

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND  
Form N-Q  
March 31, 2016

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT  
COMPANY

Investment Company Act file number 811-21449

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

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

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

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

Date of fiscal year end: 10/31

Date of reporting period: 1/31/16

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

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



## Item 1. Schedule of Investments

## Portfolio of Investments

Nuveen Municipal High Income Opportunity  
Fund (NMZ)  
January 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS 114.9% (100.0% of Total Investments)			
	MUNICIPAL BONDS 113.4% (98.7% of Total Investments)			
	Alabama – 1.7% (1.5% of Total Investments)			
\$ 1,000	Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green	8/20 at 100.00	N/R	\$ 882,390
	Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4)			
1,000	Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber	4/16 at 100.00	B3	1,004,450
	Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax)			
2,000	Alabama Private Colleges and University Facilities Authority, Limited Obligation Bonds, University of Mobile Project, Series 2015A, 6.000%, 9/01/45	9/25 at 100.00	N/R	2,049,660
1,770	Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 (Pre-refunded 2/01/17)	2/17 at 101.00	N/R (5)	1,866,040
2,000	Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPFG Insured	4/16 at 100.00	AA–	2,001,020
1,000	Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPFG Insured	4/16 at 100.00	AA–	1,012,300
1,000	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24	7/16 at 100.00	A–	1,009,800
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	745,700

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,030	Selma Industrial Development Board, Alabama, Environmental Improvement Revenue Bonds, Zilkha	No Opt. Call	N/R	1,036,293
11,800	Biomass Selma LLC Project, Series 2015, 7.500%, 5/01/25 (Alternative Minimum Tax) Total Alabama			11,607,653
1,420	Arizona – 4.3% (3.8% of Total Investments) Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender Option	1/18 at 100.00	AA–	1,738,818
1,760	Bond Trust 2015-XF2046, 18.223%, 1/01/29 (IF) (6) Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender	1/18 at 100.00	AA–	2,213,394
1,000	Option Bond Trust 4695, 19.710%, 1/01/32 (IF) (6) Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation	7/17 at 100.00	N/R	1,038,380
243	Bonds, Series 2007, 6.200%, 7/15/32 Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment	4/16 at 100.00	N/R	243,824
3,000	Lien Bonds, Series 2001A, 7.875%, 7/01/25 Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University	6/22 at 100.00	A	4,064,640
25	Project, Tender Option Bond Trust 1086, 17.212%, 6/01/42 (IF) (6) Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Choice	No Opt. Call	N/R	25,264
1,000	Education and Development, Series 2006, 6.000%, 6/01/16 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert	5/24 at 100.00	N/R	1,088,820
2,000	Heights Charter School, Series 2014, 7.250%, 5/01/44 Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, San	2/24 at 100.00	N/R	2,035,900
480	Tan Montessori School Project, Series 2014A , 9.000%, 2/01/44 Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy	7/19 at 100.00	N/R (5)	586,637
2,250	Traditional School Project, Series 2009, 8.500%, 7/01/39 (Pre-refunded 7/01/19)	7/17 at 100.00	BB	2,133,360

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, American Charter School Foundation, Series 2007A, 5.625%, 7/01/38			
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	2,414,150
1,315	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+	1,363,050
500	6.100%, 6/01/45	6/19 at 100.00	BB+	519,015
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	4/16 at 100.00	BBB–	1,151,633
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–	3,464,390
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+	2,253,920
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	BBB+	2,930,625
1,000	Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax)	12/17 at 100.00	N/R	956,270
27,718	Total Arizona California – 15.9% (13.8% of Total Investments)			30,222,090
1,470	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender Option Bond Trust 2015-XF2179, 17.965%, 4/01/16 (IF)	No Opt. Call	AA	2,016,958
1,000	California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31	4/21 at 100.00	N/R	1,146,840

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,205	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38 California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267:	4/16 at 100.00	B-	2,126,414
1,250	19.441%, 5/15/31 (IF) (6)	11/21 at 100.00	Aa3	2,210,200
1,875	20.442%, 11/15/40 (IF) (6) California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294:	11/21 at 100.00	Aa3	3,459,600
250	17.790%, 8/15/41 (IF) (6)	8/22 at 100.00	AA	359,680
1,000	17.785%, 8/15/41 (IF) (6) California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc Projects, Series 2014B, 5.875%, 8/15/49	8/22 at 100.00	AA	1,438,590
1,020	California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45	8/24 at 100.00	N/R	1,133,822
1,000	California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39 (Pre-refunded 11/01/19) California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47	8/20 at 100.00	N/R	1,123,210
1,000	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 20.412%, 3/01/18 – AGM Insured (IF) California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A:	11/19 at 100.00	AA (5)	1,271,830
1,970	California State, General Obligation Bonds, Tender Option Bond Trust 3162, 20.412%, 3/01/18 – AGM Insured (IF) California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A:	6/20 at 102.00	N/R	2,163,513
1,300	California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A:	No Opt. Call	AA	2,148,848
800	5.250%, 12/01/44	12/24 at 100.00	BB+	866,664
1,000	5.500%, 12/01/54	12/24 at 100.00	BB+	1,091,650
520	California Statewide Communities Development Authority, Revenue Bonds,	10/19 at 100.00	BBB+	577,845

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	American Baptist Homes of the West, Series 2010, 6.250%, 10/01/39			
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional	No Opt. Call	N/R	12,600
	Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (4)			
1,000	California Statewide Communities Development Authority, Special Tax Bonds, Community	9/23 at 100.00	N/R	1,069,090
	Facilities District 2012-01, Fancher Creek, Series 2013A, 5.700%, 9/01/43			
1,650	California Statewide Communities Development Authority, Statewide Community Infrastructure	9/21 at 100.00	N/R	1,801,668
	Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41			
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	590,540
1,500	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity	4/16 at 100.00	CCC	1,489,710
	Health System, Series 2005A, 5.000%, 7/01/39 (8)			
2,750	California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series	3/16 at 100.00	N/R	2,755,968
	2004A, 7.750%, 3/01/34			
1,250	California Statewide Community Development Authority, Revenue Bonds, St. Joseph Health System,	7/18 at 100.00	AA-	1,386,163
	Series 2007C, 5.750%, 7/01/47 – FGIC Insured			
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender	5/18 at 100.00	AA-	688,483
	Option Bond Trust 2015-XF2186, 17.867%, 11/15/38 (IF)			
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender			
	Option Bond Trust 3102: 18.042%, 11/15/38 (IF) (6)	5/18 at 100.00	AA-	997,764
1,000	19.130%, 11/15/48 (IF) (6)	5/18 at 100.00	AA-	1,360,760
1,880	Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds,	12/17 at 100.00	N/R	1,933,392
	Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

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	2,070,580
1,340	Elk Grove, California, Special Tax Bonds, Community Facilities District 2005-1, Series 2007, 5.250%, 9/01/37	9/16 at 101.00	N/R	1,359,095
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 18.609%, 9/01/32 – AMBAC Insured (IF) (6)	4/16 at 100.00	A+	523,780
1,000	Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26	9/16 at 100.00	N/R	1,011,930
6,765	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: 5.000%, 6/01/33	6/17 at 100.00	B	6,319,254
9,035	5.750%, 6/01/47	6/17 at 100.00	B	8,689,681
2,140	5.125%, 6/01/47	6/17 at 100.00	B	1,913,374
2,500	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-2, 5.300%, 6/01/37	6/22 at 100.00	B	2,350,800
860	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Tender Option Bond Trust 2015-XF1038, 17.300%, 6/01/45 (IF) (6)	6/25 at 100.00	A+	1,350,303
2,000	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2015A: 5.000%, 6/01/40 (UB) (6)	6/25 at 100.00	A+	2,293,780
2,000	5.000%, 6/01/45 (WI/DD, Settling 2/04/16) (UB) (6)	6/25 at 100.00	A+	2,285,080
1,500	Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust 3253, 22.944%, 1/15/19 (IF)	No Opt. Call	Aaa	3,119,460
1,000	Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series2005: 5.000%, 8/01/25 – AMBAC Insured	4/16 at 100.00	N/R	1,000,630
1,000	5.000%, 8/01/35 – AMBAC Insured	4/16 at 100.00	N/R	1,000,390



Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

145	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39	No Opt. Call	BBB	166,718
190	Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 (Pre-refunded 8/01/19)	8/19 at 100.00	N/R (5)	229,149
550	Lathrop Financing Authority, California, Revenue Bonds, Water Supply Project Series 2003, 6.000%, 6/01/35	4/16 at 100.00	N/R	559,575
495	Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B, 5.250%, 9/01/32	9/23 at 100.00	N/R	551,346
850	Los Angeles County, California, Community Development Commission Headquarters Office Building, Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option Bond Trust Series 2011-23B, 18.449%, 9/01/42 (IF) (6)	9/21 at 100.00	Aa3	1,438,489
1,825	Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International Airport, Tender Option Bond Trust 10-27B, 18.366%, 5/15/40 (IF) (6)	5/20 at 100.00	AA	2,813,420
1,000	Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series 2011A, 7.000%, 9/01/31	9/21 at 100.00	A-	1,246,340
1,000	March Joint Powers Redevelopment Agency, California, March Air Force Base Redevelopment Project Tax Allocation Revenue Bonds, Series 2011A: 7.000%, 8/01/26	8/21 at 100.00	A-	1,276,780
1,500	7.500%, 8/01/41	8/21 at 100.00	A-	1,903,200
470	Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37	4/16 at 100.00	N/R	479,941
500	National City Community Development Commission, California, Tax Allocation Bonds, National	8/21 at 100.00	A	628,605

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	City Redevelopment Project, Series 2011, 7.000%, 8/01/32 Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment	9/21 at 100.00	BBB+	401,118
330	Project, Series 2011, 6.750%, 9/01/40 Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010:			
		11/20 at 100.00	Ba1	597,828
550	5.250%, 11/01/21			
		11/20 at 100.00	Ba1	1,069,670
1,000	6.000%, 11/01/41 Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683,	8/17 at 100.00	AA-	302,910
250	18.028%, 8/01/37 – NCFG Insured (IF) (6) Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community	9/18 at 100.00	BBB-	1,096,210
1,000	Development Project, Refunding Series 2008A, 6.500%, 9/01/28 River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B,	4/16 at 100.00	N/R	75,118
733	8.000%, 11/01/18 (4) Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project	10/21 at 100.00	A	1,483,656
1,200	Area, Series 2011B, 6.750%, 10/01/30 Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698:			
		No Opt. Call	A+	1,574,580
750	18.270%, 12/01/30 – AMBAC Insured (IF) (6)			
2,015	18.270%, 12/01/33 – AMBAC Insured (IF) (6)	No Opt. Call	A+	4,349,660
	San Bernardino Community College District, California, General Obligation Bonds, Tender Option Bond Trust 11780, 17.486%, 2/01/27 (Pre-refunded 8/01/16) – AGM Insured (IF) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011:	8/16 at 100.00	AA (5)	2,736,800
2,500				
		12/21 at 100.00	BB+	1,262,966
960	8.000%, 12/01/26			
		12/21 at 100.00	BB+	1,272,990
1,000	8.000%, 12/01/31			
1,000	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 2015-XF01212,	3/17 at 100.00	AA	1,165,200

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	17.477%, 9/01/30 – AGM Insured (IF) (6) Santa Margarita Water District, California, Special Tax Bonds, Community Facilities District	9/23 at 100.00	N/R	1,132,920
1,000	2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43			
1,000	Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41	2/21 at 100.00	A	1,223,010
1,000	Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities	9/16 at 100.00	N/R	1,002,650
	District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26			
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment	4/16 at 100.00	AA–	1,001,770
	Project 1, Series 2002, 5.250%, 8/01/36 – NPF Insured			
1,890	Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45	4/16 at 100.00	B–	1,776,959
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project	9/21 at 100.00	BBB+	820,339
	Area, Series 2011A, 7.650%, 9/01/42			
1,250	University of California, General Revenue Bonds, Tender Option Bond Trust 2013-24U, 18.290%, 5/15/39 (IF) (6)	5/23 at 100.00	AA	2,078,600
97,693	Total California Colorado – 9.4% (8.2% of Total Investments)			110,228,456
2,000	Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax	7/18 at 100.00	N/R	2,040,860
	Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23			
1,977	Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to	10/17 at 100.00	N/R	1,989,831
750	Unlimited Tax, Series 2012, 6.000%, 12/01/22 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	776,633
1,000	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Jefferson County School District R-1 – Compass Montessori Secondary School, Series 2006,	2/16 at 101.00	N/R	1,007,540

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	5.625%, 2/15/36			
2,320	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain Phoenix Community School, Series 2012, 7.000%, 10/01/42	10/22 at 100.00	N/R	2,513,279
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+	212,076
1,860	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37	5/17 at 100.00	BBB-	1,890,225
1,825	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Pikes Peak School of Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38 (Pre-refunded 6/01/18)	6/18 at 102.00	N/R (5)	2,029,510
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	3,011,800
1,000	Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes Project, Series 2016, 6.125%, 2/01/46	2/26 at 100.00	N/R	1,013,800
1,350	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Colorado Senior Residences Project, Series 2012, 6.750%, 6/01/32 (4)	6/22 at 100.00	N/R	1,086,750
750	Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 2015-XF0054, 19.047%, 1/01/18 (IF)	No Opt. Call	AA-	1,167,090
1,285	Colorado Health Facilities Authority, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (6)	12/22 at 100.00	A	1,458,514
290	Colorado Health Facilities Authority, Revenue Bonds, Evangelical Lutheran Good Samaritan Society, Series 2006, 5.250%, 6/01/36	6/16 at 100.00	BBB+	292,735
710	Colorado Health Facilities Authority, Revenue Bonds, Evangelical Lutheran Good Samaritan Society, Series 2006, 5.250%, 6/01/36 (Pre-refunded 6/01/16)	6/16 at 100.00	N/R (5)	721,942
518	Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007:	No Opt. Call	N/R	461,259

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	5.000%, 9/01/16 (Alternative Minimum Tax) (4), (7)			
5,045	6.750%, 4/01/27 (Alternative Minimum Tax) (4) Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2013, 6.875%, 10/01/27 (Alternative Minimum Tax) (4)	4/17 at 100.00	N/R	4,562,395
2,224	Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 – RAAI Insured Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007:	No Opt. Call	N/R	2,011,006
2,000		12/22 at 100.00	N/R	2,185,260
1,000	5.400%, 12/01/27	12/17 at 100.00	N/R	970,160
1,500	5.450%, 12/01/34 Denver City and County, Colorado, Special Facilities Airport Revenue Bonds, United Air Lines Corporation, Series 2007A, 5.250%, 10/01/32 (Alternative Minimum Tax)	12/17 at 100.00	N/R	1,431,915
1,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPFPG Insured	10/17 at 100.00	BB–	1,039,550
2,000	Erie Highlands Metropolitan District No. 1 (In the Town of Erie), Weld County, Colorado, General Obligation Limited Tax Bonds, Series 2015B, 7.750%, 12/15/45	No Opt. Call	AA–	1,418,740
708	Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40	12/20 at 103.00	N/R	717,473
1,023	Fitzsimons Village Metropolitan District 3, Arapahoe County, Colorado, Tax Increment/Public Improvement Fee Supported Revenue Bonds, Series 2014A, 6.000%, 3/01/44	3/20 at 100.00	N/R	1,125,719
1,000	Foothills Metropolitan District, Fort Collins, Colorado, Special Revenue Bonds, Series 2014:	No Opt. Call	N/R	1,018,520
1,000	5.750%, 12/01/30	12/24 at 100.00	N/R	1,082,220
1,080	6.000%, 12/01/38	12/24 at 100.00	N/R	1,165,720
1,989			N/R	2,081,608

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	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		
2,000	Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Refunding & Improvement Series 2015, 6.125%, 12/01/44	12/24 at 100.00	N/R	2,083,060
970	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	971,940
1,000	Iliff Commons Metropolitan District 2, City of Aurora, Arapahoe County, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax Series 2015, 6.250%, 12/01/44	12/20 at 100.00	N/R	1,019,200
2,000	Jefferson Center Metropolitan District 1, Arvada, Jefferson County, Colorado, Revenue Bonds, Refunding Series 2015, 5.500%, 12/01/45	12/20 at 103.00	N/R	2,029,900
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	3,280,550
1,250	Lewis Pointe Metropolitan District, Thornton, Colorado, Limited Tax Convertible to Unlimited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/44	12/20 at 100.00	N/R	1,270,550
5	Maher Ranch Metropolitan District 4, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.250%, 12/01/36 – RAAI Insured	12/17 at 100.00	AA	5,130
976	Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: 5.500%, 12/01/27	12/16 at 100.00	N/R	957,739
1,000	5.625%, 12/01/37	12/16 at 100.00	N/R	986,800
2,000	Murphy Creek Metropolitan District 3, Aurora, Colorado, General Obligation Bonds, Refunding & Improvement Series 2006, 6.125%, 12/01/35 (9)	6/16 at 100.00	N/R	1,344,900
1,080	Promenade at Castle Rock Metropolitan District 1, Colorado, General Obligation Bonds, Limited Tax Series 2015A, 5.750%, 12/01/39	12/20 at 103.00	N/R	1,120,964

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private			
	Activity Bonds, Series 2010:			
1,000	6.500%, 1/15/30	7/20 at 100.00	A-	1,164,170
1,000	6.000%, 1/15/41	7/20 at 100.00	A-	1,128,920
	Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation			
1,440	Bonds,	12/17 at 100.00	N/R	1,240,387
	Refunding Series 2007, 5.375%, 12/01/21			
1,000	STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/38	12/19 at 103.00	N/R	985,240
875	STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015B, 7.750%, 12/15/38	12/19 at 103.00	N/R	881,361
3,000	Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (10)	12/17 at 100.00	N/R	660,090
1,815	Three Springs Metropolitan District 3, Durango, La Plata County, Colorado, Property Tax	12/20 at 100.00	N/R	1,953,938
67,460	Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39			65,568,969
	Total Colorado			
	Connecticut – 0.8% (0.7% of Total Investments)			
2,500	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue	4/20 at 100.00	N/R	2,977,000
	Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39			
5,157	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series	No Opt. Call	N/R	339,111
	2013A, 6.050%, 7/01/31 (4)			
1,000	Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public	7/16 at 100.00	B-	955,790
	Improvement Bonds, Series 2003, 5.250%, 1/01/33			
1,000	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series	4/21 at 100.00	N/R (5)	1,282,190
	2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21)			
9,657	Total Connecticut			5,554,091
2,500	Delaware – 0.4% (0.3% of Total Investments)	3/25 at 100.00	N/R	2,528,675

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Delaware Economic Development Authority, Revenue Bonds, Odyssey Charter School Inc. Project, Series 2015A, 7.000%, 9/01/45 District of Columbia – 0.7% (0.6% of Total Investments) District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	281,151
225				
	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–	1,155,010
1,000				
	District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 1006, 23.003%, 10/01/37 (IF) (6)	4/21 at 100.00	BBB	3,219,800
2,500				
	District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33	7/23 at 100.00	BBB+	293,170
250				
3,975	Total District of Columbia Florida – 15.6% (13.6% of Total Investments) Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46			4,949,131
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2006A, 5.125%, 5/01/38	5/16 at 100.00	N/R	868,229
885				
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42	5/22 at 100.00	N/R	2,044,754
1,925				
	Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2015, 5.375%, 5/01/45	5/25 at 100.00	N/R	1,757,850
1,735				
	Babcock Ranch Community Independent Special District, Florida, Special Assessment Bonds, Series 2015, 5.250%, 11/01/46	11/25 at 100.00	N/R	1,003,080
1,000				
	Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds, Series 2008A, 7.000%, 5/01/37	5/18 at 100.00	N/R	1,084,121
1,035				
	Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1 Project, Series 2013A, 6.125%, 11/01/33	11/24 at 100.00	N/R	1,013,555
905				
		5/23 at 100.00	N/R	1,005,091
960				



Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,700	Boggy Creek Improvement District, Orlando, Florida, Special Assessment Revenue Bonds, Refunding Series 2013, 5.125%, 5/01/43 Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project, Series 2009, 6.500%, 11/01/29	11/19 at 100.00	BB+	2,942,136
700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax)	11/16 at 100.00	B2	704,928
1,435	Capital Projects Finance Authority, Student Housing Revenue Bonds, Capital Projects Loan Program – Florida Universities, Series 2001F, 5.000%, 10/01/31 – NPFG Insured	4/16 at 100.00	AA-	1,435,072
1,000	Celebration Pointe Community Development District 1, Alachua County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.125%, 5/01/45	5/24 at 100.00	N/R	1,022,150
2,000	Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35	5/24 at 100.00	N/R	2,351,640
1,000	Copperstone Community Development District, Manatee County, Florida, Capital Improvement Revenue Bonds, Series 2007, 5.200%, 5/01/38	5/17 at 100.00	N/R	1,007,210
995	Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37	5/16 at 100.00	N/R	998,143
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	983,610
1,850	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44	7/24 at 100.00	N/R	1,945,275
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+	1,044,990
2,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	6/21 at 100.00	BB-	2,368,900

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41 Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance	6/23 at 100.00	N/R	4,671,760
4,000	Charter School, Inc. Projects, Series 2013A, 8.500%, 6/15/44 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	2,623,225
2,500	Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Improvement Bonds, Assessment Area Two Project, Refunding Series 2014A-2, 6.500%, 5/01/39	5/24 at 100.00	N/R	1,009,090
1,000	Grand Hampton Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.500%, 5/01/36	4/16 at 100.00	N/R	845,237
845	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	2,014,037
1,960	Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39	5/17 at 100.00	N/R	2,739,771
2,700	Jacksonville Economic Development Commission, Florida, Health Care Facilities Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27	9/17 at 100.00	N/R	3,158,700
3,000	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	1,052,390
1,000	Lakewood Ranch Stewardship District, Florida, Special Assessment Revenue Bonds, Lakewood Centre North Project, Series 2015, 4.875%, 5/01/45	No Opt. Call	N/R	678,373
665	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	2,031,840
2,000	Lee County Industrial Development Authority, Florida, Healthcare Facilities Revenue Bonds, Shell	5/17 at 100.00	BBB-	1,048,750
1,000				

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Point/Alliance Obligated Group, Shell Point Village/Alliance Community Project, Series 2007, 5.000%, 11/15/22			
12,190	Miami Beach, Florida, Resort Tax Revenue Bonds, Series 2015, 5.000%, 9/01/45 (UB)	9/25 at 100.00	AA-	13,945,848
750	Miami-Dade County Industrial Development Authority, Florida, Revenue Bonds, Youth Co-Op Charter Schools Project, Series 2015A, 6.000%, 9/15/45	9/25 at 100.00	N/R	771,473
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.220%, 10/01/38 – AGC Insured (Alternative Minimum Tax) (IF) (6)	10/18 at 100.00	AA	1,374,000
1,250	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 18.095%, 10/01/33 – AGM Insured (IF)	10/20 at 100.00	AA	1,939,100
1,880	Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A, 5.200%, 5/01/37	5/16 at 100.00	N/R	1,886,279
930	Northern Palm Beach County Improvement District, Florida, Water Control and Improvement Bonds, Development Unit 53, Series 2015, 5.500%, 8/01/46	8/26 at 100.00	N/R	942,592
620	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	735,531
3,110	7.500%, 6/01/49	6/22 at 102.00	N/R	3,807,511
1,510	Palm Glades Community Development District, Florida, Special Assessment Bonds, Series 2006A, 5.300%, 5/01/36	5/16 at 100.00	N/R	1,513,639
4,335	Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35	4/16 at 100.00	N/R	4,335,824
990	Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37	5/17 at 100.00	N/R	1,006,978
450	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-	474,597

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,855	Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36	5/22 at 100.00	N/R	1,960,865
990	Shingle Creek Community Development District, Florida, Special Assessment Revenue Bonds, Series 2015, 5.400%, 11/01/45	11/25 at 100.00	N/R	1,002,702
975	South Fork Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.350%, 5/01/36	4/16 at 100.00	N/R	975,351
1,190	Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38	5/18 at 100.00	N/R	1,224,843
1,095	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	1,107,603
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	1,003,038
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	1,509,428
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	685,023
120	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3: 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
2,845	Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007A-2, 5.250%, 5/01/39 (4)	5/17 at 100.00	N/R	28
120	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007-1. RMKT, 6.650%, 5/01/40 (4)	5/18 at 100.00	N/R	122,755
735		5/17 at 100.00	N/R	711,825

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007A-1. RMKT, 5.250%, 5/01/39 (5)			
90	6.375%, 5/01/17	No Opt. Call	N/R	89,931
535	5.250%, 5/01/39	5/17 at 100.00	N/R	537,418
2,350	6.650%, 5/01/40	5/17 at 100.00	N/R	2,381,984
3,740	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-1, 0.000%, 5/01/40 (4)	5/18 at 100.00	N/R	2,314,686
2,300	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-2, 0.000%, 5/01/40 (4)	5/18 at 100.00	N/R	1,204,648
2,505	Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-3, 6.610%, 5/01/40 (4)	5/18 at 100.00	N/R	25
4,370	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37	4/16 at 100.00	N/R	4,374,064
970	Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37	5/16 at 100.00	N/R	970,359
1,000	Venetian Parc Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43	11/28 at 100.00	N/R	1,280,230
1,000	Waterset North Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.500%, 11/01/45	11/24 at 100.00	N/R	1,019,160
975	West Villages Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006, 5.500%, 5/01/37	4/16 at 100.00	N/R	975,283
1,000	Windsor at Westside Community Development District, Osceola County, Florida, Special Assessment Bonds, Area 1 Project, Series 2015, 5.125%, 11/01/45	11/25 at 100.00	N/R	1,019,600
112,635	Total Florida			108,442,123
1,000	Georgia – 1.6% (1.4% of Total Investments)		BBB+	1,023,150

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Trestletree Village Apartments, Series 2013A, 5.000%, 11/01/48	11/23 at 100.00		
860	Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31	1/19 at 100.00	A2	996,516
1,250	Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29	6/20 at 100.00	BB	1,555,113
1,880	Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013A, 7.125%, 10/01/43	10/23 at 100.00	N/R	2,073,245
1,000	Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43	4/23 at 100.00	N/R	1,018,700
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	1,010,230
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	1,171,304
392	Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23	7/21 at 100.00	N/R	401,737
767	5.500%, 7/15/30	7/21 at 100.00	N/R	786,378
842	5.500%, 1/15/36	7/21 at 100.00	N/R	863,305
10,131	Total Georgia			10,899,678
	Guam – 0.5% (0.4% of Total Investments)			
2,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39 (Pre-refunded 11/15/19)	11/19 at 100.00	N/R (5)	2,998,548
330	Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax)	10/23 at 100.00	BBB	390,047
2,775	Total Guam			3,388,595
	Hawaii – 0.4% (0.3% of Total Investments)			
855	Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37	2/17 at 100.00	N/R	864,174
1,655	Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian	7/19 at 100.00	Baa1	1,877,780

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39			
2,510	Total Hawaii Idaho – 0.1% (0.1% of Total Investments)			2,741,954
500	Idaho Health Facilities Authority, Revenue Bonds, Saint Luke’s Health System Project, Tender Option Bond Trust 1102, 16.799%, 3/01/47 (IF) (6) Illinois – 8.5% (7.4% of Total Investments)	3/22 at 100.00	A–	697,040
915	Bolingbrook, Illinois, Sales Tax Revenue Bonds, Series 2005, 6.250%, 1/01/24	1/17 at 100.00	N/R	916,931
1,752	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	1,762,806
2,665	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	4/16 at 100.00	N/R	1,872,855
1,000	Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2005D, 5.500%, 1/01/37	1/25 at 100.00	BBB+	1,011,900
900	Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2014A, 5.250%, 1/01/30	1/24 at 100.00	BBB+	913,356
1,500	Chicago, Illinois, General Obligation Bonds, Variable Rate Demand Series 2007F, 5.500%, 1/01/42	1/25 at 100.00	BBB+	1,509,390
4,000	Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	Caa1	3,866,080
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	2,270,601
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	3,397,499
1,000	Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40	10/20 at 100.00	Caa1	966,520
500	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A: 7.750%, 5/15/30	5/20 at 100.00	N/R	570,515
1,625	8.000%, 5/15/46	5/20 at 100.00	N/R	1,861,340
635		3/16 at 100.00	BBB–	636,003

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Illinois Finance Authority, Revenue Bonds, Christian Homes Inc., Refunding Series 2010, 5.500%, 5/15/23			
1,100	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37	1/18 at 100.00	Baa2	1,174,481
1,000	Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%, 10/01/48	10/22 at 100.00	BBB-	1,100,670
1,000	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38	5/17 at 100.00	N/R	1,010,510
2,500	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.104%, 11/15/37 (Pre-refunded 11/15/17) (IF) (6)	11/17 at 100.00	A (5)	3,393,700
2,900	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	3,512,712
1,770	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37 (Pre-refunded 8/01/17)	8/17 at 100.00	N/R (5)	1,899,688
2,000	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009: 6.875%, 8/15/38 (Pre-refunded 8/15/19)	8/19 at 100.00	N/R (5)	2,417,900
3,850	7.000%, 8/15/44 (Pre-refunded 8/15/19)	8/19 at 100.00	N/R (5)	4,671,244
	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 2015-XF0121:			
250	21.477%, 2/15/19 – AGM Insured (IF) (6)	No Opt. Call	AA	441,560
1,685	21.461%, 2/15/35 – AGM Insured (IF) (6)	8/21 at 100.00	AA	2,975,154
6,020	Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4)	4/16 at 100.00	Caa2	5,417,699
200	Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36	3/22 at 100.00	A-	210,044
1,105	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36 (11)	4/16 at 100.00	N/R	518,234
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	4/16 at 100.00	CC	1,711,060



Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Lombard Public Facilities Corporation, Illinois, Second Tier Conference Center and Hotel Revenue Bonds, Series 2005B:			
285	5.250%, 1/01/25 (12)	4/16 at 100.00	D	93,762
1,175	5.250%, 1/01/36 (12)	4/16 at 100.00	D	386,563
	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue			
1,430	Bonds, Series 2005C-3, 12.000%, 1/01/36 (4)	7/18 at 100.00	N/R	143
	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series			
800	2010, 6.000%, 6/01/28	6/21 at 100.00	A-	963,728
	Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds, Evans Road Series			
980	2013B, 7.000%, 12/01/33	12/23 at 100.00	N/R	1,049,727
	Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group,			
1,000	Inc., Series 2013, 7.125%, 11/01/43	11/23 at 100.00	AA	1,347,650
	Springfield, Sangamon County, Illinois, Special Service Area, Legacy Pointe, Special Assessment			
750	Bonds, Series 2009, 7.875%, 3/01/32	3/17 at 102.00	N/R	780,577
	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1,			
953	Series 2006, 6.000%, 3/01/36 (Mandatory put 2/29/16)	3/16 at 102.00	N/R	962,606
	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project			
895	Revenue Bonds, Series 2007, 6.000%, 1/01/26 (13)	1/17 at 102.00	N/R	536,973
	Yorkville, Illinois, Special Tax Bonds, Special Service Area 2005-108 Autumn Creek Project,			
1,103	Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	1,107,732
58,793	Total Illinois Indiana – 3.6% (3.1% of Total Investments)			59,239,913
	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A,			
5,600	6.650%, 1/15/24	7/16 at 100.00	N/R	5,640,264
	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option			
1,000	Bond Trust 10-77W, 18.831%, 4/01/30 – AMBAC Insured (IF) (6)	No Opt. Call	AA	2,089,620
	Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy			
1,250		No Opt. Call	A	2,050,200

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Corporation Guaranteed, Tender Option Bond Trust 2015-XF0115, 17.952%, 4/15/18 (IF) (6) Indiana Finance Authority, Educational Facilities Revenue Bonds, Discovery Charter School Project, Series 2015A, 7.250%, 12/01/45	12/25 at 100.00	N/R	1,005,470
1,000	Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series 2011, 6.000%, 12/01/19	No Opt. Call	B+	698,790
1,000	Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax)	No Opt. Call	B+	1,165,700
2,000	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+	545,730
500	Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group Revenue Bonds, Tender Option Bond Trust 2015-XF0106: 17.888%, 6/01/32 (IF) (6)	12/20 at 100.00	AA	1,896,816
1,290	18.882%, 12/01/32 (IF) (6)	12/19 at 100.00	AA	1,879,050
1,250	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension Health, Tender Option Bond Trust 2015-XF0090, 18.047%, 5/15/33 (IF)	11/16 at 100.00	AA+	1,132,080
1,000	Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series 2013, 7.250%, 11/01/43 (Alternative Minimum Tax)	11/23 at 100.00	N/R	1,125,620
1,000	St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village Apartments, Series 2005A, 7.500%, 7/01/35	7/18 at 100.00	N/R	1,032,470
1,000	Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007: 5.700%, 9/01/37	9/17 at 100.00	N/R	259,245
250	5.800%, 9/01/47	9/17 at 100.00	N/R	4,196,407
4,050	Total Indiana			24,717,462
22,190	Iowa – 1.2% (1.0% of Total Investments) Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A, 5.500%, 7/01/25	7/16 at 100.00	BB+	1,010,880

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

995	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, Series 2012, 4.750%, 8/01/42	8/22 at 100.00	BBB-	1,007,716
2,000	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.250%, 12/01/25	12/23 at 100.00	BB-	2,189,800
1,000	Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C: 5.375%, 6/01/38	4/16 at 100.00	B+	971,560
2,865	5.625%, 6/01/46	4/16 at 100.00	B+	2,864,714
7,860	Total Iowa			8,044,670
	Kansas – 0.3% (0.3% of Total Investments)			
2,000	University of Kansas Hospital Authority, Health Facilities Revenue Bonds, KU Health System, Refunding & Improvement, Series 2015, 5.000%, 9/01/45 (UB) (6)	9/25 at 100.00	A+	2,287,200
	Kentucky – 0.2% (0.2% of Total Investments)			
500	Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro Medical Health System, Series 2010A, 6.000%, 6/01/30	6/20 at 100.00	BBB+	574,735
1,000	Kentucky Housing Corporation, Multifamily Housing Revenue Bonds, Heritage Green Apartments Project, Series 2015, 5.625%, 5/01/45	5/25 at 100.00	N/R	1,018,320
1,500	Total Kentucky			1,593,055
	Louisiana – 4.1% (3.6% of Total Investments)			
2,350	Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.000%, 7/01/36	7/23 at 100.00	N/R	2,621,707
8,500	Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32	11/17 at 100.00	BBB+	9,198,869
915	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36 (Pre-refunded 6/01/16)	6/16 at 101.00	N/R (5)	943,319
	Louisiana Local Government Environmental Facilities and Community Development			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007A:			
7,000	6.750%, 12/15/37 (4)	12/17 at 100.00	N/R	4,501,910
1,115	6.000%, 12/15/37 (4)	4/16 at 100.00	N/R	612,380
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	54,923
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+	594,065
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	1,206,630
750	20.555%, 10/01/40 (IF) (6)	10/20 at 100.00	A	1,206,345
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	1,123,700
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	2,279,680
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	2,514,571
2,000	Louisiana Public Facilities Authority, Solid Waste Disposal Facility Revenue Bonds, Louisiana Pellets Inc Project, Series 2015, 7.000%, 7/01/24 (Alternative Minimum Tax) (4)	No Opt. Call	N/R	1,624,880
29,090	Total Louisiana Maine – 0.5% (0.4% of Total Investments)			28,482,979
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	4/16 at 100.00	Baa2	3,159,827

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Maryland – 1.1% (1.0% of Total Investments)			
	Baltimore, Maryland, Senior Lien Convention			
	Center Hotel Revenue Bonds, Series 2006A,			
1,210	5.250%,	9/16 at 100.00	Ba1	1,229,372
	9/01/39 – SYNCORA GTY Insured			
	Maryland Economic Development Corporation,			
3,000	Port Facilities Revenue Bonds, CNX Marine	9/20 at 100.00	BB–	2,879,670
	Terminals Inc. Port of Baltimore Facility,			
	Refunding Series 2010, 5.750%, 9/01/25			
	Maryland Economic Development Corporation,			
	Revenue Bonds, Chesapeake Bay Hyatt	12/16 at		
4,000	Conference	100.00	N/R	2,389,560
	Center, Series 2006A, 5.000%, 12/01/31 (4)			
	Maryland Economic Development Corporation,			
	Revenue Bonds, Chesapeake Bay Hyatt	12/16 at		
2,500	Conference	100.00	N/R	1,493,475
	Center, Series 2006B, 5.250%, 12/01/31			
10,710	Total Maryland			7,992,077
	Massachusetts – 0.1% (0.1% of Total Investments)			
	Boston Industrial Development Financing			
	Authority, Massachusetts, Senior Revenue			
90	Bonds,	4/16 at 100.00	Caa3	63,869
	Crosstown Center Project, Series 2002,			
	6.500%, 9/01/35 (Alternative Minimum Tax)			
	Massachusetts Development Finance Agency,			
	Revenue Bonds, Northern Berkshire			
419	Community	7/17 at 100.00	D	16,755
	Services Inc., Series 2012A, 6.000%, 2/15/43			
	(4), (7)			
	Massachusetts Development Finance Agency,			
	Revenue Bonds, Northern Berkshire			
333	Community	1/43 at 102.19	D	10,004
	Services Inc., Series 2012B, 0.000%, 2/15/43			
	(4), (7)			
	Massachusetts Development Finance Agency,			
	Revenue Bonds, Northern Berkshire			
475	Community	7/17 at 100.00	D	14,243
	Services Inc., Series 2012C, 0.000%, 2/15/43			
	(4), (7)			
	Massachusetts Port Authority, Special Facilities			
480	Revenue Bonds, Delta Air Lines Inc., Series	7/16 at 100.00	N/R	481,507
	2001A, 5.000%, 1/01/27 – AMBAC Insured			
	(Alternative Minimum Tax)			
1,797	Total Massachusetts			586,378
	Michigan – 3.0% (2.6% of Total Investments)			
	Detroit Local Development Finance Authority,			
	Michigan, Tax Increment Bonds, Series 1998A:			
900	5.500%, 5/01/21	5/16 at 100.00	B–	886,113
10	5.500%, 5/01/21 – ACA Insured	4/16 at 100.00	B–	9,846
4,000			AA	4,355,200

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Detroit, Michigan, Distributable State Aid General Obligation Bonds, Limited Tax Series 2010, 5.250%, 11/01/35	11/20 at 100.00		
88	Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22	4/16 at 100.00	N/R	87,576
116	Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured	4/16 at 100.00	N/R	116,348
477	Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax General Obligation Bonds, Series 2014G-4A, 5.250%, 4/01/22 – SYNCORA GTY Insured	4/16 at 100.00	A–	477,468
634	Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax General Obligation Bonds, Series 2014G-5A, 5.250%, 4/01/19 – AMBAC Insured	4/16 at 100.00	A–	634,282
970	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope Academy Project, Series 2011, 8.125%, 4/01/41	4/21 at 100.00	BB–	850,418
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur Academy Project, Series 2011, 8.000%, 7/15/41	7/21 at 100.00	B–	907,980
1,670	Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American Montessori Academy, Series 2007, 6.500%, 12/01/37	12/17 at 100.00	N/R	1,700,127
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler Park Academy Project, Series 2008, 6.500%, 11/01/35	4/16 at 100.00	BBB	1,001,800
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB–	1,006,480
895	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37	6/17 at 100.00	N/R	899,368
1,500	Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General	11/17 at 100.00	N/R	1,532,085

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Hospital, Series 2005A, 6.750%, 11/15/38 Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series 2013, 8.500%, 12/01/30 (Alternative Minimum Tax)	12/23 at 100.00	N/R	950,813
970				
865	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	900,733
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	1,190,350
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30	4/16 at 100.00	BB	1,000,280
500	5.500%, 11/01/35	4/16 at 100.00	BB	500,060
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35	4/16 at 100.00	BB	500,460
1,200	University of Michigan, General Revenue Bonds, Series 2015, 5.000%, 4/01/46 (UB) (6)	4/26 at 100.00	AAA	1,429,896
20,295	Total Michigan Minnesota – 0.4% (0.3% of Total Investments)			20,937,683
665	Brooklyn Park, Minnesota, Charter School Lease Revenue Bonds, Athlos Leadership Academy Project, Series 2015A, 5.500%, 7/01/35	7/25 at 100.00	N/R	679,683
1,000	Columbus, Minnesota, Charter School Lease Revenue Bonds, New Millennium Academy Project, Series 2015A, 6.000%, 7/01/45	7/25 at 100.00	BB	1,017,210
1,000	Saint Paul Port Authority, Minnesota, Solid Waste Disposal Revenue Bonds, Gerda Saint Paul Steel Mill Project, Series 2012-7, 4.500%, 10/01/37 (Alternative Minimum Tax)	10/22 at 100.00	BBB–	924,750
2,665	Total Minnesota Mississippi – 0.3% (0.2% of Total Investments)			2,621,643
728	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	739,224
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	1,124,300

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

1,728	Total Mississippi			1,863,524
	Missouri – 2.3% (2.0% of Total Investments)			
	Hanley Road Corridor Transportation			
	Development District, Brentwood and	10/19 at		
1,000	Maplewood, Missouri,	100.00	A–	1,118,240
	Transportation Sales Revenue Bonds,			
	Refunding Series 2009A, 5.875%, 10/01/36			
	Joplin Industrial Development Authority,			
	Missouri, Tax Increment Revenue Bonds,			
2,000	Joplin Recovery	4/23 at 100.00	N/R	2,145,740
	TIF Redevelopment Project, Series 2013B,			
	5.875%, 4/01/36			
	Liberty, Missouri, Special Obligation Tax			
	Increment and Special Districts Bonds, Liberty			
2,000	Commons	6/25 at 100.00	N/R	2,041,420
	Project, Subordinate Lien Series 2015B,			
	8.500%, 6/15/46			
	Missouri Environmental Improvement and			
	Energy Resources Authority, Water Facility	12/16 at		
5,935	Revenue	100.00	AA+	6,024,737
	Bonds, Missouri-American Water Company,			
	Series 2006, 4.600%, 12/01/36 – AMBAC			
	Insured (Alternative Minimum Tax) (UB) (6)			
	Saint Louis Industrial Development Authority,			
1,100	Missouri, Confluence Academy Project, Series	6/18 at 100.00	N/R	1,103,916
	2007A, 5.350%, 6/15/32			
	Saint Louis Land Clearance for Redevelopment			
	Authority, Missouri, Tax-Exempt Recovery			
970	Zone	9/20 at 100.00	N/R	1,013,194
	Facilities Improvement, Special Revenue			
	Bonds, Kiel Opera House Project, Series			
	2010B,			
	7.000%, 9/01/35			
	Saint Louis, Missouri, Tax Increment			
	Financing Revenue Bonds, Fashion Square			
1,640	Redevelopment	9/16 at 100.00	N/R	1,611,448
	Project, Series 2008A, 6.300%, 8/22/26			
	Saint Louis, Missouri, Tax Increment			
	Financing Revenue Bonds, Grace Lofts			
732	Redevelopment	6/16 at 100.00	N/R	698,218
	Projects, Series 2007A, 6.000%, 3/27/26			
15,377	Total Missouri			15,756,913
	Nebraska – 1.5% (1.3% of Total Investments)			
	Omaha Public Power District, Nebraska,			
	Separate Electric System Revenue Bonds,			
6,485	Nebraska City 2,	2/17 at 100.00	AA+ (5)	10,615,880
	Tender Option Bond Trust 11673, 20.228%,			
	8/01/40 (Pre-refunded 2/01/17) – BHAC Insured			
	(IF)			
	Nevada – 0.9% (0.8% of Total Investments)			
2,500		No Opt. Call	Aa1	3,347,700



Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Tender Option Bond Trust Series 2010-11836, 18.185%, 6/01/16 (IF) Henderson, Nevada, Limited Obligation Bonds, Local Improvement District T-18, Inspirada Series	9/16 at 100.00	N/R	496,485
500	2006, 5.125%, 9/01/19 Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax Revenue Bonds Series 2008A:			
660	6.500%, 6/15/20	6/18 at 100.00	B1	706,180
1,500	6.750%, 6/15/28	6/18 at 100.00	B1	1,602,810
5,160	Total Nevada			6,153,175
	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	BB–	2,312,205
2,100				
1,080	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	BB–	1,228,284
	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	1,116,750
1,000				
600	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19) New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	6/19 at 100.00	N/R (5)	726,858
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008:			
5,200		7/18 at 100.00	BB+	5,397,548
1,000	6.000%, 7/01/18	No Opt. Call	BBB–	1,049,350
2,000	6.625%, 7/01/38	7/18 at 100.00	BBB–	2,210,600
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A,	6/18 at 100.00	AA	800,118
740				

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)			
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds,	6/17 at 100.00	B–	840,740
1,000	Series 2007-1A, 5.000%, 6/01/41			
14,720	Total New Jersey			15,682,453
	New Mexico – 0.9% (0.8% of Total Investments)			
	Mariposa East Public Improvement District, New Mexico, Revenue Bonds, Capital Appreciation	3/16 at 44.27	N/R	47,357
395	Taxable Series 2015D, 0.000%, 9/01/32			
	Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series	9/25 at 100.00	N/R	76,043
75	2015A, 5.900%, 9/01/32			
	Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series	9/25 at 100.00	N/R	304,214
330	2015B, 5.900%, 9/01/32			
	Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series	9/25 at 100.00	N/R	377,689
435	2015C, 5.900%, 9/01/32			
	Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue	10/23 at 100.00	N/R	1,307,720
1,210	Bonds, Series 2013, 7.250%, 10/01/43			
	Montecito Estates Public Improvement District, New Mexico, Special Levee Revenue Bonds, Series	10/17 at 100.00	N/R	461,007
450	2007, 7.000%, 10/01/37			
	New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena	7/20 at 100.00	BBB–	1,033,399
965	Project, Series 2010A, 5.875%, 7/01/30			
	Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds,	No Opt. Call	N/R	1,099,897
1,020	Series 2014, 6.750%, 10/01/33			
	Winrock Town Center Tax Increment Development District, Albuquerque, New Mexico, Gross	5/20 at 103.00	N/R	1,673,091
1,575	Receipts Tax Increment Bonds, Senior Lien			
	Series 2015, 6.000%, 5/01/40			
6,455	Total New Mexico			6,380,417
	New York – 3.4% (3.0% of Total Investments)			
	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue	1/20 at 100.00	BBB–	1,165,180
1,000				

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43			
500	Build NYC Resource Corporation, New York, Revenue Bonds, Albert Einstein College of Medicine, Inc., Series 2015, 5.500%, 9/01/45	9/25 at 100.00	N/R	540,960
485	New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005: 7.500%, 8/01/16 (Alternative Minimum Tax)	No Opt. Call	N/R	500,379
1,000	7.625%, 8/01/25 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,042,280
1,000	8.000%, 8/01/28 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,044,160
1,000	7.750%, 8/01/31 (Alternative Minimum Tax)	8/16 at 101.00	N/R	1,042,910
	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007:			
1,500	5.750%, 10/01/37 (14)	10/17 at 100.00	N/R	532,500
5,000	5.875%, 10/01/46 (15)	10/17 at 102.00	N/R	1,775,000
650	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	650,416
380	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 (Pre-refunded 7/01/16)	7/16 at 101.00	N/R (5)	392,646
500	New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority Consolidated Bonds, Tender Option Bonds Trust 1190, 18.160%, 12/15/41 (IF) (6)	12/21 at 100.00	AA-	776,380
3,250	New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 2 Series 2014, 5.150%, 11/15/34	11/24 at 100.00	N/R	3,452,768
6,000	New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 3 Series 2014, 7.250%, 11/15/44	11/24 at 100.00	N/R	7,299,000
1,375		1/20 at 100.00	A-	1,555,318

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	New York Liberty Development Corporation, New York, Liberty Revenue Bonds, Bank of America Tower at One Bryant Park Project, Second Priority Refunding Series 2010, 6.375%, 7/15/49			
	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Tender Option Bond Trust PT4704:			
250	18.731%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	362,780
625	18.731%, 1/15/44 (IF) (6)	1/20 at 100.00	AA+	906,950
	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal	12/20 at 100.00	BBB	619,241
530	LLC Project, Eighth Series 2010, 6.000%, 12/01/42			
25,045	Total New York North Carolina – 0.9% (0.8% of Total Investments)			23,658,868
	Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA	No Opt. Call	AA–	1,461,850
940	Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.374%, 1/15/19 (IF)			
	Gaston County Industrial Facilities and Pollution Control Financing Authority, North Carolina,	4/16 at 100.00	N/R	1,001,960
1,000	National Gypsum Company Project Exempt Facilities Revenue Bonds, Series 2005, 5.750%, 8/01/35 (Alternative Minimum Tax)			
	North Carolina Capital Facilities Financing Agency, Educational Facilities Revenue Bond, Meredith College, Series 2008A:			
1,000	6.000%, 6/01/31	6/18 at 100.00	BBB	1,074,740
1,000	6.125%, 6/01/35	6/18 at 100.00	BBB	1,071,670
	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series	10/16 at 100.00	AA+	1,608,106
960	2008, Tender Option Bond Trust 2015-XF0095, 27.015%, 10/01/36 (IF)			
4,900	Total North Carolina North Dakota – 0.3% (0.2% of Total Investments)			6,218,326
	Williston, North Dakota, Multifamily Housing Revenue Bonds, Eagle Crest Apartments LLC Project,	9/23 at 100.00	N/R	1,857,740
2,000	Series 2013, 7.750%, 9/01/38 Ohio – 4.7% (4.1% of Total Investments)			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2:			
5,500	5.875%, 6/01/30	6/17 at 100.00	B-	4,960,670
5,875	5.750%, 6/01/34	6/17 at 100.00	B-	5,207,541
1,005	6.500%, 6/01/47	6/17 at 100.00	B	958,388
6,000	5.875%, 6/01/47	6/17 at 100.00	B	5,315,160
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37			
3,455		6/22 at 100.00	B-	3,214,739
	Butler County Port Authority, Ohio, Public Infrastructure Revenue Bonds, Liberty Center Project, Liberty Community Authority, Series 2014C, 6.000%, 12/01/43			
1,500		12/22 at 100.00	N/R	1,530,150
	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23			
1,870		5/16 at 100.00	BBB+	1,872,468
	Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40			
2,000		12/20 at 100.00	B+	1,205,220
	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30			
1,270		12/20 at 100.00	A+	1,478,966
	Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 2015-XF0105, 20.047%, 1/01/17 (IF)			
1,250		No Opt. Call	Aa2	1,894,800
	State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)			
3,000		2/16 at 100.00	B	3,000,720
	Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 6.000%, 3/01/45			
2,000		3/25 at 100.00	N/R	2,043,400
	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc.,			
6,000		7/17 at 102.00	N/R	29,520

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

40,725	Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4) Total Ohio			32,711,742
2,000	Oklahoma – 0.3% (0.3% of Total Investments) Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26	8/21 at 100.00	N/R	2,359,660
500	Pennsylvania – 2.9% (2.5% of Total Investments) 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	B+	300,855
2,000	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One	11/19 at 100.00	B+	1,204,340
860	Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)	11/17 at 101.00	N/R	875,463
2,000	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	4/16 at 100.00	N/R	2,041,960
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–	1,494,360
185	Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 19.696%, 8/01/38 (Pre-refunded 8/01/20) (IF) (6)	8/20 at 100.00	N/R (5)	327,753
4,115	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)	6/16 at 100.00	B	4,115,864
4,250	Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, PPL Energy Supply, LLC Project, Series 2009A, 6.400%, 12/01/38	9/25 at 100.00	B+	4,497,095

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,500	Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Nueva Esperanza, Inc. – Esperanza Academy Charter School, Series 2013, 8.000%, 1/01/33	1/23 at 100.00	N/R	2,874,125
510	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/36	No Opt. Call	BBB–	555,910
1,000	Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012B, 6.250%, 7/01/23	No Opt. Call	BBB–	1,049,180
770	Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22	No Opt. Call	N/R	811,903
20,100	Total Pennsylvania Rhode Island – 0.3% (0.3% of Total Investments)			20,148,808
1,000	Rhode Island Health & Educational Building Corporation, Health Facilities Revenue Bonds, Tockwotton Home, Series 2011, 8.375%, 1/01/46	1/21 at 100.00	N/R	1,188,260
1,000	Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax)	12/17 at 100.00	AA	1,063,360
2,000	Total Rhode Island South Carolina – 0.7% (0.6% of Total Investments)			2,251,620
4,000	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4)	11/17 at 100.00	N/R	1,200,080
3,477	Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007B, 7.700%, 11/01/17 (4)	No Opt. Call	N/R	1,043,170
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	1,097,230
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	1,530,175
9,727	Total South Carolina			4,870,655

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Tennessee – 1.6% (1.4% of Total Investments)			
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+	3,480,930
6,024	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	BBB	7,040,731
965	Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place Inc. Project, Series 2015A, 6.300%, 1/01/46	No Opt. Call	N/R	922,743
9,989	Total Tennessee			11,444,404
	Texas – 6.2% (5.4% of Total Investments)			
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier	1/17 at 100.00	BB	2,049,980
	Series 2006B, 5.750%, 1/01/34			
50	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier	7/16 at 100.00	N/R	50,632
	Series 2001C, 9.750%, 1/01/26			
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	N/R	119,750
1,000	Celina, Texas, Special Assessment Revenue Bonds, Creeks of Legacy Public Improvement District	9/22 at 103.00	N/R	1,039,610
	Phase 1 Project, Series 2014, 7.000%, 9/01/40			
1,000	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011:	1/21 at 100.00	BBB	1,196,170
250	6.750%, 1/01/41	1/21 at 100.00	BBB+	287,285
	6.000%, 1/01/41			
	Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center			
	for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A:			
2,100	8.750%, 2/15/28	2/18 at 100.00	B+	2,221,464
2,000	9.000%, 2/15/38	2/18 at 100.00	B+	2,118,460
2,910	Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38 (Pre-refunded 2/15/18)	2/18 at 100.00	BBB– (5)	3,216,947
	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A:			



Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

450	6.625%, 9/01/31	9/23 at 100.00	N/R	549,369
1,000	6.375%, 9/01/42	9/23 at 100.00	N/R	1,179,240
1,500	Fort Bend County Industrial Development Corporation, Texas, Revenue Bonds, NRG Energy Inc. Project, Series 2012A. RMKT, 4.750%, 5/01/38	11/22 at 100.00	Baa3	1,515,435
585	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)	4/16 at 100.00	BB+	586,223
915	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	934,023
3,875	Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32	7/22 at 100.00	N/R	4,139,934
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	1,331,742
2,000	Mission Economic Development Corporation, Texas, Water Supply Revenue Bonds, Enviro Water Minerals Project, Green Bonds, Series 2015, 7.750%, 1/01/45 (Alternative Minimum Tax)	1/26 at 102.00	N/R	2,023,060
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-	1,055,190
2,250	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 20.382%, 3/01/19 (IF)	No Opt. Call	AA+	3,918,150
335	North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F, 5.750%, 1/01/38 (Pre-refunded 1/01/18)	1/18 at 100.00	A2 (5)	367,140
2,000	Red River Health Facilities Development Corporation, Texas, First Mortgage Revenue Bonds, Eden Home Inc., Series 2012, 7.000%, 12/15/32 (4)	No Opt. Call	N/R	1,771,980

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

2,000	Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22 (4)	8/22 at 100.00	C	59,800
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	3,315,154
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	1,219,460
4,500	7.000%, 6/30/40	6/20 at 100.00	Baa3	5,443,245
880	Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34	4/16 at 100.00	BB	866,334
550	Travis County Health Facilities Development Corporation, Texas, Revenue Bonds, Westminster Manor, Series 2010, 7.000%, 11/01/30	11/20 at 100.00	BBB-	638,589
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)	4/16 at 100.00	C	10,166
44,635	Total Texas Utah – 1.8% (1.6% of Total Investments)			43,224,532
1,265	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	1,295,537
1,430	6.500%, 6/15/38	6/17 at 100.00	N/R	1,460,974
1,690	Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40	7/20 at 100.00	BBB-	1,860,453
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	2,257,081
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-	5,709,674
11,915	Total Utah			12,583,719

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Vermont – 0.2% (0.2% of Total Investments)			
	Vermont Educational and Health Buildings			
	Financing Agency, Revenue Bonds, Vermont			
1,155	Law School	1/21 at 100.00	N/R	1,203,706
	Project, Series 2011A, 6.250%, 1/01/41			
	Virgin Islands – 0.1% (0.1% of Total			
	Investments)			
	Virgin Islands Public Finance Authority,			
	Matching Fund Revenue Loan Note – Diageo	10/19 at		
420	Project, Series	100.00	Baa3	474,218
	2009A, 6.750%, 10/01/37			
	Virginia – 0.8% (0.7% of Total Investments)			
	Celebrate Virginia North Community			
	Development Authority, Special Assessment			
789	Revenue Bonds,	3/16 at 100.00	N/R	509,371
	Series 2003B, 6.250%, 3/01/18 (16)			
	Giles County Industrial Development			
	Authority, Virginia, Exempt Facility Revenue			
1,000	Bonds, Hoechst	3/16 at 100.00	BB–	1,003,500
	Celanese Project, Series 1996, 6.450%, 5/01/26			
	Metropolitan Washington Airports Authority,			
	Virginia, Dulles Toll Road Second Senior Lien			
9,400	Revenue	No Opt. Call	BBB+	3,674,178
	Bonds, Series 2009B, 0.000%, 10/01/38 – AGC			
	Insured			
	Virginia Small Business Financing Authority,			
	Senior Lien Revenue Bonds, Elizabeth River			
	Crossing,			
	Opco LLC Project, Series 2012:			
100	6.000%, 1/01/37 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	115,884
130	5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	144,834
11,419	Total Virginia			5,447,767
	Washington – 3.0% (2.6% of Total Investments)			
	FYI Properties, Washington, Lease Revenue			
	Bonds, Washington State Department of			
500	Information	6/19 at 100.00	AA	749,460
	Services Project, Tender Option Bond Trust			
	11-14W-B, 19.483%, 6/01/39 (IF) (6)			
	FYI Properties, Washington, Lease Revenue			
	Bonds, Washington State Department of			
2,415	Information	6/19 at 100.00	AA	3,653,509
	Services Project, Tender Option Bond Trust			
	2009-14A&B, 19.483%, 6/01/34 (IF) (6)			
	Kalispel Indian Tribe, Washington, Priority			
	Distribution Bonds, Series 2008, 6.750%,			
3,600	1/01/38	1/18 at 100.00	N/R	3,726,000
	King County Public Hospital District 4,			
	Washington, Hospital Revenue Bonds,			
1,000	Snoqualmie Valley	No Opt. Call	N/R	1,014,570
	Hospital, Series 2015A, 6.250%, 12/01/45			
1,000		6/17 at 100.00	N/R	1,016,940

	Kitsap County Consolidated Housing Authority, Washington, Pooled Tax Credit Housing Revenue Bonds, Series 2007, 5.600%, 6/01/37 (Alternative Minimum Tax)			
370	Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43	4/17 at 100.00	N/R	370,015
9,000	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32 (Pre-refunded 12/04/17)	12/17 at 100.00	N/R (5)	9,263,250
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	15,933
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	1,097,600
18,900	Total Washington West Virginia – 0.4% (0.4% of Total Investments)			20,907,277
1,463	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	1,551,920
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	902,025
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	511,320
2,863	Total West Virginia Wisconsin – 3.2% (2.7% of Total Investments)			2,965,265
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	32,855
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	2,063,760

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

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-	1,794,326
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	858,800
1,060	Public Finance Authority of Wisconsin, Revenue Bonds, Roseman University of Health Sciences, Series 2015, 5.875%, 4/01/45	4/25 at 100.00	BB-	1,096,146
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 2015-XF0118, 18.942%, 4/01/39 (IF) (6)	4/19 at 100.00	AA-	1,352,480
5,995	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Health, Tender Option Bond Trust 2113: 5.250%, 8/15/26 (Pre-refunded 8/15/16) (UB)	8/16 at 100.00	A-	6,132,465
4,500	5.250%, 8/15/34 (Pre-refunded 8/15/16) (UB)	8/16 at 100.00	A-	4,588,515
1,500	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006, Trust 2187, 16.746%, 8/15/34 (Pre-refunded 8/15/16) (IF)	8/16 at 100.00	A- (5)	1,618,020
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	2,399,120
20,565	Total Wisconsin			21,936,487
\$ 787,692	Total Municipal Bonds (cost \$724,779,126)			787,208,498

Shares	Description (1)		Value
	COMMON STOCKS – 1.3% (1.1% of Total Investments)		
	Airlines – 1.3% (1.1% of Total Investments)		
227,514	American Airlines Group Inc. (17)		\$ 8,870,771
	Total Common Stocks (cost \$6,316,916)		8,870,771

Principal Amount

(000)	Description (1)	Coupon	Maturity Ratings (3)	Value
	CORPORATE BONDS – 0.2% (0.2% of Total Investments)			

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

	Real Estate Management & Development – 0.2% (0.2% of Total Investments)			
\$ 2,032	AAF HLG/FIN, 144A	12.000%	7/01/19	N/R \$ 1,706,775
	Transportation – 0.0% (0.0% of Total Investments)			
	Las Vegas Monorail Company, Senior Interest Bonds (7),			
27	(18)	5.500%	7/15/19	N/R 813
	Las Vegas Monorail Company, Senior Interest Bonds (7),			
7	(18)	5.500%	7/15/55	N/R 216
34	Total Transportation			1,029
\$ 2,066	Total Corporate Bonds (cost \$1,882,149)			1,707,804
	Total Long-Term Investments (cost \$732,978,191)			797,787,073
	Floating Rate Obligations – (4.1)%			(28,490,000)
	Variable Rate MuniFund Term Preferred Shares, at			
	Liquidation Value – (12.5)% (19)			(87,000,000)
	Other Assets Less Liabilities – 1.7%			11,897,605
				\$
	Net Assets Applicable to Common Shares – 100%			694,194,678

## 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 risk 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	\$ —	\$786,706,237	\$502,261	\$787,208,498
Common Stocks	8,870,771	—	—	8,870,771
Corporate Bonds	—	1,706,775	1,029	1,707,804
Total	\$8,870,771	\$788,413,012	\$503,290	\$797,787,073

## Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of January 31, 2016, the cost of investments was \$703,685,661.

Gross unrealized appreciation and gross unrealized depreciation of investments as of January 31, 2016, were as follows:

Gross unrealized: Appreciation	\$ 102,953,464
-----------------------------------	----------------

Edgar Filing: NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND - Form N-Q

Depreciation	(37,342,387)
Net unrealized appreciation (depreciation) of investments	\$ 65,611,077

- (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.  
As of, or subsequent to, the end of the reporting period this security is non-income producing.
- (4) Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.  
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency 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.  
Investment valued at fair value using methods determined in good faith by, or at the discretion of, the
- (7) Board.  
For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) On January 1, 2016, the Fund's Adviser determined it was likely that this borrower would fulfill a portion of its obligation on this security, and therefore increased the security's interest rate of accrual from 4.750% to 5.250%.
- (9) On July 28, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.125% to 3.675%. On December 9, 2015, the Fund's Adviser determined it was likely that this borrower would fulfill a portion of its obligation on this security, and therefore increased the security's interest rate of accrual from 3.675% to 4.900%.
- (10) On June 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on the security, and therefore reduced the security's interest rate of accrual from 7.250% to 1.813%. On May 7, 2015, the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.  
On January 7, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its
- (11) entire obligation on this security, and therefore reduced the security's interest rate of accrual from 7.125% to 5.700% and again on November 11, 2015, further reduced the security's interest rate of accrual from 5.700% to 4.275%.
- (12) On May 7, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.250% to 2.100%.
- (13) On July 1, 2014, 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 6.000%



- to 4.200%.
- (14) 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%.
- (15) 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%.
- (16) 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%.
- (17) 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.
- (18) 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 is not accruing income for either senior interest corporate bond. Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total
- (19) Investments is 10.9%.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
-

Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

---

SIGNATURES

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

(Registrant) Nuveen Municipal High Income Opportunity Fund

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

Date: March 31, 2016

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

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

Date: March 31, 2016

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

Date: March 31, 2016