

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
April 01, 2013

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: 1/31/13

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 (Unaudited)
 Nuveen Municipal High Income Opportunity Fund (NMZ)
 January 31, 2013

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|--------------|
| | Alabama – 1.1% (1.0% of Total Investments) | | | |
| \$ 1,000 | Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green | 8/20 at 100.00 | N/R | \$ 1,017,800 |
| | Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 | | | |
| 1,000 | Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber | 4/13 at 100.00 | B2 | 999,920 |
| | Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax) | | | |
| 1,880 | Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 | 2/17 at 102.00 | N/R | 1,739,132 |
| | Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, | | | |
| 1,000 | Series 2004A, 5.250%, 1/01/14 | No Opt. Call | B | 1,001,550 |
| 4,880 | Total Alabama | | | 4,758,402 |
| | Arizona – 6.4% (5.8% of Total Investments) | | | |
| | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, | | | |
| 1,420 | Tender | 1/18 at 100.00 | AA– | 1,873,647 |
| | Option Bond Trust 3256, 18.196%, 1/01/29 (IF) (4) | | | |
| | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, | | | |
| 1,760 | Tender | 1/18 at 100.00 | AA– | 2,598,957 |
| | Option Bond Trust 4695, 19.344%, 1/01/32 (IF) (4) | | | |
| 339 | Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special | 4/13 at 100.00 | N/R | 339,692 |

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| | Assessment Lien Bonds, Series 2001A, 7.875%, 7/01/25 Maricopa County Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds, | 4/13 at 100.00 | N/R | 1,599,780 |
| 2,000 | Privado Park Apartments Project, Series 2010, 5.000%, 11/01/46 (Mandatory put 11/01/15) (Alternative Minimum Tax) (5) Maricopa County Industrial Development Authority, Arizona, Senior Living Facility Revenue | 1/14 at 100.00 | CC | 5,316,595 |
| 6,720 | Bonds, Christian Care Mesa II Inc., Series 2004A, 6.625%, 1/01/34 (Alternative Minimum Tax) Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A: | 4/13 at 103.00 | N/R | 50,382 |
| 50 | 6.375%, 11/01/13 | 11/16 at 100.00 | N/R | 815,517 |
| 790 | 7.250%, 11/01/23 | 11/16 at 100.00 | N/R | 1,770,789 |
| 1,715 | 7.500%, 11/01/33 Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University | 6/22 at 100.00 | A+ | 2,068,440 |
| 1,500 | Project, Tender Option Bond Trust 1086, 17.359%, 6/01/42 – (IF) (4) Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah | 12/14 at 100.00 | BBB– | 559,708 |
| 550 | Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Pointe | No Opt. Call | AA+ (6) | 216,974 |
| 200 | Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM) Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden | 1/22 at 100.00 | BBB– | 1,660,080 |
| 1,500 | Traditional Schools Project, Series 2012, 7.500%, 1/01/42 Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010: | 6/19 at 100.00 | BBB– | 521,035 |
| 500 | 6.000%, 6/01/40 | 6/19 at 100.00 | BBB– | 521,785 |
| 500 | 6.100%, 6/01/45 | 4/13 at 100.00 | BBB– | 1,150,989 |
| 1,150 | Pinal County Industrial Development Authority, Arizona, Correctional Facilities | | | |

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| | Contract 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 Bonds, Series 2008, 7.000%, 12/01/27 | 12/17 at 102.00 | CCC | 889,700 |
| 1,000 | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds, Series 2012A, 9.750%, 5/01/25 | 5/22 at 100.00 | N/R | 1,082,180 |
| 2,000 | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37 | No Opt. Call | B | 2,031,140 |
| 1,000 | Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.700%, 4/01/22 | 4/14 at 100.00 | A– | 1,014,110 |
| 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+ | 1,016,080 |
| 26,694 | Total Arizona California – 16.1% (14.5% of Total Investments) | | | 27,097,580 |
| 1,000 | 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 | 1,160,120 |
| 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 | B– | 1,590,013 |
| 1,250 | California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267, 19.279%, 5/15/31 (IF) (4) | 11/21 at 100.00 | AA– | 2,002,750 |
| 1,000 | California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47 | 6/20 at 102.00 | N/R | 1,017,670 |
| 3,425 | California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.327%, | 5/15 at 100.00 | Aa2 | 4,488,839 |

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| 1,000 | 11/01/35 – AMBAC Insured (IF) (4) California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43 (WI/DD, Settling 2/07/13) | 9/22 at 100.00 | N/R | 992,790 |
| 4,000 | California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (5) | No Opt. Call | D | 239,040 |
| 1,000 | California Statewide Communities Development Authority, Statewide Community Infrastructure Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41 | 9/21 at 100.00 | N/R | 1,066,280 |
| 2,915 | California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34 | 3/14 at 102.00 | N/R | 3,032,970 |
| 515 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.662%, 11/15/38 (IF) | 5/18 at 100.00 | AA– | 762,066 |
| 745 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 17.873%, 11/15/38 (IF) (4) | 5/18 at 100.00 | AA– | 1,104,977 |
| 1,000 | 18.966%, 11/15/48 (IF) (4) | 5/18 at 100.00 | AA– | 1,503,600 |
| 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 | 1,011,623 |
| 500 | Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 19.271%, 9/01/32 – AMBAC Insured (IF) (4) | 4/13 at 100.00 | A+ | 543,320 |
| 1,000 | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.762%, 6/01/45 – AMBAC Insured (IF) | 6/15 at 100.00 | AA+ | 1,184,710 |

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| | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement | | | |
| | Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011: | | | |
| 500 | 17.378%, 6/01/45 (IF) (4) | 6/15 at 100.00 | A2 | 582,655 |
| 750 | 17.399%, 6/01/45 (IF) (4) | 6/15 at 100.00 | A2 | 874,140 |
| | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed | | | |
| | Bonds, Series 2007A-1: | | | |
| 2,000 | 4.500%, 6/01/27 | 6/17 at 100.00 | B | 1,894,500 |
| 1,750 | 5.000%, 6/01/33 | 6/17 at 100.00 | B | 1,629,390 |
| 500 | 5.750%, 6/01/47 | 6/17 at 100.00 | B | 476,285 |
| 1,000 | 5.125%, 6/01/47 | 6/17 at 100.00 | B | 862,930 |
| | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed | | | |
| 1,500 | Bonds, Series 2007A-2, 5.300%, 6/01/37 | 6/22 at 100.00 | B | 1,380,765 |
| | Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust | | | |
| 1,500 | 3253, 22.801%, 1/15/19 (IF) (4) | No Opt. Call | Aa2 | 2,874,420 |
| | Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement | | | |
| 1,200 | Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34 | 9/13 at 102.00 | N/R | 1,227,828 |
| | Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment | | | |
| 335 | Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 | 8/19 at 100.00 | BBB+ | 386,419 |
| | Lee Lake Water District, Riverside County, California, Special Tax Bonds, Community Facilities | | | |
| 3,400 | District 3, Series 2004, 5.950%, 9/01/34 | 9/13 at 102.00 | N/R | 3,494,962 |
| | Long Beach Bond Finance Authority, California, Natural Gas Purchase Revenue Bonds, Series | | | |
| 1,000 | 2007A, 5.500%, 11/15/37 | No Opt. Call | A | 1,209,230 |
| | Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International | | | |
| 1,125 | Airport, Tender Option Bond Trust 10-27B, 18.670%, 5/15/40 (IF) (4) | 5/20 at 100.00 | AA | 1,724,265 |
| | Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series | | | |
| 1,000 | 2011A, 7.000%, 9/01/31 | 9/21 at 100.00 | A- | 1,203,990 |

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| | 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 | BBB+ | 1,205,570 |
| 1,000 | 7.500%, 8/01/41 | 8/21 at 100.00 | BBB+ | 1,191,260 |
| | M-S-R Energy Authority, California, Gas Revenue Bonds, Citigroup Prepay Contracts, Series 2009B, 6.500%, 11/01/39 | No Opt. Call | A | 1,389,140 |
| 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- | 622,915 |
| 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+ | 387,763 |
| 1,000 | Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010, 6.000%, 11/01/41 | 11/20 at 100.00 | Baa3 | 1,089,980 |
| 250 | Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683, 17.862%, 8/01/37 – NPFG Insured (IF) (4) | 8/17 at 100.00 | A+ | 370,480 |
| 1,000 | Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28 | 9/18 at 100.00 | BBB- | 1,097,210 |
| 890 | River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, 8.000%, 11/01/18 | 11/15 at 104.00 | N/R | 850,146 |
| 1,000 | Riverside County Public Financing Authority, California, Tax Allocation Bonds, Multiple Projects, Series 2004, 5.000%, 10/01/35 – SYNCORA GTY Insured | 10/14 at 100.00 | BBB | 981,310 |
| 1,200 | Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30 | 10/21 at 100.00 | A- | 1,384,452 |
| 750 | Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698: 18.244%, 12/01/30 – AMBAC Insured (IF) (4) | No Opt. Call | A | 1,368,360 |

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| 2,015 | 19.039%, 12/01/33 – AMBAC Insured (IF) (4) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011: | No Opt. Call | A | 3,627,645 |
| 960 | 8.000%, 12/01/26 | 12/21 at 100.00 | BB | 1,237,920 |
| 1,000 | 8.000%, 12/01/31 San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.913%, 9/01/31 – | 12/21 at 100.00 | BB | 1,272,420 |
| 1,000 | AMBAC Insured (IF) (4) Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41 | 3/17 at 100.00 | AA– | 1,252,160 |
| 1,000 | Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment | 2/21 at 100.00 | A | 1,204,050 |
| 1,000 | Project 1, Series 2002, 5.250%, 8/01/36 – NPF G Insured | 4/13 at 100.00 | A– | 1,000,860 |
| 500 | Tobacco Securitization Authority of Southern California, Tobacco Settlement Asset-Backed Bonds, San Diego County Tobacco Asset Securitization Corporation, Senior Series 2001A, 5.000%, 6/01/37 | 6/14 at 100.00 | BB+ | 456,650 |
| 650 | Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project | 9/21 at 100.00 | BBB+ | 776,003 |
| 3,895 | Area, Series 2011A, 7.650%, 9/01/42 West Patterson Financing Authority, California, Special Tax Bonds, Community Facilities | 9/13 at 103.00 | N/R | 3,900,717 |
| 61,665 | District 2001-1, Series 2004A, 6.125%, 9/01/39 Total California Colorado – 6.8% (6.1% of Total Investments) Bradburn Metropolitan District 3, Westminster, Adams County, Colorado, | | | 68,189,558 |
| 1,015 | General Obligation Limited Tax Refunding Bonds, Series 2010, 7.500%, 12/01/39 | 12/13 at 102.00 | N/R | 1,045,897 |
| 6 | Buffalo Ridge Metropolitan District, Colorado, Limited Obligation Assessment Bonds, Series 2003, 7.500%, 12/01/33 (Pre-refunded 12/01/13) | 12/13 at 101.00 | N/R (6) | 6,361 |
| 1,000 | Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to Unlimited Tax, Series 2012, 6.000%, 12/01/22 | 10/17 at 100.00 | N/R | 1,005,210 |

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| 3,500 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Cesar Chavez Academy, Series 2003, 8.000%, 5/01/34 (5) | 5/14 at 101.00 | N/R | 2,449,685 |
| 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 | 928,790 |
| 1,000 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain Phoenix Community School, Series 2012, 7.000%, 10/01/42 | 10/22 at 100.00 | N/R | 987,560 |
| 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 | 1,449,347 |
| 325 | Colorado Health Facilities Authority, Revenue Bonds, Craig Hospital Project, Tender Option Bond Trust 1131, 17.087%, 12/01/32 (IF) (4) | 12/22 at 100.00 | A- | 500,747 |
| 1,000 | Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 – RAAI Insured | 12/22 at 100.00 | N/R | 1,032,500 |
| 1,000 | Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.450%, 12/01/34 | 12/17 at 100.00 | N/R | 839,120 |
| 2,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NCFG Insured | No Opt. Call | BBB | 1,077,720 |
| 999 | 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 | 1,051,158 |
| 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 | 3,286,022 |
| 1,000 | Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.500%, 12/01/27 | 12/16 at 100.00 | N/R | 846,710 |
| 1,980 | Park Creek Metropolitan District, Colorado, Limited Tax Obligation Revenue Bonds, Series | 12/13 at 100.00 | N/R | 2,033,440 |

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| | 2003CR-2, 7.875%, 12/01/32 (Mandatory put 12/01/13) | | | |
| 1,500 | Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Series 2003, 8.000%, 12/01/25 (Pre-refunded 6/01/14) | 6/14 at 101.00 | N/R (6) | 1,665,225 |
| 3,565 | Public Authority for Colorado Energy, Natural Gas Purchase Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38 | No Opt. Call | A | 4,840,165 |
| 500 | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.500%, 1/15/30 | 7/20 at 100.00 | Baa3 | 607,370 |
| 625 | Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds, Refunding Series 2007, 5.375%, 12/01/21 | 12/17 at 100.00 | N/R | 590,681 |
| 1,000 | Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 | 12/17 at 100.00 | N/R | 257,180 |
| 1,000 | Tallyn's Reach Metropolitan District 3, Aurora, Colorado, Limited Tax General Obligation Bonds, Series 2004, 6.750%, 12/01/33 (Pre-refunded 12/01/13) | 12/13 at 100.00 | N/R (6) | 1,054,580 |
| 1,000 | 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 | 1,060,740 |
| 29,510 | Total Colorado Connecticut – 0.6% (0.6% of Total Investments) | | | 28,616,208 |
| 1,000 | 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 | 1,144,730 |
| 2,000 | Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Lien Series 1997B, 5.750%, 9/01/27 (5) | 4/13 at 100.00 | N/R | 927,660 |
| 500 | Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 | 4/21 at 100.00 | N/R | 537,530 |
| 3,500 | Total Connecticut District of Columbia – 0.3% (0.3% of Total Investments) | | | 2,609,920 |
| 225 | | No Opt. Call | Baa1 | 265,142 |

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| | District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 | | | |
| 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- | 1,158,150 |
| 1,225 | Total District of Columbia Florida – 12.7% (11.4% of Total Investments) | | | 1,423,292 |
| 1,000 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42 | 5/22 at 100.00 | N/R | 1,019,870 |
| 4,795 | Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A, 6.900%, 5/01/35 | 5/13 at 101.00 | N/R | 4,869,706 |
| 700 | Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax) | 11/14 at 101.00 | Ba2 | 743,862 |
| 875 | Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPPFG Insured | 4/13 at 101.00 | BBB | 869,689 |
| 955 | Colonial Country Club Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2003, 6.400%, 5/01/33 | 5/13 at 101.00 | A | 976,593 |
| 1,000 | Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37 | 5/16 at 100.00 | N/R | 885,240 |
| 1,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41 | 6/21 at 100.00 | BB+ | 1,176,730 |
| 500 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Doral Breeze Project Series 2012, 5.500%, 11/01/32 | 11/22 at 100.00 | N/R | 500,140 |
| 7,835 | Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32 | 5/14 at 103.25 | N/R | 8,198,387 |
| 3,000 | Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds, Series 2001, 7.250%, 5/01/32 | 9/17 at 100.00 | N/R | 3,315,690 |

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| 500 | 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 2012A, 7.125%, 11/01/42 | No Opt. Call | N/R | 502,310 |
| 2,000 | Martin County Industrial Development Authority, Florida, Industrial Development Revenue Bonds, Indiantown Cogeneration LP, Series 1994A, 7.875%, 12/15/25 (Alternative Minimum Tax) | 6/13 at 100.00 | BB+ | 2,008,140 |
| 1,685 | Miami, Florida, Special Obligation Non-Ad Valorem Revenue Refunding Bonds, Series 2011A, 6.000%, 2/01/30 – AGM Insured | 2/21 at 100.00 | AA– | 2,005,858 |
| 1,000 | Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.266%, 4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (4) | 10/18 at 100.00 | AA– | 1,321,560 |
| 1,250 | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 17.925%, 10/01/33 – AGM Insured (IF) | 10/20 at 100.00 | Aa2 | 1,855,550 |
| 1,000 | Mid-Bay Bridge Authority, Florida, Springing Lien Revenue Bonds, Series 2011, 7.250%, 10/01/34 | 10/21 at 100.00 | BBB | 1,289,890 |
| 3,420 | Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax) | 4/13 at 100.00 | N/R | 3,420,889 |
| 1,100 | Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36 | 5/16 at 100.00 | N/R | 1,102,178 |
| 3,615 | Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35 | 5/13 at 100.00 | N/R | 3,461,652 |
| 1,000 | Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36 | 5/22 at 100.00 | N/R | 958,100 |
| 475 | 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 | 437,366 |
| 780 | Tolomato Community Development District, Florida, Special Assessment Bonds, | 5/17 at 100.00 | N/R | 559,798 |

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| | Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39 Tolomato Community Development District, Florida, Special Assessment Bonds, | | | |
| 2,270 | 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 | 1,307,951 |
| 965 | Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds, | 5/22 at 100.00 | N/R | 409,054 |
| 1,360 | Note, Series 2007-3, 6.650%, 5/01/40 (5) Tolomato Community Development District, Florida, Special Assessment Bonds, Hope | 5/18 at 100.00 | N/R | 14 |
| 180 | Performing Parcel Series 2007-1. RMKT, 6.650%, 5/01/40 (5) Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding | 5/18 at 100.00 | N/R | 96,937 |
| 2,365 | Series 2012A-1, 6.650%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds, Series | 5/17 at 100.00 | N/R | 2,342,722 |
| 875 | 2006, 5.400%, 5/01/37 Tolomato Community Development District, Florida, Special Assessment Bonds, | 5/14 at 101.00 | BB | 868,490 |
| 5,510 | Southern/Forbearance Parcel Series 2007-2, 6.650%, 5/01/40 (5) Westchester Community Development District 1, Florida, Special Assessment Bonds, Series | 5/18 at 100.00 | N/R | 2,514,048 |
| 4,485 | 2003, 6.125%, 5/01/35 | 5/13 at 101.00 | N/R | 4,541,690 |
| 57,495 | Total Florida Georgia – 0.9% (0.8% of Total Investments) Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly | | | 53,560,104 |
| 1,000 | Care, Lenbrook Square Project, Series 2006A, 5.125%, 7/01/37 Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly | 7/17 at 100.00 | N/R | 1,002,030 |
| 1,115 | Care, Lenbrook Square Project, Series 2006B, 7.300%, 7/01/42 | 7/17 at 101.00 | N/R | 1,115,223 |
| 1,780 | | | N/R | 1,848,299 |

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| | 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 | | |
| 3,895 | Total Georgia | | | 3,965,552 |
| | Guam – 0.7% (0.6% of Total Investments) | | | |
| 2,445 | Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39 | 11/19 at 100.00 | B+ | 2,763,095 |
| | Hawaii – 0.7% (0.6% of Total Investments) | | | |
| 940 | Hawaii 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 | 916,763 |
| 1,655 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39 | 7/19 at 100.00 | Baa1 | 1,943,268 |
| 2,595 | Total Hawaii | | | 2,860,031 |
| | Idaho – 0.2% (0.1% of Total Investments) | | | |
| 500 | Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Tender Option Bond Trust 1102, 17.425%, 3/01/47 – AGM Insured (IF) (4) | 3/22 at 100.00 | A | 683,505 |
| | Illinois – 7.6% (6.8% of Total Investments) | | | |
| 1,325 | CenterPoint Intermodal Center Program, Illinois, Trust Series 2004 Class A Certificates, 3.730%, 6/15/23 | No Opt. Call | N/R | 1,325,159 |
| 984 | 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 | 987,757 |
| 475 | Chicago, Illinois, Certificates of Participation Tax Increment Revenue Notes, Chicago/Kingsbury Redevelopment Project, Series 2004A, 6.570%, 2/15/13 | No Opt. Call | N/R | 475,228 |
| 1,895 | Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26 | 4/13 at 100.00 | N/R | 1,521,287 |
| 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 | 1,137,040 |
| 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 | 2,241,431 |
| 1,100 | Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 1/18 at 100.00 | 1/18 at 100.00 | Baa2 | 1,226,522 |

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| | 5.625%, 1/01/37 | | | |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38 | 5/17 at 100.00 | N/R | 1,025,440 |
| 1,250 | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.429%, 11/15/37 (IF) (4) | 11/17 at 100.00 | A | 1,777,750 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34 | 8/19 at 100.00 | BBB+ | 1,279,020 |
| 2,000 | Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37 | 8/17 at 100.00 | BBB | 2,195,320 |
| 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+ | 4,607,796 |
| 250 | Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 21.569%, 2/15/19 – AGM Insured (IF) (4) | No Opt. Call | AA– | 435,980 |
| 1,685 | 21.554%, 2/15/19 – AGM Insured (IF) (4) | No Opt. Call | AA– | 2,937,562 |
| 4,000 | Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (5) | 6/14 at 100.00 | Ca | 3,439,640 |
| 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 | 750,251 |
| 1,431 | Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (5) | 7/18 at 100.00 | N/R | 314,088 |
| 1,917 | 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 | 1,971,404 |
| 985 | Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006-1, 6.000%, 3/01/36 (Mandatory put 3/01/18) | 3/16 at 102.00 | N/R | 881,211 |
| 935 | 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 | 663,766 |
| 831 | | 3/16 at 102.00 | N/R | 799,854 |

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| | Yorkville, Illinois, Special Service Area 2005-108 Assessment Bonds, Autumn Creek Project, Series 2006, 6.000%, 3/01/36 | | | |
| 30,893 | Total Illinois | | | 31,993,506 |
| | Indiana – 3.4% (3.1% of Total Investments) | | | |
| 6,360 | Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24 | 7/14 at 100.00 | N/R | 6,368,395 |
| 1,000 | Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option Bond Trust 10-77W, 19.410%, 4/01/30 – AMBAC Insured (IF) (4) | No Opt. Call | AA | 2,102,440 |
| 1,290 | Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611: 18.051%, 6/01/17 (IF) (4) | No Opt. Call | AA | 1,795,680 |
| 1,250 | 19.051%, 6/01/17 (IF) (4) | No Opt. Call | AA | 1,850,000 |
| 1,000 | Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension Health, Tender Option Bond Trust 3301, 18.202%, 11/15/30 (IF) (4) | 11/16 at 100.00 | AA+ | 1,319,480 |
| 1,000 | St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village | 7/15 at 103.00 | N/R | 1,068,220 |
| 11,900 | Apartments, Series 2005A, 7.500%, 7/01/35 Total Indiana | | | 14,504,215 |
| | Iowa – 0.5% (0.4% of Total Investments) | | | |
| 1,000 | Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A, 5.500%, 7/01/25 | 7/16 at 100.00 | BB+ | 1,053,140 |
| 1,000 | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, Series 2012, 4.750%, 8/01/42 | 8/22 at 100.00 | BBB– | 1,019,150 |
| 2,000 | Total Iowa | | | 2,072,290 |
| | Louisiana – 2.7% (2.5% of Total Investments) | | | |
| 1,000 | Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation | 12/21 at 100.00 | N/R | 1,123,330 |
| 5,000 | Project, Series 2011A, 7.750%, 12/15/31 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– | 5,693,350 |
| 980 | | 6/16 at 101.00 | N/R | 1,003,128 |

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| 3,000 | Louisiana Local Government Environmental Facilities and Community Development Authority, 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 Hotel LLC Project, Series 2007A, 6.750%, 12/15/37 (5) Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Women's Hospital Foundation Project, Tender Option Bonds Trust 1012: | 12/17 at 100.00 | N/R | 1,347,150 |
| 750 | 20.701%, 10/01/40 (IF) (4) | 10/20 at 100.00 | A3 | 1,187,310 |
| 750 | 20.689%, 10/01/40 (IF) (4) | 10/20 at 100.00 | A3 | 1,187,040 |
| 11,480 | Total Louisiana Maine – 0.8% (0.7% of Total Investments) | | | 11,541,308 |
| 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 Maryland – 1.0% (0.9% of Total Investments) | 2/14 at 102.00 | Baa2 | 3,254,225 |
| 1,000 | Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31 | 9/16 at 100.00 | BB+ | 1,021,210 |
| 2,500 | Maryland Economic Development Corporation, Senior Lien Student Housing Revenue Bonds, University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33 Prince George's County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994, 5.300%, 7/01/24 | 12/16 at 100.00 | N/R | 1,808,125 |
| 1,000 | | 10/13 at 100.00 | B3 | 903,720 |
| 435 | | 7/13 at 100.00 | B3 | 426,087 |
| 4,935 | Total Maryland Massachusetts – 0.5% (0.5% of Total Investments) | | | 4,159,142 |
| 255 | Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, | No Opt. Call | N/R | 253,962 |

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| 1,000 | Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street | 4/13 at 100.00 | BBB | 1,001,080 |
| 429 | Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPFG Insured Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire | 4/13 at 103.00 | N/R | 366,742 |
| 334 | Community Services Inc., Series 2012A, 6.000%, 2/15/43 Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire | 4/13 at 103.00 | N/R | 33,348 |
| 513 | Community Services Inc., Series 2012B, 6.375%, 2/15/43 Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire | 4/13 at 103.00 | N/R | 5 |
| 480 | Community Services Inc., Series 2012C, 6.625%, 2/15/43 Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series | 7/13 at 100.00 | N/R | 479,962 |
| 3,011 | 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) Total Massachusetts Michigan – 4.1% (3.7% of Total Investments) | | | 2,135,099 |
| 1,110 | Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series | 4/13 at 100.00 | N/R | 1,110,555 |
| 795 | 1999, 7.000%, 4/01/29 Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series | 4/13 at 100.00 | N/R | 797,154 |
| 1,205 | 2000, 8.000%, 4/01/29 Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A: | | | |
| 15 | 5.500%, 5/01/21 | 5/13 at 100.00 | B– | 1,117,951 |
| 300 | 5.500%, 5/01/21 – ACA Insured Detroit Water Supply System, Michigan, Water Supply System Revenue Bonds, Refunding, Series | 4/13 at 100.00 | B– | 13,916 |
| 1,000 | 2006D, 5.000%, 7/01/33 – NPFG Insured Detroit, Michigan, Distributable State Aid General Obligation Bonds, Tender Option Bond Trust | No Opt. Call | A | 314,217 |
| 250 | 3789, 18.529%, 5/01/18 (IF) (4) | No Opt. Call | AA | 1,438,400 |
| | | 4/13 at 100.00 | BBB | 246,280 |

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| | Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/16 – NPMFG Insured | | | |
| 750 | Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured | No Opt. Call | B | 681,593 |
| 900 | Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Second Lien Series 2005B, 5.500%, 7/01/22 – NPMFG Insured | No Opt. Call | A | 1,061,514 |
| 1,000 | Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital Obligated Group, Series 2007A: 4.875%, 8/15/27 | 8/17 at 100.00 | N/R | 982,110 |
| 1,000 | 5.000%, 8/15/38 | 8/17 at 100.00 | N/R | 948,880 |
| 1,000 | 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 | BBB– | 1,179,020 |
| 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 | BB | 1,063,610 |
| 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 | 1,026,890 |
| 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– | 975,610 |
| 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 | 1,558,035 |
| 1,000 | Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 | 9/18 at 100.00 | A1 | 1,280,750 |
| 1,000 | Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005, 5.500%, 11/01/30 | 11/15 at 100.00 | BB | 982,130 |
| 500 | Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35 | 11/15 at 100.00 | BB | 508,995 |

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| 16,325 | Total Michigan Minnesota – 1.1% (1.0% of Total Investments) | | | 17,287,610 |
| 1,325 | Ramsey, Anoka County, Minnesota, Charter School Lease Revenue Bonds, PACT Charter School, Series 2004A, 6.750%, 12/01/33 | 6/14 at 102.00 | N/R | 1,373,230 |
| 1,110 | St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, Higher Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23 | 6/14 at 102.00 | N/R | 1,151,514 |
| 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 | 6/14 at 102.00 | N/R | 1,135,574 |
| 1,000 | St. Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2005B, 6.000%, 5/01/30 | 5/15 at 100.00 | N/R | 1,067,560 |
| 4,535 | Total Minnesota Mississippi – 0.4% (0.4% of Total Investments) | | | 4,727,878 |
| 833 | 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 | 709,564 |
| 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 | 1,153,110 |
| 1,833 | Total Mississippi Missouri – 1.6% (1.5% of Total Investments) | | | 1,862,674 |
| 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) (4) | 12/16 at 100.00 | AA+ | 6,184,982 |
| 762 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 12/31/26 | No Opt. Call | N/R | 705,726 |
| 6,697 | Total Missouri Montana – 0.6% (0.6% of Total Investments) | | | 6,890,708 |
| 2,700 | Montana Board of Investments, Exempt Facility Revenue Bonds, Stillwater Mining Company, Series 2000, 8.000%, 7/01/20 (Alternative Minimum Tax) | 4/13 at 100.00 | B | 2,709,585 |

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| | Nebraska – 2.7% (2.4% of Total Investments) | | | |
| | Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, | | | |
| 6,485 | Nebraska City 2, Series 2006A, 19.958%, 8/01/40 – AMBAC Insured (IF) | 2/17 at 100.00 | AA+ | 11,274,043 |
| | Nevada – 0.2% (0.2% of Total Investments) | | | |
| | Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax | | | |
| 1,000 | Revenue Bonds Series 2008A, 6.750%, 6/15/28 | 6/18 at 100.00 | B2 | 1,033,920 |
| | New Jersey – 2.3% (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) | | | |
| 1,050 | | 8/22 at 101.00 | B | 1,073,720 |
| | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax) | | | |
| 1,000 | | 5/13 at 100.00 | B | 1,003,780 |
| | 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 | | | |
| 1,000 | | 6/20 at 100.00 | Baa3 | 1,122,820 |
| | New Jersey Educational Facilities Authority, Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey, Series 2009B, 7.500%, 12/01/32 | | | |
| 600 | | 6/19 at 100.00 | A– | 752,874 |
| | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37 | | | |
| 2,000 | | 7/18 at 100.00 | BB+ | 2,141,220 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph’s Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38 | | | |
| 2,000 | | 7/18 at 100.00 | BBB– | 2,321,400 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax) | | | |
| 1,000 | | 6/18 at 100.00 | AA– | 1,114,550 |
| 8,650 | Total New Jersey | | | 9,530,364 |
| | New Mexico – 0.4% (0.4% of Total Investments) | | | |
| 1,000 | Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%, | No Opt. Call | N/R | 1,000,100 |

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| | 9/01/23 | | | |
| | Mariposa East Public Improvement District, New Mexico, General Obligation Bonds, Series 2006, 6.000%, 9/01/32 | 9/16 at 100.00 | N/R | 855,870 |
| 1,000 | | | | |
| 2,000 | Total New Mexico New York – 1.9% (1.7% of Total Investments) | | | 1,855,970 |
| | Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue | 1/20 at 100.00 | BBB– | 1,185,610 |
| 1,000 | Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43 New York City Industrial Development Agency, New York, American Airlines-JFK International | No Opt. Call | N/R | 1,561,841 |
| 1,500 | Airport Special Facility Revenue Bonds, Series 2005, 7.500%, 8/01/16 (Alternative Minimum Tax) New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: | | | |
| | | 10/17 at 100.00 | N/R | 460,070 |
| 1,000 | 5.750%, 10/01/37 | | | |
| | | 10/17 at 102.00 | N/R | 1,380,060 |
| 3,000 | 5.875%, 10/01/46 New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds, | 4/13 at 100.00 | N/R | 1,654,236 |
| 1,700 | American Airlines Inc., Series 1994, 6.900%, 8/01/24 (Alternative Minimum Tax) (5) New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, | | | |
| 1,375 | Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49 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 | 1/20 at 100.00 | A– | 1,637,721 |
| | | 12/20 at 100.00 | BBB– | 315,835 |
| 265 | Total New York North Carolina – 2.1% (1.9% of Total Investments) | | | 8,195,373 |
| 9,840 | Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.212%, 1/15/19 (IF) | No Opt. Call | AA– | 1,477,877 |
| 940 | North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue | 7/16 at 100.00 | N/R | 5,185,583 |
| 5,250 | | | | |

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| | | | | |
|--------|--|--------------------|------|------------|
| | Bonds, Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29 | | | |
| 960 | North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series | 10/16 at 100.00 | AA+ | 2,124,490 |
| | 2008, Tender Option Bonds Trust 3248, 27.398%, 10/01/21 (IF) | | | |
| 7,150 | Total North Carolina Ohio – 3.6% (3.3% of Total Investments) | | | 8,787,950 |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 315 | 5.125%, 6/01/24 | 6/17 at 100.00 | B– | 292,052 |
| 2,000 | 5.875%, 6/01/30 | 6/17 at 100.00 | B | 1,834,020 |
| 4,375 | 5.750%, 6/01/34 | 6/17 at 100.00 | B | 3,910,813 |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue | | | |
| 1,455 | | 6/22 at 100.00 | B | 1,383,458 |
| | Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37 | | | |
| | Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – | | | |
| 2,380 | Garfield Heights Project, Series 2004D, 5.250%, 5/15/23 | 5/14 at 102.00 | BBB+ | 2,387,783 |
| | Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series | | | |
| 1,270 | 2010B, 6.000%, 12/01/30 | 12/20 at 100.00 | A+ | 1,458,151 |
| | Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 | | | |
| 500 | (Alternative Minimum Tax) | 4/15 at 100.00 | Baa3 | 520,065 |
| | State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 | | | |
| 3,000 | Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax) | 2/13 at 100.00 | B– | 2,954,550 |
| | Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., | | | |
| 4,000 | Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (5) | 7/17 at 102.00 | N/R | 561,400 |
| 19,295 | Total Ohio Oklahoma – 1.2% (1.1% of Total Investments) | | | 15,302,292 |
| | Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue | | | |
| 1,000 | Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26 | 8/21 at 100.00 | N/R | 1,107,570 |

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| | | | | |
|-------|---|-----------------|------|-----------|
| 940 | Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35 | 1/16 at 101.00 | N/R | 946,702 |
| 1,445 | Tulsa Municipal Airport Trust, Oklahoma, Revenue Bonds, American Airlines Inc., Series 1995, 6.250%, 6/01/20 | 6/13 at 100.00 | N/R | 1,448,540 |
| 1,500 | Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc., Series 2000A, 7.750%, 6/01/35 (Mandatory put 12/01/14) | No Opt. Call | N/R | 1,636,785 |
| 4,885 | Total Oklahoma Pennsylvania – 2.1% (1.9% of Total Investments) | | | 5,139,597 |
| 500 | Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, West Penn Allegheny Health System, Series 2007A: 5.000%, 11/15/28 | 11/17 at 100.00 | CC | 426,770 |
| 2,500 | Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, Sacred Heart Hospital, Series 2005, 6.000%, 11/15/16 | 11/17 at 100.00 | CC | 2,136,225 |
| 275 | Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax) | No Opt. Call | N/R | 280,561 |
| 925 | Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37 | 11/17 at 101.00 | N/R | 940,327 |
| 2,000 | Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2007A, 6.375%, 12/15/37 | 10/15 at 102.00 | N/R | 2,063,720 |
| 400 | Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax) | 12/17 at 100.00 | BBB– | 421,464 |
| 1,500 | Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22 | 6/13 at 100.00 | B– | 1,500,165 |
| 1,000 | | No Opt. Call | N/R | 971,940 |

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|-------|--|--------------------|------|-----------|
| 9,100 | Total Pennsylvania Puerto Rico – 0.9% (0.8% of Total Investments) Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Tender Option Bond Trust 1081: | | | 8,741,172 |
| 2,000 | 20.969%, 8/01/57 (IF) (4) | 8/19 at 100.00 | AA– | 2,752,240 |
| 500 | 20.969%, 8/01/57 (IF) (4) | 8/19 at 100.00 | AA– | 688,060 |
| | Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/20 – NPMFG Insured | No Opt. Call | BBB+ | 147,112 |
| 2,635 | Total Puerto Rico Rhode Island – 0.8% (0.7% of Total Investments) 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 | 1,111,810 |
| 1,000 | Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42 | 4/13 at 100.00 | BBB– | 2,096,030 |
| 2,035 | Total Rhode Island South Carolina – 0.7% (0.6% of Total Investments) Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (5) | 11/17 at 100.00 | N/R | 2,007,120 |
| 4,000 | 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– | 767,769 |
| 625 | Total South Carolina Tennessee – 2.0% (1.8% of Total Investments) 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+ | 3,019,675 |
| 2,500 | Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007: | 11/17 at 100.00 | N/R | 5,020 |
| 2,000 | 5.500%, 11/01/37 (5) | 11/17 at 100.00 | N/R | 1,255 |
| 500 | 5.500%, 11/01/46 (5) | 100.00 | N/R | |

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|-------|---|----------------|------|-----------|
| 4,000 | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26 | No Opt. Call | BBB | 4,698,960 |
| 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 | 599,091 |
| 9,965 | Total Tennessee Texas – 9.8% (8.8% of Total Investments) | | | 8,324,001 |
| 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 | Ba2 | 2,091,700 |
| 1,665 | Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26 | 4/13 at 100.00 | N/R | 1,688,427 |
| 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 – NPFG Insured | No Opt. Call | Baa2 | 555,467 |
| 5,200 | 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 | 929,708 |
| 1,500 | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC, Series 2003A, 6.750%, 4/01/38 (Mandatory put 4/01/13) (Alternative Minimum Tax) | No Opt. Call | CC | 1,399,125 |
| 1,000 | Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011, 6.750%, 1/01/41 | 1/21 at 100.00 | BB+ | 1,173,130 |
| 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 | 2/18 at 100.00 | BBB– | 2,385,780 |
| 2,000 | Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2007, 5.500%, 11/01/30 (Alternative Minimum Tax) (5) Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A: | 4/13 at 100.00 | N/R | 1,878,200 |

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|-------|---|--------------------|------|-----------|
| 1,840 | 7.000%, 9/01/25 | 9/14 at 100.00 | N/R | 1,951,890 |
| 6,600 | 7.125%, 9/01/34 | 9/14 at 100.00 | N/R | 6,987,684 |
| 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) | 4/13 at 100.00 | BB+ | 586,030 |
| 1,245 | Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series 2001G, 5.250%, 11/15/30 – NPFG Insured | 4/13 at 100.00 | BBB | 1,246,706 |
| 980 | Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36 | 8/16 at 100.00 | N/R | 986,076 |
| 600 | Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E: 7.375%, 7/01/22 (Alternative Minimum Tax) | 4/13 at 100.00 | B | 602,562 |
| 975 | 6.750%, 7/01/29 (Alternative Minimum Tax) | 4/13 at 100.00 | B | 978,988 |
| 1,000 | Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32 | 7/22 at 100.00 | N/R | 1,028,850 |
| 1,000 | La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk Education Foundation, Series 2007A, 5.450%, 8/15/36 | 4/13 at 100.00 | N/R | 925,180 |
| 2,250 | North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 20.255%, 3/01/19 (IF) | No Opt. Call | AA | 3,982,590 |
| 2,000 | Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/30 | No Opt. Call | A3 | 2,176,120 |
| 4,500 | 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 | 5,487,975 |
| 1,810 | Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Series 2009, | 12/19 at 100.00 | Baa2 | 2,170,027 |

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| | 6.875%, 12/31/39 | | | |
| | Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric | 5/13 at 101.00 | CC | 40,807 |
| 340 | Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax) | | | |
| 41,640 | Total Texas | | | 41,253,022 |
| | Utah – 0.8% (0.7% of Total Investments) | | | |
| | 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 | 981,849 |
| 965 | 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 | 2,232,747 |
| 1,980 | Total Utah | | | 3,214,596 |
| | Vermont – 0.3% (0.3% of Total Investments) | | | |
| | 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 | 1,303,903 |
| 1,155 | Virgin Islands – 0.1% (0.1% of Total Investments) | | | |
| | 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 | 495,314 |
| 420 | Virginia – 1.2% (1.1% of Total Investments) | | | |
| | Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18 | 3/14 at 102.00 | N/R | 634,839 |
| 870 | Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds, Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26 | 4/13 at 100.00 | B+ | 1,000,810 |
| 1,000 | 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+ | 2,399,068 |
| 9,400 | Tobacco Settlement Financing Corporation of Virginia, Tobacco Settlement Asset Backed Bonds, Series 2007B1, 5.000%, 6/01/47 | 6/17 at 100.00 | B2 | 835,060 |
| 1,000 | Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012: 6.000%, 1/01/37 (Alternative Minimum Tax) | 7/22 at 100.00 | BBB– | 115,306 |
| 100 | | | | |

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|--------|---|--------------------|---------|-----------|
| 130 | 5.500%, 1/01/42 (Alternative Minimum Tax) | 7/22 at 100.00 | BBB- | 142,392 |
| 12,500 | Total Virginia Washington – 2.8% (2.5% of Total Investments) FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information | 6/19 at 100.00 | AA | 759,900 |
| 500 | Services Project, Tender Option Bond Trust 11-14W-B, 20.060%, 6/01/39 (IF) (4) 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 | 1,695,699 |
| 4,745 | 6.000%, 1/01/34 – ACA Insured | 1/14 at 100.00 | N/R | 4,424,238 |
| 2,955 | 5.250%, 1/01/34 – ACA Insured | 1/14 at 100.00 | N/R | 2,491,065 |
| | 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 | 2,062,320 |
| 2,000 | Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47 | 10/22 at 100.00 | N/R | 509,165 |
| 500 | Total Washington West Virginia – 0.3% (0.2% of Total Investments) Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36 | | | |
| 12,480 | 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 | 518,105 |
| 500 | Total West Virginia Wisconsin – 4.0% (3.6% of Total Investments) Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14) | | | |
| 500 | Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2006, 7.000%, 12/01/26 | 12/14 at 101.00 | N/R (6) | 628,804 |
| 550 | Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson | 7/19 at 100.00 | BBB- | 1,820,660 |
| 1,000 | | | | 1,043,140 |
| 1,000 | | 12/18 at 102.00 | N/R | 959,340 |
| 1,650 | | | | |

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|------------|---|----------------|---------|----------------|
| | Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42 | | | |
| | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center | 4/14 at 100.00 | N/R (6) | 1,065,880 |
| 1,000 | Inc., Series 2004A, 6.250%, 4/01/34 (Pre-refunded 4/01/14) | | | |
| | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan | | | |
| | Healthcare System, Series 2006: | | | |
| 5,995 | 5.250%, 8/15/26 (UB) | 8/16 at 100.00 | A- | 6,626,513 |
| 4,500 | 5.250%, 8/15/34 (UB) | 8/16 at 100.00 | A- | 4,786,875 |
| | Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary | 6/22 at 100.00 | N/R | 1,083,800 |
| 1,000 | North Carolina, Series 2012A, 8.625%, 6/01/47 | | | |
| 15,695 | Total Wisconsin | | | 16,971,872 |
| | Total Investments (cost \$417,388,697) – 111.0% | | | 468,772,019 |
| \$ 470,368 | Floating Rate Obligations – (2.9)% | | | (12,320,000) |
| | Borrowings – (12.1)% (7), (8) | | | (51,000,000) |
| | Other Assets Less Liabilities – 4.0% (9) | | | 17,038,010 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 422,490,029 |

Investments in Derivatives as of January 31, 2013

Swaps

outstanding:

| Counterparty | Notional Amount | Fund | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Effective Date (10) | Termination Date | Unrealized Appreciation (Depreciation) (9) |
|-------------------|-----------------|---------------------------|---------------------|-------------------------|------------------------------|---------------------|------------------|--|
| | | Pay/Receive Floating Rate | | | | | | |
| Barclays Bank PLC | \$5,000,000 | Receive | USD-LIBOR 3-Month | 2.755% | Semi-Annually | 5/30/14 | 5/30/34 | \$246,382 |

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 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 | \$ — | \$468,772,019 | \$ — | \$468,772,019 |
| Derivatives: | | | | |
| Swaps* | — | 246,382 | — | 246,382 |
| Total | \$ — | \$469,018,401 | \$ — | \$469,018,401 |

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

The Nuveen funds' Board of Directors/Trustees is responsible for the valuation process and has delegated the oversight of the daily valuation process to the Adviser's Valuation Committee. The Valuation Committee, pursuant to the

valuation policies and procedures adopted by the Board of Directors/Trustees, is responsible for making fair value determinations, evaluating the effectiveness of the funds' pricing policies, and reporting to the Board of Directors/Trustees. The Valuation Committee is aided in its efforts by the Adviser's dedicated Securities Valuation Team, which is responsible for administering the daily valuation process and applying fair value methodologies as approved by the Valuation Committee. When determining the reliability of independent pricing services for investments owned by the funds, the Valuation Committee, among other things, conducts due diligence reviews of the pricing services and monitors the quality of security prices received through various testing reports conducted by the Securities Valuation Team.

The Valuation Committee will consider pricing methodologies it deems relevant and appropriate when making fair value determinations. Examples of possible methodologies include, but are not limited to, multiple of earnings; discount from market of a similar freely traded security; discounted cash-flow analysis; book value or a multiple thereof; risk premium/yield analysis; yield to maturity; and/or fundamental investment analysis. The Valuation Committee will also consider factors it deems relevant and appropriate in light of the facts and circumstances. Examples of possible factors include, but are not limited to, the type of security; the issuer's financial statements; the purchase price of the security; the discount from market value of unrestricted securities of the same class at the time of purchase; analysts' research and observations from financial institutions; information regarding any transactions or offers with respect to the security; the existence of merger proposals or tender offers affecting the security; the price and extent of public trading in similar securities of the issuer or comparable companies; and the existence of a shelf registration for restricted securities.

For each portfolio security that has been fair valued pursuant to the policies adopted by the Board of Directors/Trustees, the fair value price is compared against the last available and next available market quotations. The Valuation Committee reviews the results of such testing and fair valuation occurrences are reported to the Board of Directors/Trustees.

Derivative Instruments and Hedging Activities

The Fund records 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 table presents the fair value of all derivative instruments held by the Fund as of January 31, 2013, 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 swaps | \$246,382 | — | \$ — |

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, 2013, the cost of investments (excluding investments in derivatives) was \$406,352,118.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of January 31, 2013, were as follows:

Gross unrealized:

| | |
|---|---------------|
| Appreciation | \$ 71,336,577 |
| Depreciation | (21,236,567) |
| Net unrealized appreciation (depreciation) of investments | \$ 50,100,010 |

- All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (1) 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.
- (2) 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.
- (3) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
- (4) At or subsequent to the end of the reporting period, this security is non-income producing.
- (5) Non-income producing security, 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.
- (6) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, 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.
- (7) Borrowings as a percentage of Total Investments is 10.9%.
- (8) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (9) Other Assets Less Liabilities include the Unrealized Appreciation (Depreciation) of derivative instruments

as noted within Investments in Derivatives as of the end of the reporting period.

Effective date represents the date on which both the Fund and Counterparty commence interest

(10) payment

accruals on each swap contract.

N/R Not rated.

WI/DD Investment, or portion of investment, 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: April 1, 2013

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, 2013

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

Date: April 1, 2013