

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 Amount (000)	Description (1)	Optional Call 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	8/20 at 100.00	N/R	\$ 885,030
	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4)			
1,000	Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	4/15 at 100.00	B3	1,004,310
	Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax)			
1,810	Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 (Pre-refunded 2/01/17)	2/17 at 101.00	N/R (5)	1,983,434
	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPPFG Insured	4/15 at 100.00	AA–	2,001,100
1,000	Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPPFG Insured	4/15 at 100.00	AA–	1,000,260
	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24	4/15 at 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 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,	1/18 at 100.00	AA–	1,866,050

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

	Tender Option Bond Trust 3256, 18.375%, 1/01/29 (IF) (6) Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems,			
1,760	Tender Option Bond Trust 4695, 19.790%, 1/01/32 (IF) (6) Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General	1/18 at 100.00	AA-	2,433,869
1,000	Obligation Bonds, Series 2007, 6.200%, 7/15/32 Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special	7/17 at 100.00	N/R	1,066,800
278	Assessment Lien Bonds, Series 2001A, 7.875%, 7/01/25 Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A:	4/15 at 100.00	N/R	278,942
735	7.250%, 11/01/23	11/16 at 100.00	N/R	748,642
1,715	7.500%, 11/01/33 Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University	11/16 at 100.00	N/R	1,747,911
3,000	Project, Tender Option Bond Trust 1086, 17.519%, 6/01/42 – AGM Insured (IF) (6) Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Choice	6/22 at 100.00	A	4,368,720
30	Education and Development, Series 2006, 6.000%, 6/01/16 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert	No Opt. Call	N/R	30,449
1,000	Heights Charter School, Series 2014, 7.250%, 5/01/44 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah	5/24 at 100.00	N/R	1,063,710
550	Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34 Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, San	4/15 at 100.00	BBB-	550,055
2,000	Tan Montessori School Project, Series 2014A , 9.000%, 2/01/44	2/24 at 100.00	N/R	2,080,240
485	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds	7/19 at 100.00	N/R	551,329

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

	Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39			
2,250	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, American	7/17 at 100.00	BB	2,067,772
	Charter School Foundation, Series 2007A, 5.625%, 7/01/38			
2,500	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden	1/22 at 100.00	B	2,502,425
	Traditional Schools Project, Series 2012, 7.500%, 1/01/42			
1,320	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise			
	Education Center Project, Series 2010: 6.000%, 6/01/40	6/19 at 100.00	BB+	1,393,920
500	6.100%, 6/01/45	6/19 at 100.00	BB+	529,145
	Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract	4/15 at 100.00	BBB-	1,151,300
1,150	Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured			
	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project	12/17 at 102.00	B-	3,494,813
3,575	Bonds, Series 2008, 7.000%, 12/01/27			
	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds,	5/22 at 100.00	B	2,300,280
2,000	Series 2012A, 9.750%, 5/01/25			
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc	No Opt. Call	A-	2,954,525
2,500	Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37			
	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona	4/15 at 100.00	BB+	1,001,850
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	12/17 at 100.00	N/R	962,150
1,000	Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)			
31,768	Total Arizona California – 17.2% (15.4% of Total Investments)			35,144,897
1,470	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge,	No Opt. Call	AA	2,262,477

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

	Tender Option Bond Trust 2985, 18.055%, 4/01/16 (IF) California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31	4/21 at 100.00	N/R	1,173,530
1,000	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38	6/15 at 100.00	B–	1,882,849
2,205	California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267:			
1,875	20.525%, 11/15/40 (IF) (6)	11/21 at 100.00	AA	3,560,700
1,250	19.519%, 5/15/31 (IF) (6) California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294:	11/21 at 100.00	AA	2,262,950
250	18.120%, 8/15/41 (IF) (6)	8/22 at 100.00	AA	386,970
1,000	18.115%, 8/15/41 (IF) (6) California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc Projects, Series 2014B, 5.875%, 8/15/49	8/22 at 100.00	AA	1,547,720
1,020	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45	8/24 at 100.00	N/R	1,125,131
1,000	California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39	8/20 at 100.00	N/R	1,113,330
1,000	California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47	11/19 at 100.00	AA	1,270,590
1,985	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.947%, 11/01/35 – AMBAC Insured (IF) (6)	6/20 at 102.00	N/R	2,166,945
3,425	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 20.105%, 3/01/18 –	5/15 at 100.00	Aa2	3,582,413
1,300		No Opt. Call	AA	2,217,176

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

	AGM Insured (IF)			
	California Statewide Communities			
2,300	Development Authority, California, Revenue Bonds, Loma Linda	12/24 at 100.00	BBB	2,576,460
	University Medical Center, Series 2014A, 5.250%, 12/01/44			
	California Statewide Communities			
1,000	Development Authority, Community Facilities District 2012-01,	9/23 at 100.00	N/R	1,081,030
	Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43			
	California Statewide Communities			
520	Development Authority, Revenue Bonds, American Baptist	10/19 at 100.00	BBB+	600,824
	Homes of the West, Series 2010, 6.250%, 10/01/39			
	California Statewide Communities			
4,000	Development Authority, Revenue Bonds, EnerTech Regional	No Opt. Call	N/R	13,800
	Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (4)			
	California Statewide Communities			
1,670	Development Authority, Statewide Community Infrastructure	9/21 at 100.00	N/R	1,845,651
	Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41			
500	California Statewide Community Development Authority, Revenue Bonds, California Baptist	11/21 at 100.00	N/R	600,655
	University, Series 2011A, 7.500%, 11/01/41			
2,810	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project,	3/16 at 100.00	N/R	2,871,623
	Series 2004A, 7.750%, 3/01/34			
1,250	California Statewide Community Development Authority, Revenue Bonds, St. Joseph Health	7/18 at 100.00	AA-	1,423,962
	System, Series 2007C, 5.750%, 7/01/47 – FGIC Insured			
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health,	5/18 at 100.00	AA-	718,739
	Tender Option Bond Trust 3048, 17.957%, 11/15/38 (IF)			
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health,			
	Tender Option Bond Trust 3102:			
1,000	18.112%, 11/15/38 (IF) (6)	5/18 at 100.00	AA-	1,041,852
	19.206%, 11/15/48 (IF) (6)	5/18 at 100.00	AA-	1,416,600
1,900	Daly City Housing Development Finance Agency, California, Mobile Home Park	12/17 at 100.00	N/R	1,960,192
	Revenue Bonds,			

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

	Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47			
2,000	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%, 12/15/37	12/17 at 100.00	A	2,081,860
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	1,370,498
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 18.956%, 9/01/32 – AMBAC Insured (IF) (6)	4/15 at 100.00	A+	527,120
1,000	Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26	9/15 at 101.00	N/R	1,021,790
3,000	Foothill/Eastern Transportation Corridor Agency, California, Toll Road Revenue Bonds, Series 1995A, 5.000%, 1/01/35 (Pre-refunded 2/19/15) – NPFG Insured	2/15 at 100.00	AA– (5)	3,007,470
250	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011: 17.609%, 6/01/38 – FGIC Insured (IF) (6)	6/15 at 100.00	A1	266,250
750	17.609%, 6/01/45 (IF) (6)	6/15 at 100.00	A1	796,500
1,000	17.588%, 6/01/45 (IF) (6)	6/15 at 100.00	A1	1,061,920
1,000	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 18.062%, 6/01/45 – AMBAC Insured (IF)	6/15 at 100.00	AA+	1,063,490
6,765	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	5,891,841
9,035	5.750%, 6/01/47	6/17 at 100.00	B	8,034,916
2,140	5.125%, 6/01/47	6/17 at 100.00	B	1,741,874
2,500	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-2, 5.300%, 6/01/37	6/22 at 100.00	B	2,164,125



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

1,500	Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust 3253, 23.041%, 1/15/19 (IF) (6)	No Opt. Call	Aa2	2,985,240
1,000	Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005:			
1,000	5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	N/R	1,004,040
1,000	5.000%, 8/01/35 – AMBAC Insured	8/15 at 100.00	N/R	1,002,700
	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined			
145	Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39	No Opt. Call	BBB	171,349
	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined			
190	Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 (Pre-refunded 8/01/19)	8/19 at 100.00	N/R (5)	240,641
	Lathrop Financing Authority, California, Revenue Bonds, Water Supply Project Series			
550	2003, 6.000%, 6/01/35	6/15 at 100.00	N/R	554,351
	Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series			
500	2013B, 5.250%, 9/01/32	9/23 at 100.00	N/R	571,295
	Los Angeles County, California, Community Development Commission Headquarters Office			
850	Building, Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender	9/21 at 100.00	Aa3	1,384,608
	Option Bond Trust Series 2011-23B, 18.615%, 9/01/42 (IF) (6)			
	Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles			
1,825	International Airport, Tender Option Bond Trust 10-27B, 18.438%, 5/15/40 (IF) (6)	5/20 at 100.00	AA	2,936,936
	Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien			
1,000	Series 2011A, 7.000%, 9/01/31	9/21 at 100.00	A-	1,249,840
	March Joint Powers Redevelopment Agency, California, March Air Force Base			
	Redevelopment Project Tax Allocation Revenue Bonds, Series			
	2011A:			
1,000	7.000%, 8/01/26	8/21 at 100.00	A-	1,305,900
1,500	7.500%, 8/01/41	8/21 at 100.00	A-	1,915,380

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

470	Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37	9/15 at 102.00	N/R	484,636
500	National City Community Development Commission, California, Tax Allocation Bonds, National City Redevelopment Project, Series 2011, 7.000%, 8/01/32	8/21 at 100.00	A-	643,250
330	Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment Project, Series 2011, 6.750%, 9/01/40	9/21 at 100.00	BBB+	407,517
625	Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010: 5.250%, 11/01/21	11/20 at 100.00	Ba1	689,038
1,000	6.000%, 11/01/41 Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683,	11/20 at 100.00	Ba1	1,081,520
250	18.102%, 8/01/37 – NPFG Insured (IF) (6) Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28	8/17 at 100.00	AA-	331,270
1,000	River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, 8.000%, 11/01/18 (4)	9/18 at 100.00	BBB-	1,129,390
733	Riverside County Public Financing Authority, California, Tax Allocation Bonds, Multiple Projects, Series 2004, 5.000%, 10/01/35 – SYNCORA GTY Insured	11/15 at 104.00	N/R	72,999
105	Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30	4/15 at 100.00	BBB+	105,140
1,200	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698: 18.705%, 12/01/30 – AMBAC Insured (IF) (6)	10/21 at 100.00	A-	1,512,084
750	18.705%, 12/01/33 – AMBAC Insured (IF) (6)	No Opt. Call	A+	1,578,300
2,015	18.705%, 12/01/33 – AMBAC Insured (IF) (6)	No Opt. Call	A+	4,365,296
2,500	San Bernardino Community College District, California, General Obligation Bonds, Tender	8/16 at 100.00	AA	3,161,300

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

Option					
Bond Trust 11780, 17.456%, 2/01/27 – AGM Insured (IF)					
San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011:					
960	8.000%, 12/01/26	12/21 at 100.00	BB	1,302,874	
1,000	8.000%, 12/01/31	12/21 at 100.00	BB	1,317,410	
4,000	San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Bonds, Refunding Junior Lien Series 2014B, 5.250%, 1/15/49	1/25 at 100.00	BB+	4,414,240	
3,000	San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/44	1/25 at 100.00	BBB–	3,343,260	
1,000	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.996%, 9/01/31 – AMBAC Insured (IF) (6)	3/17 at 100.00	AA	1,277,920	
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	1,151,580	
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	1,232,080	
1,000	Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26	9/15 at 101.00	N/R	1,007,040	
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPFG Insured	4/15 at 100.00	AA–	1,001,540	
1,890	Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45	6/15 at 100.00	B–	1,567,056	
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project Area, Series 2011A, 7.650%, 9/01/42	9/21 at 100.00	BBB+	837,629	
1,250		5/23 at 100.00	AA	2,111,200	

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

	University of California, General Revenue Bonds, Tender Option Bond Trust 2013-24U, 18.361%, 5/15/39 (IF) (6)			
108,558	Total California			121,181,672
	Colorado – 8.0% (7.1% of Total Investments)			
989	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2005, 6.750%, 12/01/35	12/15 at 100.00	N/R	992,788
1,500	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2008, 9.250%, 12/01/37	12/15 at 100.00	N/R	844,590
2,000	Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax	7/18 at 100.00	N/R	2,069,180
	Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23			
2,000	Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to	10/17 at 100.00	N/R	2,019,980
	Unlimited Tax, Series 2012, 6.000%, 12/01/22			
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	786,293
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	1,000,110
1,485	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain	10/22 at 100.00	N/R	1,570,105
	Phoenix Community School, Series 2012, 7.000%, 10/01/42			
200	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Skyview	7/24 at 100.00	BB+	214,818
	Academy Project, Series 2014, 5.375%, 7/01/44			
1,895	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor	5/17 at 100.00	BBB–	1,947,548
	Academy, Series 2007A, 5.700%, 5/01/37			
1,860	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Pikes Peak School of	6/18 at 102.00	N/R	1,975,078
	Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38			
2,500	Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes of the	2/24 at 100.00	N/R	3,042,425

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

	Midwest Obligated Group, Series 2013, 8.000%, 8/01/43			
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	1,472,283
1,285	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (6)	12/22 at 100.00	A-	1,482,132
750	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. Call	AA-	1,229,010
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	A3	1,037,620
819	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	743,319
5,045	6.750%, 4/01/27 (Alternative Minimum Tax)	4/17 at 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. 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 Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007:	12/22 at 100.00	N/R	2,206,940
1,000	5.400%, 12/01/27	12/17 at 100.00	N/R	825,830
1,500	5.450%, 12/01/34	12/17 at 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 100.00	B	1,038,230
2,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPFPG Insured	No Opt. Call	AA-	1,350,400
1,049		3/20 at 100.00	N/R	1,177,167

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

	Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40			
1,000	Fitzsimons Village Metropolitan District 3, Arapahoe County, Colorado, Tax Increment/Public Improvement Fee Supported Revenue Bonds, Series 2014A, 6.000%, 3/01/44	No Opt. Call	N/R	1,022,520
	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 100.00	N/R	1,084,490
1,080	6.000%, 12/01/38	12/24 at 100.00	N/R	1,146,690
1,989	Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39	12/19 at 100.00	N/R	2,101,856
985	Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Series 2007A, 5.500%, 12/01/37	12/17 at 100.00	N/R	997,165
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	3,343,072
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	5,044
	Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007:			
1,000	5.500%, 12/01/27	12/16 at 100.00	N/R	1,000,300
1,000	5.625%, 12/01/37	12/16 at 100.00	N/R	986,510
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	509,105
	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010:			
1,000	6.500%, 1/15/30	7/20 at 100.00	Baa3	1,187,180
1,000	6.000%, 1/15/41	7/20 at 100.00	Baa3	1,148,370
1,440			N/R	1,235,923

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

	Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds,	12/17 at 100.00		
	Refunding Series 2007, 5.375%, 12/01/21			
3,000	Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (8)	12/17 at 100.00	N/R	660,180
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	1,977,842
57,276	Total Colorado Connecticut – 0.9% (0.8% of Total Investments)			56,099,335
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	3,059,900
4,858	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31 (4)	No Opt. Call	N/R	660,746
1,000	Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33	7/15 at 100.00	B	1,001,480
1,000	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21)	4/21 at 100.00	N/R (5)	1,325,890
9,358	Total Connecticut District of Columbia – 0.9% (0.8% of Total Investments)			6,048,016
225	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	290,927
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–	1,183,800
2,500	District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.614%, 10/01/37 (IF) (6)	4/21 at 100.00	BBB+	4,284,700
250	District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33	7/23 at 100.00	BBB+	299,355
3,975	Total District of Columbia			6,058,782

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

	Florida – 13.3% (11.9% of Total Investments)			
	Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces	No Opt. Call	N/R	1,763,445
1,500	at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46			
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series	5/16 at 100.00	N/R	892,221
905	2006A, 5.125%, 5/01/38			
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series	5/22 at 100.00	N/R	2,096,953
1,955	2012, 6.700%, 5/01/42			
	Bartram Park Community Development District, Florida, Special Assessment Bonds, Series 2005,	5/15 at 101.00	N/R	1,523,557
1,505	5.300%, 5/01/35			
	Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds,	5/18 at 100.00	N/R	1,121,631
1,050	Series 2008A, 7.000%, 5/01/37			
	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1	11/24 at 100.00	N/R	1,021,953
905	Project, Series 2013A, 6.125%, 11/01/33			
	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	1,033,880
980	Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project,	11/19 at 100.00	BB+	3,010,905
2,700	Series 2009, 6.500%, 11/01/29			
	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%,	11/16 at 100.00	Ba3	708,960
700	11/01/20 (Alternative Minimum Tax)			
	Capital Projects Finance Authority, Student Housing Revenue Bonds, Capital Projects Loan Program – Florida Universities, Series 2001F, 5.000%, 10/01/31 – NPFG Insured	4/15 at 100.00	AA–	1,434,971
1,435	Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue	5/24 at 100.00	N/R	2,330,060
2,000	Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35			
	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	1,013,580
1,000	Cordoba Ranch Community Development District, Hillsborough County, Florida, Special	5/16 at 100.00	N/R	1,016,190
1,000				



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

900	Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37 Fishhawk Community Development District IV, Hillsborough County, Florida, Special Assessment	5/23 at 100.00	N/R	995,103
1,850	Revenue Bonds, Series 2013A, 7.000%, 5/01/33 Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral	7/24 at 100.00	N/R	1,953,859
1,000	Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44 Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	9/20 at 100.00	BB+	1,052,940
2,000	Charter School, Inc. Projects, Series 2010A, 6.000%, 9/15/40 Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	6/21 at 100.00	BB-	2,240,300
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	4,617,560
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	2,644,600
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 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 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 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 100.00	N/R	2,813,378
3,000	Jacksonville Economic Development Commission, Florida, Health Care Facilities	9/17 at 100.00	N/R	3,251,700

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

	Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27 Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series	No Opt. Call	N/R	1,025,470
1,000	2012A, 7.125%, 11/01/42 Lakes by the Bay South Community Development District, Florida, Special Assessment Bonds, Series 2012, 5.750%, 11/01/42	11/22 at 100.00	N/R	1,061,260
1,000	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 100.00	N/R	656,142
665	Lee County Industrial Development Authority, Florida, Charter School Revenue Bonds, Lee County Community Charter Schools, Series 2007A, 5.375%, 6/15/37	6/17 at 100.00	BB	2,054,340
2,000	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
1,000	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
1,250	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
1,920	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
2,175	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
1,000	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
620				

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

3,110	7.500%, 6/01/49 Palm Glades Community Development District, Florida, Special Assessment Bonds,	6/22 at 102.00	N/R	3,602,655
1,550	Series 2006A, 5.300%, 5/01/36 Pine Island Community Development District, Florida, Special Assessment Bonds, Bella	5/16 at 100.00	N/R	1,569,530
4,440	Collina, Series 2004, 5.750%, 5/01/35 Poinciana West Community Development District, Florida, Special Assessment Bonds,	4/15 at 100.00	N/R	4,440,977
995	Series 2007, 6.000%, 5/01/37 Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District	5/17 at 100.00	N/R	1,005,527
500	1B, Series 2007, 5.000%, 7/01/33 – NPMFG Insured Reunion West Community Development District, Florida, Special Assessment Bonds,	7/17 at 100.00	AA–	541,550
1,925	Series 2004A-1, 6.250%, 5/01/36 South Fork Community Development District, Florida, Capital Improvement Revenue Bonds,	5/22 at 100.00	N/R	2,053,821
1,000	Series 2005, 5.350%, 5/01/36 Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue	4/15 at 100.00	N/R	1,000,380
1,190	Bonds, Series 2007, 6.750%, 5/01/38 Sweetwater Creek Community Development District, Saint John’s County, Florida, Capital	5/18 at 100.00	N/R	1,240,527
1,125	Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38 Tolomato Community Development District, Florida, Special Assessment Bonds,	5/17 at 100.00	N/R	1,137,600
1,250	Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39 Tolomato Community Development District, Florida, Special Assessment Bonds,	5/17 at 100.00	N/R	917,388
2,515	Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds,	5/19 at 100.00	N/R	1,504,649
1,540	Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3:	5/22 at 100.00	N/R	682,620

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

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
2,845	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007A-2, 5.250%, 5/01/39 (4)	5/17 at 100.00	N/R	28
5	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007-1. RMKT: 6.375%, 5/01/17 (4)	No Opt. Call	N/R	5,081
120	6.650%, 5/01/40 (4)	5/18 at 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 100.00	N/R	715,184
130	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1: 6.375%, 5/01/17	No Opt. Call	N/R	129,947
545	5.250%, 5/01/39	5/17 at 100.00	N/R	549,818
2,360	6.650%, 5/01/40	5/17 at 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 100.00	N/R	4,658,517
530	Tolomato Community Development District, Florida, Special Assessment Bonds, Southern/Forbearance Parcel Series 2007-2: 6.375%, 5/01/17 (4)	No Opt. Call	N/R	356,727
5,510	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	3,285,172
995	Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37	5/16 at 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 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 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 100.00	N/R	1,001,060
97,180	Total Florida Georgia – 1.7% (1.5% of Total Investments)			93,844,705

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

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 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 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 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 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 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 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 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. Call	N/R	1,154,375
392	Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23	7/21 at 100.00	N/R	403,237
767	5.500%, 7/15/30	7/21 at 100.00	N/R	789,314
842	5.500%, 1/15/36	7/21 at 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 100.00	BB-	2,893,560
	Guam International Airport Authority, Revenue Bonds, Series 2013C:			
330	6.375%, 10/01/43 (Alternative Minimum Tax)	10/23 at 100.00	BBB	397,112
500	6.125%, 10/01/43 – AGM Insured (Alternative Minimum Tax)	10/23 at 100.00	AA	609,510

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

3,275	Total Guam			3,900,182
	Hawaii – 0.4% (0.4% of Total Investments)			
	Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui,	2/17 at 100.00	N/R	885,299
875	Series 2007, 5.500%, 1/01/37			
	Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric	7/19 at 100.00	Baa1	1,940,537
1,655	Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39			
2,530	Total Hawaii			2,825,836
	Idaho – 0.1% (0.1% of Total Investments)			
	Idaho Health Facilities Authority, Revenue Bonds, Saint Luke’s Health System Project, Tender	3/22 at 100.00	A–	737,220
500	Option Bond Trust 1102, 17.617%, 3/01/47 – AGM Insured (IF) (6)			
	Illinois – 9.0% (8.0% of Total Investments)			
	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	1,830,416
1,813				
	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	4/15 at 100.00	N/R	1,928,980
2,665				
	Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	B3	3,828,405
3,500				
	Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41	7/21 at 100.00	N/R	2,529,934
2,180				
	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 100.00	AA	1,101,940
1,000				
	Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23	5/15 at 100.00	N/R	638,169
635				
	Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23 (Pre-refunded 5/15/15)	5/15 at 100.00	N/R (5)	370,694
365				
	Illinois Finance Authority, Charter School Revenue Bonds, Chicago Charter School Foundation, Series 2007, 5.000%, 12/01/36	12/16 at 100.00	BBB	3,435,209
3,370				
	Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International	10/20 at 100.00	B3	1,096,190
1,000				

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

	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	556,315
1,625	8.000%, 5/15/46	5/20 at 100.00	N/R	1,795,024
	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Temps 75 Series			
235	2010D-1, 7.000%, 5/15/18	4/15 at 100.00	N/R	235,566
	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A,			
3,055	5.000%, 9/01/42	9/24 at 100.00	BBB	3,333,036
	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A,			
1,100	5.625%, 1/01/37	1/18 at 100.00	Baa2	1,193,907
	Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding			
500	Series 2006A, 5.000%, 4/01/31	4/16 at 100.00	Baa3	501,655
	Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%,			
1,500	10/01/48	10/22 at 100.00	BBB-	1,702,410
	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A,			
1,000	5.750%, 5/15/38	5/17 at 100.00	N/R	1,017,160
	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond			
2,500	Trust 4702, 20.074%, 11/15/37 (IF) (6)	11/17 at 100.00	A	3,613,900
	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%,			
2,900	8/15/34	8/19 at 100.00	BBB+	3,669,515
	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A,			
1,770	5.500%, 8/01/37 (Pre-refunded 8/01/17)	8/17 at 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 100.00	BBB+	2,371,080
3,850	7.000%, 8/15/44	8/19 at 100.00	BBB+	4,573,030
	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond			
250	Trust 3908: 21.655%, 2/15/19 – AGM Insured (IF) (6)	No Opt. Call	AA	437,100
1,685	21.639%, 2/15/19 – AGM Insured (IF) (6)	No Opt. Call	AA	2,945,110
	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance			
6,020	Illinois	4/15 at 100.00	Caa2	5,568,620

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

	IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4)			
200	Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36	3/22 at 100.00	A-	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 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 100.00	CC	1,371,620
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	84,018
1,175	5.250%, 1/01/36	1/16 at 100.00	D	346,390
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	140,269
981	Pingree Grove Village, Illinois, Tax Assessment Bonds, Special Service Area 2 – Cambridge	3/15 at 102.00	N/R	1,001,395
800	Lakes Project, Series 2005-2, 6.000%, 3/01/35 Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28	6/21 at 100.00	A-	959,128
1,000	Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds, Evans Road Series 2013B, 7.000%, 12/01/33	12/23 at 100.00	N/R	1,077,900
1,000	Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group, Inc., Series 2013, 7.125%, 11/01/43	11/23 at 100.00	BB+	1,235,450
770	Southwestern Illinois Development Authority, Local Government Program Revenue Bonds, Granite City Project, Series 2009B, 7.750%, 3/01/22	9/15 at 100.00	N/R	772,279
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	794,078
963	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	977,031
895	Yorkville United City Business District, Illinois, Storm Water and Water Improvement	1/17 at 102.00	N/R	537,000



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

	Project			
	Revenue Bonds, Series 2007, 6.000%, 1/01/26			
1,117	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	1,123,970
61,490	Total Illinois			63,503,024
	Indiana – 3.6% (3.2% of Total Investments)			
6,115	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	7/15 at 100.00	N/R	6,161,963
1,000	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option	No Opt. Call	AA	2,133,830
	Bond Trust 10-77W, 18.998%, 4/01/30 – AMBAC Insured (IF) (6)			
1,250	Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation	No Opt. Call	A	2,143,050
	Guaranteed, Tender Option Bond Trust 2882, 18.206%, 4/15/17 (IF) (6)			
2,000	Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax)	No Opt. Call	BB–	2,088,820
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		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
	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension	11/16 at 100.00	AA+	1,283,360
1,000	Health, Tender Option Bond Trust 3301, 18.412%, 11/15/30 (IF) (6)			
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:			

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

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)			
	Iowa Finance Authority, Health Facility			
	Revenue Bonds, Care Initiatives Project, Series			
1,000	2006A,	7/16 at 100.00	BB+	1,035,880
	5.500%, 7/01/25			
	Iowa Finance Authority, Iowa, Midwestern			
	Disaster Area Revenue Bonds, Alcoa Inc.			
2,520	Project,	8/22 at 100.00	BBB–	2,664,900
	Series 2012, 4.750%, 8/01/42			
	Iowa Finance Authority, Iowa, Midwestern			
	Disaster Area Revenue Bonds, Iowa Fertilizer	12/23 at		
2,130	Company	100.00	BB–	2,361,552
	Project, Series 2013, 5.250%, 12/01/25			
	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)			
	Kentucky Economic Development Finance			
	Authority, Hospital Facilities Revenue Bonds,			
500	Owensboro	6/20 at 100.00	BBB+	585,940
	Medical Health System, Series 2010A, 6.000%,			
	6/01/30			
	Louisiana – 3.9% (3.5% of Total Investments)			
	Ascension Parish Industrial development			
	Board, Louisiana, Revenue Bonds, Impala			
2,350	Warehousing	7/23 at 100.00	N/R	2,598,136
	(US) LLC Project, Series 2013, 6.000%,			
	7/01/36			
	Louisiana Local Government Environmental			
	Facilities & Community Development	11/17 at		
8,500	Authority,	100.00	BBB+	9,780,950
	Revenue Bonds, Westlake Chemical			
	Corporation Project, Series 2007, 6.750%,			
	11/01/32			
	Louisiana Local Government Environmental			
	Facilities and Community Development			
940	Authority,	6/16 at 101.00	N/R	964,431
	Revenue Bonds, CDF Healthcare of Louisiana			
	LLC, Series 2006A, 7.000%, 6/01/36			
	Louisiana Local Government Environmental			
	Facilities and Community Development			
	Authority,			
	Revenue Bonds, Southgate Suites Retail			
	Project, Series 2007A:			
7,000	6.750%, 12/15/37 (4)		N/R	4,544,680

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

			12/17 at 100.00		
1,115	6.000%, 12/15/37 Louisiana Local Government Environmental Facilities and Community Development Authority,	4/15 at 100.00	100.00	N/R	619,316
500	Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35 Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 1012:		11/20 at 100.00	BBB+	607,720
750	20.911%, 10/01/40 (IF) (6)		10/20 at 100.00	A-	1,315,170
750	20.899%, 10/01/40 (IF) (6) Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US)		10/20 at 100.00	A-	1,314,818
1,000	LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax) Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation	7/23 at 100.00		N/R	1,138,610
2,000	Project, Series 2011A, 7.750%, 12/15/31 Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33		12/21 at 100.00	N/R	2,315,880
2,110			12/23 at 100.00	N/R	2,401,349
27,015	Total Louisiana Maine – 0.4% (0.4% of Total Investments) Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34 Maryland – 0.9% (0.8% of Total Investments) Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured				27,601,060
3,155		4/15 at 101.00		Baa2	3,190,967
1,155	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4) Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31		9/16 at 100.00	Ba1	1,184,372
1,000			12/16 at 100.00	N/R	445,000
2,500			12/16 at 100.00	N/R	1,112,500

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

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

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

634	General Obligation Bonds, Series 2014G-4A, 5.250%, 4/01/22 – SYNCORA GTY Insured Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax	4/15 at 100.00	A–	633,978
2,210	General Obligation Bonds, Series 2014G-5A, 5.250%, 4/01/19 – AMBAC Insured 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 – NPFG Insured	7/24 at 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 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 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 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 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 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 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 102.00	N/R	1,549,245
1,000	Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series	12/23 at 100.00	N/R	983,370

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

	2013, 8.500%, 12/01/30 (Alternative Minimum Tax)			
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 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. 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 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 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 100.00	BB	500,170
500	Total Michigan	11/15 at 100.00	BB	502,890
22,515	Minnesota – 0.9% (0.8% of Total Investments)			23,729,310
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	1,008,120
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 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 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 100.00	BBB–	3,106,740
6,100	Total Minnesota			6,258,467
765	Mississippi – 0.3% (0.2% of Total Investments)			
	Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal Care Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum Tax)	10/19 at 101.00	N/R	779,436

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

1,000	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company	9/18 at 100.00	BBB	1,162,680
1,765	Project, Series 2008A, 6.500%, 9/01/32 Total Mississippi Missouri – 2.0% (1.8% of Total Investments)			1,942,116
1,000	Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri,	10/19 at 100.00	A–	1,142,380
2,000	Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36 Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin	4/23 at 100.00	N/R	2,162,060
5,935	Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36 Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue	12/16 at 100.00	AA+	6,131,152
1,100	Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured (Alternative Minimum Tax) (UB) (6) Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series	6/15 at 103.00	N/R	1,103,762
985	2007A, 5.350%, 6/15/32 Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone	9/20 at 100.00	N/R	1,021,514
1,741	Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35 Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment	9/15 at 100.00	N/R	1,708,757
732	Project, Series 2008A, 6.300%, 8/22/26 Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment	6/15 at 100.00	N/R	695,956
13,493	Projects, Series 2007A, 6.000%, 3/27/26 Total Missouri Nebraska – 1.6% (1.5% of Total Investments)			13,965,581
6,485	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska	2/17 at 100.00	AA+	11,575,271
2,500	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	No Opt. Call	Aa1	3,598,100

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

	Loan, 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:			
750	6.500%, 6/15/20	6/18 at 100.00	B1	822,735
1,500	6.750%, 6/15/28	6/18 at 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 Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	B	2,282,364
2,100				
	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	B	1,758,271
1,580				
	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42	6/20 at 100.00	Baa3	1,128,380
1,000				
	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	767,874
600				
	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	7/18 at 100.00	BB+	5,468,424
5,200				
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008:			
1,000	6.000%, 7/01/18	No Opt. Call	BBB–	1,082,430
2,000	6.625%, 7/01/38	7/18 at 100.00	BBB–	2,260,300
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)	6/18 at 100.00	AA	973,314
885				
14,365	Total New Jersey			15,721,357
	New Mexico – 0.8% (0.7% of Total Investments)			
	Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%, 9/01/23	No Opt. Call	N/R	1,000,100
1,000				



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

1,000	Mariposa East Public Improvement District, New Mexico, General Obligation Bonds, Series 2006, 6.000%, 9/01/32 (4)	9/16 at 100.00	N/R	848,840
1,210	Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2013, 7.250%, 10/01/43	10/23 at 100.00	N/R	1,317,254
460	Montecito Estates Public Improvement District, New Mexico, Special Levee Revenue Bonds, Series 2007, 7.000%, 10/01/37	10/17 at 100.00	N/R	477,540
965	New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena Project, Series 2010A, 5.875%, 7/01/30	7/20 at 100.00	BBB-	1,048,183
1,020	Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2014, 6.750%, 10/01/33	No Opt. Call	N/R	1,106,639
5,655	Total New Mexico New York – 2.7% (2.4% of Total Investments)			5,798,556
1,000	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43	1/20 at 100.00	BBB-	1,213,960
1,000	Build New York City Resource Corporation, New York, Revenue Bonds, Metropolitan College of New York, Series 2014, 5.500%, 11/01/44	11/24 at 100.00	BB	1,098,110
935	New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005: 7.500%, 8/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	991,044
1,000	7.625%, 8/01/25 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,096,660
1,000	8.000%, 8/01/28	8/16 at 101.00	N/R	1,099,670
1,000	7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,091,850
1,500	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: 5.750%, 10/01/37 (10)	10/17 at 100.00	N/R	553,500
5,000	5.875%, 10/01/46 (11)	10/17 at 102.00	N/R	1,845,000
1,030	New York City Industrial Development Agency, New York, Civic Facility Revenue	7/16 at 101.00	N/R	1,030,917

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

	Bonds, Special 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-	816,720
500	Consolidated Bonds, Tender Option Bonds Trust 1190, 18.171%, 12/15/41 (IF) (6) New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade	11/24 at 100.00	N/R	4,923,760
4,000	Center Project, Class 3 Series 2014, 7.250%, 11/15/44 New York Liberty Development Corporation, New York, Liberty Revenue Bonds, Bank of America	1/20 at 100.00	A-	1,574,347
1,375	Tower at One Bryant Park Project, Second Priority Refunding 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: 18.806%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	382,660
250	18.806%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	956,650
625	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	631,718
530	Total New York North Carolina – 1.9% (1.7% of Total Investments)			19,306,566
20,745	Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.451%, 1/15/19 (IF) Gaston County Industrial Facilities and Pollution Control Financing Authority, North Carolina, National Gypsum Company Project Exempt Facilities Revenue Bonds, Series 2005, 5.750%, 8/01/35 (Alternative Minimum Tax)	No Opt. Call	AA-	1,439,037
940	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 North Carolina Capital Facilities Financing Agency, Educational Facilities Revenue Bond,	7/16 at 100.00	N/R	6,639,773
6,750				

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

	Meredith College, Series 2008A:			
1,000	6.000%, 6/01/31	6/18 at 100.00	BBB	1,090,530
1,000	6.125%, 6/01/35	6/18 at 100.00	BBB	1,091,140
960	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series 2008, Tender Option Bonds Trust 3248, 27.669%, 10/01/21 (IF)	10/16 at 100.00	AA+	1,837,689
11,650	Total North Carolina Ohio – 3.9% (3.5% of Total Investments)			13,101,529
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2:			
4,500	5.875%, 6/01/30	6/17 at 100.00	B–	3,914,325
5,875	5.750%, 6/01/34	6/17 at 100.00	B–	4,976,301
3,000	5.875%, 6/01/47	6/17 at 100.00	B	2,566,260
3,455	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37	6/22 at 100.00	B–	3,090,878
1,500	Butler County Port Authority, Ohio, Public Infrastructure Revenue Bonds, Liberty Center Project, Liberty Community Authority, Series 2014C, 6.000%, 12/01/43	12/22 at 100.00	N/R	1,533,690
2,050	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23	5/15 at 101.00	BBB+	2,064,002
2,000	Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40	12/20 at 100.00	BB–	2,244,900
1,270	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30	12/20 at 100.00	A+	1,465,910
1,250	Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 3551, 20.455%, 1/01/17 (IF)	No Opt. Call	Aa2	1,953,100
500	Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 (Alternative Minimum Tax)	4/15 at 100.00	BBB–	502,065
3,000	State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997	2/15 at 100.00	B–	3,005,010

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

	Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)			
6,000	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc.,	7/17 at 102.00	N/R	197,760
	Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4)			
34,400	Total Ohio			27,514,201
	Oklahoma – 0.5% (0.4% of Total Investments)			
2,000	Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26	8/21 at 100.00	N/R	2,381,720
	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	1/16 at 101.00	N/R	941,234
2,920	Total Oklahoma			3,322,954
	Pennsylvania – 2.3% (2.0% of Total Investments)			
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–	573,140
	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One	11/17 at 101.00	N/R	904,337
885	Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)			
2,000	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	10/15 at 102.00	N/R	2,056,560
	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–	1,489,609
1,410	Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.560%, 8/01/38 (IF) (6)	8/20 at 100.00	AA	310,741
185	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG	6/15 at 100.00	B–	4,115,823
4,115				

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

1,000	Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax) Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option	4/19 at 100.00	AA+	1,243,960
2,500	Bond Trust 4657, 16.757%, 10/01/29 (IF) (6) Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Nueva	1/23 at 100.00	N/R	2,809,675
500	Esperanza, Inc. – Esperanza Academy Charter School, Series 2013, 8.000%, 1/01/33 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+	543,340
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+	1,070,920
845	Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	899,950
14,940	Total Pennsylvania Rhode Island – 0.6% (0.5% of Total Investments)			16,018,055
1,000	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	1,168,240
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	1,092,760
2,035	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	4/15 at 100.00	BBB–	2,044,259
4,035	Total Rhode Island South Carolina – 0.7% (0.6% of Total Investments)			4,305,259
4,000	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4)	11/17 at 100.00	N/R	1,200,200
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	1,043,274
1,000	South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds,	11/24 at 100.00	N/R	1,106,550

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

	Midland Valley Preparatory School Project, Series 2014, 7.750%, 11/15/45			
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	1,516,187
9,727	Total South Carolina Tennessee – 1.6% (1.4% of Total Investments)			4,866,211
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+	3,558,600
6,024	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	7,136,573
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	755,383
9,989	Total Tennessee Texas – 6.5% (5.8% of Total Investments)			11,450,556
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	BB	2,058,760
385	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	7/15 at 100.00	N/R	389,820
4,005	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax) (4)	7/18 at 100.00	N/R	200,250
1,000	Celina, Texas, Special Assessment Revenue Bonds, Creeks of Legacy Public Improvement District Phase 1 Project, Series 2014, 7.000%, 9/01/40	9/22 at 103.00	N/R	1,042,430
1,000	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.750%, 1/01/41	1/21 at 100.00	BBB–	1,239,930
250	6.000%, 1/01/41	1/21 at 100.00	BBB	294,250
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+	2,288,790
2,000	9.000%, 2/15/38	2/18 at 100.00	B+	2,188,960
2,910		2/18 at 100.00	BB+	3,080,439

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

	Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38			
450	6.625%, 9/01/31	9/23 at 100.00	N/R	556,133
1,000	6.375%, 9/01/42	9/23 at 100.00	N/R	1,188,720
	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo			
585	Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)	4/15 at 100.00	BB+	586,193
	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36			
940	Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area	8/16 at 100.00	N/R	958,866
3,980	Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32	7/22 at 100.00	N/R	4,295,495
	La Vernia Higher Education Financing Corporation, Texas, Education Revenue Bonds, Amigos Por			
1,330	Vida Friends For Life Public Charter School, Series 2008, 6.375%, 2/15/37	2/16 at 100.00	N/R	1,343,992
	New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue			
1,000	Bonds, CHF-Collegiate Housing Corpus Christi I, L.L.C.-Texas A&M University-Corpus Christi Project, Series 2014A, 5.000%, 4/01/44	No Opt. Call	BBB-	1,084,270
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust			
2,250	11946, 20.435%, 3/01/19 (IF)	No Opt. Call	AA+	4,108,410
	North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F, 5.750%, 1/01/38			
335	Red River Health Facilities Development Corporation, Texas, First Mortgage Revenue Bonds, Eden	1/18 at 100.00	A3	373,378
2,000	Home Inc., Series 2012, 7.000%, 12/15/32	No Opt. Call	N/R	1,907,840
	Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company			
2,000		4/15 at 100.00	C	95,000

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

	LLC Project, Series 2003B, 6.150%, 8/01/22 (4)			
4,000	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/31	No Opt. Call	A3	4,497,560
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	3,378,266
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	1,227,470
4,500	7.000%, 6/30/40	6/20 at 100.00	Baa3	5,524,875
900	Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34	4/15 at 100.00	BB+	900,252
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+	654,846
340	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax) (4)	4/15 at 100.00	C	16,150
45,620	Total Texas Utah – 1.8% (1.6% of Total Investments)			45,481,345
1,330	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A: 6.250%, 6/15/28	6/17 at 100.00	N/R	1,358,941
1,430	6.500%, 6/15/38	6/17 at 100.00	N/R	1,463,233
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–	1,863,698
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	2,235,638
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–	5,785,098



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

11,980	Total Utah			12,706,608
	Vermont – 0.2% (0.2% of Total Investments)			
	Vermont Educational and Health Buildings			
	Financing Agency, Revenue Bonds, Vermont			
1,155	Law School	1/21 at 100.00	Ba1	1,221,008
	Project, Series 2011A, 6.250%, 1/01/41			
	Virgin Islands – 0.1% (0.1% of Total			
	Investments)			
	Virgin Islands Public Finance Authority,			
420	Matching Fund Revenue Loan Note – Diageo	10/19 at	Baa3	486,142
	Project,	100.00		
	Series 2009A, 6.750%, 10/01/37			
	Virginia – 0.8% (0.7% of Total Investments)			
	Celebrate Virginia North Community			
	Development Authority, Special Assessment			
816	Revenue Bonds,	3/15 at 101.00	N/R	526,826
	Series 2003B, 6.250%, 3/01/18 (12)			
	Giles County Industrial Development			
	Authority, Virginia, Exempt Facility Revenue			
1,000	Bonds,	4/15 at 100.00	BB–	1,005,210
	Hoechst Celanese Project, Series 1996,			
	6.450%, 5/01/26			
	Metropolitan Washington Airports Authority,			
9,400	Virginia, Dulles Toll Road Second Senior Lien	No Opt. Call	BBB+	3,349,126
	Revenue Bonds, Series 2009B, 0.000%,			
	10/01/38 – AGC Insured			
	Route 460 Funding Corporation, Virginia, Toll			
	Road Revenue Bonds, Series 2012A, 5.125%,			
500	7/01/49	No Opt. Call	BBB–	546,885
	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–	117,321
130	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	144,612
11,946	Total Virginia			5,689,980
	Washington – 2.9% (2.6% of Total Investments)			
	FYI Properties, Washington, Lease Revenue			
	Bonds, Washington State Department of			
500	Information	6/19 at 100.00	AA	811,380
	Services Project, Tender Option Bond Trust			
	11-14W-B, 19.652%, 6/01/39 (IF) (6)			
	FYI Properties, Washington, Lease Revenue			
	Bonds, Washington State Department of			
2,415	Information	6/19 at 100.00	AA	3,962,822
	Services Project, Tender Option Bond Trust			
	2009-14A&B, 19.652%, 6/01/34 (IF) (6)			
	Kalispel Indian Tribe, Washington, Priority			
	Distribution Bonds, Series 2008, 6.750%,			
3,600	1/01/38	1/18 at 100.00	N/R	3,554,316
1,000	Kitsap County Consolidated Housing	6/17 at 100.00	N/R	1,017,630
	Authority, Washington, Pooled Tax Credit			

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

	Housing Revenue Bonds, Series 2007, 5.600%, 6/01/37 (Alternative Minimum Tax) Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43	4/16 at 100.00	N/R	411,033
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	9,393,570
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	16,407
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	1,104,940
1,000	Total Washington West Virginia – 0.4% (0.4% of Total Investments)			20,272,098
17,940	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	1,582,524
1,482	Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36	3/16 at 100.00	BBB	923,382
900	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	519,390
500	Total West Virginia Wisconsin – 3.1% (2.7% of Total Investments) Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax)			3,025,296
2,882	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	2,086,160
2,000	Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson	7/19 at 100.00	BBB–	1,787,065
1,650				

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

	Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42			
830	Public Finance Authority of Wisconsin, Educational Facility Revenue Bonds, Cottonwood	No Opt. Call	N/R	861,631
	Classical Preparatory School in Albuquerque, New Mexico, Series 2012A, 6.250%, 12/01/42			
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community	No Opt. Call	AA-	1,474,920
	Health, Inc. Obligated Group, Tender Option Bond Trust 3592, 19.226%, 4/01/17 (IF) (6)			
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan			
5,995	Healthcare System, Series 2006A: 5.250%, 8/15/26 (UB)	8/16 at 100.00	A-	6,370,527
4,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	A-	4,699,890
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan			
1,500	Healthcare System, Series 2006A, Trust 2187, 16.866%, 8/15/34 (IF)	8/16 at 100.00	A-	1,766,520
	Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary			
2,000	North Carolina, Series 2012A, 8.625%, 6/01/47	6/22 at 100.00	N/R	2,447,340
19,505	Total Wisconsin			21,528,054
\$ 760,740	Total Municipal Bonds (cost \$697,016,679)			777,327,841

Shares	Description (1)			Value
	COMMON STOCKS – 1.6% (1.4% of Total Investments)			
	Airlines – 1.6% (1.4% of Total Investments)			
227,514	American Airlines Group Inc. (13)			\$ 11,166,387
	Total Common Stocks (cost \$6,316,916)			11,166,387

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)				
\$ 27	Las Vegas Monorail Company, Senior Interest Bonds (7), (14)	5.500%	7/15/19	N/R	\$ 4,879
7	Las Vegas Monorail Company, Senior Interest Bonds (7), (14)	3.000%	7/15/55	N/R	964
\$ 34	Total Corporate Bonds (cost \$3,072)				5,843
	Total Long-Term Investments (cost \$703,336,667)				788,500,071
	Floating Rate Obligations – (1.9)%				(13,280,000)

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

Variable Rate MuniFund Term Preferred Shares, at	
Liquidation Value – (12.4)% (15)	(87,000,000)
Other Assets Less Liabilities – 2.3%	15,784,433
	\$
Net Assets Applicable to Common Shares – 100%	704,004,504

---

## Fair Value Measurements

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

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

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

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

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

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$776,512,903	\$814,938	\$777,327,841
Common Stocks	11,166,387	—	—	11,166,387
Corporate Bonds	—	—	5,843	5,843
Total	\$11,166,387	\$776,512,903	\$820,781	\$788,500,071

## 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, 2015, the cost of investments was \$689,540,890.

Gross unrealized appreciation and gross unrealized depreciation of investments as of January 31, 2015, were as follows:

Gross unrealized:	
Appreciation	\$118,573,445

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

Depreciation	(32,894,178)
Net unrealized appreciation (depreciation) of investments	\$ 85,679,267

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records. Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (5) which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (6) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) On June 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on the security, and therefore reduced the security's interest rate of accrual from 7.250% to 1.813%.
- (9) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.500% to 5.200%.
- (10) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%.
- (11) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.875% to 2.350%.
- (12) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.250% to 4.688%.
- (13) On November 28, 2011, AMR Corp. ("AMR"), the parent company of American Airlines Group, Inc. ("AAL") filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR's unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred conversion period.
- (14) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy

protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance

of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund

surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund's custodian is not accruing income on the Fund's records for either senior interest corporate bond.

Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total

(15) Investments

is 11.0%.

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

(IF) Inverse floating rate investment.

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

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

---



SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Municipal High Income Opportunity Fund

By (Signature and Title) /s/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date: April 1, 2015

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, 2015

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

Date: April 1, 2015