

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 29, 2011

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: 7/31/11

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.

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Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
 Nuveen Municipal High Income Opportunity Fund (NMZ)
 July 31, 2011

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Alabama – 1.1% (0.9% of Total Investments)			
\$ 1,000	Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	\$ 965,730
1,945	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37	2/17 at 102.00	N/R	1,370,505
1,000	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.250%, 1/01/14	No Opt. Call	BBB–	981,340
3,945	Total Alabama			3,317,575
	Arizona – 6.2% (5.2% of Total Investments)			
1,420	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	1,419,773
1,760	Option Bond Trust 3256, 17.745%, 1/01/29 (IF) Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	1,952,914
372	Option Bond Trust 4695, 19.344%, 1/01/32 (IF) (7) Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment	7/12 at 100.00	N/R	375,694
2,000	Lien Bonds, Series 2001A, 7.875%, 7/01/25 Maricopa County Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds, Privado Park Apartments Project, Series 2006A, 5.000%, 11/01/46 (Mandatory put 11/01/15)	11/11 at 100.00	N/R	1,923,500
6,720	Maricopa County Industrial Development Authority, Arizona, Senior Living Facility Revenue Bonds, Christian Care Mesa II Inc., Series 2004A, 6.625%, 1/01/34 (Alternative Minimum Tax)	1/14 at 100.00	CC	5,197,651
150	Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A: 6.375%, 11/01/13	11/11 at 103.00	N/R	151,962
790	7.250%, 11/01/23	11/11 at 103.00	N/R	768,986
1,715	7.500%, 11/01/33	11/11 at 103.00	N/R	1,602,685
550			BBB–	502,007

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	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah	12/14 at 100.00		
	Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34			
305	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Pointe Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM)	No Opt. Call	AA+ (4)	356,152
500	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010, 6.100%, 6/01/45	6/19 at 100.00	BBB-	427,755
1,150	Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured	10/12 at 100.00	BBB-	1,094,789
1,000	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27	12/17 at 102.00	N/R	938,400
1,000	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007, 5.500%, 12/01/29	No Opt. Call	A	977,350
1,000	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.700%, 4/01/22	4/14 at 100.00	N/R	1,003,700
1,000	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24	9/14 at 100.00	BB+	901,600
21,432	Total Arizona			19,594,918
	California – 14.6% (12.2% of Total Investments)			
1,000	California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31	No Opt. Call	N/R	1,030,400
1,810	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	BBB	1,255,000
545	California Health Facilities Financing Authority, Hospital Revenue Bonds, Downey Community Hospital, Series 1993, 5.750%, 5/15/15 (5)	11/11 at 100.00	N/R	444,448
1,250	California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267, 18.990%, 5/15/31 (IF)	11/21 at 100.00	Aa3	1,281,200
3,425	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.758%, 11/01/35 – AMBAC Insured (IF) (7)	5/15 at 100.00	Aa2	3,206,485
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (6)	No Opt. Call	CCC+	885,320
2,925	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series	3/14 at 102.00	N/R	2,936,934

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	2004A, 7.750%, 3/01/34			
1,825	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.478%, 11/15/38 (IF)	5/18 at 100.00	AA-	1,490,751
	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102:			
745	17.637%, 11/15/38 (IF)	5/18 at 100.00	AA-	608,963
1,000	18.712%, 11/15/48 (IF)	5/18 at 100.00	AA-	893,160
1,005	California Statewide Community Development Authority, Subordinate Lien Multifamily Housing Revenue Bonds, Corona Park Apartments, Series 2004I-S, 7.750%, 1/01/34 (Alternative Minimum Tax)	1/14 at 100.00	N/R	944,700
1,000	Goden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.813%, 6/01/45 – AMBAC Insured (IF)	6/15 at 100.00	AA+	787,840
	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1:			
1,750	5.000%, 6/01/33	6/17 at 100.00	Baa3	1,259,808
500	5.750%, 6/01/47	6/17 at 100.00	Baa3	374,185
1,500	Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust 3253, 22.484%, 1/15/19 (IF)	No Opt. Call	Aa2	2,034,240
1,200	Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34	9/13 at 102.00	N/R	1,110,792
335	Lancaster Redevelopment Agency, California, Combined Project Areas Housing Programs, Tax Allocation Bonds, Series 2009, 6.875%, 8/01/39	8/19 at 100.00	BBB+	336,407
3,400	Lee Lake Water District, Riverside County, California, Special Tax Bonds, Community Facilities District 3, Series 2004, 5.950%, 9/01/34	9/13 at 102.00	N/R	2,931,548
1,125	Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International Airport, Tender Option Bond Trust 10-27B, 18.070%, 5/15/40 (IF) (7)	5/20 at 100.00	AA	1,196,685
3,190	Los Angeles Regional Airports Improvement Corporation, California, Sublease Revenue Bonds, Los Angeles International Airport, American Airlines Inc. Terminal 4 Project, Series 2002C, 7.500%, 12/01/24 (Alternative Minimum Tax)	12/12 at 102.00	B-	3,230,385
1,000	Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series	9/21 at 100.00	A-	1,056,190

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2011A, 7.000%, 9/01/31

March Joint Powers Redevelopment Agency March Air Force Base
Redevelopment Project,
California, Series 2011A:

1,000	7.000%, 8/01/26	8/21 at 100.00	BBB+	1,058,980
1,000	7.500%, 8/01/41	8/21 at 100.00	BBB+	1,057,640
800	Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District, Series 2004, 5.550%, 9/01/29	9/14 at 100.00	N/R	762,584
1,000	M-S-R Energy Authority, California, Gas Revenue Bonds, Series 2009B, 6.500%, 11/01/39	No Opt. Call	A	1,089,210
500	National City Community Development Commission, San Diego County, California, Redevelopment Project Tax Allocation Bonds, Series 2011, 7.000%, 8/01/32	8/21 at 100.00	A-	517,805
330	Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment Project, Series 2011, 6.750%, 9/01/40	9/21 at 100.00	A-	340,194
1,000	Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010, 6.000%, 11/01/41	11/20 at 100.00	Baa3	916,850
250	Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683, 17.248%, 8/01/37 – NPFPG Insured (IF) (7)	8/17 at 100.00	AA	207,100
1,200	Riverside County Redevelopment Agency Jurupa Valley Project Area 2011, California, Tax Allocation Bonds Series B, 6.750%, 10/01/30	10/21 at 100.00	A-	1,223,712
2,015	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698, 18.885%, 12/01/33 – AMBAC Insured (IF) (7)	No Opt. Call	Aa3	1,721,938
1,250	San Diego County, California, Certificates of Participation, San Diego-Imperial Counties Developmental Services Foundation Project, Series 2002, 5.500%, 9/01/27	9/12 at 100.00	Baa1	1,207,238
1,000	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.610%, 9/01/31 – AMBAC Insured (IF) (7)	3/17 at 100.00	AA+	912,240
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	1,044,040
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPFPG Insured	8/11 at 100.00	A-	862,500
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+	682,546
3,895	West Patterson Financing Authority, California, Special Tax Bonds, Community Facilities District 2001-1, Series 2004A, 6.125%, 9/01/39	9/13 at 103.00	N/R	3,227,853

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52,420	Total California				46,127,871
	Colorado – 6.9% (5.8% of Total Investments)				
	Bradburn Metropolitan District 3, Westminster, Adams County,	12/13 at			
1,015	Colorado, General Obligation	102.00	N/R		1,011,305
	Limited Tax Refunding Bonds, Series 2010, 7.500%, 12/01/39				
	Buffalo Ridge Metropolitan District, Colorado, Limited Obligation	12/13 at			
6	Assessment Bonds, Series	101.00	N/R (4)		6,799
	2003, 7.500%, 12/01/33 (Pre-refunded 12/01/13)				
	Colorado Educational and Cultural Facilities Authority, Charter	5/14 at			
3,500	School Revenue Bonds, Cesar	101.00	N/R		2,829,435
	Chavez Academy, Series 2003, 8.000%, 5/01/34				
	Colorado Educational and Cultural Facilities Authority, Charter	2/16 at			
1,000	School Revenue Bonds,	101.00	N/R		788,200
	Jefferson County School District R-1 – Compass Montessori				
	Secondary School, Series 2006,				
	5.625%, 2/15/36				
	Confluence Metropolitan District, Colorado, General Obligation	12/17 at			
1,000	Limited Tax Bonds, Series 2007,	100.00	N/R		714,790
	5.450%, 12/01/34				
	Kit Carson County Health Service District, Colorado, Health Care	No Opt.			
3,145	Facility Revenue Bonds,	Call	N/R		2,930,763
	Series 2007, 6.750%, 1/01/34				
	Mesa County, Colorado, Residential Care Facilities Mortgage	12/11 at			
1,250	Revenue Bonds, Hilltop Community	101.00	N/R		1,242,325
	Resources Inc. Obligated Group, Series 2001A, 5.250%, 12/01/21 –				
	RAAI Insured				
	Mountain Shadows Metropolitan District, Colorado, General	12/16 at			
1,000	Obligation Limited Tax Bonds, Series	100.00	N/R		768,850
	2007, 5.500%, 12/01/27				
	Park Creek Metropolitan District, Colorado, Limited Tax Obligation	12/13 at			
1,990	Revenue Bonds, Series	100.00	N/R		2,025,820
	2003CR-2, 7.875%, 12/01/32 (Mandatory put 12/01/13)				
	Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment	6/14 at			
1,500	Revenue Bonds, Series 2003,	101.00	N/R		1,504,725
	8.000%, 12/01/25				
	Public Authority for Colorado Energy, Natural Gas Purchase	No Opt.			
3,565	Revenue Bonds, Colorado Springs	Call	A		3,925,386
	Utilities, Series 2008, 6.500%, 11/15/38				
	Regional Transportation District, Colorado, Denver Transit Partners				
	Eagle P3 Project Private				
	Activity Bonds, Series 2010:				
		7/20 at			
500	6.500%, 1/15/30	100.00	Baa3		532,440
		7/20 at			
2,000	6.000%, 1/15/41	100.00	Baa3		2,019,240
	Rendezvous Residential Metropolitan District, Colorado, Limited Tax	No Opt.			
625	General Obligation Bonds,	Call	N/R		529,763
	Refunding Series 2007, 5.375%, 12/01/21				
	Tallyn’s Reach Metropolitan District 3, Aurora, Colorado, Limited	12/13 at			
1,000	Tax General Obligation	100.00	N/R		1,016,030
	Bonds, Series 2004, 6.750%, 12/01/33				

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23,096	Total Colorado			21,845,871
	Connecticut – 0.4% (0.3% of Total Investments)			
1,000	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue	4/20 at 100.00	N/R	1,088,750
	Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39			
	District of Columbia – 0.4% (0.3% of Total Investments)			
225	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds,	No Opt. Call	BBB	230,807
	Series 2001, 6.500%, 5/15/33			
1,000	District of Columbia, Revenue Bonds, Cesar Chavez Public Charter Schools for Public Policy,	11/20 at 100.00	BBB–	1,023,310
	Series 2011, 7.500%, 11/15/31			
1,225	Total District of Columbia			1,254,117
	Florida – 11.3% (9.4% of Total Investments)			
5,075	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A,	5/13 at 101.00	N/R	5,094,387
	6.900%, 5/01/35			
700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%,	11/14 at 101.00	Ba2	725,620
	11/01/20 (Alternative Minimum Tax)			
980	Colonial Country Club Community Development District, Florida, Capital Improvement Revenue	5/13 at 101.00	A	1,002,667
	Bonds, Series 2003, 6.400%, 5/01/33			
8,030	Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001,	5/14 at 103.25	N/R	8,045,659
	7.250%, 5/01/32			
3,000	Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds,	9/17 at 100.00	N/R	3,000,540
	The Florida Proton Therapy Institute Project, Series 2007, 6.250%, 9/01/27			
2,000	Martin County Industrial Development Authority, Florida, Industrial Development Revenue Bonds,	12/11 at 100.00	BB+	2,008,400
	Indiantown Cogeneration LP, Series 1994A, 7.875%, 12/15/25 (Alternative Minimum Tax)			
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.580%,	10/18 at 100.00	AA+	781,440
	4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (7)			
1,250	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust	10/20 at 100.00	AA+	1,313,900
	11834, 17.795%, 10/01/33 – AGM Insured (IF)			
1,000	Mid-Bay Bridge Authority, Florida, Springing Lien Revenue Bonds, Series 2011, 7.250%, 10/01/34	No Opt. Call	BBB–	1,029,410
3,560	Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake	7/12 at 100.00	N/R	3,145,367
	Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax)			
3,885	Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina,	5/12 at 101.00	N/R	2,717,791
	Series 2004, 5.750%, 5/01/35			
1,000	Sarasota County Health Facility Authority, Florida, Revenue Bonds, Sarasota-Manatee Jewish	7/17 at 100.00	N/R	786,800

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	Housing Council, Inc., Series 2007, 5.750%, 7/01/45			
490	South Village Community Development District, Clay County, Florida, Capital Improvement Revenue Bonds, Series 2005A, 5.700%, 5/01/35	5/13 at 100.00	N/R	383,807
930	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37	5/14 at 101.00	N/R	703,471
1,715	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.650%, 5/01/40	5/18 at 100.00	N/R	1,047,196
4,485	Westchester Community Development District 1, Florida, Special Assessment Bonds, Series 2003, 6.125%, 5/01/35	5/13 at 101.00	N/R	3,981,245
39,100	Total Florida			35,767,700
	Georgia – 0.8% (0.7% of Total Investments)			
1,000	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care, Lenbrook Square Project, Series 2006A, 5.125%, 7/01/37	7/17 at 100.00	N/R	675,330
1,840	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, St. Anne's Terrace, Series 2003, 7.625%, 12/01/33	12/13 at 102.00	N/R	1,849,108
2,840	Total Georgia			2,524,438
	Guam – 0.5% (0.4% of Total Investments)			
1,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	No Opt. Call	B+	1,495,431
	Hawaii – 0.8% (0.7% of Total Investments)			
960	Hawaii State Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37	2/17 at 100.00	N/R	791,962
1,655	Hawaii State Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39	7/19 at 100.00	Baa1	1,742,996
2,615	Total Hawaii			2,534,958
	Illinois – 10.0% (8.3% of Total Investments)			
1,000	CenterPoint Intermodal Center Program, Illinois, Trust Series 2004 Class A Certificates, 8.500%, 6/15/23	12/11 at 100.00	N/R	1,000,330
900	Chicago, Illinois, Certificates of Participation Tax Increment Revenue Notes, Chicago/Kingsbury Redevelopment Project, Series 2004A, 6.570%, 2/15/13	12/11 at 100.00	N/R	900,036
960	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	1/12 at 100.00	N/R	945,302
1,000	Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41	7/21 at 100.00	N/R	1,003,920
1,875	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A, 8.000%, 5/15/46	5/20 at 100.00	N/R	1,842,263

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1,000	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37	1/18 at 100.00	Baa1	903,260
1,000	Illinois Finance Authority, Revenue Bonds, Midwest Regional Medical Center Galena-Stauss Hospital, Series 2006, 6.750%, 10/01/46 (5)	10/16 at 100.00	N/R	658,770
1,000	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38	5/17 at 100.00	N/R	831,820
1,250	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 21.111%, 11/15/37 (IF) (7)	11/17 at 100.00	A	1,254,750
1,000	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	1,102,960
2,000	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37	8/17 at 100.00	BBB	1,861,700
3,850	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009, 7.000%, 8/15/44	8/19 at 100.00	BBB	4,020,363
250	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 21.938%, 2/15/19 – AGM Insured (IF) (7)	No Opt. Call	AA+	279,990
1,685	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 21.922%, 2/15/19 – AGM Insured (IF) (7)	No Opt. Call	AA+	1,886,981
7,800	Illinois Health Facilities Authority, Revenue Bonds, Lake Forest Hospital, Series 2002A, 5.750%, 7/01/29 (UB)	7/12 at 100.00	AA+	7,899,450
1,150	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	781,322
1,431	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (6)	7/18 at 100.00	N/R	339,938
1,969	Plano Special Service Area 1, Illinois, Special Tax Bonds, Lakewood Springs Project, Series 2004A, 6.200%, 3/01/34	3/14 at 102.00	N/R	1,899,396
996	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006, 6.000%, 3/01/36 (Mandatory put 2/29/16)	3/16 at 102.00	N/R	786,651
995	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project Revenue Bonds, Series 2007, 6.000%, 1/01/26	1/17 at 102.00	N/R	620,323
950	Yorkville, Illinois, Special Service Area 2005-108 Assessment Bonds, Autumn Creek Project, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	725,515
34,061	Total Illinois			31,545,040
1,000	Indiana – 4.8% (4.0% of Total Investments) Anderson, Indiana, Multifamily Housing Revenue Bonds, Cross Lakes and Giant Oaks Apartments,	12/20 at 100.00	A–	1,038,650

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	Series 2011A, 7.250%, 12/01/45			
6,360	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	7/12 at 103.00	N/R	5,667,332
1,000	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option Bond Trust 10-77W, 18.674%, 4/01/30 – AMBAC Insured (IF) (7) Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611:	No Opt. Call	AA	1,179,460
1,290	18.010%, 6/01/17 (IF) (7)	No Opt. Call	AA	1,237,471
1,250	19.005%, 6/01/17 (IF) (7)	No Opt. Call	AA	1,330,650
1,000	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension Health, Tender Option Bond Trust 3301, 17.871%, 11/15/30 (IF) (7)	11/16 at 100.00	AA+	1,014,480
2,500	Indiana Health Facility Financing Authority, Hospital Revenue Bonds, Community Foundation of Northwest Indiana, Series 2004A, 6.000%, 3/01/34	3/14 at 101.00	BBB+	2,534,775
200	Jasper County, Indiana, Economic Development Revenue Refunding Bonds, Georgia Pacific Corporation Project, Series 2000, 6.700%, 4/01/29 (Alternative Minimum Tax)	10/11 at 100.00	Ba2	200,114
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	921,160
15,600	Total Indiana Iowa – 0.3% (0.2% of Total Investments)			15,124,092
1,000	Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A, 5.500%, 7/01/25	7/16 at 100.00	BB+	845,010
5,000	Louisiana – 5.3% (4.4% of Total Investments) Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32	11/17 at 100.00	BBB–	5,235,000
1,000	Louisiana Local Government Environmental Facilities and Community Development Authority, Carter Plantation Hotel Project Revenue Bonds, Series 2006A, 6.000%, 9/01/36 (6)	9/16 at 100.00	N/R	188,750
1,000	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36	6/16 at 101.00	N/R	841,210
3,000	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Hotel LLC Project, Series 2007A, 6.750%, 12/15/37 (5), (6)	12/17 at 100.00	N/R	1,515,960
2,500	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project,	5/17 at 100.00	Baa1	2,285,475

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	Series 2007A, 5.250%, 5/15/38			
1,590	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation, Series 2007B, 5.500%, 5/15/47	5/17 at 100.00	Baa1	1,479,257
5,125	St. James Parish, Louisiana, Solid Waste Disposal Revenue Bonds, Freeport McMoran Project, Series 1992, 7.700%, 10/01/22 (Alternative Minimum Tax)	10/11 at 100.00	N/R	5,145,295
19,215	Total Louisiana			16,690,947
	Maine – 1.0% (0.8% of Total Investments)			
3,155	Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34	2/14 at 102.00	Baa2	3,030,977
	Maryland – 1.5% (1.2% of Total Investments)			
1,000	Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured	9/16 at 100.00	Baa3	839,520
2,500	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31	12/16 at 100.00	N/R	1,610,275
2,000	Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax)	9/11 at 100.00	N/R	2,004,340
435	Prince George’s County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994, 5.300%, 7/01/24 (5)	1/12 at 100.00	B3	287,805
5,935	Total Maryland			4,741,940
	Massachusetts – 0.3% (0.2% of Total Investments)			
330	Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax)	No Opt. Call	N/R	317,549
1,350	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2004B, 6.375%, 7/01/34 (6)	7/14 at 100.00	D	603,977
85	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/12 at 100.00	N/R	62,993
1,765	Total Massachusetts			984,519
	Michigan – 3.8% (3.2% of Total Investments)			
1,145	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 1999, 7.000%, 4/01/29	10/11 at 100.00	N/R	1,021,649
815	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 2000, 8.000%, 4/01/29	10/11 at 100.00	N/R	808,773
1,300	Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A: 5.500%, 5/01/21	11/11 at 100.00	B–	765,921

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		11/11 at		
15	5.500%, 5/01/21 – ACA Insured	100.00	B–	9,254
	Detroit, Michigan, Distributable State Aid General Obligation	No Opt.		
1,000	Bonds, Tender Option Bond Trust	Call	AA	986,080
	3789, 18.750%, 5/01/18 (IF) (7)			
	Garden City Hospital Finance Authority, Michigan, Revenue Bonds,			
	Garden City Hospital			
	Obligated Group, Series 2007A:			
		8/17 at		
1,000	4.875%, 8/15/27	100.00	N/R	769,540
		8/17 at		
1,000	5.000%, 8/15/38	100.00	N/R	702,490
	Michigan Finance Authority, Public School Academy Limited	7/21 at		
1,000	Obligation Revenue Bonds, Voyageur	100.00	BB	972,290
	Academy Project, Series 2011, 8.000%, 7/15/41 (WI/DD, Settling			
	8/09/11)			
	Michigan Finance Authority, Public School Academy Limited	4/21 at		
1,000	Obligation Revenue Bonds, Hope	100.00	N/R	1,041,240
	Academy Project, Series 2011, 8.125%, 4/01/41			
	Michigan Public Educational Facilities Authority, Limited	11/15 at		
1,000	Obligation Revenue Bonds, Chandler	100.00	BBB	962,170
	Park Academy Project, Series 2008, 6.500%, 11/01/35			
	Michigan Public Educational Facilities Authority, Limited	9/17 at		
1,000	Obligation Revenue Bonds, Richfield	100.00	BBB–	731,580
	Public School Academy, Series 2007, 5.000%, 9/01/36			
	Michigan State Hospital Finance Authority, Revenue Bonds, Hills	11/15 at		
1,500	and Dales General Hospital,	102.00	N/R	1,301,055
	Series 2005A, 6.750%, 11/15/38			
	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue	9/18 at		
1,000	Bonds, William Beaumont	100.00	A1	1,157,660
	Hospital, Refunding Series 2009V, 8.250%, 9/01/39			
	Summit Academy North, Michigan, Revenue Bonds, Public School	11/15 at		
1,000	Academy Series 2005,	100.00	BB+	781,690
	5.500%, 11/01/30			
13,775	Total Michigan			12,011,392
	Minnesota – 1.4% (1.2% of Total Investments)			
	Ramsey, Anoka County, Minnesota, Charter School Lease Revenue	6/14 at		
1,325	Bonds, PACT Charter School,	102.00	N/R	1,269,695
	Series 2004A, 6.750%, 12/01/33			
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter	6/14 at		
1,275	School Revenue Bonds, Higher	102.00	N/R	1,278,341
	Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23			
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter	6/14 at		
1,100	School Revenue Bonds, HOPE	102.00	N/R	970,684
	Community Academy Charter School, Series 2004A, 6.750%,			
	12/01/33			
	St. Paul Port Authority, Minnesota, Lease Revenue Bonds,	5/15 at		
1,000	HealthEast Midway Campus, Series	100.00	N/R	961,830
	2005B, 6.000%, 5/01/30			
4,700	Total Minnesota			4,480,550
	Mississippi – 0.5% (0.4% of Total Investments)			

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878	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	628,374
1,000	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company Project, Series 2008A, 6.500%, 9/01/32	9/18 at 100.00	BBB	1,047,950
1,878	Total Mississippi Missouri – 2.2% (1.8% of Total Investments)			1,676,324
2,000	Branson Regional Airport Transportation Development District, Missouri, Project Revenue Bonds, Series 2007B, 6.000%, 7/01/37 (Alternative Minimum Tax)	7/17 at 100.00	N/R	858,880
5,935	Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC Insured (Alternative Minimum Tax) (UB)	12/16 at 100.00	AA+	5,384,351
795	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26	12/11 at 100.00	N/R	647,846
8,730	Total Missouri Montana – 1.6% (1.3% of Total Investments)			6,891,077
2,700	Montana Board of Investments, Exempt Facility Revenue Bonds, Stillwater Mining Company, Series 2000, 8.000%, 7/01/20 (Alternative Minimum Tax)	7/12 at 100.00	B+	2,710,908
2,525	Montana Board of Investments, Resource Recovery Revenue Bonds, Yellowstone Energy LP, Series 1993, 7.000%, 12/31/19 (Alternative Minimum Tax)	No Opt. Call	N/R	2,401,932
5,225	Total Montana Nebraska – 3.1% (2.6% of Total Investments)			5,112,840
6,485	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Series 2006A, 20.264%, 8/01/40 – AMBAC Insured (IF)	2/17 at 100.00	AA+	9,720,820
4,500	Nevada – 0.0% (0.0% of Total Investments) Director of Nevada State Department of Business and Industry, Revenue Bonds, Las Vegas Monorail Project, Second Tier, Series 2000, 7.375%, 1/01/40 (6)	1/12 at 100.00	N/R	7,200
1,500	New Jersey – 3.2% (2.7% of Total Investments) New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.750%, 6/15/29	6/14 at 100.00	BBB	1,493,265
1,660	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 6.250%, 9/15/29 (Alternative Minimum Tax)	9/11 at 100.00	B	1,593,019
500	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	11/11 at 100.00	B	500,330
1,000	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident	6/20 at 100.00	Baa3	960,760

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Group-Montclair Properties LLC, Montclair State University				
Student Housing Project, Series				
2010A, 5.875%, 6/01/42				
600	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey, Series 2009B, 7.500%, 12/01/32	6/19 at 100.00	Baa1	688,068
2,000	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	BBB-	1,872,340
2,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38	7/18 at 100.00	BBB-	2,030,280
1,000	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+	1,031,980
10,260	Total New Jersey			10,170,042
New York – 2.0% (1.7% of Total Investments)				
1,000	Brooklyn Areba Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43	No Opt. Call	BBB-	1,024,430
New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007:				
1,000	5.750%, 10/01/37	10/17 at 100.00	N/R	557,630
3,000	5.875%, 10/01/46	10/17 at 102.00	N/R	1,688,250
1,700	New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds, American Airlines Inc., Series 1994, 6.900%, 8/01/24 (Alternative Minimum Tax)	8/11 at 100.00	CCC+	1,472,047
1,375	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49	1/20 at 100.00	BBB	1,418,890
265	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-	269,041
8,340	Total New York			6,430,288
North Carolina – 2.3% (1.9% of Total Investments)				
940	Charlotte-Mecklenberg Hospital Authority, North Carolina, Health Care Revenue Bonds, Carolinas HealthCare System, Tender Option Bond Trust 11963, 18.893%, 1/15/19 (IF)	No Opt. Call	AA-	987,348
5,250	North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue Bonds, Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29	7/12 at 106.00	N/R	4,625,828
960	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series	10/16 at 100.00	AA+	1,559,328

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	2008, Tender Option Bonds Trust 3248, 26.900%, 10/01/21 (IF)			
7,150	Total North Carolina			7,172,504
	Ohio – 3.8% (3.2% of Total Investments)			
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2:			
		6/17 at		
315	5.125%, 6/01/24	100.00	Baa3	258,269
		6/17 at		
4,375	5.750%, 6/01/34	100.00	Baa3	3,308,506
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 0.000%, 6/01/37	6/22 at		
5,000	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23	100.00	BB–	3,602,850
	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30	5/14 at		
2,850	Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 (Alternative Minimum Tax)	102.00	BBB–	2,367,552
	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (5), (6)	12/20 at		
1,270		100.00	A+	1,327,582
		4/15 at		
500		100.00	BB–	469,855
		7/17 at		
4,000		102.00	N/R	724,000
18,310	Total Ohio			12,058,614
	Oklahoma – 0.8% (0.6% of Total Investments)			
	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	1/16 at		
940		101.00	N/R	798,474
	Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc., Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14)	No Opt. Call		
1,500			Caa2	1,552,365
2,440	Total Oklahoma			2,350,839
	Pennsylvania – 1.3% (1.1% of Total Investments)			
	Allentown Area Hospital Authority, Pennsylvania, Revenue Bonds, Sacred Heart Hospital, Series 2005, 6.000%, 11/15/16	No Opt. Call		
375			Ca	355,114
	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)	11/17 at		
965		101.00	N/R	802,436
	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	10/15 at		
2,000		102.00	N/R	1,782,340
	Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2007A, 6.375%, 12/15/37	12/17 at		
400		100.00	BB+	347,536
	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG)	12/11 at		
1,000		100.00	B	867,840

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	Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)			
4,740	Total Pennsylvania			4,155,266
	Rhode Island – 2.0% (1.7% of Total Investments)			
	Rhode Island Student Loan Authority, Student Loan Program	12/17 at		
1,000	Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax)	100.00	A	1,054,020
	Rhode Island Tobacco Settlement Financing Corporation, Tobacco			
5,565	Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	6/12 at 100.00	BBB	5,253,360
6,565	Total Rhode Island			6,307,380
	South Carolina – 0.8% (0.7% of Total Investments)			
	Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (5), (6)	11/17 at 100.00	N/R	2,002,800
625	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+	653,513
4,625	Total South Carolina			2,656,313
	Tennessee – 2.3% (1.9% of Total Investments)			
	Johnson City Health and Educational Facilities Board, Tennessee, Hospital Revenue Bonds,	7/20 at 100.00	BBB+	2,629,300
	Mountain States Health Alliance, Refunding Series 2010A, 6.500%, 7/01/38			
	Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007:			
2,000	5.500%, 11/01/37 (5), (6)	11/17 at 100.00	N/R	149,780
500	5.500%, 11/01/46 (5), (6)	11/17 at 100.00	N/R	37,445
	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	N/R	3,881,520
4,000	Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37 (5)	7/17 at 100.00	N/R	584,462
9,965	Total Tennessee			7,282,507
	Texas – 11.3% (9.4% of Total Investments)			
	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	Ba2	1,791,640
	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	1/12 at 100.00	N/R	1,815,768
550	Bexar County Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds, America Opportunity for Housing – Colinas LLC Project, Series 2001A, 5.800%, 1/01/31 – NPMF Insured	1/13 at 100.00	Baa1	449,048
10	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric	No Opt. Call	CC	9,844

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Company, Series 2001C, 5.750%, 5/01/36 (Mandatory put 11/01/11) (Alternative Minimum Tax)				
700	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax)	7/18 at 100.00	CCC	266,763
Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011:				
1,000	6.750%, 1/01/41	1/21 at 100.00	BB+	983,610
1,000	6.000%, 1/01/41	1/21 at 100.00	BBB-	993,110
1,000	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Uplift Education Charter School, Series 2010A, 6.000%, 12/01/30	12/20 at 100.00	BBB-	946,350
2,000	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A, 9.000%, 2/15/38	No Opt. Call	BBB-	2,218,100
1,750	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2007, 5.500%, 11/01/30 (Alternative Minimum Tax)	11/12 at 100.00	CCC+	1,203,160
Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A:				
1,840	7.000%, 9/01/25	9/14 at 100.00	N/R	1,843,367
6,600	7.125%, 9/01/34	9/14 at 100.00	N/R	6,480,738
585	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)	4/12 at 100.00	Ba2	588,791
2,045	Harris County-Houston Sports Authority, Texas, Senior Lien Revenue Bonds, Series 2001G, 5.250%, 11/15/30 – NPMG Insured	11/11 at 100.00	Baa1	1,815,101
1,000	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	835,690
Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E:				
600	7.375%, 7/01/22 (Alternative Minimum Tax)	7/12 at 100.00	B3	603,384
975	6.750%, 7/01/29 (Alternative Minimum Tax)	7/12 at 100.00	B3	975,312
1,000	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk Education Foundation, Series 2007A, 5.450%, 8/15/36	8/11 at 100.00	N/R	781,970
2,250			AA	2,819,070

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	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 19.920%, 3/01/19 (IF)	No Opt. Call		
590	Rio Grande Valley Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, Valley Baptist Medical Center Project, Series 1992A, 6.375%, 8/01/22 – NCFG Insured	2/12 at 100.00	Baa1	589,947
810	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Series 2009, 6.875%, 12/31/39	12/19 at 100.00	Baa2	856,259
5,500	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010, 7.000%, 6/30/40	6/20 at 100.00	Baa3	5,867,455
340	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax)	5/13 at 101.00	CC	115,998
1,000	Tyler Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, East Texas Medical Center Regional Healthcare System, Series 2007A, 5.250%, 11/01/32	11/17 at 100.00	Baa2	890,690
36,945	Total Texas			35,741,165
	Utah – 0.9% (0.8% of Total Investments)			
1,000	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	911,570
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	2,063,714
2,980	Total Utah			2,975,284
	Vermont – 0.4% (0.3% of Total Investments)			
1,155	Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School Project, Series 2011A, 6.250%, 1/01/41	1/21 at 100.00	Baa2	1,177,153
	Virgin Islands – 2.3% (1.9% of Total Investments)			
420	Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note – Diageo Project, Series 2009A, 6.750%, 10/01/37	10/19 at 100.00	BBB	442,949
5,000	Virgin Islands Public Finance Authority, Revenue Bonds, Refinery Project – Hovensa LLC, Series 2003, 6.125%, 7/01/22 (Alternative Minimum Tax)	1/14 at 100.00	Baa3	4,781,350
2,000	Virgin Islands Public Finance Authority, Senior Secured Lien Revenue Bonds, Refinery Project – Hovensa LLC, Series 2004, 5.875%, 7/01/22	7/14 at 100.00	Baa3	1,874,240
7,420	Total Virgin Islands			7,098,539
	Virginia – 0.8% (0.7% of Total Investments)			
1,000	Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds,	11/11 at 100.00	B+	999,880

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	Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26			
9,400	Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Revenue Bonds, Capital Appreciation Series 2009B-2, 0.000%, 10/01/38 – AGC Insured	No Opt. Call	BBB+	1,503,718
10,400	Total Virginia			2,503,598
	Washington – 2.4% (2.0% of Total Investments)			
500	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 11-14W-B, 19.355%, 6/01/39 (IF) (7)	6/19 at 100.00	AA	568,640
	Vancouver Downtown Redevelopment Authority, Washington, Revenue Bonds, Conference Center Project, Series 2003A:			
1,780	6.000%, 1/01/28 – ACA Insured	1/14 at 100.00	N/R	1,023,767
4,745	6.000%, 1/01/34 – ACA Insured	1/14 at 100.00	N/R	2,726,382
2,660	5.250%, 1/01/34 – ACA Insured	1/14 at 100.00	N/R	1,449,141
1,000	Washington State Economic Development Finance Authority, Revenue Bonds, Coeur D'Alene Fiber Project, Series 2007G, 7.000%, 12/01/27 (Alternative Minimum Tax) (5), (6)	12/17 at 100.00	N/R	250,000
2,000	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32	No Opt. Call	N/R	1,608,340
12,685	Total Washington			7,626,270
	West Virginia – 0.3% (0.2% of Total Investments)			
500	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	499,640
500	Ohio County Commission, West Virginia, Tax Increment Revenue Bonds, Fort Henry Centre Financing District, Series 2007A, 5.850%, 6/01/34	No Opt. Call	N/R	450,060
1,000	Total West Virginia			949,700
	Wisconsin – 4.4% (3.7% of Total Investments)			
550	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)	12/14 at 101.00	N/R (4)	681,142
1,000	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2006, 7.000%, 12/01/26	12/18 at 102.00	N/R	914,350
1,650	Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson Classical Academy, Series 2011, 7.125%, 7/01/42	7/19 at 100.00	BBB–	1,675,559
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center Inc., Series 2004A, 6.250%, 4/01/34	4/14 at 100.00	N/R	940,600
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006:			

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5,995	5.250%, 8/15/26 (UB)	8/16 at 100.00	BBB+	5,666,834
4,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	BBB+	4,019,625
14,695	Total Wisconsin			13,898,110
\$ 434,817	Total Investments (cost \$394,972,000) – 120.1%			378,967,929
	Borrowings – (15.8)% (9)			(50,000,000)
	Floating Rate Obligations – (5.8)%			(18,170,000)
	Other Assets Less Liabilities – 1.5% (8)			4,714,530
				\$
	Net Assets Applicable to Common Shares – 100%			315,512,459

Investments in Derivatives

Forward Swaps outstanding at July 31, 2011:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (10)	Termination Date	Unrealized Appreciation (Depreciation)
Barclays Bank PLC	\$50,000,000	Receive	1-Month USD-LIBOR	1.333%	Monthly	4/25/11	4/25/14	\$ (864,688)
Morgan Stanley	4,000,000	Receive	3-Month USD-LIBOR	4.356	Quarterly	5/25/12	5/25/41	(273,851) \$(1,138,539)

Fair Value Measurements

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

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – 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 risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of July 31, 2011:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$ —	\$372,312,459	\$6,655,470	\$378,967,929
Derivatives:				
Forward Swaps*	—	(1,138,539)	—	(1,138,539)
Total	\$ —	\$371,173,920	\$6,655,470	\$377,829,390

* Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

The following is a reconciliation of the Fund's Level 3 investments held at the beginning and end of the measurement period:

	Level 3 Municipal Bonds
Balance at the beginning of period	\$ 6,571,954
Gains (losses):	
Net realized gains (losses)	(61,860)
Net change in unrealized appreciation (depreciation)	(1,347,091)
Purchases at cost	—
Sales at proceeds	(420,047)
Net discounts (premiums)	842
Transfers in to	2,100,422
Transfers out of	(188,750)
Balance at the end of period	\$ 6,655,470

During the period ended July 31, 2011, the Fund recognized no significant transfers to or from Level 1 or Level 2. Transfers in and/or out of Level 3 are shown using end of period values.

Derivative Instruments and Hedging Activities

The Funds record derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Fund's investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes.

The following tables presents the fair value of all derivative instruments held by the Fund as of July 31, 2011, the location of these instruments on the Statement of Assets and Liabilities, and the primary underlying risk exposure.

Underlying Risk Exposure	Derivative Instrument	Location on the Statement of Assets and Liabilities			
		Asset Derivatives Location	Value	Liability Derivatives Location	Value
Interest Rate	Swaps	Unrealized appreciation on interest rate swaps*	\$ —	Unrealized depreciation on interest rate swaps*	\$1,138,539

* Value represents cumulative gross appreciation (depreciation) of swap contracts as reported in the Fund's Portfolio of Investments

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.

At July 31, 2011, the cost of investments (excluding investments in derivatives) was \$379,614,966.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) at July 31, 2011, were as follows:

Gross unrealized:	
Appreciation	\$ 26,132,739
Depreciation	(44,950,081)
Net unrealized appreciation (depreciation) of investments	\$(18,817,342)

- (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 Investor 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.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (4) securities, which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) For fair value measurement disclosure purposes, investment categorized as Level 3.
- (6) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a bond, 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.
- (7) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
- (8) Other Assets Less Liabilities include the Value and/or the Unrealized Appreciation/Depreciation of derivative instruments as listed within Investments in Derivatives.
- (9) Borrowings as a percentage of Total Investments are 13.2%.
Effective date represents the date on which both the Fund and Counterparty commence interest
- (10) payment accruals on each forward swap contract.

N/R Not rated.

WI/DD Purchased on a when-issued or delayed delivery basis.

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

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

USD-LIBOR United States Dollar-London Inter-Bank Offered Rate.

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 September 29, 2011

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 September 29, 2011

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

Date September 29, 2011