

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 29, 2014

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: 7/31/14

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

Nuveen Municipal High Income Opportunity
Fund (NMZ)
July 31, 2014

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------|-------------|------------|
| | LONG-TERM INVESTMENTS – 113.7% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 112.4% (98.8% of Total Investments) | | | |
| | National – 0.2% (0.1% of Total Investments) | | | |
| \$ 1,000 | MuniMae Tax-Exempt Bond Subsidiary Redeemable Preferred Shares, Multifamily Housing Pool, Series 2005A-4, 5.125%, 6/30/50 (Mandatory put 9/30/15) (Alternative Minimum Tax) | No Opt. Call | Ba1 | \$ 999,980 |
| 1,000 | Alabama – 1.3% (1.1% of Total Investments) Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green | 8/20 at 100.00 | N/R | 921,310 |
| 1,000 | Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4) Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber | 1/15 at 100.00 | B3 | 1,003,030 |
| 1,845 | Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax) 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) | 2,061,142 |
| 2,000 | Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPMFG Insured | 10/14 at 100.00 | AA– | 2,000,280 |
| 1,000 | Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPMFG Insured | 4/15 at 100.00 | AA– | 994,260 |
| 1,000 | Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24 | 1/15 at 100.00 | BBB | 1,004,700 |

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| 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 | 636,630 |
| 8,845 | Total Alabama | | | 8,621,352 |
| | Arizona – 5.0% (4.4% of Total Investments) | | | |
| 1,420 | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender | 1/18 at 100.00 | AA– | 1,707,096 |
| | Option Bond Trust 3256, 18.014%, 1/01/29 (IF) (6) | | | |
| 1,760 | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender | 1/18 at 100.00 | AA– | 2,269,555 |
| | Option Bond Trust 4695, 19.344%, 1/01/32 (IF) (6) | | | |
| 1,000 | Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation | 7/17 at 100.00 | N/R | 1,049,180 |
| | Bonds, Series 2007, 6.200%, 7/15/32 | | | |
| 284 | Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment | 1/15 at 100.00 | N/R | 284,744 |
| | Lien Bonds, Series 2001A, 7.875%, 7/01/25 | | | |
| | Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone | | | |
| | Montessori School, Series 2004A: | | | |
| 790 | | 11/16 at 100.00 | N/R | 806,487 |
| 1,715 | | 11/16 at 100.00 | N/R | 1,752,919 |
| 3,000 | Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University | 6/22 at 100.00 | A+ | 3,565,200 |
| | Project, Tender Option Bond Trust 1086, 17.362%, 6/01/42 (IF) (6) | | | |
| 30 | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Choice | No Opt. Call | N/R | 30,562 |
| | Education and Development, Series 2006, 6.000%, 6/01/16 | | | |
| 1,000 | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert | 5/24 at 100.00 | N/R | 1,014,530 |
| | Heights Charter School, Series 2014, 7.250%, 5/01/44 | | | |
| 550 | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah | 12/14 at 100.00 | BBB– | 550,886 |
| | Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34 | | | |

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| 2,000 | Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, San Tan Montessori School Project, Series 2014A , 9.000%, 2/01/44 | 2/24 at 100.00 | N/R | 2,048,820 |
| 485 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39 | 7/19 at 100.00 | N/R | 550,475 |
| 2,250 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, American Charter School Foundation, Series 2007A, 5.625%, 7/01/38 | 7/17 at 100.00 | BB | 1,949,108 |
| 2,500 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42 | 1/22 at 100.00 | B | 2,431,900 |
| 1,320 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010: 6.000%, 6/01/40 | 6/19 at 100.00 | BB+ | 1,346,440 |
| 500 | 6.100%, 6/01/45 | 6/19 at 100.00 | BB+ | 511,050 |
| 1,150 | Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured | 10/14 at 100.00 | BBB– | 1,150,621 |
| 3,575 | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27 | 12/17 at 102.00 | B– | 3,362,499 |
| 2,000 | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds, Series 2012A, 9.750%, 5/01/25 | 5/22 at 100.00 | B | 2,258,560 |
| 2,500 | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc. Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37 | No Opt. Call | A– | 2,753,925 |
| 1,000 | Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24 | 9/14 at 100.00 | BB+ | 1,001,110 |
| 1,000 | Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, | 12/17 at 100.00 | N/R | 894,900 |

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| | Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax) | | | |
| 31,829 | Total Arizona California – 16.8% (14.8% of Total Investments) | | | 33,290,567 |
| 1,470 | Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender | No Opt. Call | AA | 2,374,859 |
| 1,000 | Option Bond Trust 2985, 17.836%, 4/01/16 (IF) California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower | 4/21 at 100.00 | N/R | 1,111,230 |
| 2,205 | Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31 California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma | 6/15 at 100.00 | B– | 1,724,508 |
| 1,250 | 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: | 11/21 at 100.00 | AA | 1,847,600 |
| 1,875 | 19.080%, 5/15/31 (IF) (6) | 11/21 at 100.00 | AA | 2,938,425 |
| 250 | California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294: 18.363%, 8/15/41 (IF) (6) | 8/22 at 100.00 | AA | 332,800 |
| 1,000 | 18.358%, 8/15/41 (IF) (6) | 8/22 at 100.00 | AA | 1,331,100 |
| 1,020 | California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc. Projects, Series 2014B, 5.875%, 8/15/49 | 8/24 at 100.00 | N/R | 1,045,765 |
| 1,000 | California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45 | 8/20 at 100.00 | N/R | 1,080,340 |
| 1,000 | California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39 | 11/19 at 100.00 | AA | 1,197,480 |
| 1,985 | California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47 | 6/20 at 102.00 | N/R | 2,095,088 |

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| 3,425 | California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.531%, 11/01/35 – AMBAC Insured (IF) (6) | 5/15 at 100.00 | Aa2 | 3,821,992 |
| 1,300 | California State, General Obligation Bonds, Tender Option Bond Trust 3162, 19.650%, 3/01/18 – AGM Insured (IF) | No Opt. Call | AA | 2,086,188 |
| 1,000 | California Statewide Communities Development Authority, Community Facilities District 2012-01, Fancher Creek, Special Tax Bonds, Series 2013A, 5.700%, 9/01/43 | 9/23 at 100.00 | N/R | 1,028,620 |
| 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+ | 558,277 |
| 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 | D | 14,200 |
| 1,690 | 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 | 1,798,498 |
| 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 | 580,790 |
| 2,810 | California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34 | 3/16 at 100.00 | N/R | 2,869,628 |
| 2,000 | 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– | 2,264,220 |
| 515 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.545%, 11/15/38 (IF) | 5/18 at 100.00 | AA– | 644,991 |
| 745 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 17.696%, 11/15/38 (IF) (6) | 5/18 at 100.00 | AA– | 934,401 |
| 1,000 | 18.772%, 11/15/48 (IF) (6) | 5/18 at 100.00 | AA– | 1,274,520 |
| 1,915 | Daly City Housing Development Finance Agency, California, Mobile Home Park | 12/17 at 100.00 | N/R | 1,940,182 |

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| | Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47 | | | |
| 2,000 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%, 12/15/37 | 12/17 at 100.00 | A | 2,037,440 |
| 1,340 | Elk Grove Community Facilities District 2005-1, California, Special Tax Bonds, Series 2007, 5.250%, 9/01/37 | 9/15 at 102.00 | N/R | 1,355,571 |
| 500 | Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 18.608%, 9/01/32 – AMBAC Insured (IF) (6) | 9/14 at 100.00 | A+ | 527,400 |
| 1,000 | Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26 | 9/14 at 102.00 | N/R | 1,020,980 |
| 3,000 | Foothill/Eastern Transportation Corridor Agency, California, Toll Road Revenue Bonds, Series 1995A, 5.000%, 1/01/35 – NPFG Insured | 1/15 at 100.00 | AA– | 3,007,650 |
| | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011: | | | |
| 250 | 17.481%, 6/01/38 – FGIC Insured (IF) (6) | 6/15 at 100.00 | A1 | 274,010 |
| 750 | 17.481%, 6/01/45 (IF) (6) | 6/15 at 100.00 | A1 | 810,240 |
| 1,000 | 17.460%, 6/01/45 (IF) (6) | 6/15 at 100.00 | A1 | 1,080,210 |
| | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement | | | |
| 1,000 | Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.843%, 6/01/45 – AMBAC Insured (IF) | 6/15 at 100.00 | AA+ | 1,092,990 |
| | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: | | | |
| 6,250 | 5.000%, 6/01/33 | 6/17 at 100.00 | B | 5,035,063 |
| 9,035 | 5.750%, 6/01/47 | 6/17 at 100.00 | B | 7,269,651 |
| 2,140 | 5.125%, 6/01/47 | 6/17 at 100.00 | B | 1,581,824 |
| | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed | | | |
| 2,500 | Asset-Backed | 6/22 at 100.00 | B | 1,987,675 |

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| 1,500 | Bonds, Series 2007A-2, 5.300%, 6/01/37 Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust | No Opt. Call | Aa2 | 2,556,900 |
| 1,000 | 3253, 22.544%, 1/15/19 (IF) (6) Hemet Unified School District Community Facilities District 2005-3, Riverside County, California, Special Tax Bonds, Series 2007, 5.750%, 9/01/39 | 9/14 at 100.00 | N/R | 1,000,620 |
| 1,000 | Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005: 5.000%, 8/01/25 – AMBAC Insured | 8/15 at 100.00 | N/R | 1,000,480 |
| 1,000 | 5.000%, 8/01/35 – AMBAC Insured | 8/15 at 100.00 | N/R | 966,320 |
| 1,170 | Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement | 9/15 at 100.00 | N/R | 1,186,661 |
| 145 | Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34 Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment | No Opt. Call | BBB | 167,449 |
| 190 | Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment | 8/19 at 100.00 | N/R (5) | 241,676 |
| 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, | 12/14 at 100.00 | N/R | 552,387 |
| 500 | 6.000%, 6/01/35 Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B, | 9/23 at 100.00 | N/R | 534,350 |
| 1,000 | 5.250%, 9/01/32 Long Beach Bond Finance Authority, California, Natural Gas Purchase Revenue Bonds, Series | No Opt. Call | A | 1,156,000 |
| 850 | 2007A, 5.500%, 11/15/37 Los Angeles County, California, Community Development Commission Headquarters Office Building, | 9/21 at 100.00 | Aa3 | 1,086,725 |
| 1,825 | Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option Bond Trust Series 2011-23B, 18.269%, 9/01/42 (IF) (6) Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles | 5/20 at 100.00 | AA | 2,529,742 |

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| | International Airport, Tender Option Bond Trust 10-27B, 18.046%, 5/15/40 (IF) (6) Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series | 9/21 at 100.00 | A- | 1,214,710 |
| 1,000 | 2011A, 7.000%, 9/01/31 March Joint Powers Redevelopment Agency, California, March Air Force Base Redevelopment Project Tax Allocation Revenue Bonds, Series 2011A: | | | |
| 1,000 | 7.000%, 8/01/26 | 8/21 at 100.00 | A- | 1,200,510 |
| 1,500 | 7.500%, 8/01/41 | 8/21 at 100.00 | A- | 1,764,705 |
| 470 | Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37 | 9/14 at 100.00 | N/R | 476,679 |
| 3,000 | M-S-R Energy Authority, California, Gas Revenue Bonds, Citigroup Prepay Contracts, Series 2009B, 6.500%, 11/01/39 | No Opt. Call | A | 3,915,960 |
| 500 | National City Community Development Commission, California, Tax Allocation Bonds, National City Redevelopment Project, Series 2011, 7.000%, 8/01/32 | 8/21 at 100.00 | A- | 622,040 |
| 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+ | 377,820 |
| 625 | Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010: 5.250%, 11/01/21 | 11/20 at 100.00 | Ba1 | 666,719 |
| 1,000 | 6.000%, 11/01/41 | 11/20 at 100.00 | Ba1 | 1,030,300 |
| 250 | Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683, 17.878%, 8/01/37 – NPMF Insured (IF) (6) | 8/17 at 100.00 | AA- | 288,820 |
| 1,000 | Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28 | 9/18 at 100.00 | BBB- | 1,086,020 |
| 733 | River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, | 11/15 at 104.00 | N/R | 182,957 |

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| 1,000 | 8.000%, 11/01/18 (4) Riverside County Public Financing Authority, California, Tax Allocation Bonds, Multiple Projects, Series 2004, 5.000%, 10/01/35 – SYNCORA GTY Insured | 10/14 at 100.00 | BBB | 1,000,870 |
| 1,200 | Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30 | 10/21 at 100.00 | A– | 1,441,452 |
| 750 | Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698: 18.675%, 12/01/30 – AMBAC Insured (IF) (6) | No Opt. Call | A+ | 1,318,080 |
| 2,015 | 18.466%, 12/01/33 – AMBAC Insured (IF) (6) | No Opt. Call | A+ | 3,452,098 |
| 2,500 | San Bernardino Community College District, California, General Obligation Bonds, Tender Option Bond Trust 11780, 17.636%, 2/01/27 – AGM Insured (IF) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011: | 8/16 at 100.00 | AA | 3,173,800 |
| 960 | 8.000%, 12/01/26 | 12/21 at 100.00 | BB | 1,174,531 |
| 1,000 | 8.000%, 12/01/31 San Jose Redevelopment Agency, California, Tax Allocation Bonds, Merged Area | 12/21 at 100.00 | BB | 1,202,950 |
| 1,000 | Redevelopment Project, Series 2007B, 4.250%, 8/01/36 – SYNCORA GTY Insured | 8/17 at 100.00 | BBB | 985,370 |
| 1,000 | San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.576%, 9/01/31 – AMBAC Insured (IF) (6) | 3/17 at 100.00 | AA | 1,132,360 |
| 1,000 | Santa Margarita Water District, California, Special tax Bonds, Community Facilities District 2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43 | 9/23 at 100.00 | N/R | 1,076,130 |
| 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 | 1,190,700 |
| 1,000 | Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26 | 9/14 at 102.00 | N/R | 993,830 |

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| 1,000 | Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPF Insured | 8/14 at 100.00 | AA– | 1,000,760 |
| 1,890 | Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45 | 6/15 at 100.00 | B– | 1,482,440 |
| 650 | Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project Area, Series 2011A, 7.650%, 9/01/42 | 9/21 at 100.00 | BBB+ | 771,245 |
| 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 | 1,827,000 |
| 107,593 | Total California Colorado – 7.7% (6.7% of Total Investments) | | | 113,006,572 |
| 1,000 | Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2005, 6.750%, 12/01/35 | 12/15 at 100.00 | N/R | 997,860 |
| 1,500 | Arista Metropolitan District, Colorado, Special Revenue Bonds, Series 2008, 9.250%, 12/01/37 | 12/15 at 100.00 | N/R | 818,160 |
| 2,000 | Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23 | 7/18 at 100.00 | N/R | 2,043,220 |
| 2,000 | Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to Unlimited Tax, Series 2012, 6.000%, 12/01/22 | 10/17 at 100.00 | N/R | 1,986,240 |
| 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 | 771,128 |
| 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 | 910,050 |
| 1,500 | 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 | 1,474,455 |
| 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+ | 203,062 |
| 1,895 | | 5/17 at 100.00 | BBB– | 1,920,260 |

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| | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37 | | | |
| 1,860 | 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 | 1,923,928 |
| 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 | 2,901,375 |
| 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 | 1,416,272 |
| 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- | 1,410,557 |
| 750 | Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 3702, 18.896%, 1/01/18 (IF) (6) | No Opt. Call | AA- | 1,087,440 |
| 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 | A- | 1,019,520 |
| 921 | 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 | 793,465 |
| 5,045 | (7) 6.750%, 4/01/27 (Alternative Minimum Tax) | 4/17 at 100.00 | N/R | 4,956,965 |
| 2,395 | 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 | 2,375,465 |
| 2,000 | Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 - RAAI Insured | 12/22 at 100.00 | N/R | 2,088,900 |
| 1,000 | Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: 5.400%, 12/01/27 | 12/17 at 100.00 | N/R | 830,710 |
| 1,500 | 5.450%, 12/01/34 | | N/R | 1,166,040 |

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| | | 12/17 at 100.00 | | |
| 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 | B | 1,021,400 |
| 2,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPPFG Insured | No Opt. Call | AA– | 1,189,700 |
| 1,049 | Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment | 3/20 at 100.00 | N/R | 1,139,707 |
| 1,996 | Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40 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 | 2,074,521 |
| 1,000 | 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 | 995,230 |
| 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 | 3,273,190 |
| 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 | N/R | 4,890 |
| 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 | 950,060 |
| 1,000 | 5.625%, 12/01/37 | 12/16 at 100.00 | N/R | 920,130 |
| 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 | N/R | 502,895 |
| 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 | 1,152,160 |
| 1,000 | 6.000%, 1/15/41 | 7/20 at 100.00 | Baa3 | 1,108,670 |
| 1,440 | Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds, | 12/17 at 100.00 | N/R | 1,331,352 |

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| 3,000 | Refunding Series 2007, 5.375%, 12/01/21 Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (8) | 12/17 at 100.00 | N/R | 771,600 |
| 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 | 1,939,836 |
| 54,401 | Total Colorado | | | 51,470,413 |
| | Connecticut – 1.1% (1.0% of Total Investments) | | | |
| 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 | 2,908,575 |
| 4,716 | Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31 | No Opt. Call | N/R | 2,355,245 |
| 1,000 | Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33 | 1/15 at 100.00 | B | 992,960 |
| 1,000 | Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 | 4/21 at 100.00 | N/R | 1,082,670 |
| 9,216 | Total Connecticut | | | 7,339,450 |
| | District of Columbia – 1.2% (1.1% of Total Investments) | | | |
| 225 | District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 | No Opt. Call | Baa1 | 250,308 |
| 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– | 1,150,830 |
| 2,500 | District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.453%, 10/01/37 (IF) (6) | 4/21 at 100.00 | BBB+ | 3,722,700 |
| 250 | District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33 | 7/23 at 100.00 | BBB+ | 286,438 |
| 9,400 | Metropolitan Washington Airports Authority, District of Columbia, Dulles Toll Road Second Senior Lien Revenue Bonds, Series 2009B, 0.000%, 10/01/38 – AGC Insured | No Opt. Call | BBB+ | 2,697,518 |
| 13,375 | Total District of Columbia | | | 8,107,794 |

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| | Florida – 13.8% (12.2% of Total Investments) | | | |
| | Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces | No Opt. Call | N/R | 1,722,270 |
| 1,500 | at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46 | | | |
| | Ave Maria Stewardship Community Development District, Florida, Capital Improvement Revenue | 5/16 at 100.00 | N/R | 834,338 |
| 905 | Bonds, Series 2006A, 5.125%, 5/01/38 | | | |
| | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series | 5/22 at 100.00 | N/R | 2,041,878 |
| 1,955 | 2012, 6.700%, 5/01/42 | | | |
| | Bartram Park Community Development District, Florida, Special Assessment Bonds, Series 2005, | 5/15 at 101.00 | N/R | 1,511,607 |
| 1,505 | 5.300%, 5/01/35 | | | |
| | Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds, | 5/18 at 100.00 | N/R | 1,007,181 |
| 950 | 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 | 980,124 |
| 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 | 993,220 |
| 980 | Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project, | 11/19 at 100.00 | BB+ | 2,990,221 |
| 2,700 | Series 2009, 6.500%, 11/01/29 | | | |
| | Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, | 11/14 at 101.00 | Ba3 | 711,746 |
| 700 | 11/01/20 (Alternative Minimum Tax) | | | |
| | Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects | 8/14 at 100.00 | AA– | 1,421,855 |
| 1,435 | Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPFG Insured | | | |
| | Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue | 5/24 at 100.00 | N/R | 2,136,840 |
| 2,000 | Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35 | | | |
| | Copperstone Community Development District, Manatee County, Florida, Capital Improvement | 5/17 at 100.00 | N/R | 983,528 |
| 980 | Revenue Bonds, Series 2007, 5.200%, 5/01/38 | | | |

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| 1,910 | 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 | 1,929,310 |
| 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 | 963,927 |
| 1,850 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44 (WI/DD, Settling 8/05/14) | 7/24 at 100.00 | N/R | 1,851,203 |
| 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+ | 1,016,790 |
| 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- | 2,118,080 |
| 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 | 4,188,880 |
| 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 | 2,565,650 |
| 870 | Grand Hampton Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.500%, 5/01/36 | 11/14 at 100.00 | N/R | 866,746 |
| 2,000 | 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 | 1,987,280 |
| 2,755 | Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39 | 5/17 at 100.00 | N/R | 2,789,961 |
| 3,000 | Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds, | 9/17 at 100.00 | N/R | 3,259,170 |

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| 1,000 | Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27 Lake County, Florida, Industrial Development Revenue Bonds, Crane's View Lodge Project, Series 2012A, 7.125%, 11/01/42 | No Opt. Call | N/R | 983,730 |
| 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 | 1,014,000 |
| 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 | 2,010,420 |
| 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 | BB+ | 1,031,680 |
| 1,000 | Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.070%, 10/01/38 – AGC Insured (Alternative Minimum Tax) (IF) (6) | 10/18 at 100.00 | AA | 1,244,320 |
| 1,250 | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 17.855%, 10/01/33 – AGM Insured (IF) | 10/20 at 100.00 | AA | 1,702,800 |
| 1,920 | Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A, 5.200%, 5/01/37 | 5/16 at 100.00 | N/R | 1,948,992 |
| 2,175 | Old Palm Community Development District, Florida, Special Assessment Bonds, Palm Beach Gardens, Series 2004A, 5.900%, 5/01/35 | 5/15 at 101.00 | N/R | 2,212,736 |
| 1,000 | Orchid Grove Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.450%, 5/01/36 | 5/15 at 101.00 | N/R | 927,170 |
| 495 | Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of Boca Raton Project, Series 2014A: 7.000%, 6/01/29 | 6/22 at 102.00 | N/R | 550,173 |
| 3,110 | 7.500%, 6/01/49 | 6/22 at 102.00 | N/R | 3,455,552 |
| 3,315 | Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake | 1/15 at 100.00 | N/R | 3,315,066 |

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| | Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax) | | | |
| 1,550 | Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36 | 5/16 at 100.00 | N/R | 1,564,012 |
| 4,450 | Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35 | 11/14 at 100.00 | N/R | 4,322,063 |
| 995 | Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37 | 5/17 at 100.00 | N/R | 994,891 |
| 1,000 | Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPMFG Insured | 7/17 at 100.00 | AA- | 1,069,210 |
| 1,925 | Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36 | 5/22 at 100.00 | N/R | 1,956,378 |
| 1,000 | South Fork Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.350%, 5/01/36 | 11/14 at 100.00 | N/R | 999,950 |
| 1,250 | Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38 | 5/18 at 100.00 | N/R | 1,289,063 |
| 1,125 | Sweetwater Creek Community Development District, Saint John’s County, Florida, Capital Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38 | 5/17 at 100.00 | N/R | 1,125,608 |
| 1,250 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39 | 5/17 at 100.00 | N/R | 917,300 |
| 2,515 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40 | 5/19 at 100.00 | N/R | 1,504,473 |
| 1,540 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 | 5/22 at 100.00 | N/R | 682,513 |
| | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope | | | |

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| | 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 | | | |
| 2,845 | 2007A-2, 5.250%, 5/01/39 (4) | 5/17 at 100.00 | N/R | 28 |
| | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007-1. RMKT: | | | |
| 5 | 6.375%, 5/01/17 (4) | No Opt. Call | N/R | 5,034 |
| 120 | 6.650%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 122,550 |
| | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007A-1. RMKT, 5.250%, 5/01/39 (4) | | | |
| 735 | | 5/17 at 100.00 | N/R | 668,630 |
| | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1: | | | |
| 130 | 6.375%, 5/01/17 | No Opt. Call | N/R | 128,339 |
| 545 | 5.250%, 5/01/39 | 5/17 at 100.00 | N/R | 538,406 |
| 2,365 | 6.650%, 5/01/40 | 5/17 at 100.00 | N/R | 2,405,369 |
| | Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37 | | | |
| 4,700 | | 5/15 at 100.00 | BB | 4,724,204 |
| | Tolomato Community Development District, Florida, Special Assessment Bonds, Southern/Forbearance Parcel Series 2007-2: | | | |
| 530 | 6.375%, 5/01/17 (4) | No Opt. Call | N/R | 331,160 |
| 5,510 | 6.650%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 3,234,535 |
| | Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37 | | | |
| 1,000 | | 5/16 at 100.00 | N/R | 1,000,130 |
| | 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 | | |
| 1,000 | | | N/R | 1,089,500 |
| | West Villages Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006, 5.500%, 5/01/37 | | | |
| 1,000 | | 5/15 at 100.00 | N/R | 997,720 |
| 99,130 | Total Florida | | | 92,939,525 |
| | Georgia – 1.8% (1.5% of Total Investments) | | | |
| | Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, | 11/23 at 100.00 | | |
| 1,000 | | | A– | 1,014,690 |

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| | Trestletree Village Apartments, Series 2013A, 5.000%, 11/01/48 | | | |
| 950 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31 | 1/19 at 100.00 | A2 | 1,118,046 |
| 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 | B+ | 1,556,450 |
| 1,150 | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009B, 9.000%, 6/01/35 (Alternative Minimum Tax) | 6/15 at 100.00 | B+ | 1,206,235 |
| 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 | 1,995,263 |
| 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 | 957,400 |
| 1,000 | Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006A, 5.125%, 7/01/37 | 7/17 at 100.00 | N/R | 957,400 |
| 1,140 | Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006B, 7.300%, 7/01/42 | No Opt. Call | N/R | 1,134,471 |
| 392 | Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23 (7) | 7/21 at 100.00 | N/R | 357,211 |
| 767 | 5.500%, 7/15/30 (7) | 7/21 at 100.00 | N/R | 699,154 |
| 842 | 5.500%, 1/15/36 (7) | 7/21 at 100.00 | N/R | 767,550 |
| 11,371 | Total Georgia | | | 11,763,870 |
| | Guam – 0.5% (0.5% of Total Investments) | | | |
| 2,445 | Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39 | 11/19 at 100.00 | BB– | 2,704,194 |
| | Guam International Airport Authority, Revenue Bonds, Series 2013C: | | | |
| 330 | 6.375%, 10/01/43 (Alternative Minimum Tax) | 10/23 at 100.00 | BBB | 368,155 |
| 500 | 6.125%, 10/01/43 – AGM Insured (Alternative Minimum Tax) | 10/23 at 100.00 | AA | 568,290 |
| 3,275 | Total Guam | | | 3,640,639 |
| 897 | Hawaii – 0.4% (0.4% of Total Investments) | 2/17 at 100.00 | N/R | 877,741 |

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| | Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37 | | | |
| 1,655 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39 | 7/19 at 100.00 | Baa1 | 1,901,992 |
| 2,552 | Total Hawaii | | | 2,779,733 |
| 500 | Idaho – 0.1% (0.1% of Total Investments) Idaho Health Facilities Authority, Revenue Bonds, Saint Luke’s Health System Project, Tender Option Bond Trust 1102, 17.265%, 3/01/47 – AGM Insured (IF) (6) | 3/22 at 100.00 | A– | 619,860 |
| 1,000 | Illinois – 9.6% (8.4% of Total Investments) Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues Series 2012A, 5.000%, 12/01/42 – AGM Insured | 12/22 at 100.00 | AA | 1,020,770 |
| 1,887 | 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 | 1,861,715 |
| 2,775 | Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26 | 1/15 at 100.00 | N/R | 2,093,099 |
| 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 | B3 | 3,580,605 |
| 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 | 2,403,733 |
| 1,000 | Gilberts, Kane County, Illinois, Special Tax Bonds, Service Area 15, Refunding Series 2014, 5.000%, 3/01/35 – AGM Insured | 3/24 at 100.00 | AA | 1,035,780 |
| 1,000 | Illinois Finance Authority Revenue Bonds, Christian Homes, Inc., Refunding Series 2010, 5.500%, 5/15/23 | 5/15 at 100.00 | BBB– | 1,008,280 |
| 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+ | 3,372,325 |
| 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 | B3 | 1,023,030 |

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| | Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A: | | | |
| 500 | 7.750%, 5/15/30 | 5/20 at 100.00 | N/R | 510,030 |
| 1,625 | 8.000%, 5/15/46 | 5/20 at 100.00 | N/R | 1,644,110 |
| | Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Temps 75 Series | 11/14 at | | |
| 500 | 2010D-1, 7.000%, 5/15/18 | 100.00 | N/R | 500,170 |
| | Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A, | | | |
| 3,055 | 5.000%, 9/01/42 | 9/24 at 100.00 | BBB | 3,091,080 |
| | Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, | 1/18 at 100.00 | Baa2 | 1,181,037 |
| 1,100 | 5.625%, 1/01/37 | | | |
| | Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding | | | |
| 500 | Series 2006A, 5.000%, 4/01/31 | 4/16 at 100.00 | Baa3 | 495,005 |
| | Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%, | 10/22 at | | |
| 1,500 | 10/01/48 | 100.00 | BBB- | 1,600,020 |
| | Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, | 5/17 at 100.00 | N/R | 1,014,670 |
| 1,000 | 5.750%, 5/15/38 | | | |
| | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond | 11/17 at | | |
| 2,500 | Trust 4702, 20.296%, 11/15/37 (IF) (6) | 100.00 | A | 3,087,400 |
| | Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, | | | |
| 2,900 | 8/15/34 | 8/19 at 100.00 | BBB+ | 3,586,343 |
| | Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, | | | |
| 1,770 | 5.500%, 8/01/37 | 8/17 at 100.00 | Baa1 | 1,923,902 |
| | Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009: | | | |
| 2,000 | 6.875%, 8/15/38 | 8/19 at 100.00 | BBB+ | 2,290,420 |
| 3,850 | 7.000%, 8/15/44 | 8/19 at 100.00 | BBB+ | 4,411,985 |
| | Illinois Finance Authority, Revenue Bonds, Southern Illinois Healthcare Enterprises, Inc., Series 2005 Remarketed, 5.250%, 3/01/30 – AGM Insured | 3/20 at 100.00 | AA | 541,640 |
| | Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: | | | |
| 250 | 21.900%, 2/15/19 – AGM Insured (IF) (6) | No Opt. Call | AA | 390,040 |
| 1,685 | 21.885%, 2/15/19 – AGM Insured (IF) (6) | No Opt. Call | AA | 2,628,162 |
| | Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois | 12/14 at | | |
| 6,020 | | 100.00 | Ca | 4,876,140 |

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| | 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- | 202,954 |
| 1,105 | Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36 | 1/16 at 100.00 | N/R | 615,706 |
| 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 | CCC- | 1,322,700 |
| 285 | Lombard Public Facilities Corporation, Illinois, Second Tier Conference Center and Hotel Revenue Bonds, Series 2005B: 5.250%, 1/01/25 | 1/16 at 100.00 | D | 99,750 |
| 1,175 | 5.250%, 1/01/36 | 1/16 at 100.00 | D | 411,250 |
| 1,431 | Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4) | 7/18 at 100.00 | N/R | 297,628 |
| 981 | Pingree Grove Village, Illinois, Tax Assessment Bonds, Special Service Area 2 – Cambridge | 3/15 at 102.00 | N/R | 995,627 |
| 1,888 | Lakes Project, Series 2005-2, 6.000%, 3/01/35 Plano Special Service Area 1, Illinois, Special Tax Bonds, Lakewood Springs Project, Series 2004A, 6.200%, 3/01/34 | 3/16 at 100.00 | N/R | 1,909,957 |
| 800 | Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28 | 6/21 at 100.00 | A- | 932,464 |
| 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 | 1,043,840 |
| 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+ | 1,080,320 |
| 920 | Southwestern Illinois Development Authority, Local Government Program Revenue Bonds, Granite City Project, Series 2009B, 7.750%, 3/01/22 | 9/14 at 100.00 | N/R | 922,042 |
| 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 | 791,100 |
| 963 | Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, | 3/16 at 102.00 | N/R | 962,942 |

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| | Series 2006, 6.000%, 3/01/36 Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project | 1/17 at 102.00 | N/R | 648,293 |
| 895 | Revenue Bonds, Series 2007, 6.000%, 1/01/26 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 | 765,415 |
| 817 | Total Illinois Indiana – 3.5% (3.1% of Total Investments) Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24 | | | 64,173,479 |
| 65,177 | Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option | No Opt. Call | AA | 1,738,770 |
| 1,000 | Bond Trust 10-77W, 18.860%, 4/01/30 – AMBAC Insured (IF) (6) Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation | No Opt. Call | A | 2,017,000 |
| 1,250 | Guaranteed, Tender Option Bond Trust 2882, 17.980%, 4/15/17 (IF) (6) Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel | No Opt. Call | BB– | 2,009,540 |
| 2,000 | Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax) 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+ | 516,825 |
| 500 | Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611: 17.915%, 6/01/17 (IF) (6) | No Opt. Call | Aa2 | 1,675,968 |
| 1,290 | 18.910%, 6/01/17 (IF) (6) | No Opt. Call | Aa2 | 1,760,000 |
| 1,250 | Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension | 11/16 at 100.00 | AA+ | 1,192,280 |
| 1,000 | Health, Tender Option Bond Trust 3301, 18.262%, 11/15/30 (IF) (6) Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series | 11/23 at 100.00 | N/R | 1,096,180 |
| 1,000 | 2013, 7.250%, 11/01/43 (Alternative Minimum Tax) St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village | 7/15 at 103.00 | N/R | 1,043,960 |
| 1,000 | Apartments, Series 2005A, 7.500%, 7/01/35 | | | |

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| | Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007: | | | |
| 250 | 5.700%, 9/01/37 | 9/17 at 100.00 | N/R | 248,148 |
| 4,050 | 5.800%, 9/01/47 | 9/17 at 100.00 | N/R | 4,022,541 |
| 20,950 | Total Indiana | | | 23,705,444 |
| | Iowa – 1.1% (1.0% of Total Investments) | | | |
| | Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series | | | |
| 1,000 | 2006A, 5.500%, 7/01/25 | 7/16 at 100.00 | BB+ | 1,035,040 |
| | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, | | | |
| 2,520 | Series 2012, 4.750%, 8/01/42 | 8/22 at 100.00 | BBB– | 2,525,494 |
| | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company | 12/23 at 100.00 | | |
| 2,130 | Project, Series 2013, 5.250%, 12/01/25 | | BB– | 2,253,178 |
| | Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C: | | | |
| 1,000 | 5.375%, 6/01/38 | 6/15 at 100.00 | B+ | 820,760 |
| 1,220 | 5.625%, 6/01/46 | 6/15 at 100.00 | B+ | 1,014,918 |
| 7,870 | Total Iowa | | | 7,649,390 |
| | Kentucky – 0.1% (0.1% of Total Investments) | | | |
| | Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro | | | |
| 500 | Medical Health System, Series 2010A, 6.000%, 6/01/30 | 6/20 at 100.00 | BBB+ | 565,130 |
| | Louisiana – 3.9% (3.4% of Total Investments) | | | |
| | Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing | | | |
| 2,350 | (US) LLC Project, Series 2013, 6.000%, 7/01/36 | 7/23 at 100.00 | N/R | 2,499,907 |
| | Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue | 11/17 at 100.00 | | |
| 8,500 | Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32 | | BBB | 9,468,320 |
| | Louisiana Local Government Environmental Facilities and Community Development Authority, | | | |
| 940 | Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36 | 6/16 at 101.00 | N/R | 952,229 |
| | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007A: | | | |

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| 7,000 | 6.750%, 12/15/37 (4) | 12/17 at 100.00 | N/R | 4,548,950 |
| 1,115 | 6.000%, 12/15/37 | 12/14 at 100.00 | N/R | 619,996 |
| 100 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007B, 9.000%, 12/15/14 | No Opt. Call | N/R | 55,605 |
| 500 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35 | 11/20 at 100.00 | BBB | 575,490 |
| 750 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Woman's Hospital Foundation Project, Tender Option Bonds Trust 1012: | 10/20 at 100.00 | A- | 1,077,000 |
| 750 | 20.765%, 10/01/40 (IF) (6) | 10/20 at 100.00 | A- | 1,076,798 |
| 1,000 | Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax) | 7/23 at 100.00 | N/R | 1,062,440 |
| 2,000 | Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation Project, Series 2011A, 7.750%, 12/15/31 | 12/21 at 100.00 | N/R | 2,182,860 |
| 2,110 | Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33 | 12/23 at 100.00 | N/R | 2,232,528 |
| 27,115 | Total Louisiana Maine – 0.5% (0.4% of Total Investments) | | | 26,352,123 |
| 3,155 | Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34 | 8/14 at 100.00 | Baa2 | 3,203,019 |
| 1,155 | Maryland – 1.0% (0.8% of Total Investments) Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured | 9/16 at 100.00 | BB+ | 1,165,002 |
| 1,000 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt | 12/16 at 100.00 | N/R | 468,590 |

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| | Conference Center, Series 2006A, 5.000%, 12/01/31 (4) Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt | 12/16 at 100.00 | N/R | 1,171,475 |
| 2,500 | Conference Center, Series 2006B, 5.250%, 12/01/31 Maryland Economic Development Corporation, Senior Lien Student Housing Revenue Bonds, University of Maryland – Baltimore, Series 2003A, 5.750%, 10/01/33 | 10/14 at 100.00 | B3 | 3,620,760 |
| 4,000 | Total Maryland Massachusetts – 0.1% (0.1% of Total Investments) | | | 6,425,827 |
| 8,655 | Boston Industrial Development Financing Authority, Massachusetts, Senior Revenue Bonds, Crosstown Center Project, Series 2002, 6.500%, 9/01/35 (Alternative Minimum Tax) (9) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 9/14 at 100.00 | Caa3 | 67,330 |
| 90 | Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012A, 6.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 1/15 at 100.00 | D | 212,545 |
| 414 | Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012B, 0.000%, 2/15/43 (4), (7) Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 1/15 at 16.59 | D | 3 |
| 333 | Massachusetts Development Finance Agency, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2012C, 0.000%, 2/15/43 (4) Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 1/15 at 103.00 | D | 5 |
| 475 | Total Massachusetts Michigan – 3.3% (2.9% of Total Investments) Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A: | 1/15 at 100.00 | N/R | 480,514 |
| 480 | 5.500%, 5/01/21 | 11/14 at 100.00 | B– | 948,822 |
| 1,015 | 5.500%, 5/01/21 – ACA Insured | 11/14 at 100.00 | B– | 9,348 |
| 10 | Detroit, Michigan, Distributable State Aid General Obligation Bonds, Limited Tax Series 2010, 5.250%, 11/01/35 | 11/20 at 100.00 | AA | 4,162,680 |
| 4,000 | | | Caa3 | 414,049 |
| 565 | | | | |

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| | Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22 – SYNCORA GTY | 10/14 at 100.00 | | |
| | Insured (4) | | | |
| 750 | Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured (4) | No Opt. Call | Caa3 | 722,700 |
| | Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital | | | |
| | Obligated Group, Series 2007A: | | | |
| 1,000 | 4.875%, 8/15/27 (Pre-refunded 8/15/17) | 8/17 at 100.00 | N/R (5) | 1,120,110 |
| 1,000 | 5.000%, 8/15/38 (Pre-refunded 8/15/17) | 8/17 at 100.00 | N/R (5) | 1,123,850 |
| | Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope | | | |
| 980 | Academy Project, Series 2011, 8.125%, 4/01/41 | 4/21 at 100.00 | BB | 1,099,491 |
| | Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur | | | |
| 1,000 | Academy Project, Series 2011, 8.000%, 7/15/41 | 7/21 at 100.00 | B | 967,830 |
| | Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American | | | |
| 1,710 | Montessori Academy, Series 2007, 6.500%, 12/01/37 | 12/17 at 100.00 | N/R | 1,663,830 |
| | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler | | | |
| 1,000 | Park Academy Project, Series 2008, 6.500%, 11/01/35 | 11/15 at 100.00 | BBB | 1,016,520 |
| | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield | | | |
| 1,000 | Public School Academy, Series 2007, 5.000%, 9/01/36 | 9/17 at 100.00 | BBB– | 949,950 |
| | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David | | | |
| 925 | Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37 | 6/17 at 100.00 | N/R | 926,582 |
| | Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, | | | |
| 1,500 | Series 2005A, 6.750%, 11/15/38 | 11/15 at 102.00 | N/R | 1,539,915 |
| | Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series | | | |
| 1,000 | | 12/23 at 100.00 | N/R | 999,800 |

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| | 2013, 8.500%, 12/01/30 (Alternative Minimum Tax) | | | |
| 985 | 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 | 995,431 |
| 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 | 1,290,950 |
| 1,000 | Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30 | 11/15 at 100.00 | BB | 946,470 |
| 500 | Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35 | 11/15 at 100.00 | BB | 458,920 |
| 500 | Total Michigan | 11/15 at 100.00 | BB | 500,175 |
| 21,440 | Minnesota – 0.9% (0.8% of Total Investments) | | | 21,857,423 |
| 1,000 | Saint Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2005B, 6.000%, 5/01/30 | 5/15 at 100.00 | N/R | 1,017,830 |
| 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– | 927,260 |
| 1,100 | St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE Community Academy Charter School, Series 2004A, 6.750%, 12/01/33 | 6/16 at 100.00 | N/R | 1,111,341 |
| 3,000 | St. Paul Housing and Redevelopment Authority, Minnesota, Revenue Bonds, HealthEast Inc., Series 2005, 6.000%, 11/15/35 | 11/15 at 100.00 | BBB– | 3,121,920 |
| 6,100 | Total Minnesota | | | 6,178,351 |
| 783 | Mississippi – 0.3% (0.2% 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 | 741,911 |
| 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 | 1,123,510 |

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| 1,783 | Total Mississippi Missouri – 2.0% (1.8% of Total Investments) | | | 1,865,421 |
| 1,000 | 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– | 1,079,900 |
| 2,000 | Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36 | 4/23 at 100.00 | N/R | 2,097,180 |
| 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+ | 6,077,796 |
| 1,100 | Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32 | 6/15 at 103.00 | N/R | 1,026,058 |
| 985 | 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 | 991,974 |
| 1,784 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26 | 9/14 at 100.00 | N/R | 1,679,172 |
| 732 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26 | 12/14 at 100.00 | N/R | 667,174 |
| 13,536 | Total Missouri Nebraska – 1.8% (1.6% of Total Investments) | | | 13,619,254 |
| 1,000 | Central Plains Energy Project, Nebraska, Gas Project 3 Revenue Bonds, Series 2012, 5.000%, 9/01/42 | 9/22 at 100.00 | A | 1,048,030 |
| 6,485 | Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Tender Option Bond Trust 11673, 20.414%, 8/01/40 – AMBAC Insured (IF) | 2/17 at 100.00 | AA+ | 11,333,770 |
| 7,485 | Total Nebraska | | | 12,381,800 |
| 2,500 | Nevada – 0.9% (0.8% of Total Investments) Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority | No Opt. Call | Aa1 | 3,433,400 |

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| | Loan, Tender Option Bond Trust Series 2010-11836, 18.035%, 6/01/16 (IF) Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax | | | |
| | Revenue Bonds Series 2008A: | | | |
| 750 | 6.500%, 6/15/20 | 6/18 at 100.00 | B1 | 805,943 |
| 1,500 | 6.750%, 6/15/28 | 6/18 at 100.00 | B1 | 1,568,040 |
| 4,750 | Total Nevada | | | 5,807,383 |
| | New Jersey – 2.3% (2.0% of Total Investments) | | | |
| | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax) | 9/22 at 101.00 | B | 2,172,072 |
| 2,100 | | | | |
| | 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 | B | 1,685,165 |
| 1,580 | | | | |
| | 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 | 1,092,550 |
| 1,000 | | | | |
| | 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) | 776,316 |
| 600 | | | | |
| | 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+ | 5,321,160 |
| 5,200 | | | | |
| | 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– | 1,095,940 |
| 2,000 | 6.625%, 7/01/38 | 7/18 at 100.00 | BBB– | 2,164,380 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax) | 6/18 at 100.00 | AA | 1,026,676 |
| 945 | | | | |
| 14,425 | Total New Jersey | | | 15,334,259 |
| | New Mexico – 0.8% (0.7% of Total Investments) | | | |
| | Jicarilla Apache Nation, New Mexico, Revenue Bonds, Series 2002A, 5.500%, 9/01/23 | No Opt. Call | N/R | 986,340 |
| 1,000 | | | | |

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| 1,000 | Mariposa East Public Improvement District, New Mexico, General Obligation Bonds, Series 2006, 6.000%, 9/01/32 (4) | 9/16 at 100.00 | N/R | 829,600 |
| 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 | 1,277,978 |
| 470 | 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 | 484,124 |
| 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- | 1,014,292 |
| 1,020 | Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2014, 6.750%, 10/01/33 | 10/24 at 100.00 | N/R | 1,069,572 |
| 5,665 | Total New Mexico New York – 1.9% (1.7% of Total Investments) | | | 5,661,906 |
| 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- | 1,116,910 |
| 935 | 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 | 984,349 |
| 1,000 | 7.625%, 8/01/25 (Alternative Minimum Tax) | 8/16 at 101.00 | N/R | 1,098,660 |
| 1,000 | 8.000%, 8/01/28 | 8/16 at 101.00 | N/R | 1,105,880 |
| 1,000 | 7.750%, 8/01/31 (Alternative Minimum Tax) | 8/16 at 101.00 | N/R | 1,104,720 |
| 1,500 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: 5.750%, 10/01/37 (10) | 10/17 at 100.00 | N/R | 567,855 |
| 5,000 | 5.875%, 10/01/46 (11) | 10/17 at 102.00 | N/R | 1,892,850 |
| 1,030 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23 | 7/16 at 101.00 | N/R | 989,181 |
| 500 | | | AA- | 673,740 |

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| | New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority | 12/21 at 100.00 | | |
| | Consolidated Bonds, Tender Option Bonds Trust 1190, 18.190%, 12/15/41 (IF) (6) | | | |
| 1,375 | New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49 | 1/20 at 100.00 | A- | 1,517,313 |
| | 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: | | | |
| 250 | 18.375%, 1/15/44 (IF) (6) | 1/20 at 100.00 | AA+ | 317,000 |
| 625 | 18.375%, 1/15/44 (IF) (6) | 1/20 at 100.00 | AA+ | 792,500 |
| | 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 | | |
| 530 | | | BBB | 609,686 |
| 15,745 | Total New York North Carolina – 2.1% (1.8% of Total Investments) | | | 12,770,644 |
| | Albemarle Hospital Authority, North Carolina, Health Care Facilities Revenue Bonds, Series 2007, 5.250%, 10/01/38 (Pre-refunded 10/01/17) | 10/17 at 100.00 | | |
| 1,970 | | | N/R (5) | 2,257,226 |
| | Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA | | | |
| 940 | | No Opt. Call | AA- | 1,243,235 |
| | Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.013%, 1/15/19 (IF) | | | |
| | Gaston County Industrial Facilities and Pollution Control Financing Authority, North Carolina, | | | |
| 1,000 | | 8/15 at 100.00 | N/R | 1,000,440 |
| | National Gypsum Company Project Exempt Facilities Revenue Bonds, Series 2005, 5.750%, 8/01/35 (Alternative Minimum Tax) | | | |
| | North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue Bonds, Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29 | 7/16 at 100.00 | | |
| 5,250 | | | N/R | 5,283,233 |
| | North Carolina Capital Facilities Financing Agency, Educational Facilities Revenue Bond, Meredith College, Series 2008A: | | | |
| 1,000 | 6.000%, 6/01/31 | 6/18 at 100.00 | BBB | 1,073,860 |
| 1,000 | 6.125%, 6/01/35 | 6/18 at 100.00 | BBB | 1,072,740 |
| 960 | North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, | 10/16 at 100.00 | AA+ | 1,859,482 |

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| | Series | | | |
| | 2008, Tender Option Bonds Trust 3248, 27.488%, 10/01/21 (IF) | | | |
| 12,120 | Total North Carolina | | | 13,790,216 |
| | Ohio – 3.4% (3.0% of Total Investments) | | | |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 4,500 | 5.875%, 6/01/30 | 6/17 at 100.00 | B | 3,663,225 |
| 5,875 | 5.750%, 6/01/34 | 6/17 at 100.00 | B | 4,688,250 |
| 1,000 | 5.875%, 6/01/47 | 6/17 at 100.00 | B | 782,310 |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37 | 6/22 at 100.00 | B | 2,874,871 |
| 3,455 | Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23 | 5/15 at 101.00 | BBB+ | 2,034,461 |
| 2,050 | Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40 | 12/20 at 100.00 | BB– | 2,168,080 |
| 2,000 | Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30 | 12/20 at 100.00 | A+ | 1,407,414 |
| 1,270 | Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 3551, 20.305%, 1/01/17 (IF) | No Opt. Call | Aa2 | 1,801,600 |
| 1,250 | Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 (Alternative Minimum Tax) | 4/15 at 100.00 | BBB– | 510,975 |
| 500 | State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax) | 8/14 at 100.00 | B– | 3,004,410 |
| 3,000 | 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 | 197,400 |
| 6,000 | Total Ohio | | | 23,132,996 |
| 30,900 | Oklahoma – 0.7% (0.6% of Total Investments) | | | |

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| 2,000 | 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 | 2,317,600 |
| 940 | Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35 | 1/16 at 101.00 | N/R | 957,710 |
| 1,500 | Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc., Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14) | No Opt. Call | N/R | 1,526,100 |
| 4,440 | Total Oklahoma Pennsylvania – 2.4% (2.1% of Total Investments) | | | 4,801,410 |
| 500 | Allegheny County 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– | 555,295 |
| 905 | 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 | 893,018 |
| 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 | 2,030,738 |
| 1,410 | Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2007A, 6.375%, 12/15/37 | 12/17 at 100.00 | BBB– | 1,467,387 |
| 185 | Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.329%, 8/01/38 (IF) (6) | 8/20 at 100.00 | AA | 263,085 |
| 4,114 | Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax) | 12/14 at 100.00 | B– | 4,121,049 |
| 1,000 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender | 4/19 at 100.00 | AA+ | 1,188,520 |

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| | Option Bond | | | |
| | Trust 4657, 16.362%, 10/01/29 (IF) (6) | | | |
| | Philadelphia Authority for Industrial | | | |
| | Development, Pennsylvania, Revenue Bonds, | | | |
| 2,500 | Nueva | 1/23 at 100.00 | N/R | 2,636,425 |
| | Esperanza, Inc. – Esperanza Academy Charter | | | |
| | School, Series 2013, 8.000%, 1/01/33 | | | |
| | Philadelphia Hospitals and Higher Education | | | |
| | Facilities Authority, Pennsylvania, Health | | | |
| 395 | System | 5/20 at 100.00 | AA (5) | 469,770 |
| | Revenue Bonds, Jefferson Health System, | | | |
| | Series 2010B, 5.000%, 5/15/40 (Pre-refunded | | | |
| | 5/15/20) | | | |
| | Philadelphia Hospitals and Higher Education | | | |
| | Facilities Authority, Pennsylvania, Hospital | | | |
| 500 | Revenue Bonds, Temple University Health | No Opt. Call | BB+ | 509,400 |
| | System Obligated Group, Series 2012A, | | | |
| | 5.625%, 7/01/36 | | | |
| | Philadelphia Hospitals and Higher Education | | | |
| | Facilities Authority, Pennsylvania, Hospital | | | |
| 1,000 | Revenue Bonds, Temple University Health | No Opt. Call | BB+ | 1,067,000 |
| | System Obligated Group, Series 2012B, | | | |
| | 6.250%, 7/01/23 | | | |
| | Scranton, Pennsylvania, General Obligation | | | |
| 845 | Bonds, Series 2012A, 8.500%, 9/01/22 | No Opt. Call | N/R | 822,726 |
| 15,354 | Total Pennsylvania | | | 16,024,413 |
| | Rhode Island – 0.6% (0.6% of Total | | | |
| | Investments) | | | |
| | Rhode Island Health & Educational Building | | | |
| | Corporation, Health Facilities Revenue Bonds, | | | |
| 1,000 | Tockwotton Home, Series 2011, 8.375%, | 1/21 at 100.00 | N/R | 1,141,430 |
| | 1/01/46 | | | |
| | Rhode Island Student Loan Authority, Student | | | |
| | Loan Program Revenue Bonds, Series 2008A, | | | |
| 1,000 | 6.750%, | 12/17 at | A | 1,086,420 |
| | 12/01/28 (Alternative Minimum Tax) | 100.00 | | |
| | Rhode Island Tobacco Settlement Financing | | | |
| | Corporation, Tobacco Settlement Asset-Backed | | | |
| 2,035 | Bonds, | 12/14 at | BBB– | 2,034,898 |
| | Series 2002A, 6.250%, 6/01/42 | 100.00 | | |
| 4,035 | Total Rhode Island | | | 4,262,748 |
| | South Carolina – 0.9% (0.8% of Total | | | |
| | Investments) | | | |
| | Lancaster County, South Carolina, Special | | | |
| | Assessment Bonds, Edgewater II Improvement | | | |
| 4,000 | District, | 11/17 at | N/R | 1,989,000 |
| | Series 2007A, 7.750%, 11/01/39 (4) | 100.00 | | |
| | Lancaster County, South Carolina, Special | | | |
| | Assessment Bonds, Edgewater II Improvement | | | |
| 3,477 | District, | No Opt. Call | N/R | 1,727,895 |
| | Series 2007B, 7.700%, 11/01/17 (4) | | | |

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| 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 | 1,018,970 |
| 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 | 1,438,338 |
| 9,727 | Total South Carolina Tennessee – 1.6% (1.4% of Total Investments) | | | 6,174,203 |
| 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+ | 3,428,880 |
| 6,024 | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26 | No Opt. Call | BBB | 6,842,963 |
| 965 | Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37 | 7/17 at 100.00 | N/R | 733,439 |
| 9,989 | Total Tennessee Texas – 7.8% (6.9% of Total Investments) | | | 11,005,282 |
| 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 | 2,022,320 |
| 670 | Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26 | 1/15 at 100.00 | N/R | 676,613 |
| 4,005 | 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 | CCC | 370,463 |
| 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 | 1,004,500 |
| 1,000 | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.750%, 1/01/41 | 1/21 at 100.00 | Baa3 | 1,153,320 |
| 250 | 6.000%, 1/01/41 | 1/21 at 100.00 | Baa2 | 279,315 |
| | Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A: | | | |

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| 2,100 | 8.750%, 2/15/28 | 2/18 at 100.00 | B+ | 2,188,891 |
| 2,000 | 9.000%, 2/15/38 | 2/18 at 100.00 | B+ | 2,093,680 |
| 2,910 | Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38 | 2/18 at 100.00 | BB+ | 3,030,765 |
| 1,840 | Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A: 7.000%, 9/01/25 (Pre-refunded 9/01/14) | 9/14 at 100.00 | N/R (5) | 1,850,304 |
| 6,600 | 7.125%, 9/01/34 (Pre-refunded 9/01/14) | 9/14 at 100.00 | N/R (5) | 6,637,620 |
| 450 | Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A: 6.625%, 9/01/31 | 9/23 at 100.00 | N/R | 526,491 |
| 1,000 | 6.375%, 9/01/42 | 9/23 at 100.00 | N/R | 1,122,230 |
| 585 | Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax) | 10/14 at 100.00 | BB+ | 585,866 |
| 2,000 | Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series 2001G, 5.250%, 11/15/30 – NCFG Insured | 11/14 at 100.00 | AA- | 2,000,718 |
| 960 | Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36 | 8/16 at 100.00 | N/R | 912,192 |
| 945 | Hidalgo Willacy Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds, Heritage Square Apartments Project, Series 2003A, 7.000%, 1/01/39 | 1/16 at 100.00 | N/R | 961,235 |
| 1,980 | 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) | 7/22 at 100.00 | N/R | 2,032,292 |
| 1,330 | 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 | 1,335,254 |
| 1,000 | New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue Bonds, CHF-Collegiate Housing Corpus Christi I, L.L.C.-Texas A&M University-Corpus Christi Project, Series 2014A, 5.000%, 4/01/44 | No Opt. Call | BBB- | 1,008,400 |

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| 335 | North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38 | 1/18 at 100.00 | A3 | 372,587 |
| 2,250 | North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 19.980%, 3/01/19 (IF) | No Opt. Call | AA+ | 3,506,490 |
| 2,000 | Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22 (4) | 8/14 at 100.00 | C | 185,000 |
| 5,000 | Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/31 | No Opt. Call | A3 | 5,308,650 |
| 2,810 | Texas Private Activity Bond Surface Transportation Corporation, Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Senior Lien Series 2009, 6.875%, 12/31/39 | 12/19 at 100.00 | Baa2 | 3,306,274 |
| 1,000 | Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010: 7.000%, 6/30/34 | 6/20 at 100.00 | Baa3 | 1,199,440 |
| 4,500 | 7.000%, 6/30/40 | 6/20 at 100.00 | Baa3 | 5,357,475 |
| 920 | Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34 | 12/14 at 100.00 | BB+ | 920,635 |
| 550 | Travis County Health Facilities Development Corporation, Texas, Revenue Bonds, Westminster Manor, Series 2010, 7.000%, 11/01/30 | 11/20 at 100.00 | BB+ | 623,018 |
| 340 | Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax) (4) | 11/14 at 100.00 | C | 31,450 |
| 54,330 | Total Texas Utah – 1.9% (1.6% of Total Investments) | | | 52,603,488 |
| 1,330 | Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A: 6.250%, 6/15/28 | 6/17 at 100.00 | N/R | 1,338,539 |
| 1,430 | 6.500%, 6/15/38 | 6/17 at 100.00 | N/R | 1,440,253 |
| 1,690 | | 7/20 at 100.00 | BBB– | 1,807,928 |

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| | Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40 | | | |
| 1,980 | Utah State Charter School Finance Authority, Charter School Revenue Bonds, Summit Academy High School, Series 2011A, 8.125%, 5/15/31 | 5/21 at 100.00 | N/R | 2,161,427 |
| 5,550 | Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series 2007A, 5.800%, 6/15/38 | 12/17 at 100.00 | BBB- | 5,686,197 |
| 11,980 | Total Utah Vermont – 0.2% (0.2% of Total Investments) Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School Project, Series 2011A, 6.250%, 1/01/41 | | | 12,434,344 |
| 1,155 | Virgin Islands – 0.1% (0.1% of Total Investments) Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note – Diageo Project, Series 2009A, 6.750%, 10/01/37 | 1/21 at 100.00 | Ba1 | 1,207,633 |
| 420 | Virginia – 0.3% (0.2% of Total Investments) Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18 (12) | 10/19 at 100.00 | BBB | 462,815 |
| 826 | Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds, Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26 | 3/15 at 101.00 | N/R | 533,067 |
| 1,000 | Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012: 6.000%, 1/01/37 (Alternative Minimum Tax) | 11/14 at 100.00 | BB- | 1,004,680 |
| 100 | 5.500%, 1/01/42 (Alternative Minimum Tax) | 7/22 at 100.00 | BBB- | 111,870 |
| 130 | Total Virginia Washington – 2.9% (2.6% of Total Investments) | 7/22 at 100.00 | BBB- | 140,188 |
| 2,056 | FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 11-14W-B, 19.573%, 6/01/39 (IF) (6) | 6/19 at 100.00 | AA | 1,789,805 |
| 500 | FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2009-14A&B, 19.663%, 6/01/34 (IF) (6) | 6/19 at 100.00 | AA | 765,180 |
| 2,415 | | | | 3,724,027 |

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| 3,600 | Kalispel Indian Tribe, Washington, Priority Distribution Bonds, Series 2008, 6.750%, 1/01/38 | 1/18 at 100.00 | N/R | 3,375,252 |
| 1,000 | 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 | 1,000,690 |
| 410 | Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43 | 4/15 at 100.00 | N/R | 411,300 |
| 9,000 | Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32 | 12/17 at 100.00 | N/R | 9,269,820 |
| 15 | 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 | 15,596 |
| 1,000 | Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47 | No Opt. Call | N/R | 1,047,140 |
| 17,940 | Total Washington West Virginia – 0.4% (0.4% of Total Investments) | | | 19,609,005 |
| 1,491 | 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 | 1,500,945 |
| 900 | Ohio County Commission, West Virginia, Special District Excise Tax Revenue Bonds, Fort Henry Economic Development, Series 2006B, 5.625%, 3/01/36 | 3/16 at 100.00 | BBB | 921,150 |
| 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 | 516,545 |
| 2,891 | Total West Virginia Wisconsin – 3.2% (2.8% of Total Investments) | | | 2,938,640 |
| 30 | Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax) | No Opt. Call | N/R | 33,477 |
| 550 | | | N/R (5) | 569,437 |

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| | Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14) | 12/14 at 101.00 | | |
| 2,000 | Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2006, 7.000%, 12/01/26 | 12/18 at 102.00 | N/R | 1,967,380 |
| 1,650 | Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42 | 7/19 at 100.00 | BBB- | 1,824,884 |
| 830 | Public Finance Authority of Wisconsin, Educational Facility Revenue Bonds, Cottonwood Classical Preparatory School in Albuquerque, New Mexico, Series 2012A, 6.250%, 12/01/42 | No Opt. Call | N/R | 813,724 |
| 1,000 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 3592, 19.000%, 4/01/17 (IF) (6) | No Opt. Call | AA- | 1,269,480 |
| 5,995 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A: 5.250%, 8/15/26 (UB) | 8/16 at 100.00 | A- | 6,419,206 |
| 4,500 | 5.250%, 8/15/34 (UB) | 8/16 at 100.00 | A- | 4,597,515 |
| 1,500 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A, Trust 2187, 17.030%, 8/15/34 (IF) | 8/16 at 100.00 | A- | 1,630,020 |
| 2,000 | Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary North Carolina, Series 2012A, 8.625%, 6/01/47 | 6/22 at 100.00 | N/R | 2,377,760 |
| 20,055 | Total Wisconsin | | | 21,502,883 |
| \$ 766,622 | Total Municipal Bonds (cost \$700,833,990) | | | 754,630,886 |
| 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. (13) | | | \$ 8,838,919 |
| | Total Common Stocks (cost \$6,316,916) | | | 8,838,919 |

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| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|------------------------|--|--------|----------|-------------|----------------|
| | CORPORATE BONDS – 0.0% (0.0% of Total Investments) | | | | |
| | Transportation – 0.0% (0.0% of Total Investments) | | | | |
| \$ 26 | Las Vegas Monorail Company, Senior Interest Bonds (7), (14) | 5.500% | 7/15/19 | N/R | \$ 4,747 |
| 7 | Las Vegas Monorail Company, Senior Interest Bonds (7), (14) | 3.000% | 7/15/55 | N/R | 964 |
| \$ 33 | Total Corporate Bonds (cost \$2,343) | | | | 5,711 |
| | Total Long-Term Investments (cost \$707,153,249) | | | | 763,475,516 |
| | Floating Rate Obligations – (2.0)% Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (13.0)% (15) | | | | (13,280,000) |
| | Other Assets Less Liabilities – 1.3% | | | | (87,000,000) |
| | Net Assets Applicable to Common Shares – 100% | | | | 8,197,699 |
| | | | | | \$ 671,393,215 |

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.

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 | \$ — | \$749,768,666 | \$4,862,220 | \$754,630,886 |
| Common Stocks | 8,838,919 | — | — | 8,838,919 |
| Corporate Bonds | — | — | 5,711 | 5,711 |
| Total | \$8,838,919 | \$749,768,666 | \$4,867,931 | \$763,475,516 |

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, 2014, the cost of investments was \$697,069,867.

Gross unrealized appreciation and gross unrealized depreciation of investments as of July 31, 2014, were as follows:

| | |
|-------------------|---------------|
| Gross unrealized: | |
| Appreciation | \$ 86,384,233 |

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| | |
|---|---------------|
| Depreciation | (33,258,514) |
| Net unrealized appreciation (depreciation) of investments | \$ 53,125,719 |

- (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) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
 Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (5) 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 of Directors/Trustees. For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) 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%.
- (9) 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 6.500% to 5.200%.
- (10) 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%.
- (11) 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%.
- (12) 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%.
- (13) 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.

- (14) 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 on the Fund’s records for either senior interest corporate bond.
- (15) Variable Rate MuniFund Preferred Shares, at Liquidation Value as a percentage of Total Investments is 11.4%.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
-

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Municipal High Income Opportunity Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date: September 29, 2014

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

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

Date: September 29, 2014

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

Date: September 29, 2014