

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND  
Form N-Q  
April 01, 2011

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT  
COMPANY

Investment Company Act file number 811-21449

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

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

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

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

Date of fiscal year end: 10/31

Date of reporting period: 1/31/11

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

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



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

Item 1. Schedule of Investments

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

| Principal Amount | Description (1)  | Optional Call Provisions | (2) Ratings (3) | Value        |
|------------------|--|--------------------------|-----------------|--------------|
| (000)            | National – 1.8% (1.3% of Total Investments)  |                          |                 |              |
| \$ 5,000         | Charter Mac Equity Issuer Trust, Preferred Shares, Series 2004A-4, 6.000%, 12/31/45 (Mandatory put 4/30/19) (Alternative Minimum Tax)  | 4/19 at 100.00           | Aaa             | \$ 5,202,050 |
| 1,000            | Alabama – 1.8% (1.3% of Total Investments)<br>Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green  | 8/20 at 100.00           | N/R             | 944,670      |
| 1,945            | Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30<br>Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37  | 2/17 at 102.00           | N/R             | 1,320,947    |
| 2,000            | Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30   | 11/15 at 100.00          | Baa2            | 1,746,900    |
| 1,000            | Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.250%, 1/01/14  | No Opt. Call             | BBB             | 975,470      |
| 5,945            | Total Alabama  |                          |                 | 4,987,987    |
|                  | Alaska – 0.2% (0.1% of Total Investments)  |                          |                 |              |
| 450              | Alaska Municipal Bond Bank Authority, Revenue Bonds, Series 2009, 5.625%, 9/01/29  | 9/18 at 100.00           | Aa2             | 461,840      |
| 394              | Arizona – 7.1% (5.2% of Total Investments)<br>Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment Lien Bonds, Series 2001A, 7.875%, 7/01/25   | 7/12 at 100.00           | N/R             | 395,978      |
| 2,000            | Maricopa County Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds, Privado Park Apartments Project, Series 2006A, 5.000%, 11/01/46 (Mandatory put 11/01/15) | 5/11 at 100.00           | N/R             | 1,908,680    |
| 6,720            | Maricopa County Industrial Development Authority, Arizona, Senior Living Facility Revenue Bonds, Christian Care Mesa II Inc., Series 2004A, 6.625%, 1/01/34 (Alternative Minimum Tax)  | 1/14 at 100.00           | CC              | 5,002,032    |
|                  | Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A:  |                          |                 |              |
| 150              | 6.375%, 11/01/13   | 11/11 at 103.00          | N/R             | 151,427      |
| 790              | 7.250%, 11/01/23   | 11/11 at 103.00          | N/R             | 739,756      |
| 1,715            | 7.500%, 11/01/33   |                          | N/R             | 1,548,010    |

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

|        |  |                    |      |            |
|--------|--|--------------------|------|------------|
|        |  | 11/11 at<br>103.00 |      |            |
| 550    | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34                            | 12/14 at<br>100.00 | BBB- | 469,189    |
| 355    | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Pointe Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM)            | No Opt.<br>Call    | N/R  | 416,724    |
| 500    | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010, 6.100%, 6/01/45                                | 6/19 at<br>100.00  | BBB- | 410,935    |
| 1,150  | Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured | 10/12 at<br>100.00 | BBB- | 1,037,956  |
| 1,000  | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27  | 12/17 at<br>102.00 | N/R  | 923,730    |
|        | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007:  |                    |      |            |
| 1,000  | 5.500%, 12/01/29   | No Opt.<br>Call    | A    | 934,330    |
| 5,000  | 5.000%, 12/01/37 (5)   | No Opt.<br>Call    | A    | 4,254,450  |
| 1,000  | Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.700%, 4/01/22  | 4/14 at<br>100.00  | N/R  | 965,780    |
| 1,000  | Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24           | 9/14 at<br>100.00  | BB+  | 868,530    |
| 23,324 | Total Arizona  |                    |      | 20,027,507 |
|        | California – 10.0% (7.3% of Total Investments)   |                    |      |            |
| 1,000  | Antelope Valley Healthcare District, California, Revenue Bonds, Series 2002A, 5.250%, 9/01/17  | 9/12 at<br>102.00  | Baa3 | 944,990    |
| 1,810  | California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38         | 6/15 at<br>100.00  | BBB  | 1,210,800  |
| 685    | California Health Facilities Financing Authority, Hospital Revenue Bonds, Downey Community Hospital, Series 1993, 5.750%, 5/15/15 (6)  | 5/11 at<br>100.00  | N/R  | 453,360    |
| 3,000  | California Health Facilities Financing Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3103, 14.368%, 8/15/38 (IF)   | 8/18 at<br>100.00  | AA-  | 1,484,010  |
| 500    | California Municipal Financing Authority, Certificates of Participation, Community Hospitals of Central California, Series 2007, 5.250%, 2/01/27                               | 2/17 at<br>100.00  | Baa2 | 434,360    |
| 4,000  |  |                    | CCC+ | 895,720    |

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

|       |   |                 |      |           |
|-------|---|-----------------|------|-----------|
|       | California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (7)  | No Opt. Call    |      |           |
| 2,925 | California Statewide Community Development Authority, Revenue Bonds, Epidaurus Project, Series 2004A, 7.750%, 3/01/34   | 3/14 at 102.00  | N/R  | 2,839,268 |
| 1,825 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.147%, 11/15/38 (IF)   | 5/18 at 100.00  | AA-  | 766,628   |
|       | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102:  |                 |      |           |
| 745   | 17.307%, 11/15/38 (IF)  | 5/18 at 100.00  | AA-  | 314,241   |
| 1,000 | 18.396%, 11/15/48 (IF)  | 5/18 at 100.00  | AA-  | 413,520   |
| 1,005 | California Statewide Community Development Authority, Subordinate Lien Multifamily Housing Revenue Bonds, Corona Park Apartments, Series 2004I-S, 7.750%, 1/01/34 (Alternative Minimum Tax)                                       | 1/14 at 100.00  | N/R  | 904,802   |
| 1,000 | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.283%, 6/01/45 – AMBAC Insured (IF)  | 6/15 at 100.00  | AA+  | 234,600   |
| 500   | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 5.750%, 6/01/47   | 6/17 at 100.00  | Baa3 | 328,215   |
| 1,200 | Lake Elsinore, California, Special Tax Bonds, Community Facilities District 2003-2 Improvement Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34  | 9/13 at 102.00  | N/R  | 1,023,660 |
| 335   | Lancaster Redevelopment Agency, California, Combined Project Areas Housing Programs, Tax Allocation Bonds, Series 2009, 6.875%, 8/01/39   | 8/19 at 100.00  | A    | 343,656   |
| 3,400 | Lee Lake Water District, Riverside County, California, Special Tax Bonds, Community Facilities District 3, Series 2004, 5.950%, 9/01/34   | 9/13 at 102.00  | N/R  | 2,722,924 |
| 1,125 | Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International Airport, Tender Option Bond Trust 10-27B, 17.742%, 5/15/40 (IF)  | 5/20 at 100.00  | AA   | 780,615   |
| 3,190 | Los Angeles Regional Airports Improvement Corporation, California, Sublease Revenue Bonds, Los Angeles International Airport, American Airlines Inc. Terminal 4 Project, Series 2002C, 7.500%, 12/01/24 (Alternative Minimum Tax) | 12/12 at 102.00 | B-   | 3,181,387 |
| 800   | Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District, Series 2004, 5.550%, 9/01/29   | 9/14 at 100.00  | N/R  | 697,160   |
| 1,000 |   |                 | A    | 1,026,280 |

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

|        |  |                 |         |            |
|--------|--|-----------------|---------|------------|
|        | M-S-R Energy Authority, California, Gas Revenue Bonds, Series 2009B, 6.500%, 11/01/39  | No Opt. Call    |         |            |
| 2,175  | Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010, 6.000%, 11/01/41  | 11/20 at 100.00 | Baa3    | 1,899,014  |
| 250    | Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683, 17.382%, 8/01/37 – NCFG Insured (IF) (5)   | 8/17 at 100.00  | AA      | 156,690    |
| 1,250  | San Diego County, California, Certificates of Participation, San Diego-Imperial Counties Developmental Services Foundation Project, Series 2002, 5.500%, 9/01/27                               | 9/12 at 100.00  | Baa1    | 1,132,425  |
| 500    | Tahoe Forest Hospital District, Placer and Nevada Counties, California, General Obligation Bonds, Tender Option Bond Trust 11863: 17.370%, 8/01/34 (IF)  | 8/18 at 100.00  | Aa3     | 282,940    |
| 1,500  | 17.370%, 8/01/34 (IF)  | 8/18 at 100.00  | Aa3     | 848,820    |
| 3,895  | West Patterson Financing Authority, California, Special Tax Bonds, Community Facilities District 2001-1, Series 2004A, 6.125%, 9/01/39   | 9/13 at 103.00  | N/R     | 3,011,614  |
| 40,615 | Total California   |                 |         | 28,331,699 |
|        | Colorado – 7.7% (5.6% of Total Investments)  |                 |         |            |
| 1,015  | Bradburn Metropolitan District 3, Westminster, Adams County, Colorado, General Obligation Limited Tax Refunding Bonds, Series 2010, 7.500%, 12/01/39   | 12/13 at 102.00 | N/R     | 950,466    |
| 6      | Buffalo Ridge Metropolitan District, Colorado, Limited Obligation Assessment Bonds, Series 2003, 7.500%, 12/01/33 (Pre-refunded 12/01/13)  | 12/13 at 101.00 | N/R (4) | 6,861      |
| 650    | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Bromley East Charter School, Series 2000A, 7.250%, 9/15/30 (Pre-refunded 9/15/11)                        | 9/11 at 100.00  | Ba1 (4) | 677,248    |
| 3,500  | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Cesar Chavez Academy, Series 2003, 8.000%, 5/01/34   | 5/14 at 101.00  | N/R     | 2,829,400  |
| 410    | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Excel Academy Charter School, Series 2003, 7.300%, 12/01/23 (Pre-refunded 12/01/11)                      | 12/11 at 100.00 | AAA     | 432,751    |
| 1,000  | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Jefferson County School District R-1 – Compass Montessori Secondary School, Series 2006, 5.625%, 2/15/36 | 2/16 at 101.00  | N/R     | 749,030    |
| 1,200  | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives, Series 2006C-1, Trust 1090, 14.848%, 10/01/41 – AGM Insured (IF)                                   | 4/18 at 100.00  | AA+     | 873,000    |
|        | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives,  |                 |         |            |

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

Series 2008, Trust 1088:

|        |  |                    |      |            |
|--------|--|--------------------|------|------------|
| 260    | 17.336%, 3/01/34 (IF) (5)  | 9/16 at<br>100.00  | AA   | 138,767    |
| 1,000  | 18.274%, 9/01/41 (IF) (5)  | 9/16 at<br>100.00  | AA   | 533,720    |
| 1,000  | E-470 Public Highway Authority, Colorado, Revenue Bonds, Senior Series 2007D-1, 5.500%, 9/01/24 – NPFG Insured   | 9/15 at<br>100.00  | Baa1 | 981,490    |
| 3,145  | Kit Carson County Health Service District, Colorado, Health Care Facility Revenue Bonds, Series 2007, 6.750%, 1/01/34  | No Opt.<br>Call    | N/R  | 2,790,087  |
| 1,250  | Mesa County, Colorado, Residential Care Facilities Mortgage Revenue Bonds, Hilltop Community Resources Inc. Obligated Group, Series 2001A, 5.250%, 12/01/21 – RAAI Insured | 12/11 at<br>101.00 | N/R  | 1,142,438  |
| 1,000  | Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.500%, 12/01/27  | 12/16 at<br>100.00 | N/R  | 723,950    |
| 1,990  | Park Creek Metropolitan District, Colorado, Limited Tax Obligation Revenue Bonds, Series 2003CR-2, 7.875%, 12/01/32 (Mandatory put 12/01/13)                               | 12/13 at<br>100.00 | N/R  | 2,011,930  |
| 1,500  | Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Series 2003, 8.000%, 12/01/25  | 6/14 at<br>101.00  | N/R  | 1,460,745  |
| 3,565  | Public Authority for Colorado Energy, Natural Gas Purchase Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38  | No Opt.<br>Call    | A    | 3,724,890  |
| 1,000  | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.000%, 1/15/41                                  | 7/20 at<br>100.00  | Baa3 | 904,060    |
| 1,000  | Tallyn's Reach Metropolitan District 3, Aurora, Colorado, Limited Tax General Obligation Bonds, Series 2004, 6.750%, 12/01/33  | 12/13 at<br>100.00 | N/R  | 1,008,560  |
| 24,491 | Total Colorado   |                    |      | 21,939,393 |
|        | Connecticut – 0.4% (0.3% of Total Investments)   |                    |      |            |
| 1,000  | Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39                       | 4/20 at<br>100.00  | N/R  | 1,010,730  |
|        | District of Columbia – 0.1% (0.1% of Total Investments)  |                    |      |            |
| 225    | District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33   | No Opt.<br>Call    | BBB  | 217,031    |
|        | Florida – 11.9% (8.7% of Total Investments)  |                    |      |            |
| 1,440  | Aberdeen Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.500%, 5/01/36   | 5/14 at<br>100.00  | N/R  | 700,229    |
| 5,335  | Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A, 6.900%, 5/01/35  | 5/13 at<br>101.00  | N/R  | 4,945,438  |
| 700    | Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%,  | 11/14 at<br>101.00 | Ba2  | 718,522    |

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

|        |   |                 |      |            |
|--------|---|-----------------|------|------------|
|        | 11/01/20 (Alternative Minimum Tax)  |                 |      |            |
| 1,000  | Colonial Country Club Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2003, 6.400%, 5/01/33 (WI/DD, Settling 2/01/11)                            | 5/13 at 101.00  | A+   | 996,350    |
| 8,205  | Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32   | 5/14 at 103.25  | N/R  | 7,894,850  |
| 3,000  | Jacksonville, Florida, Economic Development Commission Health Care Facilities Revenue Bonds, The Florida Proton Therapy Institute Project, Series 2007, 6.250%, 9/01/27             | 9/17 at 100.00  | N/R  | 2,790,750  |
| 2,000  | Martin County Industrial Development Authority, Florida, Industrial Development Revenue Bonds, Indiantown Cogeneration LP, Series 1994A, 7.875%, 12/15/25 (Alternative Minimum Tax) | 6/11 at 100.00  | BB+  | 2,013,000  |
| 1,370  | Miami-Dade County Health Facility Authority, Florida, Hospital Revenue Bonds, Miami Children's Hospital, Series 2010A, 6.000%, 8/01/30  | 8/20 at 100.00  | A    | 1,337,737  |
| 1,000  | Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 17.936%, 4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (5)                                      | 10/18 at 100.00 | AA+  | 622,000    |
| 1,250  | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 17.385%, 10/01/33 – AGM Insured (IF)  | 10/20 at 100.00 | AA+  | 952,750    |
| 3,585  | Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Lake Delray Apartments, Series 1999A, 6.400%, 1/01/31 (Alternative Minimum Tax)            | 7/12 at 100.00  | N/R  | 3,017,387  |
| 1,920  | Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35  | 5/12 at 101.00  | N/R  | 1,250,611  |
| 1,000  | Sarasota County Health Facility Authority, Florida, Revenue Bonds, Sarasota-Manatee Jewish Housing Council, Inc., Series 2007, 5.750%, 7/01/45                                      | 7/17 at 100.00  | N/R  | 746,680    |
| 500    | South Village Community Development District, Clay County, Florida, Capital Improvement Revenue Bonds, Series 2005A, 5.700%, 5/01/35  | 5/13 at 100.00  | N/R  | 341,910    |
| 950    | Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37  | 5/14 at 101.00  | N/R  | 690,204    |
| 1,715  | Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.650%, 5/01/40  | 5/18 at 100.00  | N/R  | 1,142,430  |
| 4,485  | Westchester Community Development District 1, Florida, Special Assessment Bonds, Series 2003, 6.125%, 5/01/35   | 5/13 at 101.00  | N/R  | 3,614,282  |
| 39,455 | Total Florida   |                 |      | 33,775,130 |
|        | Georgia – 1.7% (1.3% of Total Investments)  |                 |      |            |
| 500    | Effingham County Development Authority, Georgia, Solid Waste Disposal Revenue Bonds, Ft. James Project, Series 1998, 5.625%, 7/01/18 (Alternative Minimum Tax)                      | 7/11 at 100.00  | BBB- | 481,935    |



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

|       |   |                    |      |           |
|-------|---|--------------------|------|-----------|
| 1,000 | Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, Elderly Care, Lenbrook Square Project, Series 2006A, 5.125%, 7/01/37                   | 7/17 at<br>100.00  | N/R  | 608,410   |
| 1,840 | Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, St. Anne's Terrace, Series 2003, 7.625%, 12/01/33                                      | 12/13 at<br>102.00 | N/R  | 1,791,295 |
| 2,000 | Lavonia Hospital Authority, Georgia, Revenue Anticipation Certificates, Ty Cobb Regional Medical Center, Series 2010, 6.000%, 12/01/40 – AGM Insured (5)            | 12/20 at<br>100.00 | AA+  | 1,983,340 |
| 5,340 | Total Georgia   |                    |      | 4,864,980 |
|       | Guam – 0.5% (0.4% of Total Investments)   |                    |      |           |
| 1,445 | Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39  | No Opt.<br>Call    | B+   | 1,547,913 |
|       | Hawaii – 0.8% (0.6% of Total Investments)   |                    |      |           |
| 960   | Hawaii State Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37                                       | 2/17 at<br>100.00  | N/R  | 750,941   |
| 1,655 | Hawaii State Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39 | 7/19 at<br>100.00  | Baa1 | 1,655,099 |
| 2,615 | Total Hawaii  |                    |      | 2,406,040 |
|       | Illinois – 9.2% (6.7% of Total Investments)   |                    |      |           |
| 1,000 | CenterPoint Intermodal Center Program Trust, Illinois, Series 2004 Class A Certificates, 8.500%, 6/15/23  | 12/11 at<br>100.00 | N/R  | 999,060   |
| 900   | Chicago, Illinois, Certificates of Participation Tax Increment Revenue Notes, Chicago/Kingsbury Redevelopment Project, Series 2004A, 6.570%, 2/15/13                | 6/11 at<br>100.00  | N/R  | 897,264   |
| 960   | Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26               | 7/11 at<br>100.00  | N/R  | 912,288   |
| 1,875 | Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A, 8.000%, 5/15/46   | 5/20 at<br>100.00  | N/R  | 1,768,181 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37  | 1/18 at<br>100.00  | Baa1 | 845,950   |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Midwest Regional Medical Center Galena-Stauss Hospital, Series 2006, 6.750%, 10/01/46 (6)                                | 10/16 at<br>100.00 | N/R  | 661,500   |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34  | 8/19 at<br>100.00  | BBB+ | 1,066,730 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37  | 8/17 at<br>100.00  | BBB  | 838,120   |
| 3,850 | Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009, 7.000%, 8/15/44  | 8/19 at<br>100.00  | BBB  | 3,979,591 |
| 1,350 |   |                    | Aa2  | 1,240,434 |

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

|        |  |                    |      |            |
|--------|--|--------------------|------|------------|
|        | Illinois Health Facilities Authority, FHA-Insured Mortgage Revenue Refunding Bonds,<br>Sinai Health System, Series 2003, 5.150%, 2/15/37   | 8/13 at<br>100.00  |      |            |
| 7,800  | Illinois Health Facilities Authority, Revenue Bonds, Lake Forest Hospital, Series 2002A,<br>5.750%, 7/01/29 (UB)   | 7/12 at<br>100.00  | AA+  | 7,860,684  |
| 1,150  | Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel<br>Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36  | 1/16 at<br>100.00  | N/R  | 767,993    |
| 1,431  | Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel<br>Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (6), (7)  | 7/18 at<br>100.00  | N/R  | 343,516    |
| 1,988  | Plano Special Service Area 1, Illinois, Special Tax Bonds, Lakewood Springs Project,<br>Series 2004A, 6.200%, 3/01/34  | 3/14 at<br>102.00  | N/R  | 1,826,157  |
| 998    | Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1,<br>Series 2006, 6.000%, 3/01/36 (Mandatory put 2/29/16)  | 3/16 at<br>102.00  | N/R  | 751,464    |
| 995    | Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project<br>Revenue Bonds, Series 2007, 6.000%, 1/01/26  | 1/17 at<br>102.00  | N/R  | 568,006    |
| 960    | Yorkville, Illinois, Special Service Area 2005-108 Assessment Bonds, Autumn Creek Project,<br>Series 2006, 6.000%, 3/01/36   | 3/16 at<br>102.00  | N/R  | 699,446    |
| 29,257 | Total Illinois   |                    |      | 26,026,384 |
|        | Indiana – 10.9% (8.0% of Total Investments)  |                    |      |            |
| 1,000  | Anderson, Indiana, Multifamily Housing Revenue Bonds, Cross Lakes and Giant Oaks Apartments,<br>Series 2011A, 7.250%, 12/01/45 (WI/DD, Settling 2/03/11)                                     | 12/20 at<br>100.00 | A–   | 999,230    |
| 6,360  | Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A,<br>6.650%, 1/15/24  | 7/12 at<br>103.00  | N/R  | 5,332,224  |
| 1,000  | Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option<br>Bond Trust 10-77W, 18.363%, 4/01/30 – AMBAC Insured (IF)                                       | No Opt.<br>Call    | AA   | 760,700    |
| 22,770 | Indiana Finance Authority, Water Facilities Refunding Revenue Bonds, Indiana-American Water<br>Company Inc. Project, Series 2006, 4.875%, 10/01/36 – AMBAC Insured (Alternative Minimum Tax) | 10/16 at<br>100.00 | Baa1 | 17,987,843 |
| 1,250  | Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension<br>Health, Series 2009, Trust 3301, 14.318%, 11/15/30 (IF) (5)                                       | 11/16 at<br>100.00 | Aa1  | 784,000    |
| 2,500  | Indiana Health Facility Financing Authority, Hospital Revenue Bonds, Community Foundation of<br>Northwest Indiana, Series 2004A, 6.000%, 3/01/34   | 3/14 at<br>101.00  | BBB+ | 2,424,000  |
| 200    | Jasper County, Indiana, Economic Development Revenue Refunding Bonds, Georgia Pacific<br>Corporation Project, Series 2000, 6.700%, 4/01/29 (Alternative Minimum Tax)                         | 4/11 at<br>100.00  | Ba3  | 199,968    |
| 1,000  | St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village  | 7/15 at<br>103.00  | N/R  | 901,420    |

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

|  |  |                 |      |            |
|--|--|-----------------|------|------------|
| Apartments, Series 2005A, 7.500%, 7/01/35    |  |                 |      |            |
| 1,485  | Whitley County, Indiana, Solid Waste and Sewerage Disposal Revenue Bonds, Steel Dynamics Inc., Series 1998, 7.250%, 11/01/18 (Pre-refunded 3/09/11) (Alternative Minimum Tax)  | 3/11 at 102.00  | N/R  | 1,521,338  |
| 37,565                                       | Total Indiana  |                 |      | 30,910,723 |
| Iowa – 0.3% (0.2% of Total Investments)      |  |                 |      |            |
| 1,000  | Iowa Finance Authority, Health Facility Revenue Bonds, Care Initiatives Project, Series 2006A, 5.500%, 7/01/25   | 7/16 at 100.00  | BB+  | 814,860    |
| Louisiana – 6.3% (4.6% of Total Investments) |  |                 |      |            |
| 5,000  | Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32     | 11/17 at 100.00 | BBB– | 5,051,000  |
| 1,000  | Louisiana Local Government Environmental Facilities and Community Development Authority, Carter Plantation Hotel Project Revenue Bonds, Series 2006A, 6.000%, 9/01/36 (6), (7) | 9/16 at 100.00  | N/R  | 190,000    |
| 1,000  | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36         | 6/16 at 101.00  | N/R  | 822,680    |
| 3,000  | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Hotel LLC Project, Series 2007A, 6.750%, 12/15/37     | 12/17 at 100.00 | N/R  | 1,732,080  |
| 2,500  | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38   | 5/17 at 100.00  | Baa1 | 2,008,725  |
| 1,590  | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation, Series 2007B, 5.500%, 5/15/47   | 5/17 at 100.00  | Baa1 | 1,262,206  |
| 5,125  | St. James Parish, Louisiana, Solid Waste Disposal Revenue Bonds, Freeport McMoran Project, Series 1992, 7.700%, 10/01/22 (Alternative Minimum Tax)                             | 4/11 at 100.00  | N/R  | 5,124,385  |
| 2,000  | Tobacco Settlement Financing Corporation, Louisiana, Tobacco Settlement Asset-Backed Bonds, Series 2001B, 5.875%, 5/15/39  | 5/11 at 101.00  | A–   | 1,824,560  |
| 21,215                                       | Total Louisiana  |                 |      | 18,015,636 |
| Maine – 1.0% (0.7% of Total Investments)     |  |                 |      |            |
| 3,155  | Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34         | 2/14 at 102.00  | Baa2 | 2,880,578  |
| Maryland – 1.8% (1.3% of Total Investments)  |  |                 |      |            |
| 1,000  | Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured  | 9/16 at 100.00  | Baa3 | 804,650    |
| 2,500  | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference  | 12/16 at 100.00 | N/R  | 1,622,925  |

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

|       |   |                    |      |           |
|-------|---|--------------------|------|-----------|
|       | Center, Series 2006B, 5.250%, 12/01/31  |                    |      |           |
| 2,000 | Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax)                              | 3/11 at<br>100.00  | N/R  | 1,999,640 |
| 350   | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, MedStar Health, Series 2004, 5.500%, 8/15/33  | 8/14 at<br>100.00  | A2   | 344,659   |
| 435   | Prince George's County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994, 5.300%, 7/01/24 (6)  | 7/11 at<br>100.00  | B3   | 293,973   |
| 6,285 | Total Maryland<br>Massachusetts – 0.4% (0.3% of Total Investments)  |                    |      | 5,065,847 |
| 400   | Massachusetts Development Finance Agency, Pioneer Valley Resource Recovery Revenue Bonds, Eco/Springfield LLC, Series 2006, 5.875%, 7/01/14 (Alternative Minimum Tax) | No Opt.<br>Call    | N/R  | 378,628   |
| 1,350 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2004B, 6.375%, 7/01/34 (6), (7)          | 7/14 at<br>100.00  | CCC  | 695,790   |
| 1,750 | Total Massachusetts<br>Michigan – 3.5% (2.6% of Total Investments)  |                    |      | 1,074,418 |
| 1,180 | Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 1999, 7.000%, 4/01/29  | 4/11 at<br>100.00  | N/R  | 1,005,915 |
| 835   | Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 2000, 8.000%, 4/01/29  | 4/11 at<br>100.00  | N/R  | 793,601   |
| 1,390 | Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A:<br>5.500%, 5/01/21  | 5/11 at<br>100.00  | B–   | 744,734   |
| 15    | 5.500%, 5/01/21 – ACA Insured   | 5/21 at<br>100.00  | B–   | 8,316     |
| 1,000 | Detroit, Michigan, Distributable State Aid General Obligation Bonds, Tender Option Bond Trust 3789, 18.559%, 5/01/18 (IF) (5)   | No Opt.<br>Call    | AA   | 687,840   |
| 1,000 | Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital Obligated Group, Series 2007A:<br>4.875%, 8/15/27                               | 8/17 at<br>100.00  | N/R  | 699,710   |
| 1,000 | 5.000%, 8/15/38   | 8/17 at<br>100.00  | N/R  | 623,980   |
| 1,000 | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler Park Academy Project, Series 2008, 6.500%, 11/01/35                      | 11/15 at<br>100.00 | BBB  | 926,010   |
| 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<br>100.00  | BBB– | 710,300   |
| 500   | Michigan State Hospital Finance Authority, Revenue Bonds, Chelsea Community Hospital,   | 5/15 at<br>100.00  | AAA  | 570,515   |

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

|   |   |                    |     |           |
|---|---|--------------------|-----|-----------|
| Series 2005, 5.000%, 5/15/30 (Pre-refunded 5/15/15) |   |                    |     |           |
| 1,500   | Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, Series 2005A, 6.750%, 11/15/38  | 11/15 at<br>102.00 | N/R | 1,255,170 |
| 1,000   | Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39                                | 9/18 at<br>100.00  | A1  | 1,116,690 |
| 1,000   | Summit Academy North Charter School, Michigan, Charter School Revenue Bonds, Series 2005, 5.500%, 11/01/30  | 11/15 at<br>100.00 | BB+ | 784,330   |
| 12,420  | Total Michigan  |                    |     | 9,927,111 |
| Minnesota – 1.5% (1.1% of Total Investments)        |   |                    |     |           |
| 1,325   | Ramsey, Anoka County, Minnesota, Charter School Lease Revenue Bonds, PACT Charter School, Series 2004A, 6.750%, 12/01/33  | 6/14 at<br>102.00  | N/R | 1,189,810 |
| 1,275   | St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, Higher Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23               | 6/14 at<br>102.00  | N/R | 1,216,337 |
| 1,100   | St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE Community Academy Charter School, Series 2004A, 6.750%, 12/01/33              | 6/14 at<br>102.00  | N/R | 926,002   |
| 1,000   | St. Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series 2005B, 6.000%, 5/01/30  | 5/15 at<br>100.00  | N/R | 898,900   |
| 4,700   | Total Minnesota   |                    |     | 4,231,049 |
| Mississippi – 0.6% (0.4% of Total Investments)      |   |                    |     |           |
| 892   | 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<br>101.00 | N/R | 621,818   |
| 1,000   | Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company Project, Series 2008A, 6.500%, 9/01/32                                       | 9/18 at<br>100.00  | BBB | 1,019,800 |
| 1,892   | Total Mississippi   |                    |     | 1,641,618 |
| Missouri – 2.5% (1.8% of Total Investments)         |   |                    |     |           |
| 2,000   | Branson Regional Airport Transportation Development District, Missouri, Project Revenue Bonds, Series 2007B, 6.000%, 7/01/37 (Alternative Minimum Tax)                    | 7/17 at<br>100.00  | N/R | 722,200   |
| 1,000   | Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri, Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36 | 10/19 at<br>100.00 | A-  | 955,330   |
| 5,935   | Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – AMBAC   | 12/16 at<br>100.00 | AA+ | 4,892,873 |
| 795   | Insured (Alternative Minimum Tax) (UB) Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment  | 6/11 at<br>100.00  | N/R | 621,626   |

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

|       |   |                   |      |           |
|-------|---|-------------------|------|-----------|
|       | Projects, Series 2007A, 6.000%, 3/27/26   |                   |      |           |
| 9,730 | Total Missouri  |                   |      | 7,192,029 |
|       | Montana – 3.2% (2.4% of Total Investments)  |                   |      |           |
| 2,700 | Montana Board of Investments, Exempt Facility Revenue Bonds,<br>Stillwater Mining Company,<br>Series 2000, 8.000%, 7/01/20 (Alternative Minimum Tax)  | 7/11 at<br>100.50 | B+   | 2,701,944 |
| 2,600 | Montana Board of Investments, Resource Recovery Revenue Bonds,<br>Yellowstone Energy LP,<br>Series 1993, 7.000%, 12/31/19 (Alternative Minimum Tax)   | No Opt.<br>Call   | N/R  | 2,483,910 |
| 4,005 | Montana Facility Finance Authority, Healthcare Facility Revenue<br>Bonds, Community Medical<br>Center, Inc., Series 2010D, 5.500%, 6/01/35 (5)  | 6/20 at<br>100.00 | Aa3  | 3,962,307 |
| 9,305 | Total Montana   |                   |      | 9,148,161 |
|       | Nebraska – 2.6% (1.9% of Total Investments)   |                   |      |           |
| 6,485 | Omaha Public Power District, Nebraska, Separate Electric System<br>Revenue Bonds, Nebraska City 2,<br>Series 2006A, 19.388%, 8/01/40 – AMBAC Insured (IF)   | 2/17 at<br>100.00 | AA+  | 7,447,958 |
|       | Nevada – 0.5% (0.3% of Total Investments)   |                   |      |           |
| 1,410 | Clark County, Nevada, Local Improvement Bonds, Mountain’s Edge<br>Special Improvement District 142,<br>Series 2003, 6.375%, 8/01/23   | 8/16 at<br>100.00 | N/R  | 1,275,345 |
| 4,500 | Director of Nevada State Department of Business and Industry,<br>Revenue Bonds, Las Vegas<br>Monorail Project, Second Tier, Series 2000, 7.375%, 1/01/40 (7)  | 1/12 at<br>100.00 | N/R  | 9,000     |
| 5,910 | Total Nevada  |                   |      | 1,284,345 |
|       | New Jersey – 2.2% (1.6% of Total Investments)   |                   |      |           |
| 1,500 | New Jersey Economic Development Authority, Cigarette Tax<br>Revenue Bonds, Series 2004,<br>5.750%, 6/15/29  | 6/14 at<br>100.00 | BBB  | 1,350,555 |
| 1,660 | New Jersey Economic Development Authority, Special Facilities<br>Revenue Bonds, Continental<br>Airlines Inc., Series 1999, 6.250%, 9/15/29 (Alternative Minimum<br>Tax)   | 3/11 at<br>100.50 | B    | 1,510,534 |
| 500   | New Jersey Economic Development Authority, Special Facilities<br>Revenue Bonds, Continental<br>Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum<br>Tax)  | 5/11 at<br>101.00 | B    | 492,050   |
| 1,000 | New Jersey Economic Development Authority, Student Housing<br>Revenue Bonds, Provident<br>Group-Montclair Properties LLC, Montclair State University Student<br>Housing Project,<br>Series 2010A, 5.875%, 6/01/42 | 6/20 at<br>100.00 | Baa3 | 905,620   |
| 600   | New Jersey Educational Facilities Authority, Revenue Refunding<br>Bonds, University of Medicine<br>and Dentistry of New Jersey, Series 2009B, 7.500%, 12/01/32  | 6/19 at<br>100.00 | Baa1 | 650,826   |
| 1,000 | New Jersey Higher Education Assistance Authority, Student Loan<br>Revenue Bonds, Series 2008A,<br>6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)   | 6/18 at<br>100.00 | AA+  | 1,008,110 |
| 500   | Tobacco Settlement Financing Corporation, New Jersey, Tobacco<br>Settlement Asset-Backed Bonds,<br>Series 2007-1A, 5.000%, 6/01/41  | 6/17 at<br>100.00 | Baa3 | 302,655   |

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

|        |  |          |      |  |           |
|--------|--|----------|------|--|-----------|
| 6,760  | Total New Jersey   |          |      |  | 6,220,350 |
|        | New York – 3.0% (2.2% of Total Investments)                        |          |      |  |           |
|        | Brooklyn Areba Local Development Corporation, New York,            | No Opt.  |      |  |           |
| 1,000  | Payment in Lieu of Taxes Revenue                                   | Call     | BBB– |  | 979,960   |
|        | Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43       |          |      |  |           |
|        | New York City Industrial Development Agency, New York, Civic       |          |      |  |           |
|        | Facility Revenue Bonds, Bronx                                      |          |      |  |           |
|        | Parking Development Company, LLC Project, Series 2007:             |          |      |  |           |
|        |  | 10/17 at |      |  |           |
| 1,000  | 5.750%, 10/01/37   | 100.00   | N/R  |  | 618,300   |
|        |  | 10/17 at |      |  |           |
| 3,000  | 5.875%, 10/01/46   | 102.00   | N/R  |  | 1,829,610 |
|        | New York City Industrial Development Agency, New York, Special     | 2/11 at  |      |  |           |
| 1,700  | Facilities Revenue Bonds,  | 100.00   | CCC+ |  | 1,507,645 |
|        | American Airlines Inc., Series 1994, 6.900%, 8/01/24 (Alternative  |          |      |  |           |
|        | Minimum Tax)   |          |      |  |           |
|        | New York Liberty Development Corporation, Second Priority          | 1/20 at  |      |  |           |
| 1,375  | Liberty Revenue Refunding Bonds,                                   | 100.00   | BBB  |  | 1,386,591 |
|        | Bank of America Tower at One Bryant Park Project, Series 2010,     |          |      |  |           |
|        | 6.375%, 7/15/49  |          |      |  |           |
|        | Port Authority of New York and New Jersey, Special Project Bonds,  | 12/20 at |      |  |           |
| 265    | JFK International Air  | 100.00   | BBB– |  | 251,843   |
|        | Terminal LLC Project, Eighth Series 2010, 6.000%, 12/01/42         |          |      |  |           |
|        | Seneca Nation of Indians Capital Improvements Authority, New       | No Opt.  |      |  |           |
| 1,000  | York, Special Obligation Bonds,                                    | Call     | BB   |  | 908,730   |
|        | Series 2007A, 5.250%, 12/01/16                                     |          |      |  |           |
|        | Westchester County Health Care Corporation, New York, Senior       | 11/20 at |      |  |           |
| 1,000  | Lien Revenue Bonds,  | 100.00   | A3   |  | 966,120   |
|        | Series 2010-C2, 6.125%, 11/01/37                                   |          |      |  |           |
| 10,340 | Total New York   |          |      |  | 8,448,799 |
|        | North Carolina – 2.4% (1.8% of Total Investments)                  |          |      |  |           |
|        | Charlotte-Mecklenberg Hospital Authority, North Carolina,          | 1/18 at  |      |  |           |
| 1,260  | Carolinas HealthCare System Revenue                                | 100.00   | AA–  |  | 805,228   |
|        | Bonds, Series 2008, Trust 1149, 13.223%, 7/15/32 (IF)              |          |      |  |           |
|        | North Carolina Capital Facilities Finance Agency, Solid Waste      | 7/12 at  |      |  |           |
| 5,500  | Facilities Revenue Bonds,  | 106.00   | N/R  |  | 4,674,670 |
|        | Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, |          |      |  |           |
|        | 7/01/29  |          |      |  |           |
|        | North Carolina Capital Facilities Financing Agency, Revenue Bonds, | 10/16 at |      |  |           |
| 960    | Duke University,   | 100.00   | AA+  |  | 1,365,283 |
|        | Series 2008, Tender Option Bonds Trust 3248, 26.629%, 10/01/21     |          |      |  |           |
|        | (IF)   |          |      |  |           |
| 7,720  | Total North Carolina   |          |      |  | 6,845,181 |
|        | Ohio – 4.4% (3.3% of Total Investments)                            |          |      |  |           |
|        | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco      |          |      |  |           |
|        | Settlement Asset-Backed Revenue                                    |          |      |  |           |
|        | Bonds, Senior Lien, Series 2007A-2:                                |          |      |  |           |
|        |  | 6/17 at  |      |  |           |
| 315    | 5.125%, 6/01/24  | 100.00   | Baa3 |  | 237,507   |
|        |  | 6/17 at  |      |  |           |
| 375    | 5.750%, 6/01/34  | 100.00   | Baa3 |  | 248,708   |

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

|        |  |                    |      |            |
|--------|--|--------------------|------|------------|
| 10,855 | 5.875%, 6/01/47  | 6/17 at<br>100.00  | Baa3 | 7,150,188  |
|        | Cleveland-Cuyahoga County Port Authority, Ohio, Development        | 5/14 at            |      |            |
| 2,990  | Revenue Bonds, Bond Fund Program –                                 | 102.00             | BBB– | 2,263,968  |
|        | Garfield Heights Project, Series 2004D, 5.250%, 5/15/23            |                    |      |            |
| 1,270  | Medina County Port Authority, Ohio, Development Revenue Bond,      | 12/20 at<br>100.00 | A+   | 1,234,758  |
|        | Fiber Network Project, Series                                      |                    |      |            |
|        | 2010B, 6.000%, 12/01/30  |                    |      |            |
| 1,000  | Ohio, Environmental Facilities Revenue Bonds, Ford Motor           | 4/15 at<br>100.00  | Ba3  | 906,290    |
|        | Company, Series 2005, 5.750%, 4/01/35                              |                    |      |            |
|        | (Alternative Minimum Tax)  |                    |      |            |
| 4,000  | Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue | 7/17 at<br>102.00  | N/R  | 730,000    |
|        | Bonds, Central Waste Inc.,   |                    |      |            |
|        | Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (6), (7)   |                    |      |            |
| 20,805 | Total Ohio   |                    |      | 12,771,419 |
|        | Oklahoma – 1.2% (0.8% of Total Investments)                        |                    |      |            |
| 940    | Okeene Municipal Hospital and Schallmo Authority, Oklahoma,        | 1/16 at<br>101.00  | N/R  | 767,378    |
|        | Revenue Bonds, Series 2006,  |                    |      |            |
|        | 7.000%, 1/01/35  |                    |      |            |
| 2,500  | Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding         | No Opt.<br>Call    | Caa2 | 2,533,325  |
|        | Bonds, American Airlines Inc.,                                     |                    |      |            |
|        | Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14)             |                    |      |            |
| 3,440  | Total Oklahoma   |                    |      | 3,300,703  |
|        | Pennsylvania – 2.8% (2.0% of Total Investments)                    |                    |      |            |
| 800    | Allegheny Country Industrial Development Authority, Allegheny      | 11/19 at<br>100.00 | BB   | 808,256    |
|        | County, Pennsylvania,  |                    |      |            |
|        | Environmental Improvement Revenue Bonds, United States Steel       |                    |      |            |
|        | Corporation Project,   |                    |      |            |
|        | Refunding Series 2009, 6.875%, 5/01/30                             |                    |      |            |
| 375    | Allentown Area Hospital Authority, Pennsylvania, Revenue Bonds,    | No Opt.<br>Call    | Ca   | 351,090    |
|        | Sacred Heart Hospital,   |                    |      |            |
|        | Series 2005, 6.000%, 11/15/16                                      |                    |      |            |
| 965    | Berks County Industrial Development Authority, Pennsylvania, First | 11/17 at<br>101.00 | N/R  | 764,405    |
|        | Mortgage Revenue Bonds, One  |                    |      |            |
|        | Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34   |                    |      |            |
|        | (Alternative Minimum Tax)  |                    |      |            |
| 2,000  | Chester County Health and Education Facilities Authority,          | 10/15 at<br>102.00 | N/R  | 1,688,940  |
|        | Pennsylvania, Revenue Bonds,                                       |                    |      |            |
|        | Immaculata University, Series 2005, 5.750%, 10/15/37               |                    |      |            |
| 400    | Chester County Industrial Development Authority, Pennsylvania,     | 12/17 at<br>100.00 | BB+  | 346,812    |
|        | Avon Grove Charter School  |                    |      |            |
|        | Revenue Bonds, Series 2007A, 6.375%, 12/15/37                      |                    |      |            |
| 4,000  | Pennsylvania Economic Development Financing Authority, Revenue     | 6/12 at<br>102.00  | BBB+ | 3,954,600  |
|        | Bonds, Amtrak 30th Street  |                    |      |            |
|        | Station Parking Garage, Series 2002, 5.800%, 6/01/23 – ACA Insured |                    |      |            |
|        | (Alternative Minimum Tax)  |                    |      |            |
| 8,540  | Total Pennsylvania   |                    |      | 7,914,103  |
|        | Rhode Island – 1.8% (1.3% of Total Investments)                    |                    |      |            |
| 1,000  | Rhode Island Student Loan Authority, Student Loan Program          | 12/17 at<br>100.00 | A    | 1,009,120  |
|        | Revenue Bonds, Series 2008A, 6.750%,                               |                    |      |            |
|        | 12/01/28 (Alternative Minimum Tax)                                 |                    |      |            |



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

|        |  |                    |      |           |
|--------|--|--------------------|------|-----------|
| 4,835  | Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42  | 6/12 at<br>100.00  | BBB  | 4,191,413 |
| 5,835  | Total Rhode Island South Carolina – 1.3% (0.9% of Total Investments)   |                    |      | 5,200,533 |
| 4,000  | Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (6), (7)   | 11/17 at<br>100.00 | N/R  | 2,368,960 |
| 1,185  | Richland County, South Carolina, Environmental Improvement Revenue Refunding Bonds, International Paper Company, Series 2003A, 6.100%, 4/01/23 (Alternative Minimum Tax)         | 4/13 at<br>101.00  | BBB  | 1,189,941 |
| 5,185  | Total South Carolina Tennessee – 3.4% (2.5% of Total Investments)  |                    |      | 3,558,901 |
| 1,000  | Sullivan County Health Educational and Housing Facilities Board, Tennessee, Revenue Bonds, Wellmont Health System, Refunding Series 2006A, 5.440%, 9/01/32                       | 3/13 at<br>100.00  | N/R  | 859,000   |
| 2,000  | Sullivan County Health Educational and Housing Facilities Board, Tennessee, Revenue Bonds, Wellmont Health System, Series 2006C, 5.250%, 9/01/26                                 | 9/16 at<br>100.00  | BBB+ | 1,812,340 |
|        | Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007:                            |                    |      |           |
| 250    | 5.500%, 11/01/37 (6), (7), (8)   | 11/17 at<br>100.00 | N/R  | 100,000   |
| 63     | 5.500%, 11/01/46 (6), (7), (8)   | 11/17 at<br>100.00 | N/R  | 25,000    |
| 1,000  | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006A, 5.250%, 9/01/23   | No Opt.<br>Call    | Ba3  | 947,880   |
| 5,601  | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26   | No Opt.<br>Call    | N/R  | 5,228,814 |
| 965    | Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37                                      | 7/17 at<br>100.00  | N/R  | 668,533   |
| 10,879 | Total Tennessee Texas – 13.1% (9.5% of Total Investments)  |                    |      | 9,641,567 |
| 1,000  | Alliance Airport Authority, Texas, Special Facilities Revenue Bonds, American Airlines Inc., Series 2007, 5.250%, 12/01/29 (Alternative Minimum Tax)                             | 12/12 at<br>100.00 | CCC+ | 701,590   |
| 2,000  | Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34  | 1/17 at<br>100.00  | BB   | 1,701,840 |
| 1,800  | Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26   | 7/11 at<br>100.00  | N/R  | 1,788,840 |
| 10     | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001C, 5.750%, 5/01/36 (Mandatory put 11/01/11) (Alternative Minimum Tax) | No Opt.<br>Call    | CCC  | 9,416     |
| 700    | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric   | 7/18 at<br>100.00  | CCC  | 261,499   |

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

|  |   |                 |      |           |
|--|---|-----------------|------|-----------|
| Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax) |   |                 |      |           |
| 1,000  | Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Uplift Education Charter School, Series 2010A, 6.000%, 12/01/30   | 12/20 at 100.00 | BBB- | 866,630   |
| 2,000  | Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A, 9.000%, 2/15/38 | No Opt. Call    | BBB- | 2,216,900 |
| 1,750  | Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds, American Airlines Inc., Series 2007, 5.500%, 11/01/30 (Alternative Minimum Tax)                      | 11/12 at 100.00 | CCC+ | 1,264,673 |
| 1,840  | Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A: 7.000%, 9/01/25  | 9/14 at 100.00  | N/R  | 1,784,395 |
| 6,600  | 7.125%, 9/01/34 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) | 9/14 at 100.00  | N/R  | 6,205,121 |
| 2,045  | Harris County-Houston Sports Authority, Texas, Senior Lien Revenue Bonds, Series 2001G, 5.250%, 11/15/30 – NPFG Insured   | 4/12 at 100.00  | Ba2  | 588,873   |
| 1,000  | Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36   | 11/11 at 100.00 | Baa1 | 1,727,657 |
| 2,020  | Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 1998B, 5.700%, 7/15/29 (Alternative Minimum Tax)  | 8/16 at 100.00  | N/R  | 794,920   |
| 600  | Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E: 7.375%, 7/01/22 (Alternative Minimum Tax)  | 7/11 at 101.00  | B3   | 602,532   |
| 975  | 6.750%, 7/01/29 (Alternative Minimum Tax) La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk Education Foundation, Series 2007A, 5.450%, 8/15/36             | 7/11 at 101.00  | B3   | 945,009   |
| 1,000  | North Texas Tollway Authority, System Revenue Bonds, First Tier Series 2009A, 6.250%, 1/01/39   | 8/11 at 100.00  | N/R  | 742,240   |
| 1,035  | Richardson Hospital Authority, Texas, Revenue Bonds, Richardson Regional Medical Center, Series 2004, 5.875%, 12/01/24  | 1/19 at 100.00  | A2   | 1,040,703 |
| 2,000  | Rio Grande Valley Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, Series 2004, 5.875%, 12/01/24   | 12/13 at 100.00 | Baa2 | 1,913,380 |
| 590  | Rio Grande Valley Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, Series 2004, 5.875%, 12/01/24   | 2/11 at 100.00  | Baa1 | 564,783   |

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

|        |   |                    |      |            |
|--------|---|--------------------|------|------------|
|        | Valley Baptist Medical Center Project, Series 1992A, 6.375%,<br>8/01/22 – NPMFG Insured                           |                    |      |            |
|        | Tarrant County Cultural and Educational Facilities Finance Corporation, Texas, Revenue Bonds,                     | 2/17 at<br>100.00  | AA–  | 1,469,920  |
| 2,000  | Texas Health Resources Project, Trust 1031, 17.076%, 2/15/30 (IF)   |                    |      |            |
|        | Texas Private Activity Bond Surface Transportation Corporation,<br>Senior Lien Revenue Bonds,                     | 12/19 at<br>100.00 | Baa2 | 811,272    |
| 810    | NTE Mobility Partners LLC North Tarrant Express Managed Lanes<br>Project, Series 2009,<br>6.875%, 12/31/39        |                    |      |            |
|        | Texas Private Activity Bond Surface Transportation Corporation,<br>Senior Lien Revenue Bonds, LBJ                 | 6/20 at<br>100.00  | Baa3 | 5,556,100  |
| 5,500  | Infrastructure Group LLC IH-635 Managed Lanes Project, Series<br>2010, 7.000%, 6/30/40                            |                    |      |            |
|        | Texas Public Finance Authority, Charter School Finance Corporation<br>Revenue Bonds, Cosmos                       | 2/15 at<br>100.00  | BBB  | 847,490    |
| 1,000  | Foundation Inc., Series 2007A, 5.375%, 2/15/37  |                    |      |            |
|        | Trinity River Authority of Texas, Pollution Control Revenue<br>Refunding Bonds, TXU Electric                      | 5/13 at<br>101.00  | CCC– | 103,272    |
| 340    | Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax)   |                    |      |            |
|        | Tyler Health Facilities Development Corporation, Texas, Hospital<br>Revenue Bonds, East Texas                     | 11/17 at<br>100.00 | Baa2 | 810,630    |
| 1,000  | Medical Center Regional Healthcare System, Series 2007A, 5.250%,<br>11/01/32                                      |                    |      |            |
| 41,200 | Total Texas   |                    |      | 37,051,189 |
|        | Virgin Islands – 2.5% (1.8% of Total Investments)   |                    |      |            |
|        | Virgin Islands Public Finance Authority, Matching Fund Revenue<br>Loan Note – Diageo Project,                     | 10/19 at<br>100.00 | BBB  | 421,613    |
| 420    | Series 2009A, 6.750%, 10/01/37  |                    |      |            |
|        | Virgin Islands Public Finance Authority, Revenue Bonds, Refinery<br>Project – Hovensa LLC, Series                 | 1/14 at<br>100.00  | Baa3 | 4,803,550  |
| 5,000  | 2003, 6.125%, 7/01/22 (Alternative Minimum Tax)   |                    |      |            |
|        | Virgin Islands Public Finance Authority, Senior Secured Lien<br>Revenue Bonds, Refinery Project –                 | 7/14 at<br>100.00  | Baa3 | 1,879,820  |
| 2,000  | Hovensa LLC, Series 2004, 5.875%, 7/01/22   |                    |      |            |
| 7,420  | Total Virgin Islands  |                    |      | 7,104,983  |
|        | Virginia – 1.4% (1.0% of Total Investments)   |                    |      |            |
|        | Giles County Industrial Development Authority, Virginia, Exempt<br>Facility Revenue Bonds,                        | 5/11 at<br>100.00  | B+   | 994,790    |
| 1,000  | Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26  |                    |      |            |
|        | Isle of Wight County Industrial Development Authority, Virginia,<br>Environmental Improvement                     | 3/17 at<br>100.00  | BBB  | 1,560,633  |
| 1,940  | Revenue Bonds, International Paper Company Project, Series<br>2007A, 4.700%, 3/01/31<br>(Alternative Minimum Tax) |                    |      |            |
|        | Metropolitan Washington Airports Authority, Virginia, Dulles Toll<br>Road Revenue Bonds, Capital                  | No Opt.<br>Call    | BBB+ | 1,328,032  |
| 9,400  | Appreciation Series 2009B-2, 0.000%, 10/01/38 – AGC Insured   |                    |      |            |
| 12,340 | Total Virginia  |                    |      | 3,883,455  |
|        | Washington – 2.9% (2.1% of Total Investments)   |                    |      |            |

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

Vancouver Downtown Redevelopment Authority, Washington,  
 Revenue Bonds, Conference Center  
 Project, Series 2003A:

|        |  |                    |         |           |
|--------|--|--------------------|---------|-----------|
| 1,780  | 6.000%, 1/01/28 – ACA Insured  | 1/14 at<br>100.00  | N/R     | 1,295,893 |
| 4,745  | 6.000%, 1/01/34 – ACA Insured  | 1/14 at<br>100.00  | N/R     | 3,318,511 |
| 2,660  | 5.250%, 1/01/34 – ACA Insured  | 1/14 at<br>100.00  | N/R     | 1,623,079 |
| 1,000  | Washington State Economic Development Finance Authority,<br>Revenue Bonds, Coeur D' Alene Fiber<br>Project, Series 2007G, 7.000%, 12/01/27 (Alternative Minimum<br>Tax) (6), (7) | 12/17 at<br>100.00 | N/R     | 500,000   |
| 2,000  | Washington State Health Care Facilities Authority, Revenue Bonds,<br>Northwest Hospital and<br>Medical Center of Seattle, Series 2007, 5.700%, 12/01/32                          | No Opt.<br>Call    | N/R     | 1,519,780 |
| 12,185 | Total Washington<br>West Virginia – 0.6% (0.5% of Total Investments)   |                    |         | 8,257,263 |
| 500    | Ohio County Commission, West Virginia, Special District Excise<br>Tax Revenue Bonds, Fort Henry<br>Economic Development, Series 2006B, 5.625%, 3/01/36                           | 3/16 at<br>100.00  | BBB     | 437,290   |
| 500    | Ohio County Commission, West Virginia, Tax Increment Revenue<br>Bonds, Fort Henry Centre<br>Financing District, Series 2007A, 5.850%, 6/01/34                                    | No Opt.<br>Call    | N/R     | 419,755   |
| 1,000  | West Virginia Hospital Finance Authority , Hospital Revenue Bonds,<br>Charleston Area Medical<br>Center, Series 2009A, 5.500%, 9/01/28   | 9/14 at<br>100.00  | A2      | 939,880   |
| 2,000  | Total West Virginia<br>Wisconsin – 5.7% (4.2% of Total Investments)  |                    |         | 1,796,925 |
| 550    | Lac Courte Oreilles Band of Lake Superior Chippewa Indians,<br>Wisconsin, Revenue Bonds,<br>Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)                                | 12/14 at<br>101.00 | N/R (4) | 685,058   |
| 1,000  | Lac Courte Oreilles Band of Lake Superior Chippewa Indians,<br>Wisconsin, Revenue Bonds,<br>Series 2006, 7.000%, 12/01/26  | 12/18 at<br>102.00 | N/R     | 900,130   |
| 2,210  | Wisconsin Health and Educational Facilities Authority, Revenue<br>Bonds, Aurora Health Care Inc.,<br>Series 1999A, 5.600%, 2/15/29 – ACA Insured                                 | 2/11 at<br>100.00  | A3      | 2,129,799 |
| 1,500  | Wisconsin Health and Educational Facilities Authority, Revenue<br>Bonds, Marshfield Clinic,<br>Series 1997, 5.750%, 2/15/27 – NPMFG Insured                                      | 2/11 at<br>100.00  | Baa1    | 1,414,530 |
| 1,000  | Wisconsin Health and Educational Facilities Authority, Revenue<br>Bonds, Southwest Health<br>Center Inc., Series 2004A, 6.250%, 4/01/34  | 4/14 at<br>100.00  | N/R     | 902,370   |
| 1,000  | Wisconsin Health and Educational Facilities Authority, Revenue<br>Bonds, ThedaCare, Inc.,<br>Series 2009A, 5.500%, 12/15/38  | 12/19 at<br>100.00 | A1      | 962,719   |
| 5,995  | Wisconsin Health and Educational Facilities Authority, Revenue<br>Bonds, Wheaton Franciscan<br>Healthcare System, Series 2006:<br>5.250%, 8/15/26 (UB)                           |                    | BBB+    | 5,346,161 |

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

|         |   |         |      |              |
|---------|---|---------|------|--------------|
|         |   | 8/16 at |      |              |
|         |   | 100.00  |      |              |
|         |   | 8/16 at |      |              |
| 4,500   | 5.250%, 8/15/34 (UB)  | 100.00  | BBB+ | 3,812,130    |
| 17,755  | Total Wisconsin   |         |      | 16,152,898   |
| \$      |   |         |      |              |
| 472,978 | Total Investments (cost \$435,053,793) – 137.0%                   |         |      | 388,581,285  |
|         | Floating Rate Obligations – (6.4)%                                |         |      | (18,170,000) |
|         | Other Assets Less Liabilities – 2.9% (11)                         |         |      | 8,319,105    |
|         | Auction Rate Preferred Shares, at Liquidation Value – (33.5)% (9) |         |      | (95,000,000) |
|         |   |         |      | \$           |
|         | Net Assets Applicable to Common Shares – 100%                     |         |      | 283,730,390  |

---

Investments in  
Derivatives

Forward Swaps outstanding at January 31, 2011:

| Counterparty      | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate Annualized | Fixed Rate Payment Frequency | Effective Date | Termination Date | Unrealized                  |
|-------------------|-----------------|--------------------------------|---------------------|-----------------------|------------------------------|----------------|------------------|-----------------------------|
|                   |                 |                                |                     |                       |                              |                |                  | Appreciation (Depreciation) |
| Barclays Bank PLC | \$2,500,000     | Recieve                        | USD-LIBOR 3-Month   | 4.720 %               | Semi-Annually                | 5/25/11        | 5/25/40          | \$ (145,325 )               |
| JPMorgan          | 4,000,000       | Recieve                        | USD-LIBOR 3-Month   | 4.783                 | Semi-Annually                | 5/05/11        | 5/05/40          | (284,289 )<br>\$ (429,614 ) |

Fair Value Measurements

In determining the fair value of the Fund's investments, various inputs are used. These inputs are summarized in the three broad levels listed below:

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

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

Level 3 – Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of January 31, 2011:

|                 | Level 1 | Level 2       | Level 3     | Total         |
|-----------------|---------|---------------|-------------|---------------|
| Investments:    |         |               |             |               |
| Municipal Bonds | \$—     | \$382,219,186 | \$6,362,099 | \$388,581,285 |
| Derivatives:    |         |               |             |               |
| Forward Swaps*  | —       | (429,614 )    | —           | (429,614 )    |
| Total           | \$—     | \$381,789,572 | \$6,362,099 | \$388,151,671 |

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

|  | Level 3 Municipal Bonds |
|--|-------------------------|
| Balance at the beginning of period                   | \$6,926,205             |
| Gains (losses):                                      |                         |
| Net realized gains (losses)                          | —                       |
| Net change in unrealized appreciation (depreciation) | (980,136 )              |

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

|                              |             |
|------------------------------|-------------|
| Purchases at cost            | —           |
| Sales at proceeds            | (280,047 )  |
| Net discounts (premiums)     | 287         |
| Transfers in to              | 695,790     |
| Transfers out of             | —           |
| Balance at the end of period | \$6,362,099 |

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

#### Derivative Instruments and Hedging Activities

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

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

| Underlying<br>Risk Exposure | Derivative<br>Instrument | Location on the Statements of Assets and Liabilities |   | Value | Value     |
|-----------------------------|--------------------------|--|---|-------|-----------|
|                             |                          | Asset Derivatives<br>Location<br>Unrealized          | Liability Derivatives<br>Location<br>Unrealized |       |           |
| Interest Rate               | Forward Swaps            | appreciation<br>on forward swaps*                    |   | \$ —  | \$429,614 |

\* Represents cumulative appreciation (depreciation) of forward swap contracts as reported in the Portfolio of Investments.

#### Income Tax Information

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

At January 31, 2011, the cost of investments (excluding investments in derivatives) was \$419,462,335.

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

|   |                |
|---|----------------|
| Gross unrealized:   |                |
| Appreciation  | \$ 14,894,181  |
| Depreciation  | (63,946,110)   |
| Net unrealized appreciation (depreciation) of investments | \$(49,051,929) |

All percentages shown in the Portfolio of Investments are based  
(1) on net assets applicable to Common

shares unless otherwise noted.

Optional Call Provisions: Dates (month and year) and prices of

(2) 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.

Ratings: Using the highest of Standard & Poor's Group ("Standard

(3) & Poor's"), Moody's Investor Service, Inc.

("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by

Standard & Poor's, Baa by Moody's or BBB

by Fitch are considered to be below investment grade. Holdings

designated N/R are not rated by any of

these national rating agencies.

Backed by an escrow or trust containing sufficient U.S.

(4) Government or U.S. Government agency securities,

which ensure the timely payment of principal and interest. Such

investments are normally considered to be

equivalent to AAA rated securities.

Investment, or portion of investment, has been pledged to

(5) collateralize the net payment obligations for

investments in derivatives and/or inverse floating rate

transactions.

For fair value measurement disclosure purposes, investment

(6) categorized as Level 3.

The Fund's Adviser has concluded this issue is not likely to meet

(7) its future interest payment obligations

and has directed the Fund's custodian to cease accruing additional

income on the Fund's records.

Investment valued at fair value using methods determined in good

(8) faith by, or at the discretion of, the

Board of Directors/Trustees.

Auction Rate Preferred Shares, at Liquidation Value as a

(9) percentage of Total Investments is 24.4%.

Effective date represents the date on which both the Fund and

(10) Counterparty commence interest payment

accruals on each forward swap contract.

Other Assets Less Liabilities includes value and/or Unrealized

(11) Appreciation (Depreciation) of derivative

instruments as noted in Investments in Derivatives.

N/R Not rated.

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

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

Underlying bond of an inverse floating rate trust reflected as a

(UB) financing transaction.

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



Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

---

SIGNATURES

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

(Registrant) Nuveen Municipal High Income Opportunity Fund

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

Date April 1, 2011

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

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

Date April 1, 2011

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

Date April 1, 2011