100.00	N/R	1,503,563
1,585	5.300%, 5/01/36 Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina,	4/14 at 100.00	N/R	4,103,271
4,575	Series 2004, 5.750%, 5/01/35 Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007,	5/17 at 100.00	N/R	916,674
995	6.000%, 5/01/37 Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B,	7/17 at 100.00	A	1,020,240
1,000	Series 2007, 5.000%, 7/01/33 – NPMFG Insured Reunion West Community Development District, Florida, Special Assessment Bonds, Series	5/22 at 100.00	N/R	1,872,154
1,965	2004A-1, 6.250%, 5/01/36 Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds,	5/18 at 100.00	N/R	1,328,019
1,315				

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	Series 2007, 6.750%, 5/01/38 Tolomato Community Development District, Florida, Special Assessment Bonds,			
1,250	Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39	5/17 at 100.00	N/R	919,425
	Tolomato Community Development District, Florida, Special Assessment Bonds,			
2,515	Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40	5/19 at 100.00	N/R	1,508,195
	Tolomato Community Development District, Florida, Special Assessment Bonds,			
1,540	Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40	5/22 at 100.00	N/R	684,299
	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope 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	4,943
120	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	119,423
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007A-1. RMKT, 5.250%, 5/01/39 (4)			
750	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1:	5/17 at 100.00	N/R	624,600
165	6.375%, 5/01/17	No Opt. Call	N/R	159,448
555	5.250%, 5/01/39	5/17 at 100.00	N/R	500,632
2,365	6.650%, 5/01/40	5/17 at 100.00	N/R	2,365,095
	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37			
4,865	Tolomato Community Development District, Florida, Special Assessment Bonds, Southern/Forbearance Parcel Series 2007-2: 6.375%, 5/01/17 (4)	5/14 at 101.00	BB	4,641,696
530		No Opt. Call	N/R	309,287

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5,510	6.650%, 5/01/40 (4) Venetian Parc Community Development District, Miami-Dade County, Florida, Special	5/18 at 100.00	N/R	3,096,730
1,000	Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43 Westchester Community Development District 1, Florida, Special Assessment Bonds, Series 2003:	11/28 at 100.00	N/R	1,023,740
415	6.000%, 5/01/23	5/14 at 100.00	N/R	415,627
6,235	6.125%, 5/01/35	5/14 at 100.00	N/R	6,238,492
104,430	Total Florida			94,270,129
	Georgia – 1.8% (1.5% of Total Investments)			
1,000	Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Testletree Village Apartments, Series 2013A, 5.000%, 11/01/48 Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed,	11/23 at 100.00	A–	905,610
950	7.500%, 1/01/31 Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds,	1/19 at 100.00	A2	1,111,120
1,250	Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29 Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds,	6/20 at 100.00	B+	1,479,300
1,170	Delta Air Lines, Inc. Project, Series 2009B, 9.000%, 6/01/35 (Alternative Minimum Tax) Douglas County Development Authority, Georagia, Charter School Revenue Bonds,	6/15 at 100.00	B+	1,238,679
1,880	Brighten Academy Project, Series 2013A, 7.125%, 10/01/43 Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy	10/23 at 100.00	N/R	1,904,271
1,000	Project, Series 2013A, 6.500%, 4/01/43 Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care,	4/23 at 100.00	N/R	884,240
1,000	Lenbrook Square Project, Series 2006A, 5.125%, 7/01/37 Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care,	7/17 at 100.00	N/R	836,490
1,140	Lenbrook Square Project, Series 2006B, 7.300%, 7/01/42 Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2012B, 3.000%, 7/01/18	No Opt. Call	NA	1,134,437
2,000		7/14 at 100.00	N/R	1,766,040

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11,390	Total Georgia			11,260,187
	Guam – 0.5% (0.4% of Total Investments)			
2,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	11/19 at 100.00	BB–	2,583,191
330	Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax)	10/23 at 100.00	BBB	345,474
2,775	Total Guam			2,928,665
	Hawaii – 0.4% (0.4% of Total Investments)			
897	Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37	2/17 at 100.00	N/R	800,581
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	1,800,044
2,552	Total Hawaii			2,600,625
	Idaho – 0.1% (0.1% of Total Investments)			
500	Idaho Health Facilities Authority, Revenue Bonds, Saint Luke’s Health System Project, Tender Option Bond Trust 1102, 17.617%, 3/01/47 – AGM Insured (IF) (5)	3/22 at 100.00	A	529,140
	Illinois – 9.4% (8.2% of Total Investments)			
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	1,748,961
2,775	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	4/14 at 100.00	N/R	2,110,637
2,000	Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	B3	1,972,080
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	2,327,630
1,000	Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23	5/15 at 100.00	BBB–	1,008,260
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+	3,108,926
1,000	Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International	10/20 at 100.00	B3	986,040

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	Corporation Project, Series 2010, 6.500%, 10/15/40			
	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A:			
500	7.750%, 5/15/30	5/20 at 100.00	N/R	521,700
1,875	8.000%, 5/15/46	5/20 at 100.00	N/R	1,949,400
	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Temps 75 Series			
500	2010D-1, 7.000%, 5/15/18	4/14 at 100.00	N/R	500,600
	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A,			
1,100	5.625%, 1/01/37	1/18 at 100.00	Baa2	1,136,762
	Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding			
500	Series 2006A, 5.000%, 4/01/31	4/16 at 100.00	Baa3	446,335
	Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%,			
1,500	10/01/48	10/22 at 100.00	BBB-	1,524,555
	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A,			
1,000	5.750%, 5/15/38	5/17 at 100.00	N/R	990,860
	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond			
2,500	Trust 4702, 20.014%, 11/15/37 (IF) (5)	11/17 at 100.00	A	2,933,800
	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%,			
2,900	8/15/34	8/19 at 100.00	BBB+	3,538,957
	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A,			
2,770	5.500%, 8/01/37	8/17 at 100.00	BBB	2,913,043
	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+	2,186,500
3,850	7.000%, 8/15/44	8/19 at 100.00	BBB+	4,224,259
	Illinois Finance Authority, Revenue Bonds, Southern Illinois Healthcare Enterprises, Inc., Series 2005 Remarketed, 5.250%, 3/01/30 – AGM Insured			
500		3/20 at 100.00	AA-	527,910
	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908:			
250	21.749%, 2/15/19 – AGM Insured (IF) (5)	No Opt. Call	AA	338,980
1,685	21.734%, 2/15/19 – AGM Insured (IF) (5)	No Opt. Call	AA	2,284,270
	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois			
6,020		6/14 at 100.00	Ca	4,876,138

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	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-	202,178
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	627,154
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-	1,347,540
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	118,489
1,175	5.250%, 1/01/36	1/16 at 100.00	D	440,402
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	299,832
1,000	Pingree Grove Village, Illinois, Tax Assessment Bonds, Special Service Area 2 – Cambridge	3/15 at 102.00	N/R	994,850
1,917	Lakes Project, Series 2005-2, 6.000%, 3/01/35 Plano Special Service Area 1, Illinois, Special Tax Bonds, Lakewood Springs Project, Series 2004A, 6.200%, 3/01/34	3/14 at 102.00	N/R	1,921,313
800	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28	6/21 at 100.00	A-	888,696
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	996,680
865	Southwestern Illinois Development Authority, Illinois, Saint Clair County Comprehensive Mental Health Center, Series 2007: 6.200%, 6/01/17	No Opt. Call	N/R	884,402
3,020	6.625%, 6/01/37	6/17 at 103.00	N/R	2,673,244
950	Southwestern Illinois Development Authority, Local Government Program Revenue Bonds, Granite City Project, Series 2009B, 7.750%, 3/01/22	3/14 at 100.00	N/R	951,245
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	780,120
970		3/16 at 102.00	N/R	931,025

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	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006, 6.000%, 3/01/36 (Mandatory put 2/29/16)			
895	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project	1/17 at 102.00	N/R	611,339
831	Revenue Bonds, Series 2007, 6.000%, 1/01/26 Yorkville, Illinois, Special Tax Bonds, Special Service Area 2005-108 Autumn Creek Project, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	720,660
62,856	Total Illinois			59,545,772
6,360	Indiana – 3.4% (3.0% of Total Investments) Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	7/14 at 100.00	N/R	6,255,504
1,000	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option	No Opt. Call	AA	1,436,120
1,250	Bond Trust 10-77W, 19.088%, 4/01/30 – AMBAC Insured (IF) (5) Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation	No Opt. Call	A	1,992,650
2,000	Guaranteed, Tender Option Bond Trust 2882, 17.846%, 4/15/17 (IF) (5) Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel	No Opt. Call	BB–	1,621,280
500	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+	473,550
1,290	Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611:	No Opt. Call	Aa2	1,374,727
1,250	18.231%, 6/01/17 (IF) (5)	No Opt. Call	Aa2	1,543,250
1,000	19.231%, 6/01/17 (IF) (5) Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension	11/16 at 100.00	AA+	1,038,560
1,000	Health, Tender Option Bond Trust 3301, 18.322%, 11/15/30 (IF) (5) Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series	11/23 at 100.00	N/R	1,013,780
1,000	2013, 7.250%, 11/01/43 (Alternative Minimum Tax)	7/15 at 103.00	N/R	1,041,860

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	St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village			
	Apartments, Series 2005A, 7.500%, 7/01/35			
	Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007:			
250	5.700%, 9/01/37	9/17 at 100.00	N/R	234,543
4,050	5.800%, 9/01/47	9/17 at 100.00	N/R	3,761,883
20,950	Total Indiana			21,787,707
	Iowa – 0.9% (0.7% of Total Investments)			
	Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A,			
1,000	5.500%, 7/01/25	7/16 at 100.00	BB+	1,025,490
	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project,			
2,000	Series 2012, 4.750%, 8/01/42	8/22 at 100.00	BBB–	1,733,840
	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company	12/23 at 100.00		
2,000	Project, Series 2013, 5.250%, 12/01/25		BB–	1,864,400
	Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C,			
1,000	5.375%, 6/01/38	6/15 at 100.00	B+	778,980
6,000	Total Iowa			5,402,710
	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+	532,115
	Louisiana – 3.6% (3.1% 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	2,187,333
	Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation	12/21 at 100.00		
2,000	Project, Series 2011A, 7.750%, 12/15/31		N/R	2,115,980
	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	9,081,400
	Louisiana Local Government Environmental Facilities and Community Development Authority,			
960		6/16 at 101.00	N/R	944,448

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7,000	Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36 Louisiana Local Government Environmental Facilities and Community Development Authority,	12/17 at 100.00	N/R	3,845,660
500	Revenue Bonds, Southgate Suites Retail Project, Series 2007A, 6.750%, 12/15/37 (4) Louisiana Local Government Environmental Facilities and Community Development Authority,	11/20 at 100.00	BBB	544,560
750	Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35 Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 1012:	10/20 at 100.00	A-	963,690
750	20.929%, 10/01/40 (IF) (5)	10/20 at 100.00	A-	963,555
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	2,131,796
24,920	Total Louisiana Maine – 0.5% (0.4% of Total Investments)			22,778,422
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 Maryland – 1.0% (0.9% of Total Investments)	4/14 at 100.00	Baa2	3,177,684
1,100	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+	998,734
1,000	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4)	12/16 at 100.00	N/R	499,790
2,500	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31	12/16 at 100.00	N/R	1,249,475
4,000	Maryland Economic Development Corporation, Senior Lien Student Housing Revenue Bonds, University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33	4/14 at 100.00	B3	3,481,400
8,600	Total Maryland			6,229,399

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	Massachusetts – 0.2% (0.1% of Total Investments)			
90	Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) (4)	3/14 at 101.00	Caa3	64,473
175	Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax)	No Opt. Call	N/R	174,069
424	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43 (4)	4/14 at 100.00	D	326,341
334	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43	1/43 at 102.19	D	33,345
488	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43	1/43 at 103.00	D	5
480	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	7/14 at 100.00	N/R	453,749
1,991	Total Massachusetts			1,051,982
	Michigan – 3.1% (2.7% of Total Investments)			
1,115	Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A: 5.500%, 5/01/21	5/14 at 100.00	B–	973,183
10	5.500%, 5/01/21 – ACA Insured	4/14 at 100.00	B–	8,728
4,000	Detroit, Michigan, Distributable State Aid General Obligation Bonds, Limited Tax Series 2010, 5.250%, 11/01/35	11/20 at 100.00	AA	3,956,200
565	Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22 – SYNCORA GTY Insured (4)	4/14 at 100.00	Caa3	404,105
750	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured (4)	No Opt. Call	Caa3	685,988
	Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital Obligated Group, Series 2007A:			

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1,000	4.875%, 8/15/27	8/17 at 100.00	N/R	915,790
1,000	5.000%, 8/15/38	8/17 at 100.00	N/R	841,940
990	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope Academy Project, Series 2011, 8.125%, 4/01/41	4/21 at 100.00	BB	1,056,657
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur Academy Project, Series 2011, 8.000%, 7/15/41	7/21 at 100.00	BB	1,013,200
1,710	Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American Montessori Academy, Series 2007, 6.500%, 12/01/37	12/17 at 100.00	N/R	1,581,630
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler Park Academy Project, Series 2008, 6.500%, 11/01/35	11/15 at 100.00	BBB	1,006,260
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB-	845,500
940	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37	6/17 at 100.00	N/R	865,618
1,500	Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, Series 2005A, 6.750%, 11/15/38	11/15 at 102.00	N/R	1,511,715
1,000	Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series 2013, 8.500%, 12/01/30 (Alternative Minimum Tax)	12/23 at 100.00	N/R	963,130
1,000	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39	9/18 at 100.00	A1	1,216,110
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005:	11/15 at 100.00	BB	836,830
500	5.500%, 11/01/35		BB	400,730

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		11/15 at 100.00		
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35	11/15 at 100.00	BB	474,625
20,580	Total Michigan Minnesota – 1.2% (1.0% of Total Investments)			19,557,939
1,325	Ramsey, Anoka County, Minnesota, Lease Revenue Bonds, PACT Charter School Project, Series 2004A, 6.750%, 12/01/33 (Pre-refunded 6/01/14)	6/14 at 102.00	N/R (6)	1,380,716
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	1,022,110
1,035	St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, Higher	6/14 at 102.00	N/R (6)	1,078,087
1,100	Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23 (Pre-refunded 6/01/14) St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE	6/14 at 102.00	N/R	1,101,969
3,000	Community Academy Charter School, Series 2004A, 6.750%, 12/01/33 St. Paul Housing and Redevelopment Authority, Minnesota, Revenue Bonds, Healtheast Inc., Series 2005, 6.000%, 11/15/35	11/15 at 100.00	BBB–	3,059,220
7,460	Total Minnesota Mississippi – 0.3% (0.2% of Total Investments)			7,642,102
800	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	706,608
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	1,098,000
1,800	Total Mississippi Missouri – 2.1% (1.8% of Total Investments)			1,804,608
1,000	Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri, Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36	10/19 at 100.00	A–	1,058,810
2,000	Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin	4/23 at 100.00	N/R	2,005,780

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	Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36			
5,935	Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue	12/16 at 100.00	AA+	5,974,586
	Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured (Alternative Minimum Tax) (UB) (5)			
1,100	Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32	6/15 at 103.00	N/R	942,238
995	Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone	9/20 at 100.00	N/R	974,453
	Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35			
1,812	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26	9/14 at 100.00	N/R	1,611,339
748	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26	6/14 at 100.00	N/R	643,916
13,590	Total Missouri			13,211,122
	Montana – 0.4% (0.4% of Total Investments)			
	Montana Board of Investments, Exempt Facility Revenue Bonds, Stillwater Mining Company, Series 2000, 8.000%, 7/01/20 (Alternative Minimum Tax)	4/14 at 100.00	B+	2,707,128
	Nebraska – 1.7% (1.5% of Total Investments)			
1,000	Central Plains Energy Project, Nebraska, Gas Project 3 Revenue Bonds, Series 2012, 5.000%, 9/01/42	9/22 at 100.00	A	1,002,730
6,485	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Tender Option Bond Trust 11673, 20.138%, 8/01/40 – AMBAC Insured (IF)	2/17 at 100.00	AA+	10,034,824
7,485	Total Nebraska			11,037,554
	Nevada – 0.9% (0.7% of Total Investments)			
2,500	Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Tender Option Bond Trust Series 2010-11836, 18.195%, 6/01/16 (IF)	No Opt. Call	Aa1	3,005,000

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	Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax			
	Revenue Bonds Series 2008A:			
825	6.500%, 6/15/20	6/18 at 100.00	B2	863,445
1,500	6.750%, 6/15/28	6/18 at 100.00	B2	1,508,835
4,825	Total Nevada			5,377,280
	New Jersey – 2.4% (2.1% of Total Investments)			
2,100	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	B	2,031,834
2,000	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	5/14 at 100.00	B	2,000,080
1,000	New Jersey Economic Development Authority, Student Hosuing 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	1,065,340
600	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 (6)	789,792
5,200	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	7/18 at 100.00	BB+	5,069,166
1,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008:	6.000%, 7/01/18	BBB–	1,102,350
2,000		6.625%, 7/01/38	BBB–	2,038,440
1,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)	No Opt. Call 7/18 at 100.00	AA–	1,062,250
14,900	Total New Jersey			15,159,252
	New Mexico – 0.7% (0.6% of Total Investments)			
1,000	Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%, 9/01/23	No Opt. Call	N/R	969,990
1,000	Mariposa East Public Improvement District, New Mexico, General Obligation Bonds, Series 2006,	9/16 at 100.00	N/R	811,580

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	6.000%, 9/01/32 (4)			
1,210	Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue	10/23 at 100.00	N/R	1,223,298
470	Bonds, Series 2013, 7.250%, 10/01/43 Montecito Estates Public Improvement District, New Mexico, Special Levee Revenue Bonds, Series	10/17 at 100.00	N/R	475,974
965	2007, 7.000%, 10/01/37 New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena	7/20 at 100.00	BBB-	986,906
4,645	Project, Series 2010A, 5.875%, 7/01/30 Total New Mexico New York – 2.1% (1.8% of Total Investments) Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue			4,467,748
1,000	Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43 New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005:	1/20 at 100.00	BBB-	1,073,760
1,745	7.500%, 8/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	1,855,650
1,000	7.625%, 8/01/25 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,098,330
1,000	8.000%, 8/01/28	8/16 at 101.00	N/R	1,098,310
1,000	7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,098,310
1,500	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007:	10/17 at 100.00	N/R	584,460
5,000	5.750%, 10/01/37 (8)	10/17 at 102.00	N/R	1,948,200
1,030	5.875%, 10/01/46 (9) New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special	7/16 at 101.00	N/R	957,529
500	Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23 New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority	12/21 at 100.00	AA-	587,800
1,375	Consolidated Bonds, Tender Option Bonds Trust 1190, 18.351%, 12/15/41 (IF) (5) New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds,	1/20 at 100.00	A-	1,474,234

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	Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49			
	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds,			
	Bank of America Tower at One Bryant Park Project, Tender Option Bond Trust PT4704:			
250	18.746%, 1/15/44 (IF) (5)	1/20 at 100.00	AA+	284,160
625	18.746%, 1/15/44 (IF) (5)	1/20 at 100.00	AA+	710,400
	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010, 6.000%, 12/01/42	12/20 at 100.00	BBB	575,310
16,555	Total New York North Carolina – 1.9% (1.6% of Total Investments)			13,346,453
	Albemarle Hospital Authority, North Carolina, Health Care Facilities Revenue Bonds, Series 2007, 5.250%, 10/01/38	10/17 at 100.00	N/R	1,741,697
	Charlotte-Mecklenberg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.391%, 1/15/19 (IF)	No Opt. Call	AA–	1,118,948
5,250	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	N/R	5,145,840
	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	1,060,610
1,000	6.125%, 6/01/35	6/18 at 100.00	BBB	1,056,610
	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series 2008, Tender Option Bonds Trust 3248, 27.579%, 10/01/21 (IF)	10/16 at 100.00	AA+	1,777,286
11,120	Total North Carolina Ohio – 3.3% (2.8% of Total Investments)			11,900,991
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2:			
2,315	5.125%, 6/01/24	6/17 at 100.00	B–	1,952,031
2,000	5.875%, 6/01/30	6/17 at 100.00	B	1,612,760
5,875	5.750%, 6/01/34	6/17 at 100.00	B	4,574,745
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed	6/22 at 100.00	B	2,011,946

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2,220	Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37 Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund	5/14 at 102.00	BBB+	2,099,054
1,700	Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23 Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds,	12/20 at 100.00	BB–	1,723,885
1,270	United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40 Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series	12/20 at 100.00	A+	1,374,305
1,250	2010B, 6.000%, 12/01/30 Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System	No Opt. Call	Aa2	1,775,200
500	Obligated Group, Tender Option Bond Trust 3551, 20.365%, 1/01/17 (IF) Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 (Alternative Minimum Tax)	4/15 at 100.00	BBB–	504,210
3,000	State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)	2/14 at 100.00	CCC+	2,901,120
6,000	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
28,585	Total Ohio Oklahoma – 1.4% (1.2% of Total Investments) Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue			20,726,656
2,000	Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26 Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	8/21 at 100.00	N/R	2,189,220
940	Tulsa Municipal Airport Trust, Oklahoma, Revenue Bonds, American Airlines Inc., Series 1995, 6.250%, 6/01/20	1/16 at 101.00	N/R	941,983
4,000	Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc.,	6/14 at 100.00	N/R	4,001,480
1,500		No Opt. Call	N/R	1,563,300

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	Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14)			
8,440	Total Oklahoma Pennsylvania – 2.4% (2.1% of Total Investments)			8,695,983
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–	522,020
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	826,256
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	1,961,760
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–	1,428,626
185	Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.508%, 8/01/38 (IF) (5)	8/20 at 100.00	AA	235,964
4,115	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)	6/14 at 100.00	CCC+	4,114,834
1,000	Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bond Trust 4657, 16.697%, 10/01/29 (IF) (5)	4/19 at 100.00	AA+	1,094,800
2,500	Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Nueva Esperanza, Inc. – Esperanza Academy Charter School, Series 2013, 8.000%, 1/01/33	1/23 at 100.00	N/R	2,543,175
395	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010B, 5.000%, 5/15/40	5/20 at 100.00	AA	402,327

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500	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/36	No Opt. Call	BB+	436,490
1,000	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012B, 6.250%, 7/01/23	No Opt. Call	BB+	1,005,570
925	Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	891,876
15,435	Total Pennsylvania Rhode Island – 0.6% (0.5% of Total Investments)			15,463,698
500	Rhode Island Health & Educational Building Corporation, Health Facilities Revenue Bonds, Tockwotton Home, Series 2011, 8.375%, 1/01/46	1/21 at 100.00	N/R	554,160
1,000	Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax)	12/17 at 100.00	A	1,078,700
2,035	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	4/14 at 100.00	BBB–	2,002,399
3,535	Total Rhode Island South Carolina – 0.8% (0.7% of Total Investments)			3,635,259
4,000	Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4)	11/17 at 100.00	N/R	1,984,600
3,477	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007B, 7.700%, 11/01/17 (4)	No Opt. Call	N/R	1,724,070
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–	1,395,863
8,727	Total South Carolina Tennessee – 1.6% (1.4% of Total Investments)			5,104,533
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+	3,332,820

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6,024	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	6,366,464
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	707,847
9,989	Total Tennessee Texas – 8.4% (7.3% of Total Investments)			10,407,131
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	Ba2	1,975,380
1,565	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	7/14 at 100.00	N/R	1,576,503
4,005	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax)	7/18 at 100.00	CCC	125,156
1,000	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.750%, 1/01/41	1/21 at 100.00	Baa3	1,062,780
250	6.000%, 1/01/41	1/21 at 100.00	Baa2	262,148
2,100	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A: 8.750%, 2/15/28	2/18 at 100.00	B+	2,132,697
2,000	9.000%, 2/15/38	2/18 at 100.00	B+	2,041,860
1,700	Dallas-Fort. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2000-A2, 9.000%, 5/01/29 (Alternative Minimum Tax) (7)	No Opt. Call	N/R	536,255
10	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 1999, 6.375%, 5/01/35 (Alternative Minimum Tax) (7)	No Opt. Call	N/R	3,041
1,285	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2000A-3, 9.125%, 5/01/99 (Alternative Minimum Tax) (7)	No Opt. Call	N/R	410,892
2,910		2/18 at 100.00	BB+	2,885,236

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	Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38			
1,840	7.000%, 9/01/25	9/14 at 100.00	N/R	1,881,750
6,600	7.125%, 9/01/34	9/14 at 100.00	N/R	6,733,978
	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A:			
450	6.625%, 9/01/31	9/23 at 100.00	N/R	455,918
1,000	6.375%, 9/01/42	9/23 at 100.00	N/R	981,690
	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A:			
585	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo	4/14 at 100.00	BB+	585,532
	Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)			
2,000	Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series 2001G, 5.250%, 11/15/30 – NPMG Insured	4/14 at 100.00	A	2,000,000
	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	866,832
960	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	959,633
950	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E:			
600	7.375%, 7/01/22 (Alternative Minimum Tax)	4/14 at 100.00	B	600,012
1,365	6.750%, 7/01/29 (Alternative Minimum Tax)	4/14 at 100.00	B	1,365,082
	Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32	7/22 at 100.00	N/R	2,058,536
1,990	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk	8/14 at 100.00	N/R	832,500
980	Education Foundation, Series 2007A, 5.450%, 8/15/36			
	La Vernia Higher Education Financing Corporation, Texas, Education Revenue Bonds, Amigos Por	2/16 at 100.00	N/R	1,297,069
1,330				

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335	Vida Friends For Life Public Charter School, Series 2008, 6.375%, 2/15/37 North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38	1/18 at 100.00	A3	354,738
2,250	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 20.375%, 3/01/19 (IF)	No Opt. Call	AA+	3,085,290
2,000	Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22	8/14 at 100.00	CC	55,000
250	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Senior Lien Series 2008D, 6.250%, 12/15/26	No Opt. Call	A-	295,340
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	5,038,898
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	3,074,590
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	1,109,730
4,500	7.000%, 6/30/40	6/20 at 100.00	Baa3	4,984,695
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+	920,028
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+	593,687
340	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax)	5/14 at 100.00	CC	9,350
59,430	Total Texas Utah – 1.9% (1.6% of Total Investments)			53,151,826

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	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A:			
1,390	6.250%, 6/15/28	6/17 at 100.00	N/R	1,345,145
1,430	6.500%, 6/15/38	6/17 at 100.00	N/R	1,357,985
1,690	Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40	7/20 at 100.00	BBB-	1,722,093
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	2,103,413
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-	5,478,294
12,040	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			12,006,930
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	Baa2	1,213,351
420	Virginia – 1.3% (1.1% of Total Investments) Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18 (4)	10/19 at 100.00	BBB	460,438
839	Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds, Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26	3/14 at 102.00	N/R	540,534
1,000	Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Second Senior Lien Revenue Bonds, Series 2009B, 0.000%, 10/01/38 – AGC Insured	4/14 at 100.00	BB-	1,004,230
9,400	Tobacco Settlement Financing Corporation of Virginia, Tobacco Settlement Asset Backed Bonds, Series 2007B1, 5.000%, 6/01/47	No Opt. Call	BBB+	2,000,884
4,625	Virginia Small Business Financing Authority, Revenue Bonds Hampton Roads Proton Beam Therapy	6/17 at 100.00	B2	3,069,289
1,000		7/14 at 102.00	N/R (6)	1,055,930

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	Institute at Hampton University, LLC Project, Series 2009, 9.000%, 7/01/39 (Pre-refunded 7/01/14)			
	Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012:			
100	6.000%, 1/01/37 (Alternative Minimum Tax)	7/22 at 100.00	BBB-	104,837
130	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB-	130,341
17,094	Total Virginia			7,906,045
	Washington – 2.7% (2.4% of Total Investments)			
	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information	6/19 at 100.00	AA	634,280
500	Services Project, Tender Option Bond Trust 11-14W-B, 19.592%, 6/01/39 (IF) (5)			
2,415	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information	6/19 at 100.00	AA	3,164,230
	Services Project, Tender Option Bond Trust 2009-14A&B, 19.832%, 6/01/34 (IF) (5)			
3,600	Kalispel Indian Tribe, Washington, Priority Distribution Bonds, Series 2008, 6.750%, 1/01/38	1/18 at 100.00	N/R	3,106,332
	Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43	4/14 at 100.00	N/R	390,029
410	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	9,017,548
9,000	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	15,346
15	Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47	No Opt. Call	N/R	908,880
1,000	Total Washington			17,236,645
16,940	West Virginia – 0.4% (0.4% of Total Investments)			
	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	1,382,535
1,500	Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds,	3/16 at 100.00	BBB	916,389
900				

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	Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36			
500	Ohio County Commission, West Virginia, Tax Increment Revenue Bonds, Fort Henry Centre Financing District, Series 2007A, 5.850%, 6/01/34	6/17 at 100.00	N/R	509,055
2,900	Total West Virginia Wisconsin – 3.4% (3.0% of Total Investments) Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort			2,807,979
30	James Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax)	No Opt. Call	N/R	32,487
550	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)	12/14 at 101.00	N/R (6)	590,145
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	1,930,960
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–	1,724,778
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	742,900
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 3592, 19.321%, 4/01/17 (IF) (5)	No Opt. Call	AA–	1,150,680
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center Inc., Series 2004A, 6.250%, 4/01/34 (Pre-refunded 4/01/14)	4/14 at 100.00	N/R (6)	1,010,180
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–	6,348,525
4,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	A–	4,505,175
1,500	16.776%, 8/15/34 (IF)	8/16 at 100.00	A–	1,506,900
2,000	Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of	6/22 at 100.00	N/R	2,084,460

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	Cary	
	North Carolina, Series 2012A, 8.625%, 6/01/47	
21,055	Total Wisconsin	21,627,190
\$ 772,766	Total Municipal Bonds (cost \$699,139,450)	723,575,043

Shares	Description (1)	Value
	COMMON STOCKS – 0.3% (0.3% of Total Investments)	
	Airlines – 0.3% (0.3% of Total Investments)	
65,250	American Airlines Group Inc., (10)	\$ 2,189,138
	Total Common Stocks (cost \$2,189,138)	2,189,138

Shares	Description (1)	Coupon	Ratings (3)	Value
	CONVERTIBLE PREFERRED SECURITIES– 0.8% (0.7% of Total Investments)			
	Airlines – 0.8% (0.7% of Total Investments)			
182	American Airlines Group Inc., (10)	6.250%	N/R	\$ 4,843,939
	Total Convertible Preferred Securities (cost \$4,843,939)			4,843,939

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), (11)	5.500%	7/15/19	N/R	\$ 4,620
7	Las Vegas Monorail Company, Senior Interest Bonds (7), (11)	3.000%	7/15/55	N/R	964
\$ 33	Total Corporate Bonds (cost \$5,584)				5,584
	Total Long-Term Investments (cost \$706,178,111)				730,613,704
	Floating Rate Obligations – (2.1)%				(13,280,000)
	Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (13.8)% (12)				(87,000,000)
	Other Assets Less Liabilities – 0.3% (13)				1,889,149
	Net Assets Applicable to Common Shares – 100%				\$ 632,222,853

Investments in Derivatives as of January 31, 2014

Swaps
outstanding:

Fund	Fixed Rate	Unrealized
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Counterparty	Notional Pay/Receive Amount	Floating Rate	Index (Annualized)	Fixed Rate	Payment Frequency	Effective Date (14)	Termination Date	Appreciation (Depreciation) (13)
Barclays PLC	\$5,000,000	Receive	USD-LIBOR 3-Month	2.755%	Semi-Annually	5/30/14	5/30/34	\$611,250

Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

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

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

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$721,834,468	\$1,740,575	\$723,575,043
Common Stock	2,189,138	—	—	2,189,138
Convertible Preferred Securities	4,843,939	—	—	4,843,939
Corporate Bonds	—	—	5,584	5,584
Derivatives:				
Swaps	—	611,250	—	611,250
Total	\$7,033,077	\$722,445,718	\$1,746,159	\$731,224,954

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 January 31, 2014, the cost of investments was \$696,290,494.

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

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Gross unrealized:

Appreciation	\$ 61,627,270
Depreciation	(40,584,048)
Net unrealized appreciation (depreciation) of investments	\$ 21,043,222

- (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.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions. Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (6) which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Directors. For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%.
- (9) 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%.
- (10) 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 is to be converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock will be 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.
- (11) 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 interest rate of 5.500% maturing on July 15, 2019 and the second with an interest rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund's custodian is not accruing income on the Fund's records for either senior interest corporate bond.

Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 11.9%.

(12)

Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments

(13)

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

(14)

Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each forward swap contract.

(ETM)

Escrowed to maturity.

(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: April 1, 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: April 1, 2014

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

Date: April 1, 2014