

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND  
Form N-Q  
April 01, 2015

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: 1/31/15

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

Nuveen Municipal High Income Opportunity Fund (NMZ)  
January 31, 2015 (Unaudited)

| Principal<br>Amount<br>(000) | Description (1)  | Optional<br>Call<br>Provisions | (2) Ratings | (3) Value  |
|------------------------------|--|--------------------------------|-------------|------------|
|                              | LONG-TERM INVESTMENTS – 112.0% (100.0% of Total Investments)   |                                |             |            |
|                              | MUNICIPAL BONDS – 110.4% (98.6% of Total Investments)  |                                |             |            |
|                              | Alabama – 1.2% (1.1% of Total Investments)   |                                |             |            |
| \$ 1,000                     | Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4)    | 8/20 at<br>100.00              | N/R         | \$ 885,030 |
| 1,000                        | Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax) | 4/15 at<br>100.00              | B3          | 1,004,310  |
| 1,810                        | Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 (Pre-refunded 2/01/17)  | 2/17 at<br>101.00              | N/R (5)     | 1,983,434  |
| 2,000                        | Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPMFG Insured  | 4/15 at<br>100.00              | AA–         | 2,001,100  |
| 1,000                        | Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPMFG Insured  | 4/15 at<br>100.00              | AA–         | 1,000,260  |
| 1,000                        | Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24  | 4/15 at<br>100.00              | BBB         | 1,012,500  |
| 1,000                        | Jefferson County, Alabama, Sewer Revenue Warrants, Senior Lien Series 2013C, 0.000%, 10/01/38 – AGM Insured  | 10/23 at<br>105.00             | AA          | 712,380    |
| 8,810                        | Total Alabama  |                                |             | 8,599,014  |
|                              | Arizona – 5.0% (4.5% of Total Investments)   |                                |             |            |
| 1,420                        | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender Option Bond Trust 3256, 18.375%, 1/01/29 (IF) (6)                       | 1/18 at<br>100.00              | AA–         | 1,866,050  |
| 1,760                        | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender   | 1/18 at<br>100.00              | AA–         | 2,433,869  |

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|       | Option Bond Trust 4695, 19.790%, 1/01/32 (IF) (6)  |                    |      |           |
| 1,000 | Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation Bonds, Series 2007, 6.200%, 7/15/32   | 7/17 at<br>100.00  | N/R  | 1,066,800 |
| 278   | Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment Lien Bonds, Series 2001A, 7.875%, 7/01/25   | 4/15 at<br>100.00  | N/R  | 278,942   |
| 735   | Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A:<br>7.250%, 11/01/23                                    | 11/16 at<br>100.00 | N/R  | 748,642   |
| 1,715 | Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University Project, Tender Option Bond Trust 1086, 17.519%, 6/01/42 – AGM Insured (IF) (6)       | 11/16 at<br>100.00 | N/R  | 1,747,911 |
| 3,000 | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Choice Education and Development, Series 2006, 6.000%, 6/01/16                            | 6/22 at<br>100.00  | A    | 4,368,720 |
| 30    | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert Heights Charter School, Series 2014, 7.250%, 5/01/44                               | No Opt.<br>Call    | N/R  | 30,449    |
| 1,000 | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34                            | 5/24 at<br>100.00  | N/R  | 1,063,710 |
| 550   | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, San Tan Montessori School Project, Series 2014A, 9.000%, 2/01/44                          | 4/15 at<br>100.00  | BBB– | 550,055   |
| 2,000 | Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39                       | 2/24 at<br>100.00  | N/R  | 2,080,240 |
| 485   | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, American Charter School Foundation, Series 2007A, 5.625%, 7/01/38                              | 7/19 at<br>100.00  | N/R  | 551,329   |
| 2,250 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42                               | 7/17 at<br>100.00  | BB   | 2,067,772 |
| 2,500 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010:<br>6.000%, 6/01/40                             | 1/22 at<br>100.00  | B    | 2,502,425 |
| 1,320 | Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured | 6/19 at<br>100.00  | BB+  | 1,393,920 |
| 500   |  | 6/19 at<br>100.00  | BB+  | 529,145   |
| 1,150 |  | 4/15 at<br>100.00  | BBB– | 1,151,300 |
| 3,575 |  |                    | B–   | 3,494,813 |

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|        |   |                    |     |            |
|--------|---|--------------------|-----|------------|
|        | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona,<br>Government Project Bonds, Series<br>2008, 7.000%, 12/01/27   | 12/17 at<br>102.00 |     |            |
| 2,000  | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal<br>Economic Development Bonds,<br>Series 2012A, 9.750%, 5/01/25  | 5/22 at<br>100.00  | B   | 2,300,280  |
| 2,500  | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue<br>Bonds, Citigroup Energy Inc<br>Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37  | No Opt.<br>Call    | A-  | 2,954,525  |
| 1,000  | Tucson Industrial Development Authority, Arizona, Charter School<br>Revenue Bonds, Arizona<br>Agribusiness and Equine Center Charter School, Series 2004A,<br>5.850%, 9/01/24   | 4/15 at<br>100.00  | BB+ | 1,001,850  |
| 1,000  | Yuma County Industrial Development Authority, Arizona, Exempt<br>Revenue Bonds, Far West<br>Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37<br>(Alternative Minimum Tax)   | 12/17 at<br>100.00 | N/R | 962,150    |
| 31,768 | Total Arizona   |                    |     | 35,144,897 |
|        | California – 17.2% (15.4% of Total Investments)   |                    |     |            |
| 1,470  | Bay Area Toll Authority, California, Revenue Bonds, San Francisco<br>Bay Area Toll Bridge, Tender<br>Option Bond Trust 2985, 18.055%, 4/01/16 (IF)  | No Opt.<br>Call    | AA  | 2,262,477  |
| 1,000  | California Enterprise Development Authority, Recovery Zone Facility<br>Revenue Bonds, SunPower<br>Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31  | 4/21 at<br>100.00  | N/R | 1,173,530  |
| 2,205  | California County Tobacco Securitization Agency, Tobacco<br>Settlement Asset-Backed Bonds,<br>Sonoma County Tobacco Securitization Corporation, Series 2005,<br>5.125%, 6/01/38<br>California Health Facilities Financing Authority, Refunding Revenue<br>Bonds, Stanford Hospital<br>and Clinics, Tender Option Bond Trust 3267: | 6/15 at<br>100.00  | B-  | 1,882,849  |
| 1,875  | 20.525%, 11/15/40 (IF) (6)  | 11/21 at<br>100.00 | AA  | 3,560,700  |
| 1,250  | 19.519%, 5/15/31 (IF) (6)<br>California Health Facilities Financing Authority, Revenue Bonds,<br>Stanford Hospitals and<br>Clinics, Tender Option Bond Trust 3294:  | 11/21 at<br>100.00 | AA  | 2,262,950  |
| 250    | 18.120%, 8/15/41 (IF) (6)   | 8/22 at<br>100.00  | AA  | 386,970    |
| 1,000  | 18.115%, 8/15/41 (IF) (6)<br>California Municipal Finance Authority, Mobile Home Park Revenue<br>Bonds, Caritas Affordable<br>Housing Inc Projects, Series 2014B, 5.875%, 8/15/49   | 8/22 at<br>100.00  | AA  | 1,547,720  |
| 1,020  | California Municipal Finance Authority, Mobile Home Park Revenue<br>Bonds, Caritas Projects<br>Series 2010B, 7.250%, 8/15/45  | 8/24 at<br>100.00  | N/R | 1,125,131  |
| 1,000  | California Municipal Finance Authority, Revenue Bonds, Harbor<br>Regional Center Project, Series  | 8/20 at<br>100.00  | N/R | 1,113,330  |
| 1,000  |   | 11/19 at<br>100.00 | AA  | 1,270,590  |

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|       | 2009, 8.500%, 11/01/39   |                 |      |           |
| 1,985 | California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47  | 6/20 at 102.00  | N/R  | 2,166,945 |
| 3,425 | California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.947%, 11/01/35 – AMBAC Insured (IF) (6)   | 5/15 at 100.00  | Aa2  | 3,582,413 |
| 1,300 | California State, General Obligation Bonds, Tender Option Bond Trust 3162, 20.105%, 3/01/18 – AGM Insured (IF)   | No Opt. Call    | AA   | 2,217,176 |
| 2,300 | California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A, 5.250%, 12/01/44                            | 12/24 at 100.00 | BBB  | 2,576,460 |
| 1,000 | California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43                     | 9/23 at 100.00  | N/R  | 1,081,030 |
| 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+ | 600,824   |
| 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    | N/R  | 13,800    |
| 1,670 | 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  | 1,845,651 |
| 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  | 600,655   |
| 2,810 | California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34  | 3/16 at 100.00  | N/R  | 2,871,623 |
| 1,250 | 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–  | 1,423,962 |
| 515   | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.957%, 11/15/38 (IF)  | 5/18 at 100.00  | AA–  | 718,739   |
| 745   | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 18.112%, 11/15/38 (IF) (6)                                      | 5/18 at 100.00  | AA–  | 1,041,852 |
| 1,000 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47 | 5/18 at 100.00  | AA–  | 1,416,600 |
| 1,900 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47 | 12/17 at 100.00 | N/R  | 1,960,192 |
| 2,000 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47 | 12/17 at 100.00 | A    | 2,081,860 |

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|       | Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%,<br>12/15/37   |                   |         |           |
| 1,340 | Elk Grove Community Facilities District 2005-1, California, Special<br>Tax Bonds, Series 2007,<br>5.250%, 9/01/37  | 9/15 at<br>102.00 | N/R     | 1,370,498 |
| 500   | Fontana Public Financing Authority, California, Tax Allocation<br>Revenue Bonds, North Fontana<br>Redevelopment Project, Tender Option Bonds Trust 1013, 18.956%,<br>9/01/32 – AMBAC<br>Insured (IF) (6) | 4/15 at<br>100.00 | A+      | 527,120   |
| 1,000 | Fontana, California, Special Tax Bonds, Community Facilities<br>District 31 Citrus Heights North,<br>Series 2006, 5.000%, 9/01/26  | 9/15 at<br>101.00 | N/R     | 1,021,790 |
| 3,000 | Foothill/Eastern Transportation Corridor Agency, California, Toll<br>Road Revenue Bonds, Series<br>1995A, 5.000%, 1/01/35 (Pre-refunded 2/19/15) – NPFG Insured  | 2/15 at<br>100.00 | AA– (5) | 3,007,470 |
|       | Golden State Tobacco Securitization Corporation, California,<br>Enhanced Tobacco Settlement<br>Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011:  |                   |         |           |
| 250   | 17.609%, 6/01/38 – FGIC Insured (IF) (6)   | 6/15 at<br>100.00 | A1      | 266,250   |
| 750   | 17.609%, 6/01/45 (IF) (6)  | 6/15 at<br>100.00 | A1      | 796,500   |
| 1,000 | 17.588%, 6/01/45 (IF) (6)  | 6/15 at<br>100.00 | A1      | 1,061,920 |
| 1,000 | Golden State Tobacco Securitization Corporation, California,<br>Enhanced Tobacco Settlement<br>Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107,<br>18.062%, 6/01/45 –<br>AMBAC Insured (IF)   | 6/15 at<br>100.00 | AA+     | 1,063,490 |
|       | Golden State Tobacco Securitization Corporation, California,<br>Tobacco Settlement Asset-Backed<br>Bonds, Series 2007A-1:  |                   |         |           |
| 6,765 | 5.000%, 6/01/33  | 6/17 at<br>100.00 | B       | 5,891,841 |
| 9,035 | 5.750%, 6/01/47  | 6/17 at<br>100.00 | B       | 8,034,916 |
| 2,140 | 5.125%, 6/01/47  | 6/17 at<br>100.00 | B       | 1,741,874 |
| 2,500 | Golden State Tobacco Securitization Corporation, California,<br>Tobacco Settlement Asset-Backed<br>Bonds, Series 2007A-2, 5.300%, 6/01/37  | 6/22 at<br>100.00 | B       | 2,164,125 |
| 1,500 | Grossmont Healthcare District, California, General Obligation Bonds,<br>Tender Option Bond Trust<br>3253, 23.041%, 1/15/19 (IF) (6)  | No Opt.<br>Call   | Aa2     | 2,985,240 |
|       | Hercules Redevelopment Agency, California, Tax Allocation Bonds,<br>Merged Project Area,<br>Series 2005:   |                   |         |           |
| 1,000 | 5.000%, 8/01/25 – AMBAC Insured  | 8/15 at<br>100.00 | N/R     | 1,004,040 |
| 1,000 | 5.000%, 8/01/35 – AMBAC Insured  |                   | N/R     | 1,002,700 |

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|       |   | 8/15 at<br>100.00  |         |           |
| 145   | Lancaster Redevelopment Agency, California, Tax Allocation Bonds,<br>Combined Redevelopment<br>Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39   | No Opt.<br>Call    | BBB     | 171,349   |
| 190   | Lancaster Redevelopment Agency, California, Tax Allocation Bonds,<br>Combined Redevelopment<br>Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39<br>(Pre-refunded 8/01/19)   | 8/19 at<br>100.00  | N/R (5) | 240,641   |
| 550   | Lathrop Financing Authority, California, Revenue Bonds, Water<br>Supply Project Series 2003,<br>6.000%, 6/01/35   | 6/15 at<br>100.00  | N/R     | 554,351   |
| 500   | Lee Lake Public Financing Authority, California, Junior Lien<br>Revenue Bonds, Series 2013B,<br>5.250%, 9/01/32   | 9/23 at<br>100.00  | N/R     | 571,295   |
| 850   | Los Angeles County, California, Community Development<br>Commission Headquarters Office Building,<br>Lease Revenue Bonds, Community Development Properties Los<br>Angeles County Inc., Tender<br>Option Bond Trust Series 2011-23B, 18.615%, 9/01/42 (IF) (6) | 9/21 at<br>100.00  | Aa3     | 1,384,608 |
| 1,825 | Los Angeles Department of Airports, California, Revenue Bonds, Los<br>Angeles International<br>Airport, Tender Option Bond Trust 10-27B, 18.438%, 5/15/40 (IF) (6)  | 5/20 at<br>100.00  | AA      | 2,936,936 |
| 1,000 | Lynwood Redevelopment Agency, California, Project A Revenue<br>Bonds, Subordinate Lien Series<br>2011A, 7.000%, 9/01/31   | 9/21 at<br>100.00  | A-      | 1,249,840 |
| 1,000 | March Joint Powers Redevelopment Agency, California, March Air<br>Force Base Redevelopment<br>Project Tax Allocation Revenue Bonds, Series 2011A:<br>7.000%, 8/01/26  | 8/21 at<br>100.00  | A-      | 1,305,900 |
| 1,500 | 7.500%, 8/01/41   | 8/21 at<br>100.00  | A-      | 1,915,380 |
| 470   | Moreno Valley Unified School District, Riverside County, California,<br>Special Tax Bonds,<br>Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37  | 9/15 at<br>102.00  | N/R     | 484,636   |
| 500   | National City Community Development Commission, California, Tax<br>Allocation Bonds, National<br>City Redevelopment Project, Series 2011, 7.000%, 8/01/32   | 8/21 at<br>100.00  | A-      | 643,250   |
| 330   | Novato Redevelopment Agency, California, Tax Allocation Bonds,<br>Hamilton Field Redevelopment<br>Project, Series 2011, 6.750%, 9/01/40   | 9/21 at<br>100.00  | BBB+    | 407,517   |
| 625   | Palomar Pomerado Health Care District, California, Certificates of<br>Participation, Series 2010:<br>5.250%, 11/01/21   | 11/20 at<br>100.00 | Ba1     | 689,038   |
| 1,000 | 6.000%, 11/01/41  | 11/20 at<br>100.00 | Ba1     | 1,081,520 |
| 250   | Palomar Pomerado Health, California, General Obligation Bonds,<br>Tender Option Bond Trust 4683,<br>18.102%, 8/01/37 – NPFG Insured (IF) (6)  | 8/17 at<br>100.00  | AA-     | 331,270   |



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| 1,000 | Pittsburg Redevelopment Agency, California, Tax Allocation Bonds,<br>Los Medanos Community<br>Development Project, Refunding Series 2008A, 6.500%, 9/01/28  | 9/18 at<br>100.00  | BBB- | 1,129,390 |
| 733   | River Rock Entertainment Authority, California, Revenue Bonds,<br>Senior Notes Series 2011B,<br>8.000%, 11/01/18 (4)  | 11/15 at<br>104.00 | N/R  | 72,999    |
| 105   | Riverside County Public Financing Authority, California, Tax<br>Allocation Bonds, Multiple<br>Projects, Series 2004, 5.000%, 10/01/35 – SYNCORA GTY Insured                                       | 4/15 at<br>100.00  | BBB+ | 105,140   |
| 1,200 | Riverside County Redevelopment Agency, California, Tax Allocation<br>Bonds, Jurupa Valley Project<br>Area, Series 2011B, 6.750%, 10/01/30   | 10/21 at<br>100.00 | A-   | 1,512,084 |
| 750   | Sacramento City Financing Authority California, Lease Revenue<br>Bonds, Master Lease Program<br>Facilities Projects, Tender Option Bond Trust 4698:<br>18.705%, 12/01/30 – AMBAC Insured (IF) (6) | No Opt.<br>Call    | A+   | 1,578,300 |
| 2,015 | 18.705%, 12/01/33 – AMBAC Insured (IF) (6)  | No Opt.<br>Call    | A+   | 4,365,296 |
| 2,500 | San Bernardino Community College District, California, General<br>Obligation Bonds, Tender Option<br>Bond Trust 11780, 17.456%, 2/01/27 – AGM Insured (IF)  | 8/16 at<br>100.00  | AA   | 3,161,300 |
| 960   | San Buenaventura, California, Revenue Bonds, Community Memorial<br>Health System, Series 2011:<br>8.000%, 12/01/26  | 12/21 at<br>100.00 | BB   | 1,302,874 |
| 1,000 | 8.000%, 12/01/31  | 12/21 at<br>100.00 | BB   | 1,317,410 |
| 4,000 | San Joaquin Hills Transportation Corridor Agency, Orange County,<br>California, Toll Road Revenue<br>Bonds, Refunding Junior Lien Series 2014B, 5.250%, 1/15/49                                   | 1/25 at<br>100.00  | BB+  | 4,414,240 |
| 3,000 | San Joaquin Hills Transportation Corridor Agency, Orange County,<br>California, Toll Road Revenue<br>Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/44                                   | 1/25 at<br>100.00  | BBB- | 3,343,260 |
| 1,000 | San Jose, California, Airport Revenue Bonds, Tender Option Bond<br>Trust 3923, 17.996%, 9/01/31 –<br>AMBAC Insured (IF) (6)   | 3/17 at<br>100.00  | AA   | 1,277,920 |
| 1,000 | Santa Margarita Water District, California, Special Tax Bonds,<br>Community Facilities District<br>2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43  | 9/23 at<br>100.00  | N/R  | 1,151,580 |
| 1,000 | Santee Community Development Commission, California, Santee<br>Redevelopment Project Tax<br>Allocation Bonds, Series 2011A, 7.000%, 8/01/41   | 2/21 at<br>100.00  | A    | 1,232,080 |
| 1,000 | Temecula Public Financing Authority, California, Special Tax Bonds,<br>Community Facilities<br>District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26   | 9/15 at<br>101.00  | N/R  | 1,007,040 |
| 1,000 | Temecula Redevelopment Agency, California, Tax Allocation<br>Revenue Bonds, Redevelopment<br>Project 1, Series 2002, 5.250%, 8/01/36 – NPMFG Insured  | 4/15 at<br>100.00  | AA-  | 1,001,540 |
| 1,890 | Tobacco Securitization Authority of Northern California, Tobacco<br>Settlement Asset-Backed   | 6/15 at<br>100.00  | B-   | 1,567,056 |

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|         |   |          |      |             |
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|         | Bonds, Series 2005A-1, 5.500%, 6/01/45                              |          |      |             |
|         | Twentynine Palms Redevelopment Agency, California, Tax              | 9/21 at  |      |             |
| 650     | Allocation Bonds, Four Corners Project                              | 100.00   | BBB+ | 837,629     |
|         | Area, Series 2011A, 7.650%, 9/01/42                                 |          |      |             |
|         | University of California, General Revenue Bonds, Tender Option      | 5/23 at  |      |             |
| 1,250   | Bond Trust 2013-24U, 18.361%,                                       | 100.00   | AA   | 2,111,200   |
|         | 5/15/39 (IF) (6)  |          |      |             |
| 108,558 | Total California  |          |      | 121,181,672 |
|         | Colorado – 8.0% (7.1% of Total Investments)                         |          |      |             |
|         | Arista Metropolitan District, Colorado, Special Revenue Bonds,      | 12/15 at |      |             |
| 989     | Series 2005, 6.750%, 12/01/35                                       | 100.00   | N/R  | 992,788     |
|         | Arista Metropolitan District, Colorado, Special Revenue Bonds,      | 12/15 at |      |             |
| 1,500   | Series 2008, 9.250%, 12/01/37                                       | 100.00   | N/R  | 844,590     |
|         | Brighton Crossing Metropolitan District 4, Colorado, General        | 7/18 at  |      |             |
| 2,000   | Obligation Bonds, Limited Tax                                       | 100.00   | N/R  | 2,069,180   |
|         | Convertible to Unlimited Tax, Refunding Series 2013, 7.000%,        |          |      |             |
|         | 12/01/23  |          |      |             |
|         | Cimarron Metropolitan District, Arvada, Colorado, Limited Tax       | 10/17 at |      |             |
| 2,000   | Revenue Bonds, Convertible to                                       | 100.00   | N/R  | 2,019,980   |
|         | Unlimited Tax, Series 2012, 6.000%, 12/01/22                        |          |      |             |
|         | Colorado Educational and Cultural Facilities Authority, Charter     | 7/18 at  |      |             |
| 750     | School Revenue Bonds,   | 100.00   | BB   | 786,293     |
|         | Community Leadership Academy Project, Series 2008, 6.250%,          |          |      |             |
|         | 7/01/28   |          |      |             |
|         | Colorado Educational and Cultural Facilities Authority, Charter     | 2/16 at  |      |             |
| 1,000   | School Revenue Bonds,   | 101.00   | N/R  | 1,000,110   |
|         | Jefferson County School District R-1 – Compass Montessori           |          |      |             |
|         | Secondary School, Series 2006,                                      |          |      |             |
|         | 5.625%, 2/15/36   |          |      |             |
|         | Colorado Educational and Cultural Facilities Authority, Charter     | 10/22 at |      |             |
| 1,485   | School Revenue Bonds, Mountain                                      | 100.00   | N/R  | 1,570,105   |
|         | Phoenix Community School, Series 2012, 7.000%, 10/01/42             |          |      |             |
|         | Colorado Educational and Cultural Facilities Authority, Charter     | 7/24 at  |      |             |
| 200     | School Revenue Bonds, Skyview                                       | 100.00   | BB+  | 214,818     |
|         | Academy Project, Series 2014, 5.375%, 7/01/44                       |          |      |             |
|         | Colorado Educational and Cultural Facilities Authority, Charter     | 5/17 at  |      |             |
| 1,895   | School Revenue Bonds, Windsor                                       | 100.00   | BBB– | 1,947,548   |
|         | Academy, Series 2007A, 5.700%, 5/01/37                              |          |      |             |
|         | Colorado Educational and Cultural Facilities Authority, Revenue     | 6/18 at  |      |             |
| 1,860   | Bonds, Pikes Peak School of   | 102.00   | N/R  | 1,975,078   |
|         | Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38 |          |      |             |
|         | Colorado Health Facilities Authority, Colorado, Revenue Bonds,      | 2/24 at  |      |             |
| 2,500   | American Baptist Homes of the                                       | 100.00   | N/R  | 3,042,425   |
|         | Midwest Obligated Group, Series 2013, 8.000%, 8/01/43               |          |      |             |
|         | Colorado Health Facilities Authority, Colorado, Revenue Bonds,      | 6/22 at  |      |             |
| 1,350   | Colorado Senior Residences  | 100.00   | N/R  | 1,472,283   |
|         | Project, Series 2012, 6.750%, 6/01/32                               |          |      |             |
|         | Colorado Health Facilities Authority, Colorado, Revenue Bonds,      | 12/22 at |      |             |
| 1,285   | Craig Hospital Project, Series                                      | 100.00   | A–   | 1,482,132   |
|         | 2012, 5.000%, 12/01/32 (UB) (6)                                     |          |      |             |
| 750     |   |          | AA–  | 1,229,010   |

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|       | Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 2015-XF0054, 19.122%, 1/01/18 (IF) | No Opt.<br>Call    |     |           |
| 1,000 | Colorado Health Facilities Authority, Revenue Bonds, Evangelical Lutheran Good Samaritan Society, Series 2006, 5.250%, 6/01/36  | 6/16 at<br>100.00  | A3  | 1,037,620 |
|       | Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007:  |                    |     |           |
| 819   | 5.000%, 9/01/16 (Alternative Minimum Tax) (7)   | No Opt.<br>Call    | N/R | 743,319   |
| 5,045 | 6.750%, 4/01/27 (Alternative Minimum Tax)   | 4/17 at<br>100.00  | N/R | 5,087,933 |
| 2,340 | Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2013, 6.875%, 10/01/27 (Alternative Minimum Tax)   | No Opt.<br>Call    | N/R | 2,421,504 |
| 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<br>100.00 | N/R | 2,206,940 |
|       | Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007:  |                    |     |           |
| 1,000 | 5.400%, 12/01/27  | 12/17 at<br>100.00 | N/R | 825,830   |
| 1,500 | 5.450%, 12/01/34  | 12/17 at<br>100.00 | N/R | 1,157,805 |
| 1,000 | Denver City and County, Colorado, Special Facilities Airport Revenue Bonds, United Air Lines Corporation, Series 2007A, 5.250%, 10/01/32 (Alternative Minimum Tax)                                | 10/17 at<br>100.00 | B   | 1,038,230 |
| 2,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPFG Insured  | No Opt.<br>Call    | AA- | 1,350,400 |
| 1,049 | Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment  | 3/20 at<br>100.00  | N/R | 1,177,167 |
| 1,000 | Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40   |                    |     |           |
|       | Fitzsimons Village Metropolitan District 3, Arapahoe County, Colorado, Tax Increment/Public   | No Opt.<br>Call    | N/R | 1,022,520 |
|       | Improvement Fee Supported Revenue Bonds, Series 2014A, 6.000%, 3/01/44  |                    |     |           |
|       | Foothills Metropolitan District In the City of Fort Collins, Colorado, Special Revenue Bonds, Series 2014:  |                    |     |           |
| 1,000 | 5.750%, 12/01/30  | 12/24 at<br>100.00 | N/R | 1,084,490 |
| 1,080 | 6.000%, 12/01/38  | 12/24 at<br>100.00 | N/R | 1,146,690 |
| 1,989 | Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds,  | 12/19 at<br>100.00 | N/R | 2,101,856 |

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|        | Series 2009A-1, 9.000%, 8/01/39                                     |          |         |            |
|        | Heritage Todd Creek Metropolitan District, Colorado, General        | 12/17 at |         |            |
| 985    | Obligation Bonds Limited Tax,                                       | 100.00   | N/R     | 997,165    |
|        | Series 2007A, 5.500%, 12/01/37                                      |          |         |            |
|        | Kit Carson County Health Service District, Colorado, Health Care    | 1/18 at  |         |            |
| 3,145  | Facility Revenue Bonds,   | 100.00   | N/R     | 3,343,072  |
|        | Series 2007, 6.750%, 1/01/34  |          |         |            |
|        | Maher Ranch Metropolitan District 4, Colorado, General Obligation   | 12/17 at |         |            |
| 5      | Limited Tax Bonds, Series   | 100.00   | N/R     | 5,044      |
|        | 2007, 5.250%, 12/01/36 – RAAI Insured                               |          |         |            |
|        | Mountain Shadows Metropolitan District, Colorado, General           |          |         |            |
|        | Obligation Limited Tax Bonds,                                       |          |         |            |
|        | Series 2007:  |          |         |            |
|        |   | 12/16 at |         |            |
| 1,000  | 5.500%, 12/01/27  | 100.00   | N/R     | 1,000,300  |
|        |   | 12/16 at |         |            |
| 1,000  | 5.625%, 12/01/37  | 100.00   | N/R     | 986,510    |
|        | Pinery West Metropolitan District 2, Colorado, General Obligation   | 12/17 at |         |            |
| 500    | Limited Tax Bonds, Series   | 100.00   | N/R     | 509,105    |
|        | 2007, 5.000%, 12/01/27 – RAAI Insured                               |          |         |            |
|        | Regional Transportation District, Colorado, Denver Transit Partners |          |         |            |
|        | Eagle P3 Project Private  |          |         |            |
|        | Activity Bonds, Series 2010:  |          |         |            |
|        |   | 7/20 at  |         |            |
| 1,000  | 6.500%, 1/15/30   | 100.00   | Baa3    | 1,187,180  |
|        |   | 7/20 at  |         |            |
| 1,000  | 6.000%, 1/15/41   | 100.00   | Baa3    | 1,148,370  |
|        | Rendezvous Residential Metropolitan District, Colorado, Limited Tax | 12/17 at |         |            |
| 1,440  | General Obligation Bonds,   | 100.00   | N/R     | 1,235,923  |
|        | Refunding Series 2007, 5.375%, 12/01/21                             |          |         |            |
|        | Stone Ridge Metropolitan District 2, Colorado, General Obligation   | 12/17 at |         |            |
| 3,000  | Bonds, Limited Tax  | 100.00   | N/R     | 660,180    |
|        | Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (8)         |          |         |            |
|        | Three Springs Metropolitan District 3, Durango, La Plata County,    | 12/20 at |         |            |
| 1,815  | Colorado, Property Tax  | 100.00   | N/R     | 1,977,842  |
|        | Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39              |          |         |            |
| 57,276 | Total Colorado  |          |         | 56,099,335 |
|        | Connecticut – 0.9% (0.8% of Total Investments)                      |          |         |            |
|        | Harbor Point Infrastructure Improvement District, Connecticut,      | 4/20 at  |         |            |
| 2,500  | Special Obligation Revenue  | 100.00   | N/R     | 3,059,900  |
|        | Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39          |          |         |            |
|        | Mashantucket Western Pequot Tribe, Connecticut, Special Revenue     | No Opt.  |         |            |
| 4,858  | Bonds, Subordinate Series   | Call     | N/R     | 660,746    |
|        | 2013A, 6.050%, 7/01/31 (4)  |          |         |            |
|        | Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority  | 7/15 at  |         |            |
| 1,000  | Distribution Payment Public   | 100.00   | B       | 1,001,480  |
|        | Improvement Bonds, Series 2003, 5.250%, 1/01/33                     |          |         |            |
|        | Stamford, Connecticut, Special Obligation Revenue Bonds, Mill       | 4/21 at  |         |            |
| 1,000  | River Corridor Project, Series                                      | 100.00   | N/R (5) | 1,325,890  |
|        | 2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21)                      |          |         |            |
| 9,358  | Total Connecticut   |          |         | 6,048,016  |

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| District of Columbia – 0.9% (0.8% of Total Investments) |   |                    |      |           |
|   | District of Columbia Tobacco Settlement Corporation, Tobacco  | No Opt.            |      |           |
| 225   | Settlement Asset-Backed Bonds,<br>Series 2001, 6.500%, 5/15/33  | Call               | Baa1 | 290,927   |
| 1,000   | District of Columbia, Revenue Bonds, Cesar Chavez Public Charter<br>Schools for Public Policy,<br>Series 2011, 7.500%, 11/15/31   | 11/20 at<br>100.00 | BBB– | 1,183,800 |
| 2,500   | District of Columbia, Revenue Bonds, Howard University, Tender<br>Option Bond Trust 1006,<br>23.614%, 10/01/37 (IF) (6)   | 4/21 at<br>100.00  | BBB+ | 4,284,700 |
| 250   | District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A,<br>6.000%, 7/01/33  | 7/23 at<br>100.00  | BBB+ | 299,355   |
| 3,975   | Total District of Columbia  |                    |      | 6,058,782 |
| Florida – 13.3% (11.9% of Total Investments)            |   |                    |      |           |
| 1,500   | Alachua County Health Facilities Authority, Florida, Health Facilities<br>Revenue Bonds, Terraces<br>at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46                  | No Opt.<br>Call    | N/R  | 1,763,445 |
| 905   | Ave Maria Stewardship Community District, Florida, Capital<br>Improvement Revenue Bonds, Series<br>2006A, 5.125%, 5/01/38   | 5/16 at<br>100.00  | N/R  | 892,221   |
| 1,955   | Ave Maria Stewardship Community District, Florida, Capital<br>Improvement Revenue Bonds, Series<br>2012, 6.700%, 5/01/42  | 5/22 at<br>100.00  | N/R  | 2,096,953 |
| 1,505   | Bartram Park Community Development District, Florida, Special<br>Assessment Bonds, Series 2005,<br>5.300%, 5/01/35  | 5/15 at<br>101.00  | N/R  | 1,523,557 |
| 1,050   | Beeline Community Development District, Palm Beach County,<br>Florida, Special Assessment Bonds,<br>Series 2008A, 7.000%, 5/01/37   | 5/18 at<br>100.00  | N/R  | 1,121,631 |
| 905   | Belmont Community Development District, Florida, Capital<br>Improvement Revenue Bonds, Phase 1<br>Project, Series 2013A, 6.125%, 11/01/33                                       | 11/24 at<br>100.00 | N/R  | 1,021,953 |
| 980   | Boggy Creek Improvement District, Orlando, Florida, Special<br>Assessment Revenue Bonds,<br>Refunding Series 2013, 5.125%, 5/01/43  | 5/23 at<br>100.00  | N/R  | 1,033,880 |
| 2,700   | Brevard County, Florida, Industrial Development Revenue Bonds,<br>TUFF Florida Tech Project,<br>Series 2009, 6.500%, 11/01/29   | 11/19 at<br>100.00 | BB+  | 3,010,905 |
| 700   | Broward County, Florida, Airport Facility Revenue Bonds, Learjet<br>Inc., Series 2000, 7.500%,<br>11/01/20 (Alternative Minimum Tax)  | 11/16 at<br>100.00 | Ba3  | 708,960   |
| 1,435   | Capital Projects Finance Authority, Student Housing Revenue Bonds,<br>Capital Projects Loan<br>Program – Florida Universities, Series 2001F, 5.000%, 10/01/31 –<br>NPMF Insured | 4/15 at<br>100.00  | AA–  | 1,434,971 |
| 2,000   | Collier County Industrial Development Authority, Florida, Continuing<br>Care Community Revenue<br>Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35             | 5/24 at<br>100.00  | N/R  | 2,330,060 |
| 1,000   | Copperstone Community Development District, Manatee County,<br>Florida, Capital Improvement<br>Revenue Bonds, Series 2007, 5.200%, 5/01/38                                      | 5/17 at<br>100.00  | N/R  | 1,013,580 |

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| 1,000 | Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37  | 5/16 at<br>100.00  | N/R | 1,016,190 |
| 900   | Fishhawk Community Development District IV, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2013A, 7.000%, 5/01/33   | 5/23 at<br>100.00  | N/R | 995,103   |
| 1,850 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44                              | 7/24 at<br>100.00  | N/R | 1,953,859 |
| 1,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2010A, 6.000%, 9/15/40                                     | 9/20 at<br>100.00  | BB+ | 1,052,940 |
| 2,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41                                     | 6/21 at<br>100.00  | BB- | 2,240,300 |
| 4,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2013A, 8.500%, 6/15/44                                     | 6/23 at<br>100.00  | N/R | 4,617,560 |
| 2,500 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Doral Breeze Project Series 2012, 5.500%, 11/01/32                                 | 11/22 at<br>100.00 | N/R | 2,644,600 |
| 1,000 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Improvement Bonds, Assessment Area Two Project, Refunding Series 2014A-2, 6.500%, 5/01/39 | 5/24 at<br>100.00  | N/R | 1,012,500 |
| 870   | Grand Hampton Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.500%, 5/01/36  | 4/15 at<br>100.00  | N/R | 870,261   |
| 2,000 | Harmony Community Development District, Florida, Capital Improvement Revenue Bonds, Special Assessment, Refunding Series 2014, 5.250%, 5/01/32  | 5/24 at<br>100.00  | N/R | 2,066,040 |
| 2,755 | Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39  | 5/17 at<br>100.00  | N/R | 2,813,378 |
| 3,000 | Jacksonville Economic Development Commission, Florida, Health Care Facilities Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27                        | 9/17 at<br>100.00  | N/R | 3,251,700 |
| 1,000 | Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42  | No Opt.<br>Call    | N/R | 1,025,470 |
| 1,000 | Lakes by the Bay South Community Development District, Florida, Special Assessment Bonds, Series 2012, 5.750%, 11/01/42   | 11/22 at<br>100.00 | N/R | 1,061,260 |
| 665   | Lakewood Ranch Stewardship District, Florida, Special Assessment Revenue Bonds, Lakewood Centre North Project, Series 2015, 4.875%, 5/01/45 (WI/DD, Settling 2/09/15)                       | 5/25 at<br>100.00  | N/R | 656,142   |
| 2,000 |   |                    | BB  | 2,054,340 |

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|       | 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  |     |           |
| 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+ | 1,053,250 |
| 1,000 | Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.296%, 4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (6)   | 10/18 at 100.00 | AA  | 1,475,320 |
| 1,250 | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 18.075%, 10/01/33 – AGM Insured (IF)   | 10/20 at 100.00 | AA  | 2,037,700 |
| 1,920 | Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A, 5.200%, 5/01/37  | 5/16 at 100.00  | N/R | 1,952,678 |
| 2,175 | Old Palm Community Development District, Florida, Special Assessment Bonds, Palm Beach Gardens, Series 2004A, 5.900%, 5/01/35  | 5/15 at 101.00  | N/R | 2,204,710 |
| 1,000 | Orchid Grove Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.450%, 5/01/36   | 5/15 at 101.00  | N/R | 1,012,320 |
| 620   | Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of Boca Raton Project, Series 2014A: 7.000%, 6/01/29   | 6/22 at 102.00  | N/R | 719,752   |
| 3,110 | 7.500%, 6/01/49  | 6/22 at 102.00  | N/R | 3,602,655 |
| 1,550 | Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36   | 5/16 at 100.00  | N/R | 1,569,530 |
| 4,440 | Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35   | 4/15 at 100.00  | N/R | 4,440,977 |
| 995   | Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37   | 5/17 at 100.00  | N/R | 1,005,527 |
| 500   | Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPMFG Insured  | 7/17 at 100.00  | AA- | 541,550   |
| 1,925 | Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36  | 5/22 at 100.00  | N/R | 2,053,821 |
| 1,000 | South Fork Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.350%, 5/01/36  | 4/15 at 100.00  | N/R | 1,000,380 |
| 1,190 | Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38  | 5/18 at 100.00  | N/R | 1,240,527 |

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| 1,125 | Sweetwater Creek Community Development District, Saint John's County, Florida, Capital Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38 | 5/17 at<br>100.00 | N/R | 1,137,600 |
| 1,250 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39  | 5/17 at<br>100.00 | N/R | 917,388   |
| 2,515 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40  | 5/19 at<br>100.00 | N/R | 1,504,649 |
| 1,540 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40  | 5/22 at<br>100.00 | N/R | 682,620   |
|       | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3:   |                   |     |           |
| 120   | 6.375%, 5/01/17 (4)   | No Opt.<br>Call   | N/R | 1         |
| 1,360 | 6.650%, 5/01/40 (4)   | 5/18 at<br>100.00 | N/R | 14        |
| 2,845 | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007A-2, 5.250%, 5/01/39 (4)                      | 5/17 at<br>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.<br>Call   | N/R | 5,081     |
| 120   | 6.650%, 5/01/40 (4)   | 5/18 at<br>100.00 | N/R | 124,025   |
| 735   | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007A-1. RMKT, 5.250%, 5/01/39 (4)      | 5/17 at<br>100.00 | N/R | 715,184   |
|       | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1:   |                   |     |           |
| 130   | 6.375%, 5/01/17   | No Opt.<br>Call   | N/R | 129,947   |
| 545   | 5.250%, 5/01/39   | 5/17 at<br>100.00 | N/R | 549,818   |
| 2,360 | 6.650%, 5/01/40   | 5/17 at<br>100.00 | N/R | 2,418,339 |
| 4,645 | Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37  | 5/15 at<br>100.00 | N/R | 4,658,517 |
|       | Tolomato Community Development District, Florida, Special Assessment Bonds, Southern/Forbearance Parcel Series 2007-2:                          |                   |     |           |
| 530   | 6.375%, 5/01/17 (4)   | No Opt.<br>Call   | N/R | 356,727   |
| 5,510 | 6.650%, 5/01/40 (4)   | 5/18 at<br>100.00 | N/R | 3,285,172 |



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|        |   |                    |      |            |
|--------|---|--------------------|------|------------|
| 995    | Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37   | 5/16 at<br>100.00  | N/R  | 1,001,179  |
| 1,000  | Venetian Parc Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43                     | 11/28 at<br>100.00 | N/R  | 1,139,210  |
| 1,000  | Waterset North Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.500%, 11/01/45                            | 11/24 at<br>100.00 | N/R  | 1,023,690  |
| 1,000  | West Villages Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006, 5.500%, 5/01/37   | 5/15 at<br>100.00  | N/R  | 1,001,060  |
| 97,180 | Total Florida   |                    |      | 93,844,705 |
|        | Georgia – 1.7% (1.5% of Total Investments)  |                    |      |            |
| 1,000  | Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Trestletree Village Apartments, Series 2013A, 5.000%, 11/01/48                 | 11/23 at<br>100.00 | BBB+ | 1,041,990  |
| 920    | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31  | 1/19 at<br>100.00  | A2   | 1,101,737  |
| 1,250  | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29                           | 6/20 at<br>100.00  | BB–  | 1,575,137  |
| 1,150  | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009B, 9.000%, 6/01/35 (Alternative Minimum Tax) | 6/15 at<br>100.00  | BB–  | 1,175,208  |
| 1,880  | Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013A, 7.125%, 10/01/43                                   | 10/23 at<br>100.00 | N/R  | 2,091,650  |
| 1,000  | Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43   | 4/23 at<br>100.00  | N/R  | 1,023,750  |
| 1,000  | Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006A, 5.125%, 7/01/37                     | 7/17 at<br>100.00  | N/R  | 1,016,370  |
| 1,140  | Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006B, 7.300%, 7/01/42                     | No Opt.<br>Call    | N/R  | 1,154,375  |
| 392    | Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23   | 7/21 at<br>100.00  | N/R  | 403,237    |
| 767    | 5.500%, 7/15/30   | 7/21 at<br>100.00  | N/R  | 789,314    |
| 842    | 5.500%, 1/15/36   | 7/21 at<br>100.00  | N/R  | 866,529    |
| 11,341 | Total Georgia   |                    |      | 12,239,297 |
|        | Guam – 0.5% (0.5% of Total Investments)   |                    |      |            |
| 2,445  | Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39  | 11/19 at<br>100.00 | BB–  | 2,893,560  |

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Guam International Airport Authority, Revenue Bonds, Series 2013C:

|       |   |                    |         |           |
|-------|---|--------------------|---------|-----------|
| 330   | 6.375%, 10/01/43 (Alternative Minimum Tax)  | 10/23 at<br>100.00 | BBB     | 397,112   |
| 500   | 6.125%, 10/01/43 – AGM Insured (Alternative Minimum Tax)  | 10/23 at<br>100.00 | AA      | 609,510   |
| 3,275 | Total Guam  |                    |         | 3,900,182 |
|       | Hawaii – 0.4% (0.4% of Total Investments)   |                    |         |           |
| 875   | Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37                                       | 2/17 at<br>100.00  | N/R     | 885,299   |
| 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<br>100.00  | Baa1    | 1,940,537 |
| 2,530 | Total Hawaii  |                    |         | 2,825,836 |
|       | 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) (6)  | 3/22 at<br>100.00  | A–      | 737,220   |
|       | Illinois – 9.0% (8.0% of Total Investments)   |                    |         |           |
| 1,813 | Chicago, Illinois, Certificates of Participation Tax Increment Bonds, 35th and State Redevelopment Project, Series 2012, 6.100%, 1/15/29                      | No Opt.<br>Call    | N/R     | 1,830,416 |
| 2,665 | Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26         | 4/15 at<br>100.00  | N/R     | 1,928,980 |
| 3,500 | Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40                        | 10/20 at<br>100.00 | B3      | 3,828,405 |
| 2,180 | Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41  | 7/21 at<br>100.00  | N/R     | 2,529,934 |
| 1,000 | Gilberts Village, Kane County, Illinois, Special Tax Bonds, Special Service Area 15, Refunding Series 2014, 5.000%, 3/01/35 – AGM Insured                     | 3/24 at<br>100.00  | AA      | 1,101,940 |
| 635   | Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23   | 5/15 at<br>100.00  | N/R     | 638,169   |
| 365   | Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23 (Pre-refunded 5/15/15)                                | 5/15 at<br>100.00  | N/R (5) | 370,694   |
| 3,370 | Illinois Finance Authority, Charter School Revenue Bonds, Chicago Charter School Foundation, Series 2007, 5.000%, 12/01/36                                    | 12/16 at<br>100.00 | BBB     | 3,435,209 |
| 1,000 | Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40                   | 10/20 at<br>100.00 | B3      | 1,096,190 |
|       | Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A:   |                    |         |           |
| 500   | 7.750%, 5/15/30   | 5/20 at<br>100.00  | N/R     | 556,315   |
| 1,625 | 8.000%, 5/15/46   |                    | N/R     | 1,795,024 |

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|       |   |                    |         |           |
|-------|---|--------------------|---------|-----------|
|       |   | 5/20 at<br>100.00  |         |           |
| 235   | Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Temps 75 Series 2010D-1, 7.000%, 5/15/18  | 4/15 at<br>100.00  | N/R     | 235,566   |
| 3,055 | Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A, 5.000%, 9/01/42  | 9/24 at<br>100.00  | BBB     | 3,333,036 |
| 1,100 | Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37  | 1/18 at<br>100.00  | Baa2    | 1,193,907 |
| 500   | Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding Series 2006A, 5.000%, 4/01/31  | 4/16 at<br>100.00  | Baa3    | 501,655   |
| 1,500 | Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%, 10/01/48  | 10/22 at<br>100.00 | BBB-    | 1,702,410 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38  | 5/17 at<br>100.00  | N/R     | 1,017,160 |
| 2,500 | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.074%, 11/15/37 (IF) (6)                                       | 11/17 at<br>100.00 | A       | 3,613,900 |
| 2,900 | Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34  | 8/19 at<br>100.00  | BBB+    | 3,669,515 |
| 1,770 | Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37 (Pre-refunded 8/01/17)   | 8/17 at<br>100.00  | N/R (5) | 1,980,099 |
|       | Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009:  |                    |         |           |
| 2,000 | 6.875%, 8/15/38   | 8/19 at<br>100.00  | BBB+    | 2,371,080 |
| 3,850 | 7.000%, 8/15/44   | 8/19 at<br>100.00  | BBB+    | 4,573,030 |
|       | Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908:   |                    |         |           |
| 250   | 21.655%, 2/15/19 – AGM Insured (IF) (6)   | No Opt.<br>Call    | AA      | 437,100   |
| 1,685 | 21.639%, 2/15/19 – AGM Insured (IF) (6)   | No Opt.<br>Call    | AA      | 2,945,110 |
| 6,020 | Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4) | 4/15 at<br>100.00  | Caa2    | 5,568,620 |
| 200   | Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36   | 3/22 at<br>100.00  | A-      | 214,652   |
| 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<br>100.00  | N/R     | 614,380   |
| 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<br>100.00  | CC      | 1,371,620 |

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Lombard Public Facilities Corporation, Illinois, Second Tier  
 Conference Center and Hotel  
 Revenue Bonds, Series 2005B:

|        |  |                    |     |            |
|--------|--|--------------------|-----|------------|
| 285    | 5.250%, 1/01/25  | 1/16 at<br>100.00  | D   | 84,018     |
| 1,175  | 5.250%, 1/01/36<br>Lombard Public Facilities Corporation, Illinois, Third Tier   | 1/16 at<br>100.00  | D   | 346,390    |
| 1,431  | Conference Center and Hotel<br>Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4)   | 7/18 at<br>100.00  | N/R | 140,269    |
| 981    | Pingree Grove Village, Illinois, Tax Assessment Bonds, Special<br>Service Area 2 – Cambridge   | 3/15 at<br>102.00  | N/R | 1,001,395  |
| 800    | Lakes Project, Series 2005-2, 6.000%, 3/01/35<br>Railsplitter Tobacco Settlement Authority, Illinois, Tobacco  | 6/21 at<br>100.00  | A–  | 959,128    |
| 1,000  | Settlement Revenue Bonds, Series<br>2010, 6.000%, 6/01/28<br>Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds,<br>Evans Road Series 2013B,<br>7.000%, 12/01/33 | 12/23 at<br>100.00 | N/R | 1,077,900  |
| 1,000  | Southwestern Illinois Development Authority, Health Facility<br>Revenue Bonds, Memorial Group,<br>Inc., Series 2013, 7.125%, 11/01/43  | 11/23 at<br>100.00 | BB+ | 1,235,450  |
| 770    | Southwestern Illinois Development Authority, Local Government<br>Program Revenue Bonds, Granite<br>City Project, Series 2009B, 7.750%, 3/01/22                                 | 9/15 at<br>100.00  | N/R | 772,279    |
| 750    | Springfield, Sangamon County, Illinois, Special Service Area, Legacy<br>Pointe, Special<br>Assessment Bonds, Series 2009, 7.875%, 3/01/32                                      | 3/17 at<br>102.00  | N/R | 794,078    |
| 963    | Volo Village, Illinois, Special Service Area 3 Special Tax Bonds,<br>Symphony Meadows Project 1,<br>Series 2006, 6.000%, 3/01/36   | 3/16 at<br>102.00  | N/R | 977,031    |
| 895    | Yorkville United City Business District, Illinois, Storm Water and<br>Water Improvement Project<br>Revenue Bonds, Series 2007, 6.000%, 1/01/26                                 | 1/17 at<br>102.00  | N/R | 537,000    |
| 1,117  | Yorkville, Illinois, Special Tax Bonds, Special Service Area 2005-108<br>Autumn Creek Project,<br>Series 2006, 6.000%, 3/01/36   | 3/16 at<br>102.00  | N/R | 1,123,970  |
| 61,490 | Total Illinois<br>Indiana – 3.6% (3.2% of Total Investments)   |                    |     | 63,503,024 |
| 6,115  | Carmel Redevelopment District, Indiana, Tax Increment Revenue<br>Bonds, Series 2004A,<br>6.650%, 1/15/24   | 7/15 at<br>100.00  | N/R | 6,161,963  |
| 1,000  | Indiana Bond Bank, Special Program Bonds, Hendricks Regional<br>Health Project, Tender Option<br>Bond Trust 10-77W, 18.998%, 4/01/30 – AMBAC Insured (IF) (6)                  | No Opt.<br>Call    | AA  | 2,133,830  |
| 1,250  | Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan<br>Ventures Energy Corporation<br>Guaranteed, Tender Option Bond Trust 2882, 18.206%, 4/15/17 (IF)<br>(6)      | No Opt.<br>Call    | A   | 2,143,050  |
| 2,000  | Indiana Finance Authority, Environmental Improvement Revenue<br>Bonds, United States Steel   | No Opt.<br>Call    | BB– | 2,088,820  |

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|   |   |                 |      |            |
|---|---|-----------------|------|------------|
| Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax)                         |   |                 |      |            |
| 500   | 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+ | 560,530    |
| Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611: |   |                 |      |            |
| 1,290   | 18.135%, 6/01/32 (IF) (6)   | 12/20 at 100.00 | AA   | 2,040,574  |
| 1,250   | 19.136%, 6/01/17 (IF) (6)   | No Opt. Call    | AA   | 1,993,900  |
| 1,000   | Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension Health, Tender Option Bond Trust 3301, 18.412%, 11/15/30 (IF) (6) | 11/16 at 100.00 | AA+  | 1,283,360  |
| 1,000   | Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series 2013, 7.250%, 11/01/43 (Alternative Minimum Tax)                | 11/23 at 100.00 | N/R  | 1,139,930  |
| 1,000   | St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village Apartments, Series 2005A, 7.500%, 7/01/35                           | 7/15 at 103.00  | N/R  | 1,042,070  |
| Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007:                |   |                 |      |            |
| 250   | 5.700%, 9/01/37   | 9/17 at 100.00  | N/R  | 263,110    |
| 4,050   | 5.800%, 9/01/47   | 9/17 at 100.00  | N/R  | 4,261,248  |
| 20,705  | Total Indiana   |                 |      | 25,112,385 |
| Iowa – 1.1% (1.0% of Total Investments)   |   |                 |      |            |
| 1,000   | Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A, 5.500%, 7/01/25  | 7/16 at 100.00  | BB+  | 1,035,880  |
| 2,520   | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, Series 2012, 4.750%, 8/01/42                                    | 8/22 at 100.00  | BBB– | 2,664,900  |
| 2,130   | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.250%, 12/01/25                      | 12/23 at 100.00 | BB–  | 2,361,552  |
| Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C:             |   |                 |      |            |
| 1,000   | 5.375%, 6/01/38   | 6/15 at 100.00  | B+   | 893,210    |
| 1,220   | 5.625%, 6/01/46   | 6/15 at 100.00  | B+   | 1,110,969  |
| 7,870   | Total Iowa  |                 |      | 8,066,511  |
| Kentucky – 0.1% (0.1% of Total Investments)   |   |                 |      |            |
| 500   | Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro Medical Health System, Series 2010A, 6.000%, 6/01/30        | 6/20 at 100.00  | BBB+ | 585,940    |
| 2,350   | Louisiana – 3.9% (3.5% of Total Investments)  |                 | N/R  | 2,598,136  |

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|        |  |                    |      |            |
|--------|--|--------------------|------|------------|
|        | Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.000%, 7/01/36   | 7/23 at<br>100.00  |      |            |
| 8,500  | Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32                             | 11/17 at<br>100.00 | BBB+ | 9,780,950  |
| 940    | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36                                 | 6/16 at<br>101.00  | N/R  | 964,431    |
| 7,000  | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007A: 6.750%, 12/15/37 (4)                            | 12/17 at<br>100.00 | N/R  | 4,544,680  |
| 1,115  | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35                       | 4/15 at<br>100.00  | N/R  | 619,316    |
| 500    | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 1012: 20.911%, 10/01/40 (IF) (6) | 11/20 at<br>100.00 | BBB+ | 607,720    |
| 750    | Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax)                                       | 10/20 at<br>100.00 | A-   | 1,315,170  |
| 750    | Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation Project, Series 2011A, 7.750%, 12/15/31  | 10/20 at<br>100.00 | A-   | 1,314,818  |
| 1,000  | Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33   | 7/23 at<br>100.00  | N/R  | 1,138,610  |
| 2,000  | Total Louisiana  | 12/21 at<br>100.00 | N/R  | 2,315,880  |
| 2,110  | Maine – 0.4% (0.4% of Total Investments)   | 12/23 at<br>100.00 | N/R  | 2,401,349  |
| 27,015 | Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34                                 |                    |      | 27,601,060 |
| 3,155  | Maryland – 0.9% (0.8% of Total Investments)  | 4/15 at<br>101.00  | Baa2 | 3,190,967  |
| 1,155  | Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured  | 9/16 at<br>100.00  | Ba1  | 1,184,372  |
| 1,000  |  |                    | N/R  | 445,000    |

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|       |   |                    |      |           |
|-------|---|--------------------|------|-----------|
|       | Maryland Economic Development Corporation, Revenue Bonds,<br>Chesapeake Bay Hyatt Conference<br>Center, Series 2006A, 5.000%, 12/01/31 (4)  | 12/16 at<br>100.00 |      |           |
| 2,500 | Maryland Economic Development Corporation, Revenue Bonds,<br>Chesapeake Bay Hyatt Conference<br>Center, Series 2006B, 5.250%, 12/01/31  | 12/16 at<br>100.00 | N/R  | 1,112,500 |
| 4,000 | Maryland Economic Development Corporation, Senior Lien Student<br>Housing Revenue Bonds,<br>University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33                        | 3/15 at<br>100.00  | B3   | 3,884,720 |
| 8,655 | Total Maryland  |                    |      | 6,626,592 |
|       | Massachusetts – 0.1% (0.1% of Total Investments)  |                    |      |           |
| 90    | Boston Industrial Development Financing Authority, Massachusetts,<br>Senior Revenue Bonds,<br>Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative<br>Minimum Tax) (9) | 4/15 at<br>100.00  | Caa3 | 65,959    |
| 419   | Massachusetts Development Finance Agency, Revenue Bonds,<br>Northern Berkshire Community<br>Services Inc., Series 2012A, 6.000%, 2/15/43 (4), (7)                                     | 4/15 at<br>103.00  | D    | 24,447    |
| 333   | Massachusetts Development Finance Agency, Revenue Bonds,<br>Northern Berkshire Community<br>Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7)                                     | 4/15 at<br>16.93   | D    | 19,462    |
| 475   | Massachusetts Development Finance Agency, Revenue Bonds,<br>Northern Berkshire Community<br>Services Inc., Series 2012C, 0.000%, 2/15/43 (4), (7)                                     | 4/15 at<br>103.00  | D    | 27,710    |
| 480   | Massachusetts Port Authority, Special Facilities Revenue Bonds,<br>Delta Air Lines Inc., Series<br>2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum<br>Tax)                | 7/15 at<br>100.00  | N/R  | 480,163   |
| 1,797 | Total Massachusetts   |                    |      | 617,741   |
|       | Michigan – 3.4% (3.0% of Total Investments)   |                    |      |           |
|       | Detroit Local Development Finance Authority, Michigan, Tax<br>Increment Bonds, Series 1998A:  |                    |      |           |
| 1,015 | 5.500%, 5/01/21   | 5/15 at<br>100.00  | B–   | 983,880   |
| 10    | 5.500%, 5/01/21 – ACA Insured   | 4/15 at<br>100.00  | B–   | 9,693     |
| 4,000 | Detroit, Michigan, Distributable State Aid General Obligation Bonds,<br>Limited Tax Series 2010,<br>5.250%, 11/01/35  | 11/20 at<br>100.00 | AA   | 4,418,680 |
| 88    | Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%,<br>4/01/22   | 4/15 at<br>100.00  | N/R  | 85,025    |
| 116   | Detroit, Michigan, General Obligation Bonds, Series 2004A-1,<br>5.250%, 4/01/19 – AMBAC Insured   | 4/15 at<br>100.00  | N/R  | 116,292   |
| 477   | Michigan Finance Authority, Detroit, Michigan, Local Government<br>Loan Program, Unlimited Tax<br>General Obligation Bonds, Series 2014G-4A, 5.250%, 4/01/22 –<br>SYNCORA GTY Insured | 4/15 at<br>100.00  | A–   | 463,522   |
| 634   | Michigan Finance Authority, Detroit, Michigan, Local Government<br>Loan Program, Unlimited Tax<br>General Obligation Bonds, Series 2014G-5A, 5.250%, 4/01/19 –<br>AMBAC Insured       | 4/15 at<br>100.00  | A–   | 633,978   |

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|        |  |                    |      |            |
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| 2,210  | Michigan Finance Authority, Local Government Loan Program Revenue Bonds, Detroit Water & Sewerage Department Water Supply System Local Project, Series 2014D-6, 5.000%, 7/01/32 – NCFG Insured | 7/24 at<br>100.00  | AA-  | 2,517,742  |
| 980    | Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope Academy Project, Series 2011, 8.125%, 4/01/41   | 4/21 at<br>100.00  | BB   | 1,134,281  |
| 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<br>100.00  | B-   | 949,620    |
| 1,670  | Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American Montessori Academy, Series 2007, 6.500%, 12/01/37   | 12/17 at<br>100.00 | N/R  | 1,691,359  |
| 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<br>100.00 | BBB  | 1,015,740  |
| 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<br>100.00  | BBB- | 1,009,370  |
| 925    | 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<br>100.00  | N/R  | 942,057    |
| 1,500  | Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, Series 2005A, 6.750%, 11/15/38   | 11/15 at<br>102.00 | N/R  | 1,549,245  |
| 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<br>100.00 | N/R  | 983,370    |
| 940    | Michigan Strategic Fund, Limited Obligation Revenue Bonds, Events Center Project, Series 2014A, 4.125%, 7/01/45 (Mandatory put 1/01/19)  | 7/18 at<br>100.00  | N/R  | 962,259    |
| 950    | Michigan Strategic Fund, Solid Waste Facility Limited Obligation Revenue Bonds, Canton Renewables, LLC ? Sauk Trail Hills Project, Series 2014, 6.750%, 7/01/22 (Alternative Minimum Tax)      | No Opt.<br>Call    | N/R  | 994,707    |
| 1,000  | Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 (Pre-refunded 9/01/18)                              | 9/18 at<br>100.00  | Aaa  | 1,263,840  |
| 1,000  | Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30   | 11/15 at<br>100.00 | BB   | 1,001,590  |
| 500    | Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35   | 11/15 at<br>100.00 | BB   | 500,170    |
| 500    | Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35   | 11/15 at<br>100.00 | BB   | 502,890    |
| 22,515 | Total Michigan   |                    |      | 23,729,310 |



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| Minnesota – 0.9% (0.8% of Total Investments)   |  |                    |                |
| 1,000  | Saint Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2005B, 6.000%, 5/01/30   | 5/15 at<br>100.00  | N/R 1,008,120  |
| 1,000  | Saint Paul Port Authority, Minnesota, Solid Waste Disposal Revenue Bonds, Gerdau Saint Paul Steel Mill Project, Series 2012-7, 4.500%, 10/01/37 (Alternative Minimum Tax)  | 10/22 at<br>100.00 | BBB– 1,024,390 |
| 1,100  | St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE Community Academy Charter School, Series 2004A, 6.750%, 12/01/33   | 6/16 at<br>100.00  | N/R 1,119,217  |
| 3,000  | St. Paul Housing and Redevelopment Authority, Minnesota, Revenue Bonds, Healtheast Inc., Series 2005, 6.000%, 11/15/35   | 11/15 at<br>100.00 | BBB– 3,106,740 |
| 6,100  | Total Minnesota  |                    | 6,258,467      |
| Mississippi – 0.3% (0.2% of Total Investments) |  |                    |                |
| 765  | 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<br>101.00 | N/R 779,436    |
| 1,000  | Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company Project, Series 2008A, 6.500%, 9/01/32  | 9/18 at<br>100.00  | BBB 1,162,680  |
| 1,765  | Total Mississippi  |                    | 1,942,116      |
| Missouri – 2.0% (1.8% of Total Investments)    |  |                    |                |
| 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<br>100.00 | A– 1,142,380   |
| 2,000  | Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36   | 4/23 at<br>100.00  | N/R 2,162,060  |
| 5,935  | Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured (Alternative Minimum Tax) (UB) (6) | 12/16 at<br>100.00 | AA+ 6,131,152  |
| 1,100  | Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32  | 6/15 at<br>103.00  | N/R 1,103,762  |
| 985  | Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35                  | 9/20 at<br>100.00  | N/R 1,021,514  |
| 1,741  | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26  | 9/15 at<br>100.00  | N/R 1,708,757  |
| 732  | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment  | 6/15 at<br>100.00  | N/R 695,956    |

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|        | Projects, Series 2007A, 6.000%, 3/27/26  |              |         |            |
| 13,493 | Total Missouri   |              |         | 13,965,581 |
|        | Nebraska – 1.6% (1.5% of Total Investments)  |              |         |            |
|        | Omaha Public Power District, Nebraska, Separate Electric System  | 2/17 at      |         |            |
| 6,485  | Revenue Bonds, Nebraska  | 100.00       | AA+     | 11,575,271 |
|        | City 2, Tender Option Bond Trust 11673, 20.198%, 8/01/40 – AMBAC Insured (IF)  |              |         |            |
|        | Nevada – 0.9% (0.8% of Total Investments)  |              |         |            |
|        | Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan,   | No Opt. Call | Aa1     | 3,598,100  |
| 2,500  | Tender Option Bond Trust Series 2010-11836, 18.255%, 6/01/16 (IF)  |              |         |            |
|        | Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax Revenue Bonds Series 2008A:                      |              |         |            |
|        |  | 6/18 at      |         |            |
| 750    | 6.500%, 6/15/20  | 100.00       | B1      | 822,735    |
|        |  | 6/18 at      |         |            |
| 1,500  | 6.750%, 6/15/28  | 100.00       | B1      | 1,637,310  |
| 4,750  | Total Nevada   |              |         | 6,058,145  |
|        | New Jersey – 2.2% (2.0% of Total Investments)  |              |         |            |
|        | New Jersey Economic Development Authority, Special Facilities  | 9/22 at      |         |            |
| 2,100  | Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)   | 101.00       | B       | 2,282,364  |
|        | New Jersey Economic Development Authority, Special Facilities  | 3/24 at      |         |            |
| 1,580  | Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)                                 | 101.00       | B       | 1,758,271  |
|        | New Jersey Economic Development Authority, Student Housing   | 6/20 at      |         |            |
| 1,000  | Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42 | 100.00       | Baa3    | 1,128,380  |
|        | New Jersey Educational Facilities Authority, Revenue Bonds,  | 6/19 at      |         |            |
| 600    | University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19)                        | 100.00       | N/R (5) | 767,874    |
|        | New Jersey Health Care Facilities Financing Authority, New Jersey,   | 7/18 at      |         |            |
| 5,200  | Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37  | 100.00       | BB+     | 5,468,424  |
|        | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008: |              |         |            |
|        |  | No Opt. Call |         |            |
| 1,000  | 6.000%, 7/01/18  |              | BBB–    | 1,082,430  |
|        |  | 7/18 at      |         |            |
| 2,000  | 6.625%, 7/01/38  | 100.00       | BBB–    | 2,260,300  |
|        | New Jersey Higher Education Assistance Authority, Student Loan   | 6/18 at      |         |            |
| 885    | Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)   | 100.00       | AA      | 973,314    |
| 14,365 | Total New Jersey   |              |         | 15,721,357 |

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| New Mexico – 0.8% (0.7% of Total Investments) |  |                    |      |           |
| 1,000   | Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A,<br>5.500%, 9/01/23   | No Opt.<br>Call    | N/R  | 1,000,100 |
| 1,000   | Mariposa East Public Improvement District, New Mexico, General<br>Obligation Bonds, Series 2006,<br>6.000%, 9/01/32 (4)              | 9/16 at<br>100.00  | N/R  | 848,840   |
| 1,210   | Mesa Del Sol Public Improvement District 1, Albuquerque, New<br>Mexico, Special Levy Revenue<br>Bonds, Series 2013, 7.250%, 10/01/43 | 10/23 at<br>100.00 | N/R  | 1,317,254 |
| 460   | Montecito Estates Public Improvement District, New Mexico, Special<br>Levee Revenue Bonds, Series<br>2007, 7.000%, 10/01/37          | 10/17 at<br>100.00 | N/R  | 477,540   |
| 965   | New Mexico Hospital Equipment Loan Council, First Mortgage<br>Revenue Bonds, La Vida LLena<br>Project, Series 2010A, 5.875%, 7/01/30 | 7/20 at<br>100.00  | BBB– | 1,048,183 |
| 1,020   | Volterra Public Improvement District, Albuquerque, New Mexico,<br>Special Levy Revenue Bonds,<br>Series 2014, 6.750%, 10/01/33       | No Opt.<br>Call    | N/R  | 1,106,639 |
| 5,655   | Total New Mexico   |                    |      | 5,798,556 |
| New York – 2.7% (2.4% of Total Investments)   |  |                    |      |           |
| 1,000   |  |                    |      |           |