

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND

Form 497J

May 29, 2012

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VIA EDGAR

U.S. Securities and Exchange Commission

100 F Street, NE

Washington, DC 20549

RE: Nuveen Municipal High Income Opportunity Fund
File Nos. 333-161462 and 811-21449

Dear Sir or Madam:

Pursuant to Rule 497(j) under the Securities Act of 1933, as amended (the "1933 Act"), I hereby certify on behalf of Nuveen Municipal High Income Opportunity Fund (the "Fund") that the form of prospectus and Statement of Additional Information that would have been filed pursuant to Rule 497(c) under the 1933 Act would not have differed from that included as part of Post-Effective Amendment No. 6 to the Fund's Registration Statement on Form N-2, which was filed electronically with the SEC via EDGAR Accession No. 0001193125-12-247282 on May 24, 2012.

Please do not hesitate to contact me at (202) 739-5662 should you have any questions.

Very truly yours,

/s/ Thomas S. Harman

Thomas S. Harman