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NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND Form 497J May 29, 2012 Morgan, Lewis & Bockius LLP 1111 Pennsylvania Avenue, NW Washington, DC 20004 Tel: 202.739.3000 Fax: 202.739.3001 www.morganlewis.com May 29, 2012 VIA EDGAR U.S. Securities and Exchange Commission 100 F Street, NE Washington, DC 20549 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

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Thomas S. Harman