

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 29, 2015

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-21449

Nuveen Municipal High Income Opportunity Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive, Chicago, Illinois 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 10/31

Date of reporting period: 7/31/15

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

Portfolio of Investments

Nuveen Municipal High Income Opportunity
Fund (NMZ)
July 31, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 112.1% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 110.8% (98.8% of Total Investments)			
	Alabama – 1.3% (1.1% of Total Investments)			
\$ 1,000	Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	\$ 884,790
	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4)			
1,000	Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	10/15 at 100.00	B3	1,004,060
	Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax)			
1,810	Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 (Pre-refunded 2/01/17)	2/17 at 101.00	N/R (5)	1,944,393
	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPPFG Insured	10/15 at 100.00	AA–	2,000,600
1,000	Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPPFG Insured	10/15 at 100.00	AA–	1,000,000
	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24	10/15 at 100.00	A–	1,007,500
1,000	Jefferson County, Alabama, Sewer Revenue Warrants, Senior Lien Series 2013C, 0.000%, 10/01/38 – AGM Insured	10/23 at 105.00	AA	695,230

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8,810	Total Alabama			8,536,573
	Arizona – 4.4% (3.9% of Total Investments)			
	Arizona Health Facilities Authority, Hospital			
	Revenue Bonds, Banner Health Systems,			
1,420	Tender	1/18 at 100.00	AA–	1,705,051
	Option Bond Trust 3256, 17.576%, 1/01/29			
	(IF) (6)			
	Arizona Health Facilities Authority, Hospital			
	Revenue Bonds, Banner Health Systems,			
1,760	Tender	1/18 at 100.00	AA–	2,210,947
	Option Bond Trust 4695, 19.464%, 1/01/32			
	(IF) (6)			
	Estrella Mountain Ranch Community Facilities			
	District, Goodyear, Arizona, General			
1,000	Obligation	7/17 at 100.00	N/R	1,040,550
	Bonds, Series 2007, 6.200%, 7/15/32			
	Estrella Mountain Ranch Community Facilities			
	District, Goodyear, Arizona, Special			
257	Assessment	10/15 at 100.00	N/R	257,707
	Lien Bonds, Series 2001A, 7.875%, 7/01/25			
	Phoenix Industrial Development Authority,			
	Arizona, Lease Revenue Bonds, Rowan			
3,000	University	6/22 at 100.00	A	3,821,640
	Project, Tender Option Bond Trust 1086,			
	17.092%, 6/01/42 – AGM Insured (IF) (6)			
	Pima County Industrial Development			
	Authority, Arizona, Charter School Revenue			
25	Bonds, Choice	No Opt. Call	N/R	25,456
	Education and Development, Series 2006,			
	6.000%, 6/01/16			
	Pima County Industrial Development			
	Authority, Arizona, Charter School Revenue			
1,000	Bonds, Desert	5/24 at 100.00	N/R	1,039,430
	Heights Charter School, Series 2014, 7.250%,			
	5/01/44			
	Pima County Industrial Development			
	Authority, Arizona, Education Facility			
2,000	Revenue Bonds, San	2/24 at 100.00	N/R	2,027,700
	Tan Montessori School Project, Series 2014A ,			
	9.000%, 2/01/44			
	Pima County Industrial Development			
	Authority, Arizona, Education Revenue Bonds			
480	Legacy	7/19 at 100.00	N/R (5)	595,094
	Traditional School Project, Series 2009,			
	8.500%, 7/01/39 (Pre-refunded 7/01/19)			
	Pima County Industrial Development			
	Authority, Arizona, Education Revenue Bonds,			
2,250	American	7/17 at 100.00	BB	2,105,730
	Charter School Foundation, Series 2007A,			
	5.625%, 7/01/38			
2,500		1/22 at 100.00	B	2,392,175

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	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden 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:			
1,315	6.000%, 6/01/40	6/19 at 100.00	BB+	1,367,219
500	6.100%, 6/01/45	6/19 at 100.00	BB+	520,700
	Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract	10/15 at 100.00	BBB-	1,150,989
1,150	Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured			
	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project	12/17 at 102.00	B-	3,410,228
3,575	Bonds, Series 2008, 7.000%, 12/01/27			
	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	B+	2,248,600
2,000	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc	No Opt. Call	A-	2,825,775
2,500	Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37			
	Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, Far West	12/17 at 100.00	N/R	932,460
1,000	Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)			
27,732	Total Arizona California – 16.0% (14.3% of Total Investments)			29,677,451
	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender	No Opt. Call	AA	2,122,180
1,470	Option Bond Trust 2985, 17.956%, 4/01/16 (IF)			
	Beaumont Financing Authority, California, Local Agency Revenue Bonds, Improvement Area 7A-1, Series 2015A, 5.000%, 9/01/45	9/25 at 100.00	N/R	1,045,090
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	1,146,290
1,000			B-	1,813,789
2,205				

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	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds,	10/15 at 100.00		
	Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38			
	California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267:			
1,875	20.190%, 11/15/40 (IF) (6)	11/21 at 100.00	AA-	3,234,000
1,250	19.200%, 5/15/31 (IF) (6)	11/21 at 100.00	AA-	2,054,850
	California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294:			
250	18.063%, 8/15/41 (IF) (6)	8/22 at 100.00	AA	330,540
1,000	18.058%, 8/15/41 (IF) (6)	8/22 at 100.00	AA	1,322,060
	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc Projects, Series 2014B, 5.875%, 8/15/49			
1,020		8/24 at 100.00	N/R	1,107,394
	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45			
1,000		8/20 at 100.00	N/R	1,120,810
	California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39 (Pre-refunded 11/01/19)			
1,000		11/19 at 100.00	AA (5)	1,296,630
	California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47			
1,970		6/20 at 102.00	N/R	2,156,795
	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.650%, 11/01/35 (Pre-refunded 9/04/15) – AMBAC Insured (IF) (6)			
275		9/15 at 100.00	Aa2 (5)	279,950
	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 19.770%, 3/01/18 – AGM Insured (IF)			
1,300		No Opt. Call	AA	2,165,176
	California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A, 5.250%, 12/01/44			
2,300		12/24 at 100.00	BBB-	2,434,642

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520	California Statewide Communities Development Authority, Revenue Bonds, American Baptist Homes of the West, Series 2010, 6.250%, 10/01/39	10/19 at 100.00	BBB+	573,165
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (4)	No Opt. Call	N/R	12,600
1,000	California Statewide Communities Development Authority, Special Tax Bonds, Community Facilities District 2012-01, Fancher Creek, Series 2013A, 5.700%, 9/01/43	9/23 at 100.00	N/R	1,042,690
1,670	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	1,808,193
500	California Statewide Community Development Authority, Revenue Bonds, California Baptist University, Series 2011A, 7.500%, 11/01/41	11/21 at 100.00	N/R	586,830
2,750	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34	3/16 at 100.00	N/R	2,782,285
1,250	California Statewide Community Development Authority, Revenue Bonds, St. Joseph Health System, Series 2007C, 5.750%, 7/01/47 – FGIC Insured	7/18 at 100.00	AA–	1,387,975
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.663%, 11/15/38 (IF)	5/18 at 100.00	AA–	646,624
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 17.815%, 11/15/38 (IF) (6)	5/18 at 100.00	AA–	936,770
1,000	18.892%, 11/15/48 (IF) (6)	5/18 at 100.00	AA–	1,274,920
1,900	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47	12/17 at 100.00	N/R	1,956,677
2,000	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds,	12/17 at 100.00	A	2,057,980

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1,340	Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%, 12/15/37 Elk Grove, California, Special Tax Bonds, Community Facilities District 2005-1, Series 2007, 5.250%, 9/01/37	9/15 at 102.00	N/R	1,356,804
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 18.248%, 9/01/32 – AMBAC Insured (IF) (6)	10/15 at 100.00	A+	525,060
1,000	Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26	9/15 at 101.00	N/R	1,011,280
6,765	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: 5.000%, 6/01/33	6/17 at 100.00	B	5,673,264
9,035	5.750%, 6/01/47	6/17 at 100.00	B	7,732,605
2,140	5.125%, 6/01/47	6/17 at 100.00	B	1,673,330
2,500	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-2, 5.300%, 6/01/37	6/22 at 100.00	B	2,048,225
860	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Tender Option Bond Trust 2015-XF1038, 17.240%, 6/01/45 (IF) (6)	6/25 at 100.00	A+	1,213,709
1,500	Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust 3253, 22.664%, 1/15/19 (IF) (6)	No Opt. Call	Aaa	3,065,160
1,000	Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005: 5.000%, 8/01/25 – AMBAC Insured	10/15 at 100.00	N/R	1,000,350
1,000	5.000%, 8/01/35 – AMBAC Insured	10/15 at 100.00	N/R	1,000,130
145	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39	No Opt. Call	BBB	167,208
190	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment	8/19 at 100.00	N/R (5)	233,018

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550	Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 (Pre-refunded 8/01/19) Lathrop Financing Authority, California, Revenue Bonds, Water Supply Project Series 2003, 6.000%, 6/01/35	12/15 at 100.00	N/R	553,278
500	Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B, 5.250%, 9/01/32	9/23 at 100.00	N/R	538,965
850	Los Angeles County, California, Community Development Commission Headquarters Office Building, Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender	9/21 at 100.00	Aa3	1,223,924
1,825	Option Bond Trust Series 2011-23B, 18.419%, 9/01/42 (IF) (6) Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International Airport, Tender Option Bond Trust 10-27B, 18.046%, 5/15/40 (IF) (6)	5/20 at 100.00	AA	2,771,883
1,000	Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series 2011A, 7.000%, 9/01/31	9/21 at 100.00	A-	1,239,290
1,000	March Joint Powers Redevelopment Agency, California, March Air Force Base Redevelopment Project Tax Allocation Revenue Bonds, Series 2011A: 7.000%, 8/01/26	8/21 at 100.00	A-	1,260,630
1,500	7.500%, 8/01/41	8/21 at 100.00	A-	1,896,285
470	Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37	3/16 at 102.00	N/R	478,817
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-	625,885
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+	397,587
	Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010:			

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625	5.250%, 11/01/21	11/20 at 100.00	Ba1	675,450
1,000	6.000%, 11/01/41 Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust	11/20 at 100.00	Ba1	1,062,160
250	4683, 17.998%, 8/01/37 – NCFG Insured (IF) (6) Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos	8/17 at 100.00	AA–	311,320
1,000	Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28 River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes	9/18 at 100.00	BBB–	1,094,280
733	Series 2011B, 8.000%, 11/01/18 (4) Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa	11/15 at 104.00	N/R	73,300
1,200	Valley Project Area, Series 2011B, 6.750%, 10/01/30 Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust	10/21 at 100.00	A–	1,473,360
750	4698: 18.394%, 12/01/30 – AMBAC Insured (IF) (6)	No Opt. Call	A+	1,360,770
2,015	18.496%, 12/01/33 – AMBAC Insured (IF) (6) San Bernardino Community College District, California, General Obligation Bonds, Tender	No Opt. Call	A+	3,715,176
2,500	Option Bond Trust 11780, 17.756%, 2/01/27 – AGM Insured (IF) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011:	8/16 at 100.00	AA	2,931,400
960	8.000%, 12/01/26	12/21 at 100.00	BB	1,247,923
1,000	8.000%, 12/01/31 San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road	12/21 at 100.00	BB	1,255,190
4,000	Revenue Bonds, Refunding Junior Lien Series 2014B, 5.250%, 1/15/49 San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road	1/25 at 100.00	BB+	4,267,919
3,000	Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/44	1/25 at 100.00	BBB–	3,180,840
1,000		3/17 at 100.00	AA	1,194,720

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	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 2015-XF01212, 17.250%, 9/01/30 – AGM Insured (IF) (6)			
1,000	Santa Margarita Water District, California, Special Tax Bonds, Community Facilities District	9/23 at 100.00	N/R	1,103,510
	2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43			
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	1,220,360
1,000	Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities	3/16 at 101.00	N/R	1,001,720
	District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26			
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment	10/15 at 100.00	AA–	1,001,090
	Project 1, Series 2002, 5.250%, 8/01/36 – NPF Insured			
1,890	Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45	10/15 at 100.00	B–	1,519,768
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project	9/21 at 100.00	BBB+	815,393
	Area, Series 2011A, 7.650%, 9/01/42			
1,250	University of California, General Revenue Bonds, Tender Option Bond Trust 2013-24U, 18.170%, 5/15/39 (IF) (6)	5/23 at 100.00	AA	1,887,950
101,088	Total California			108,777,191
	Colorado – 9.1% (8.1% of Total Investments)			
989	Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2005, 6.750%, 12/01/35	12/15 at 100.00	N/R	989,386
2,000	Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax	7/18 at 100.00	N/R	2,032,560
	Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23			
2,000	Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to	10/17 at 100.00	N/R	2,003,960
	Unlimited Tax, Series 2012, 6.000%, 12/01/22			
750	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Community Leadership Academy Project, Series 2008, 6.250%, 7/01/28	7/18 at 100.00	BB	774,908

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1,000	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Jefferson County School District R-1 – Compass Montessori Secondary School, Series 2006, 5.625%, 2/15/36	2/16 at 101.00	N/R	1,001,730
2,350	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	2,433,637
200	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Skyview Academy Project, Series 2014, 5.375%, 7/01/44	7/24 at 100.00	BB+	210,402
1,860	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37	5/17 at 100.00	BBB–	1,891,992
1,825	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Pikes Peak School of Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38	6/18 at 102.00	N/R	1,914,827
2,500	Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes of the Midwest Obligated Group, Series 2013, 8.000%, 8/01/43	2/24 at 100.00	N/R	2,949,625
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	1,294,016
750	Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 2015-XF0054, 18.779%, 1/01/18 (IF)	No Opt. Call	AA–	1,092,900
1,285	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (6)	12/22 at 100.00	A	1,415,209
1,000	Colorado Health Facilities Authority, Revenue Bonds, Evangelical Lutheran Good Samaritan Society, Series 2006, 5.250%, 6/01/36	6/16 at 100.00	BBB+	1,018,500
644	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007: 5.000%, 9/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	604,052
5,045	(7) 6.750%, 4/01/27 (Alternative Minimum Tax)	4/17 at 100.00	N/R	5,055,140

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2,283	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2013, 6.875%, 10/01/27 (Alternative Minimum Tax)	No Opt. Call	N/R	2,317,731
2,000	Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 – RAAI Insured Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007:	12/22 at 100.00	N/R	2,158,140
1,000	5.400%, 12/01/27	12/17 at 100.00	N/R	797,130
1,500	5.450%, 12/01/34	12/17 at 100.00	N/R	1,110,705
1,000	Denver City and County, Colorado, Special Facilities Airport Revenue Bonds, United Air Lines Corporation, Series 2007A, 5.250%, 10/01/32 (Alternative Minimum Tax)	10/17 at 100.00	BB–	1,035,570
2,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPMFG Insured	No Opt. Call	AA–	1,317,920
1,023	Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40	3/20 at 100.00	N/R	1,123,663
1,000	Fitzsimons Village Metropolitan District 3, Arapahoe County, Colorado, Tax Increment/Public Improvement Fee Supported Revenue Bonds, Series 2014A, 6.000%, 3/01/44 Foothills Metropolitan District, Fort Collins, Colorado, Special Revenue Bonds, Series 2014:	No Opt. Call	N/R	1,008,460
1,000	5.750%, 12/01/30	12/24 at 100.00	N/R	1,060,010
1,080	6.000%, 12/01/38	12/24 at 100.00	N/R	1,140,858
1,989	Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39	12/19 at 100.00	N/R	2,069,574
2,000	Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Refunding & Improvement Series 2015, 6.125%, 12/01/44	12/24 at 100.00	N/R	1,954,540

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985	Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Series 2007A, 5.500%, 12/01/37	12/17 at 100.00	N/R	963,980
1,000	Iliff Commons Metropolitan District 2, City of Aurora, Arapahoe County, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax Series 2015, 6.250%, 12/01/44	12/20 at 100.00	N/R	1,000,210
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	3,291,588
1,250	Lewis Pointe Metropolitan District, Thornton, Colorado, Limited Tax Convertible to Unlimited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/44	12/20 at 100.00	N/R	1,255,188
5	Maher Ranch Metropolitan District 4, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.250%, 12/01/36 – RAAI Insured	12/17 at 100.00	AA	5,129
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	975,630
1,000	5.625%, 12/01/37	12/16 at 100.00	N/R	950,450
2,000	Murphy Creek Metropolitan District 3, Aurora, Colorado, General Obligation Bonds, Refunding & Improvement Series 2006, 6.125%, 12/01/35 (8)	12/15 at 100.00	N/R	1,345,020
500	Pinery West Metropolitan District 2, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.000%, 12/01/27 – RAAI Insured	12/17 at 100.00	AA	505,675
1,000	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	1,166,800
1,000	6.000%, 1/15/41	7/20 at 100.00	Baa3	1,130,540
1,440	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	1,237,277
1,000	STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/38	12/19 at 103.00	N/R	949,450
875			N/R	859,320

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	STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015B, 7.750%, 12/15/38	12/19 at 103.00		
3,000	Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (9)	12/17 at 100.00	N/R	660,270
1,815	Three Springs Metropolitan District 3, Durango, La Plata County, Colorado, Property Tax Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39	12/20 at 100.00	N/R	1,940,362
64,438	Total Colorado Connecticut – 0.8% (0.7% of Total Investments)			62,014,034
2,500	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	2,973,425
5,005	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31 (4)	No Opt. Call	N/R	349,877
1,000	Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33	1/16 at 100.00	B–	935,580
1,000	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21)	4/21 at 100.00	N/R (5)	1,278,480
9,505	Total Connecticut Delaware – 0.4% (0.3% of Total Investments)			5,537,362
2,500	Delaware Economic Development Authority, Revenue Bonds, Odyssey Charter School Inc. Project, Series 2015A, 7.000%, 9/01/45	3/25 at 100.00	N/R	2,468,900
225	District of Columbia – 0.7% (0.7% of Total Investments) District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	272,491
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–	1,152,400
2,500		4/21 at 100.00	BBB	3,217,700

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	District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.063%, 10/01/37 (IF) (6)			
250	District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33	7/23 at 100.00	BBB+	290,748
3,975	Total District of Columbia Florida – 13.8% (12.3% of Total Investments)			4,933,339
	Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces	No Opt. Call	N/R	1,765,395
1,500	at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46			
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series	5/16 at 100.00	N/R	837,750
885	2006A, 5.125%, 5/01/38			
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series	5/22 at 100.00	N/R	2,027,832
1,930	2012, 6.700%, 5/01/42			
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series	5/25 at 100.00	N/R	1,712,011
1,735	2015, 5.375%, 5/01/45			
	Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds,	5/18 at 100.00	N/R	1,086,895
1,035	Series 2008A, 7.000%, 5/01/37			
	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1	11/24 at 100.00	N/R	984,875
905	Project, Series 2013A, 6.125%, 11/01/33			
	Boggy Creek Improvement District, Orlando, Florida, Special Assessment Revenue Bonds, Refunding Series 2013, 5.125%, 5/01/43	5/23 at 100.00	N/R	990,374
960	Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project,	11/19 at 100.00	BB+	2,957,202
2,700	Series 2009, 6.500%, 11/01/29			
	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%,	11/16 at 100.00	B1	707,707
700	11/01/20 (Alternative Minimum Tax)			
	Capital Projects Finance Authority, Student Housing Revenue Bonds, Capital Projects Loan Program – Florida Universities, Series 2001F, 5.000%, 10/01/31 – NPFG Insured	10/15 at 100.00	AA–	1,434,110
1,435	Celebration Pointe Community Development District 1, Alachua County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.125%, 5/01/45	5/24 at 100.00	N/R	1,003,960
1,000				

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2,000	Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35	5/24 at 100.00	N/R	2,328,260
1,000	Copperstone Community Development District, Manatee County, Florida, Capital Improvement Revenue Bonds, Series 2007, 5.200%, 5/01/38	5/17 at 100.00	N/R	1,005,460
995	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	1,002,443
900	Fishhawk Community Development District IV, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2013A, 7.000%, 5/01/33	5/23 at 100.00	N/R	972,180
1,850	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44	7/24 at 100.00	N/R	1,916,915
1,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2010A, 6.000%, 9/15/40	9/20 at 100.00	BB+	1,037,770
2,000	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-	2,327,920
4,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2013A, 8.500%, 6/15/44	6/23 at 100.00	N/R	4,638,760
2,500	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	2,588,600
1,000	Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Improvement Bonds, Assessment Area Two Project, Refunding Series 2014A-2, 6.500%, 5/01/39	5/24 at 100.00	N/R	984,430
845	Grand Hampton Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.500%, 5/01/36	10/15 at 100.00	N/R	845,034

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1,970	Harmony Community Development District, Florida, Capital Improvement Revenue Bonds, Special Assessment, Refunding Series 2014, 5.250%, 5/01/32	5/24 at 100.00	N/R	1,988,932
2,700	Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39	5/17 at 100.00	N/R	2,742,633
2,000	Industrial Development Board of the City of Selma, Florida, Environmental Improvement Revenue Bonds, Zilkha Biomass Selma LLC Project, Series 2015, 7.500%, 5/01/25 (Alternative Minimum Tax)	No Opt. Call	N/R	1,994,600
3,000	Jacksonville Economic Development Commission, Florida, Health Care Facilities Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27	9/17 at 100.00	N/R	3,188,520
1,000	Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42	No Opt. Call	N/R	900,310
1,000	Lakes by the Bay South Community Development District, Florida, Special Assessment Bonds, Series 2012, 5.750%, 11/01/42	11/22 at 100.00	N/R	1,038,790
665	Lakewood Ranch Stewardship District, Florida, Special Assessment Revenue Bonds, Lakewood Centre North Project, Series 2015, 4.875%, 5/01/45	No Opt. Call	N/R	652,957
2,000	Lee County Industrial Development Authority, Florida, Charter School Revenue Bonds, Lee County Community Charter Schools, Series 2007A, 5.375%, 6/15/37	6/17 at 100.00	BB	2,032,060
1,000	Lee County Industrial Development Authority, Florida, Healthcare Facilities Revenue Bonds, Shell Point/Alliance Obligated Group, Shell Point Village/Alliance Community Project, Series 2007, 5.000%, 11/15/22	5/17 at 100.00	BBB-	1,054,200
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.190%, 10/01/38 – AGC Insured (Alternative Minimum Tax) (IF) (6)	10/18 at 100.00	AA	1,379,120
1,250	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust	10/20 at 100.00	AA	1,908,500

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1,880	11834, 18.035%, 10/01/33 – AGM Insured (IF) Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A, 5.200%, 5/01/37 Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of Boca Raton Project, Series 2014A:	5/16 at 100.00	N/R	1,894,984
620	7.000%, 6/01/29	6/22 at 102.00	N/R	704,078
3,110	7.500%, 6/01/49 Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36	6/22 at 102.00	N/R	3,577,931
1,510	Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35	5/16 at 100.00	N/R	1,518,018
4,335	Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37	10/15 at 100.00	N/R	4,334,782
995	Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NCFG Insured	5/17 at 100.00	N/R	1,014,024
450	Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36	7/17 at 100.00	AA–	480,132
1,855	Shingle Creek Community Development District, Florida, Special Assessment Revenue Bonds, Series 2015, 5.400%, 11/01/45	5/22 at 100.00	N/R	1,938,716
990	South Fork Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.350%, 5/01/36	11/25 at 100.00	N/R	975,398
975	Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38	10/15 at 100.00	N/R	975,107
1,190	Sweetwater Creek Community Development District, Saint John’s County, Florida, Capital Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38	5/18 at 100.00	N/R	1,223,725
1,095	Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible,	5/17 at 100.00	N/R	1,098,975
1,250		5/17 at 100.00	N/R	918,813

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	Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39 Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible,	5/19 at 100.00	N/R	1,507,365
2,515	Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible,	5/22 at 100.00	N/R	683,991
1,540	Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3:			
120	6.375%, 5/01/17 (4)	No Opt. Call	N/R	1
1,360	6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	14
	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series	5/17 at 100.00	N/R	28
2,845	2007A-2, 5.250%, 5/01/39 (4)			
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing	5/18 at 100.00	N/R	122,494
120	Parcel Series 2007-1. RMKT, 6.650%, 5/01/40 (4)			
	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing	5/17 at 100.00	N/R	686,659
735	Parcel Series 2007A-1. RMKT, 5.250%, 5/01/39			
	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1:			
90	6.375%, 5/01/17	No Opt. Call	N/R	89,514
535	5.250%, 5/01/39	5/17 at 100.00	N/R	535,947
2,355	6.650%, 5/01/40	5/17 at 100.00	N/R	2,388,606
	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series	5/18 at 100.00	N/R	2,310,834
3,740	2015-1, 0.000%, 5/01/40			
	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series	5/18 at 100.00	N/R	1,202,440
2,300	2015-2, 0.000%, 5/01/40			
	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series	5/18 at 100.00	N/R	25
2,505	2015-3, 6.610%, 5/01/40			
4,470			N/R	4,472,995

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	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37	10/15 at 100.00		
970	Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37	5/16 at 100.00	N/R	961,474
1,000	Venetian Parc Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43	11/28 at 100.00	N/R	1,154,290
1,000	Waterset North Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.500%, 11/01/45	11/24 at 100.00	N/R	1,000,120
975	West Villages Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006, 5.500%, 5/01/37	10/15 at 100.00	N/R	975,049
1,000	Windsor at Westside Community Development District, Osceola County, Florida, Special Assessment Bonds, Area 1 Project, Series 2015, 5.125%, 11/01/45	11/25 at 100.00	N/R	997,630
100,890	Total Florida			93,780,664
	Georgia – 1.6% (1.4% of Total Investments)			
1,000	Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Trestletree Village Apartments, Series 2013A, 5.000%, 11/01/48	11/23 at 100.00	BBB+	1,002,600
920	Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31	1/19 at 100.00	A2	1,069,390
1,250	Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29	6/20 at 100.00	BB	1,543,463
1,880	Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013A, 7.125%, 10/01/43	10/23 at 100.00	N/R	2,050,873
1,000	Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43	4/23 at 100.00	N/R	1,003,290
1,000	Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue	7/17 at 100.00	N/R	1,008,350

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	Bonds, Lenbrook Project, Series 2006A, 5.125%, 7/01/37 Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue	No Opt. Call	N/R	1,153,999
1,140				
	Bonds, Lenbrook Project, Series 2006B, 7.300%, 7/01/42 (Mandatory put 7/01/23) Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014:			
392	5.500%, 7/15/23	7/21 at 100.00	N/R	396,453
767	5.500%, 7/15/30	7/21 at 100.00	N/R	776,036
842	5.500%, 1/15/36	7/21 at 100.00	N/R	851,951
10,191	Total Georgia			10,856,405
	Guam – 0.6% (0.5% of Total Investments)			
	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	11/19 at 100.00	BB–	2,874,562
2,445				
	Guam International Airport Authority, Revenue Bonds, Series 2013C:			
		10/23 at		
330	6.375%, 10/01/43 (Alternative Minimum Tax)	100.00	BBB	386,381
	6.125%, 10/01/43 – AGM Insured (Alternative Minimum Tax)	10/23 at 100.00	AA	581,315
500				
3,275	Total Guam			3,842,258
	Hawaii – 0.4% (0.4% of Total Investments)			
	Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui,	2/17 at 100.00	N/R	884,573
875				
	Series 2007, 5.500%, 1/01/37 Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric	7/19 at 100.00	Baa1	1,889,530
1,655				
	Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39			
2,530	Total Hawaii			2,774,103
	Idaho – 0.1% (0.1% of Total Investments)			
	Idaho Health Facilities Authority, Revenue Bonds, Saint Luke’s Health System Project, Tender	3/22 at 100.00	A–	646,900
500				
	Option Bond Trust 1102, 16.575%, 3/01/47 – AGM Insured (IF) (6)			
	Illinois – 9.7% (8.6% of Total Investments)			
	Bolingbrook, Illinois, Sales Tax Revenue Bonds, Series 2005, 6.250%, 1/01/24	1/17 at 100.00	N/R	996,110
1,000				
	Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Project Series 2015C, 5.250%, 12/01/39	12/24 at 100.00	BBB	883,650
1,000				
	Chicago, Illinois, Certificates of Participation Tax Increment Bonds, 35th and State Redevelopment Project, Series 2012, 6.100%, 1/15/29	No Opt. Call	N/R	1,815,333
1,813				
2,665			N/R	1,924,103

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	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	10/15 at 100.00		
1,000	Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2005D, 5.500%, 1/01/37	1/25 at 100.00	BBB+	979,020
900	Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2014A, 5.250%, 1/01/30	1/24 at 100.00	BBB+	876,888
1,500	Chicago, Illinois, General Obligation Bonds, Variable Rate Demand Series 2007F, 5.500%, 1/01/42	1/25 at 100.00	BBB+	1,445,355
3,500	Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	Caa1	3,714,164
2,180	Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41	7/21 at 100.00	N/R	2,478,093
1,000	Gilberts Village, Kane County, Illinois, Special Tax Bonds, Special Service Area 15, Refunding Series 2014, 5.000%, 3/01/35 – AGM Insured	3/24 at 100.00	AA	1,066,030
635	Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23	10/15 at 100.00	BBB–	635,660
3,370	Illinois Finance Authority, Charter School Revenue Bonds, Chicago Charter School Foundation, Series 2007, 5.000%, 12/01/36	12/16 at 100.00	BBB	3,390,287
1,000	Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	Caa1	1,057,730
500	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A: 7.750%, 5/15/30	5/20 at 100.00	N/R	566,495
1,625	8.000%, 5/15/46	5/20 at 100.00	N/R	1,848,584
3,055	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A, 5.000%, 9/01/42	9/24 at 100.00	BBB	3,196,751
1,100	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37	1/18 at 100.00	Baa2	1,180,102
500	Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding Series 2006A, 5.000%, 4/01/31	4/16 at 100.00	Baa3	500,420
1,500			BBB–	1,634,370

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	Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%, 10/01/48	10/22 at 100.00		
1,000	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38	5/17 at 100.00	N/R	1,009,450
2,500	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.416%, 11/15/37 (IF) (6)	11/17 at 100.00	A	3,278,500
2,900	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	3,514,974
1,770	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37 (Pre-refunded 8/01/17)	8/17 at 100.00	N/R (5)	1,940,416
165	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Refunding Series 2015C, 5.000%, 8/15/44	8/25 at 100.00	Baa1	176,067
2,000	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009: 6.875%, 8/15/38 (Pre-refunded 8/15/19)	8/19 at 100.00	N/R (5)	2,454,840
3,850	7.000%, 8/15/44 (Pre-refunded 8/15/19)	8/19 at 100.00	N/R (5)	4,744,547
	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 2015-XF0121:			
250	21.809%, 2/15/19 – AGM Insured (IF) (6)	No Opt. Call	AA	428,470
1,685	21.793%, 2/15/35 – AGM Insured (IF) (6)	8/21 at 100.00	AA	2,886,995
6,020	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance	10/15 at 100.00	Caa2	5,568,259
	Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4)			
200	Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36	3/22 at 100.00	A–	202,002
1,105	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36 (10)	1/16 at 100.00	N/R	529,848
2,000	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-2, 5.500%, 1/01/36 – ACA Insured	1/16 at 100.00	CC	1,685,460
	Lombard Public Facilities Corporation, Illinois, Second Tier Conference Center and Hotel Revenue Bonds, Series 2005B:			
285	5.250%, 1/01/25 (11)	1/16 at 100.00	D	83,163
1,175	5.250%, 1/01/36 (11)	1/16 at 100.00	D	342,865
1,431		7/18 at 100.00	N/R	132,254

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	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4)			
800	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28	6/21 at 100.00	A-	942,472
1,000	Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds, Evans Road Series 2013B, 7.000%, 12/01/33	12/23 at 100.00	N/R	1,054,330
1,000	Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group, Inc., Series 2013, 7.125%, 11/01/43	11/23 at 100.00	BB+	1,215,320
750	Springfield, Sangamon County, Illinois, Special Service Area, Legacy Pointe, Special Assessment Bonds, Series 2009, 7.875%, 3/01/32	3/17 at 102.00	N/R	783,878
953	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	957,927
895	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project Revenue Bonds, Series 2007, 6.000%, 1/01/26 (4)	1/17 at 102.00	N/R	537,027
1,103	Yorkville, Illinois, Special Tax Bonds, Special Service Area 2005-108 Autumn Creek Project, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	1,091,882
64,680	Total Illinois Indiana – 3.5% (3.1% of Total Investments)			65,750,091
5,860	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	1/16 at 100.00	N/R	5,887,131
1,000	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option Bond Trust 10-77W, 18.590%, 4/01/30 – AMBAC Insured (IF) (6)	No Opt. Call	AA	1,781,060
1,250	Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation Guaranteed, Tender Option Bond Trust 2015-XF0115, 17.892%, 4/15/18 (IF) (6)	No Opt. Call	A	2,057,450
2,000	Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel	No Opt. Call	BB-	2,042,700

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	Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax)			
500	Indiana Finance Authority, Hospital Revenue Bonds, King's Daughters' Hospital and Health Services, Series 2010, 5.500%, 8/15/45	8/20 at 100.00	BBB+	537,810
	Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group Revenue Bonds, Tender Option Bond Trust 2015-XF0106:			
1,290	17.858%, 6/01/32 (IF) (6)	12/20 at 100.00	AA	1,819,003
1,250	18.852%, 12/01/32 (IF) (6)	12/19 at 100.00	AA	1,848,300
1,000	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension	11/16 at 100.00	AA+	1,189,000
1,000	Health, Tender Option Bond Trust 2015-XF0090, 17.820%, 5/15/33 (IF) Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series	11/23 at 100.00	N/R	1,112,590
	2013, 7.250%, 11/01/43 (Alternative Minimum Tax)			
1,000	St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village	7/18 at 100.00	N/R	1,040,870
	Apartments, Series 2005A, 7.500%, 7/01/35			
250	Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007: 5.700%, 9/01/37	9/17 at 100.00	N/R	259,405
4,050	5.800%, 9/01/47	9/17 at 100.00	N/R	4,208,963
20,450	Total Indiana			23,784,282
	Iowa – 1.2% (1.1% 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+	1,020,860
2,570	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–	2,619,344
2,215	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company	12/23 at 100.00	BB–	2,414,859
	Project, Series 2013, 5.250%, 12/01/25			
1,000	Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C:	10/15 at 100.00	B+	864,870
1,220	5.375%, 6/01/38		B+	1,071,209
	5.625%, 6/01/46			

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		10/15 at 100.00		
8,005	Total Iowa			7,991,142
	Kentucky – 0.2% (0.2% of Total Investments)			
	Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro	6/20 at 100.00	BBB+	568,325
500	Medical Health System, Series 2010A, 6.000%, 6/01/30			
	Kentucky Housing Corporation, Multifamily Housing Revenue Bonds, Heritage Green Apartments	5/25 at 100.00	N/R	1,000,270
1,000	Project, Series 2015, 5.625%, 5/01/45			
1,500	Total Kentucky			1,568,595
	Louisiana – 4.2% (3.8% of Total Investments)			
	Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing	7/23 at 100.00	N/R	2,577,574
2,350	(US) LLC Project, Series 2013, 6.000%, 7/01/36			
	Louisiana Local Government Environmental Facilities & Community Development Authority,	11/17 at 100.00	BBB+	9,365,809
8,500	Revenue Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32			
	Louisiana Local Government Environmental Facilities and Community Development Authority,	6/16 at 101.00	N/R (5)	969,909
915	Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36 (Pre-refunded 6/01/16)			
	Louisiana Local Government Environmental Facilities and Community Development Authority,			
	Revenue Bonds, Southgate Suites Retail Project, Series 2007A:			
		12/17 at 100.00	N/R	4,513,600
7,000	6.750%, 12/15/37 (4)			
		10/15 at 100.00	N/R	615,815
1,115	6.000%, 12/15/37			
	Louisiana Local Government Environmental Facilities and Community Development Authority,	No Opt. Call	N/R	55,230
100	Revenue Bonds, Southgate Suites Retail Project, Series 2007B, 9.000%, 12/15/14			
	Louisiana Local Government Environmental Facilities and Community Development Authority,	11/20 at 100.00	BBB+	596,445
500	Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%,			

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	11/01/35 Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 1012:			
750	20.405%, 10/01/40 (IF) (6)	10/20 at 100.00	A	1,178,340
750	20.393%, 10/01/40 (IF) (6) Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US)	10/20 at 100.00	A	1,178,070
1,000	LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax) Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation	7/23 at 100.00	N/R	1,121,590
2,000	Project, Series 2011A, 7.750%, 12/15/31 Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33	12/21 at 100.00	N/R	2,261,300
2,110	Louisiana Public Facilities Authority, Solid Waste Disposal Facility Revenue Bonds, Louisiana Pellets Inc Project, Series 2015, 7.000%, 7/01/24 (Alternative Minimum Tax)	12/23 at 100.00	N/R	2,448,972
2,000	Total Louisiana Maine – 0.5% (0.4% of Total Investments) Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34 Maryland – 0.6% (0.6% of Total Investments) Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured	No Opt. Call	N/R	2,004,300
29,090	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4) Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31			28,886,954
3,155	Total Maryland Massachusetts – 0.1% (0.1% of Total Investments)	10/15 at 100.50	Baa2	3,174,529
1,210		9/16 at 100.00	Ba1	1,233,643
3,000		12/16 at 100.00	N/R	1,680,000
2,500		12/16 at 100.00	N/R	1,400,000
6,710				4,313,643

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90	Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) (4) (7)	10/15 at 100.00	Caa3	74,238
419	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43 (4), (7)	10/15 at 103.00	D	23,450
333	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7)	10/15 at 17.46	D	18,668
475	Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4), (7)	10/15 at 103.00	D	26,580
480	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/16 at 100.00	N/R	481,478
1,797	Total Massachusetts Michigan – 3.4% (3.0% of Total Investments) Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A:			624,414
900	5.500%, 5/01/21	11/15 at 100.00	B–	873,279
10	5.500%, 5/01/21 – ACA Insured	10/15 at 100.00	B–	9,703
4,000	Detroit, Michigan, Distributable State Aid General Obligation Bonds, Limited Tax Series 2010, 5.250%, 11/01/35	11/20 at 100.00	AA	4,285,239
88	Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22	10/15 at 100.00	N/R	87,291
116	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured	10/15 at 100.00	N/R	116,274
477	Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax	10/15 at 100.00	A–	475,878
634	General Obligation Bonds, Series 2014G-4A, 5.250%, 4/01/22 – SYNCORA GTY Insured Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax	10/15 at 100.00	A–	633,883

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2,210	General Obligation Bonds, Series 2014G-5A, 5.250%, 4/01/19 – AMBAC Insured Michigan Finance Authority, Local Government Loan Program Revenue Bonds, Detroit Water & Sewerage Department Water Supply System Local Project, Series 2014D-6, 5.000%, 7/01/32 – NPFQ Insured	7/24 at 100.00	AA–	2,398,469
970	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope Academy Project, Series 2011, 8.125%, 4/01/41	4/21 at 100.00	BB–	843,192
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur Academy Project, Series 2011, 8.000%, 7/15/41	7/21 at 100.00	B–	910,290
1,670	Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American Montessori Academy, Series 2007, 6.500%, 12/01/37	12/17 at 100.00	N/R	1,696,453
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	1,004,460
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB–	1,002,110
895	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37	6/17 at 100.00	N/R	896,146
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	1,535,925
985	Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series 2013, 8.500%, 12/01/30 (Alternative Minimum Tax)	12/23 at 100.00	N/R	945,994
940	Michigan Strategic Fund, Limited Obligation Revenue Bonds, Events Center Project, Series	7/18 at 100.00	N/R	955,143

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	2014A, 4.125%, 7/01/45 (Mandatory put 1/01/19)			
905	Michigan Strategic Fund, Solid Waste Facility Limited Obligation Revenue Bonds, Canton Renewables, LLC ? Sauk Trail Hills Project, Series 2014, 6.750%, 7/01/22 (Alternative Minimum Tax)	No Opt. Call	N/R	930,548
1,000	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 (Pre-refunded 9/01/18)	9/18 at 100.00	Aaa	1,221,330
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30	11/15 at 100.00	BB	996,840
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35	11/15 at 100.00	BB	487,445
500	Total Michigan	11/15 at 100.00	BB	500,975
22,300	Minnesota – 0.6% (0.5% of Total Investments)			22,806,867
1,000	Saint Paul Port Authority, Minnesota, Solid Waste Disposal Revenue Bonds, Gerdau Saint Paul Steel Mill Project, Series 2012-7, 4.500%, 10/01/37 (Alternative Minimum Tax)	10/22 at 100.00	BBB–	968,170
3,000	St. Paul Housing and Redevelopment Authority, Minnesota, Hospital Revenue Bonds, HealthEast Inc., Series 2005, 6.000%, 11/15/35 (Pre-refunded 11/15/15)	11/15 at 100.00	BBB– (5)	3,049,620
4,000	Total Minnesota			4,017,790
747	Mississippi – 0.3% (0.3% of Total Investments) Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal Care Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum Tax)	10/19 at 101.00	N/R	751,810
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	1,136,460
1,747	Total Mississippi			1,888,270
1,000	Missouri – 2.0% (1.8% of Total Investments) Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri, Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36	10/19 at 100.00	A–	1,117,900
2,000		4/23 at 100.00	N/R	2,114,320

	Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36			
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) (6)	12/16 at 100.00	AA+	6,032,275
1,100	Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32	6/18 at 100.00	N/R	1,081,223
970	Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35	9/20 at 100.00	N/R	1,006,870
1,678	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26	3/16 at 100.00	N/R	1,609,655
732	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26	12/15 at 100.00	N/R	681,221
13,415	Total Missouri Nebraska – 1.6% (1.4% of Total Investments)			13,643,464
6,485	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Tender Option Bond Trust 11673, 20.534%, 8/01/40 – BHAC Insured (IF)	2/17 at 100.00	AA+	10,983,515
2,500	Nevada – 0.9% (0.8% of Total Investments) Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Tender Option Bond Trust Series 2010-11836, 18.155%, 6/01/16 (IF)	No Opt. Call	Aa1	3,401,900
500	Henderson, Nevada, Limited Obligation Bonds, Local Improvement District T-18, Inspirada Series 2006, 5.125%, 9/01/19	9/15 at 100.00	N/R	490,690
	Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax Revenue Bonds Series 2008A:			

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660	6.500%, 6/15/20	6/18 at 100.00	B1	711,031
1,500	6.750%, 6/15/28	6/18 at 100.00	B1	1,613,670
5,160	Total Nevada			6,217,291
	New Jersey – 2.3% (2.0% of Total Investments)			
2,100	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax)	9/22 at 101.00	BB–	2,286,837
1,580	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	BB–	1,765,966
1,000	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42	6/20 at 100.00	Baa3	1,108,700
600	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R (5)	741,102
5,200	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	7/18 at 100.00	BB+	5,393,596
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008:			
1,000	6.000%, 7/01/18	No Opt. Call	BBB–	1,063,030
2,000	6.625%, 7/01/38	7/18 at 100.00	BBB–	2,228,820
815	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	885,269
14,295	Total New Jersey			15,473,320
	New Mexico – 0.9% (0.8% of Total Investments)			
395	Mariposa East Public Improvement District, New Mexico, Revenue Bonds, Capital Appreciation Taxable Series 2015D, 0.000%, 9/01/32	9/15 at 43.19	N/R	47,380
75	Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015A, 5.900%, 9/01/32	9/25 at 100.00	N/R	74,122
330		9/25 at 100.00	N/R	291,859

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	Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015B, 0.000%, 9/01/32			
435	Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015C, 5.900%, 9/01/32	9/25 at 100.00	N/R	365,604
1,210	Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2013, 7.250%, 10/01/43	10/23 at 100.00	N/R	1,288,360
460	Montecito Estates Public Improvement District, New Mexico, Special Levee Revenue Bonds, Series 2007, 7.000%, 10/01/37	10/17 at 100.00	N/R	471,578
965	New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena Project, Series 2010A, 5.875%, 7/01/30	7/20 at 100.00	BBB-	1,013,568
1,020	Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2014, 6.750%, 10/01/33	No Opt. Call	N/R	1,080,792
1,575	Winrock Town Center Tax Increment Development District, Albuquerque, New Mexico, Gross Receipts Tax Increment Bonds, Senior Lien Series 2015, 6.000%, 5/01/40	5/20 at 103.00	N/R	1,571,803
6,465	Total New Mexico New York – 3.0% (2.7% of Total Investments)			6,205,066
1,000	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43	1/20 at 100.00	BBB-	1,160,300
1,000	Build New York City Resource Corporation, New York, Revenue Bonds, Metropolitan College of New York, Series 2014, 5.500%, 11/01/44	11/24 at 100.00	BB	1,052,650
485	New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005: 7.500%, 8/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	503,585
1,000	7.625%, 8/01/25 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,068,350
1,000	8.000%, 8/01/28	8/16 at 101.00	N/R	1,071,080
1,000	7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,065,980
	New York City Industrial Development Agency, New York, Civic Facility Revenue			

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	Bonds, Bronx Parking Development Company, LLC Project, Series 2007:			
1,500	5.750%, 10/01/37 (12)	10/17 at 100.00	N/R	540,000
5,000	5.875%, 10/01/46 (13) New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special	10/17 at 102.00	N/R	1,793,750
650	Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23 New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special	7/16 at 101.00	N/R	639,698
380	Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23 (Pre-refunded 7/01/16) New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority	7/16 at 101.00	N/R (5)	402,960
500	Consolidated Bonds, Tender Option Bonds Trust 1190, 17.950%, 12/15/41 (IF) (6) New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade	12/21 at 100.00	AA-	762,580
6,000	Center Project, Class 3 Series 2014, 7.250%, 11/15/44 New York Liberty Development Corporation, New York, Liberty Revenue Bonds, Bank of America	11/24 at 100.00	N/R	7,125,359
1,375	Tower at One Bryant Park Project, Second Priority Refunding Series 2010, 6.375%, 7/15/49 New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Tender Option Bond Trust PT4704:	1/20 at 100.00	A-	1,553,393
250	18.495%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	362,380
625	18.495%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	905,950
530	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	618,319
22,295	Total New York North Carolina – 0.9% (0.8% of Total Investments)			20,626,334
940	Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA	No Opt. Call	AA-	1,369,918

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1,000	Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.132%, 1/15/19 (IF) Gaston County Industrial Facilities and Pollution Control Financing Authority, North Carolina, National Gypsum Company Project Exempt Facilities Revenue Bonds, Series 2005, 5.750%, 8/01/35 (Alternative Minimum Tax) North Carolina Capital Facilities Financing Agency, Educational Facilities Revenue Bond, Meredith College, Series 2008A: 6.000%, 6/01/31	2/16 at 100.00	N/R	1,001,860
1,000	6.125%, 6/01/35	6/18 at 100.00	BBB	1,066,540
1,000	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series 2008, Tender Option Bond Trust 2015-XF0095, 26.970%, 10/01/36 (IF)	6/18 at 100.00	BBB	1,066,540
960	Total North Carolina Ohio – 4.1% (3.6% of Total Investments) Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: 5.875%, 6/01/30	10/16 at 100.00	AA+	1,702,378
4,900	5.750%, 6/01/34			6,207,236
4,500	5.875%, 6/01/47	6/17 at 100.00	B–	3,725,505
5,875	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37	6/17 at 100.00	B–	4,690,248
3,000	Butler County Port Authority, Ohio, Public Infrastructure Revenue Bonds, Liberty Center Project, Liberty Community Authority, Series 2014C, 6.000%, 12/01/43	6/17 at 100.00	B	2,413,530
3,455	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23	6/22 at 100.00	B–	2,967,465
1,500	Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40	12/22 at 100.00	N/R	1,507,350
1,870	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30	5/16 at 100.00	BBB+	1,873,029
2,000		12/20 at 100.00	BB–	2,187,820
1,270		12/20 at 100.00	A+	1,459,802

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1,250	Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System	No Opt. Call	AA-	1,899,350
3,000	Obligated Group, Tender Option Bond Trust 2015-XF0105, 19.798%, 1/01/17 (IF) State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)	2/16 at 100.00	B-	2,999,970
2,000	Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 6.000%, 3/01/45 (WI/DD, Settling 8/03/15)	3/25 at 100.00	N/R	2,008,560
6,000	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4)	7/17 at 102.00	N/R	30,660
35,720	Total Ohio			27,763,289
2,000	Oklahoma – 0.5% (0.4% of Total Investments) Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26	8/21 at 100.00	N/R	2,365,880
920	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	1/16 at 101.00	N/R	933,653
2,920	Total Oklahoma			3,299,533
500	Pennsylvania – 2.3% (2.1% of Total Investments) Allegheny Country Industrial Development Authority, Pennsylvania, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series 2009, 6.750%, 11/01/24	11/19 at 100.00	BB-	558,595
885	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 101.00	N/R	895,133
2,000	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	10/15 at 102.00	N/R	2,042,940
1,410			BBB-	1,464,426

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	Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School	12/17 at 100.00		
	Revenue Bonds, Series 2007A, 6.375%, 12/15/37			
185	Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage	8/20 at 100.00	AA (5)	326,074
	Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.359%, 8/01/38 (Pre-refunded 8/01/20) (IF) (6)			
4,115	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)	12/15 at 100.00	B-	4,114,835
	Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bond Trust 4657, 16.482%, 10/01/29 (IF) (6)	10/15 at 100.00	AA+	1,142,280
2,500	Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Nueva Esperanza, Inc. – Esperanza Academy Charter School, Series 2013, 8.000%, 1/01/33	1/23 at 100.00	N/R	2,749,750
500	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/36	No Opt. Call	BB+	527,320
1,000	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012B, 6.250%, 7/01/23	No Opt. Call	BB+	1,060,260
770	Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	807,553
14,865	Total Pennsylvania Rhode Island – 0.3% (0.3% of Total Investments)			15,689,166
1,000	Rhode Island Health & Educational Building Corporation, Health Facilities Revenue Bonds, Tockwotton Home, Series 2011, 8.375%, 1/01/46	1/21 at 100.00	N/R	1,142,580
1,000	Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax)	12/17 at 100.00	A	1,066,030
2,000	Total Rhode Island South Carolina – 0.7% (0.6% of Total Investments)			2,208,610

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4,000	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4)	11/17 at 100.00	N/R	1,200,320
3,477	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007B, 7.700%, 11/01/17 (4)	No Opt. Call	N/R	1,043,378
1,000	South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds, Midland Valley Preparatory School Project, Series 2014, 7.750%, 11/15/45	11/24 at 100.00	N/R	1,081,440
1,250	South Carolina Jobs-Economic Development Authority, Hospital Revenue Bonds, Palmetto Health, Refunding Series 2011A, 6.500%, 8/01/39 – AGM Insured	8/21 at 100.00	AA	1,498,475
9,727	Total South Carolina Tennessee – 1.6% (1.5% of Total Investments)			4,823,613
3,000	Johnson City Health and Educational Facilities Board, Tennessee, Hospital Revenue Bonds, Mountain States Health Alliance, Refunding Series 2010A, 6.500%, 7/01/38	7/20 at 100.00	BBB+	3,449,190
6,024	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	6,910,733
965	Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37 (4)	7/17 at 100.00	N/R	706,631
9,989	Total Tennessee Texas – 6.7% (6.0% of Total Investments)			11,066,554
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	BB	2,068,340
385	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	1/16 at 100.00	N/R	389,351
4,004	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax) (4)	7/18 at 100.00	N/R	240,300
1,000	Celina, Texas, Special Assessment Revenue Bonds, Creeks of Legacy Public Improvement District Phase 1 Project, Series 2014, 7.000%, 9/01/40	9/22 at 103.00	N/R	1,018,720

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	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011:			
1,000	6.750%, 1/01/41	1/21 at 100.00	BBB-	1,202,510
250	6.000%, 1/01/41	1/21 at 100.00	BBB	286,895
	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A:			
2,100	8.750%, 2/15/28	2/18 at 100.00	B+	2,240,700
2,000	9.000%, 2/15/38	2/18 at 100.00	B+	2,140,300
	Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38 (Pre-refunded 2/15/18)	2/18 at 100.00	BBB- (5)	3,277,737
	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A:			
450	6.625%, 9/01/31	9/23 at 100.00	N/R	541,571
1,000	6.375%, 9/01/42	9/23 at 100.00	N/R	1,159,620
	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)	10/15 at 100.00	BB+	586,041
	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	959,261
	Houston, Texas, Airport System Special Facilities Revenue Bonds, United Airlines Inc. Terminal Improvement Project, Refunding Series 2015B-1, 5.000%, 7/15/35 (Alternative Minimum Tax)	7/25 at 100.00	BB-	1,037,630
	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	4,103,625
	La Vernia Higher Education Financing Corporation, Texas, Education Revenue Bonds, Amigos Por Vida Friends For Life Public Charter School, Series 2008, 6.375%, 2/15/37	2/16 at 100.00	N/R	1,339,350
	New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue	No Opt. Call	BBB-	1,023,520

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	Bonds, CHF-Collegiate Housing Corpus Christi I, L.L.C.-Texas A&M University-Corpus Christi			
	Project, Series 2014A, 5.000%, 4/01/44			
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust	No Opt. Call	AA+	3,865,950
2,250	11946, 20.100%, 9/01/19 (IF)			
	North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F,	1/18 at 100.00	A3 (5)	373,967
335	5.750%, 1/01/38 (Pre-refunded 1/01/18)			
	Red River Health Facilities Development Corporation, Texas, First Mortgage Revenue Bonds, Eden	No Opt. Call	N/R	1,879,580
2,000	Home Inc., Series 2012, 7.000%, 12/15/32			
	Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company	10/15 at 100.00	C	115,000
2,000	LLC Project, Series 2003B, 6.150%, 8/01/22 (4)			
	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/31	No Opt. Call	A3	4,313,920
4,000	Texas Private Activity Bond Surface Transportation Corporation, Revenue Bonds, NTE Mobility	12/19 at 100.00	Baa2	3,299,109
2,810	Partners LLC North Tarrant Express Managed Lanes Project, Senior Lien Series 2009, 6.875%, 12/31/39			
	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010:			
1,000	7.000%, 6/30/34	6/20 at 100.00	Baa3	1,196,460
4,500	7.000%, 6/30/40	6/20 at 100.00	Baa3	5,374,889
	Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34	10/15 at 100.00	BB	873,045
900	Travis County Health Facilities Development Corporation, Texas, Revenue Bonds, Westminster Manor, Series 2010, 7.000%, 11/01/30	11/20 at 100.00	BBB-	638,688
550	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax) (4)	10/15 at 100.00	C	19,550
340				

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46,514	Total Texas			45,565,629
	Utah – 1.8% (1.6% of Total Investments)			
	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A:			
1,265	6.250%, 6/15/28	6/17 at 100.00	N/R	1,298,523
1,430	6.500%, 6/15/38	6/17 at 100.00	N/R	1,464,434
1,690	Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40	7/20 at 100.00	BBB–	1,830,473
1,980	Utah State Charter School Finance Authority, Charter School Revenue Bonds, Summit Academy	5/21 at 100.00	N/R	2,244,409
5,550	High School, Series 2011A, 8.125%, 5/15/31 Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series	12/17 at 100.00	BBB–	5,714,336
11,915	2007A, 5.800%, 6/15/38 Total Utah			12,552,175
	Vermont – 0.2% (0.2% of Total Investments)			
	Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School	1/21 at 100.00	Ba1	1,194,697
1,155	Project, Series 2011A, 6.250%, 1/01/41 Virgin Islands – 0.1% (0.1% 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	Baa3	473,512
799	Virginia – 0.7% (0.6% of Total Investments) Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18 (14)	3/16 at 100.00	N/R	515,874
1,000	Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds, Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26	10/15 at 100.00	BB–	1,003,160
9,400	Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Second Senior Lien Revenue Bonds, Series 2009B, 0.000%, 10/01/38 – AGC Insured	No Opt. Call	BBB+	3,091,754
100	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–	114,543
130	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	141,023
11,429	Total Virginia			4,866,354

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	Washington – 3.1% (2.7% of Total Investments)			
	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information	6/19 at 100.00	AA	756,300
500	Services Project, Tender Option Bond Trust 11-14W-B, 19.453%, 6/01/39 (IF) (6)			
	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information	6/19 at 100.00	AA	3,691,086
2,415	Services Project, Tender Option Bond Trust 2009-14A&B, 19.453%, 6/01/34 (IF) (6)			
	Kalispel Indian Tribe, Washington, Priority Distribution Bonds, Series 2008, 6.750%, 1/01/38	1/18 at 100.00	N/R	3,648,096
3,600	King County Public Hospital District 4, Washington, Limited Tax General Obligation Bonds,	No Opt. Call	N/R	987,830
1,000	Snoqualmie Valley Hospital, Refunding Series 2015A, 6.250%, 12/01/45			
	Kitsap County Consolidated Housing Authority, Washington, Pooled Tax Credit Housing Revenue Bonds, Series 2007, 5.600%, 6/01/37 (Alternative Minimum Tax)	6/17 at 100.00	N/R	1,019,790
1,000	Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds,	4/16 at 100.00	N/R	372,083
370	Series 2013, 5.750%, 4/01/43			
	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and	12/17 at 100.00	N/R	9,272,249
9,000	Medical Center of Seattle, Series 2007, 5.700%, 12/01/32			
	Washington State Health Care Facilities Authority, Revenue Bonds, Virginia Mason Medical Center, Series 2007B, 5.750%, 8/15/37 – ACA Insured	8/17 at 100.00	BBB	16,071
15	Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella	No Opt. Call	N/R	1,085,470
1,000	Project, Series 2012A, 6.750%, 10/01/47			
18,900	Total Washington			20,848,975
	West Virginia – 0.4% (0.4% of Total Investments)			
	Berkeley, Hardy and Jefferson Counties, West Virginia, as Joint Issuers, Commercial Development Revenue Bonds, Scattered Site Housing Projects, Series 2010, 5.750%, 12/01/44	No Opt. Call	N/R	1,542,788
1,472				
900		3/16 at 100.00	BBB	910,764

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	Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36			
500	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	512,690
2,872	Total West Virginia Wisconsin – 3.2% (2.9% of Total Investments) Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James			2,966,242
30	Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax) Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2006, 7.000%, 12/01/26	No Opt. Call	N/R	33,161
2,000	Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42	12/18 at 102.00	N/R	2,052,440
1,650	Public Finance Authority of Wisconsin, Educational Facility Revenue Bonds, Cottonwood Classical Preparatory School in Albuquerque, New Mexico, Series 2012A, 6.250%, 12/01/42	7/19 at 100.00	BBB–	1,797,989
830	Public Finance Authority of Wisconsin, Revenue Bonds, Roseman University of Health Sciences, Series 2015, 5.875%, 4/01/45	No Opt. Call	N/R	848,003
1,060	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 2015-XF0118, 18.912%, 4/01/17 (IF) (6)	4/25 at 100.00	BB–	1,050,343
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A: 5.250%, 8/15/26 (UB)	No Opt. Call	AA–	1,336,200
5,995	5.250%, 8/15/34 (UB)	8/16 at 100.00	A–	6,247,270
4,500	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006, Trust 2187, 17.000%, 8/15/34 (IF)	8/16 at 100.00	A–	4,606,470
1,500		8/16 at 100.00	A–	1,641,960
2,000		6/22 at 100.00	N/R	2,388,240

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Wisconsin Public Finance Authority, Revenue
Bonds, SearStone Retirement Community of
Cary

North Carolina, Series 2012A, 8.625%, 6/01/47

20,565	Total Wisconsin	22,002,076
\$ 760,874	Total Municipal Bonds (cost \$697,407,278)	753,328,408

Shares	Description (1)	Value
	COMMON STOCKS – 1.3% (1.2% of Total Investments)	
	Airlines – 1.3% (1.2% of Total Investments)	
227,514	American Airlines Group Inc. (15)	\$ 9,123,311
	Total Common Stocks (cost \$6,316,916)	9,123,311

Principal Amount	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)	CORPORATE BONDS – 0.0% (0.0% of Total Investments)				
	Transportation – 0.0% (0.0% of Total Investments)				
\$ 27	Las Vegas Monorail Company, Senior Interest Bonds (7), (16)	5.500%	7/15/19	N/R	\$ 4,879
7	Las Vegas Monorail Company, Senior Interest Bonds (7), (16)	5.500%	7/15/55	N/R	964
\$ 34	Total Corporate Bonds (cost \$3,072)				5,843
	Total Long-Term Investments (cost \$703,727,266)				762,457,562
	Floating Rate Obligations – (2.0)%				(13,280,000)
	Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (12.8)% (17)				(87,000,000)
	Other Assets Less Liabilities – 2.7%				18,427,225
					\$
	Net Assets Applicable to Common Shares – 100%				680,604,787

Fair Value Measurements

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

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

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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	\$ —	\$752,581,420	\$746,988	\$753,328,408
Common Stocks	9,123,311	—	—	9,123,311
Corporate Bonds	—	—	5,843	5,843
Total	\$9,123,311	\$752,581,420	\$752,831	\$762,457,562

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 July 31, 2015, the cost of investments was \$690,106,407.

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

Gross unrealized:	
Appreciation	\$ 92,703,809
Depreciation	(33,632,633)
Net unrealized appreciation (depreciation) of investments	\$ 59,071,176

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor’s Group (“Standard & Poor’s”), Moody’s Investors Service, Inc. (“Moody’s”) or Fitch, Inc. (“Fitch”) rating. Ratings below BBB by Standard & Poor’s, Baa by Moody’s or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has

- (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency
- (5) 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.
 - (6) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
 - (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
 - (8) On July 28, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.125% to 3.675%.
 - (9) On June 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on the security, and therefore reduced the security's interest rate of accrual from 7.250% to 1.813%. On May 7, 2015, the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
 - (10) On January 7, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 7.125% to 5.700%.
 - (11) On May 7, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.250% to 2.100%.
 - (12) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%.
 - (13) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.875% to 2.350%.
 - (14) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.250% to 4.688%.
 - (15) On November 28, 2011, AMR Corp. ("AMR"), the parent company of American Airlines Group, Inc. ("AAL") filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR's unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred conversion period.
 - (16) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on

- July 15, 2055. The Fund's custodian is not accruing income for either senior interest corporate bond.
- (17) Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 11.4%.
 - (IF) Inverse floating rate investment.
 - (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
 - (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
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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 /s/ Kevin J. McCarthy
and Title)
Kevin J. McCarthy
Vice President and Secretary

Date: September 29, 2015

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By
(Signature /s/ Gifford R. Zimmerman
and Title)
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date: September 29, 2015

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

Date: September 29, 2015