

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND  
Form N-Q  
March 30, 2012

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: 1/31/12

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

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



## Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)  
 Nuveen Municipal High Income Opportunity Fund (NMZ)  
 January 31, 2012

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Alabama – 1.2% (1.0% of Total Investments)			
\$ 1,000	Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30	8/20 at 100.00	N/R	\$ 985,360
1,000	Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax)	7/12 at 100.00	B2	909,620
1,915	Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37	2/17 at 102.00	N/R	1,430,275
1,000	Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.250%, 1/01/14	No Opt. Call	B	980,870
4,915	Total Alabama			4,306,125
	Arizona – 6.1% (5.2% of Total Investments)			
1,420	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender Option Bond Trust 3256, 17.765%, 1/01/29 (IF)	1/18 at 100.00	AA–	1,653,562
1,760	Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender Option Bond Trust 4695, 19.114%, 1/01/32 (IF) (4)	1/18 at 100.00	AA–	2,357,238
366	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	368,826
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)	5/12 at 100.00	N/R	1,877,340
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	5,100,413
	Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone Montessori School, Series 2004A:			
100	6.375%, 11/01/13	5/12 at 103.00	N/R	100,999
790	7.250%, 11/01/23		N/R	795,056

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		11/16 at		
		100.00		
		11/16 at		
1,715	7.500%, 11/01/33	100.00	N/R	1,703,801
	Pima County Industrial Development Authority, Arizona, Charter	12/14 at		
550	School Revenue Bonds, Noah	100.00	BBB-	529,997
	Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34			
	Pima County Industrial Development Authority, Arizona, Charter	No Opt.		
305	School Revenue Bonds, Pointe	Call	AA+ (5)	347,907
	Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM)			
	Pima County Industrial Development Authority, Arizona, Education	1/22 at		
1,500	Revenue Bonds, Carden	100.00	BBB-	1,477,860
	Traditional Schools Project, Series 2012, 7.500%, 1/01/42 (WI/DD, Settling 2/07/12)			
	Pima County Industrial Development Authority, Arizona, Education			
	Revenue Bonds, Paradise			
	Education Center Project, Series 2010:			
		6/19 at		
500	6.000%, 6/01/40	100.00	BBB-	454,025
		6/19 at		
500	6.100%, 6/01/45	100.00	BBB-	454,015
	Pinal County Industrial Development Authority, Arizona,	10/12 at		
1,150	Correctional Facilities Contract	100.00	BBB-	1,154,025
	Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured			
	Quechan Indian Tribe of the Fort Yuma Reservation, Arizona,	12/17 at		
1,000	Government Project Bonds, Series	102.00	N/R	950,340
	2008, 7.000%, 12/01/27			
	Surprise Municipal Property Corporation, Arizona, Wastewater	4/14 at		
1,000	System Revenue Bonds, Series	100.00	N/R	1,022,030
	2007, 4.700%, 4/01/22			
	Tucson Industrial Development Authority, Arizona, Charter School	9/14 at		
1,000	Revenue Bonds, Arizona	100.00	BB+	947,110
	Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24			
22,376	Total Arizona			21,294,544
	California – 17.9% (15.2% of Total Investments)			
	California Enterprise Development Authority, Recovery Zone	No Opt.		
1,000	Facility Revenue Bonds, SunPower	Call	N/R	1,067,380
	Cporporation – Headquarters Project, Series 2010, 8.500%, 4/01/31			
	California County Tobacco Securitization Agency, Tobacco	6/15 at		
1,810	Settlement Asset-Backed Bonds, Sonoma	100.00	B-	1,307,037
	County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38			
	California Health Facilities Financing Authority, Hospital Revenue	5/12 at		
545	Bonds, Downey Community	100.00	N/R (5)	508,283
	Hospital, Series 1993, 5.750%, 5/15/15 (Pre-refunded 5/15/12)			
	California Health Facilities Financing Authority, Refunding	11/21 at		
1,250	Revenue Bonds, Stanford Hospital	100.00	Aa3	1,788,150
	and Clinics, Tender Option Bond Trust 3267, 19.051%, 5/15/31 (IF)			

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3,425	California State University, Systemwide Revenue Bonds, Tender Option Bond Trust 4696, 17.018%, 11/01/35 – AMBAC Insured (IF) (4)	5/15 at 100.00	Aa2	4,017,765
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (6)	No Opt. Call	D	874,080
1,000	California Statewide Communities Development Authority, Statewide Community Infrastructure Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41	9/21 at 100.00	N/R	1,026,100
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	3,002,542
515	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 17.356%, 11/15/38 (IF)	5/18 at 100.00	AA–	596,622
745	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 17.684%, 11/15/38 (IF)	5/18 at 100.00	AA–	863,924
1,000	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: 18.770%, 11/15/48 (IF)	5/18 at 100.00	AA–	1,218,680
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	996,015
500	Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 19.371%, 9/01/32 – AMBAC Insured (IF) (4)	3/12 at 101.00	A+	513,880
1,000	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bonds Trust 3107, 17.663%, 6/01/45 – AMBAC Insured (IF)	6/15 at 100.00	Aa1	1,029,620
750	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Tender Option Bond Trust 1011: 17.301%, 6/01/45 (IF) (4)	6/15 at 100.00	A2	760,290
500	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: 17.280%, 6/01/45 (IF) (4)	6/15 at 100.00	A2	506,850
1,750	5.000%, 6/01/33	6/17 at 100.00	B–	1,311,030
500	5.750%, 6/01/47		B–	378,035

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		6/17 at		
		100.00		
		6/17 at		
1,000	5.125%, 6/01/47	100.00	B-	681,210
	Golden State Tobacco Securitization Corporation, California,	6/22 at		
1,000	Tobacco Settlement Asset-Backed	100.00	BB-	684,640
	Bonds, Series 2007A-2, 0.000%, 6/01/37			
	Grossmont Healthcare District, California, General Obligation	No Opt.		
1,500	Bonds, Tender Option Bond Trust	Call	Aa2	2,646,600
	3253, 22.584%, 1/15/19 (IF)			
	Lake Elsinore, California, Special Tax Bonds, Community Facilities	9/13 at		
1,200	District 2003-2 Improvement	102.00	N/R	1,202,604
	Area A, Canyon Hills, Series 2004A, 5.950%, 9/01/34			
	Lancaster Redevelopment Agency, California, Tax Allocation	8/19 at		
335	Bonds, Combined Redevelopment	100.00	BBB+	358,624
	Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39			
	Lee Lake Water District, Riverside County, California, Special Tax	9/13 at		
3,400	Bonds, Community Facilities	102.00	N/R	3,464,430
	District 3, Series 2004, 5.950%, 9/01/34			
	Long Beach Bond Finance Authority, California, Natural Gas	No Opt.		
1,000	Purchase Revenue Bonds, Series	Call	A-	1,088,730
	2007A, 5.500%, 11/15/37			
	Los Angeles Department of Airports, California, Revenue Bonds,	5/20 at		
1,125	Los Angeles International	100.00	AA	1,608,480
	Airport, Tender Option Bond Trust 10-27B, 18.745%, 5/15/40 (IF)			
	(4)			
	Los Angeles Regional Airports Improvement Corporation,	12/12 at		
3,190	California, Sublease Revenue Bonds, Los	102.00	N/R	2,876,040
	Angeles International Airport, American Airlines Inc. Terminal 4			
	Project, Series 2002C,			
	7.500%, 12/01/24 (Alternative Minimum Tax)			
	Lynwood Redevelopment Agency, California, Project A Revenue	9/21 at		
1,000	Bonds, Subordinate Lien Series	100.00	A-	1,159,020
	2011A, 7.000%, 9/01/31			
	March Joint Powers Redevelopment Agency, California, March Air			
	Force Base Redevelopment			
	Project Tax Allocation Revenue Bonds, Series 2011A:			
		8/21 at		
1,000	7.000%, 8/01/26	100.00	BBB+	1,173,780
		8/21 at		
1,000	7.500%, 8/01/41	100.00	BBB+	1,158,510
	Moreno Valley Unified School District, Riverside County,	9/14 at		
800	California, Special Tax Bonds,	100.00	N/R	805,960
	Community Facilities District, Series 2004, 5.550%, 9/01/29			
	M-S-R Energy Authority, California, Gas Revenue Bonds, Citigroup	No Opt.		
1,000	Prepay Contracts, Series 2009B,	Call	A-	1,216,580
	6.500%, 11/01/39			
	National City Community Development Commission, San Diego	8/21 at		
500	County, California, Redevelopment	100.00	A-	588,775
	Project Tax Allocation Bonds, Series 2011, 7.000%, 8/01/32			
330			A-	374,606

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	Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment Project, Series 2011, 6.750%, 9/01/40	9/21 at 100.00		
1,000	Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010, 6.000%, 11/01/41	11/20 at 100.00	Baa3	1,024,490
250	Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust 4683, 17.068%, 8/01/37 – NPFQ Insured (IF) (4)	8/17 at 100.00	A+	298,760
1,000	River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, 8.000%, 11/01/18	No Opt. Call	N/R	881,770
1,000	Riverside County Public Financing Authority, California, Tax Allocation Bonds, Multiple Projects, Series 2004, 5.000%, 10/01/35 – SYNCORA GTY Insured	10/14 at 100.00	BBB	920,540
1,200	Riverside County Redevelopment Agency Jurupa Valley Project Area 2011, California, Tax Allocation Bonds Series B, 6.750%, 10/01/30	10/21 at 100.00	A–	1,327,308
750	Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 4698: 17.970%, 12/01/30 – AMBAC Insured (IF) (4)	No Opt. Call	Aa3	1,184,520
2,015	San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011: 18.451%, 12/01/33 – AMBAC Insured (IF) (4)	No Opt. Call	Aa3	3,012,103
960	8.000%, 12/01/26	12/21 at 100.00	BB	1,134,691
1,000	8.000%, 12/01/31	12/21 at 100.00	BB	1,168,730
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	1,255,413
1,000	San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 3923, 17.931%, 9/01/31 – AMBAC Insured (IF) (4)	3/17 at 100.00	AA–	1,158,880
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	1,129,220
1,000	Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPFQ Insured	2/12 at 100.00	A–	1,000,320
650	Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project Area, Series 2011A, 7.650%, 9/01/42	9/21 at 100.00	BBB+	729,781
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	3,537,861
61,570	Total California			62,619,259

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Colorado – 6.3% (5.3% 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	1,040,202
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 (5)	6,688
3,500	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Cesar Chavez Academy, Series 2003, 8.000%, 5/01/34 (6)	5/14 at 101.00	N/R	2,829,260
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	833,050
1,000	Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.450%, 12/01/34	12/17 at 100.00	N/R	775,280
3,145	Kit Carson County Health Service District, Colorado, Health Care Facility Revenue Bonds, Series 2007, 6.750%, 1/01/34	No Opt. Call	N/R	3,148,554
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	12/12 at 100.00	N/R	1,221,775
1,000	Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.500%, 12/01/27	12/16 at 100.00	N/R	826,010
1,985	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 100.00	N/R	2,072,936
1,500	Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Series 2003, 8.000%, 12/01/25	6/14 at 101.00	N/R	1,551,510
3,565	Public Authority for Colorado Energy, Natural Gas Purchase Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38 (4)	No Opt. Call	A–	4,415,823
500	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.500%, 1/15/30	7/20 at 100.00	Baa3	561,445
625	Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds, Refunding Series 2007, 5.375%, 12/01/21	No Opt. Call	N/R	560,581
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 100.00	N/R	1,024,740
1,000	Three Springs Metropolitan District 3, Durango, La Plata County, Colorado, Property Tax Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39	12/20 at 100.00	N/R	1,023,740
22,091	Total Colorado			21,891,594
Connecticut – 0.6% (0.5% of Total Investments)				



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1,000	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39	4/20 at 100.00	N/R	1,110,200
1,000	Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Lien Series 1997B, 5.750%, 9/01/27	No Opt. Call	N/R	369,450
500	Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41	4/21 at 100.00	N/R	516,305
2,500	Total Connecticut District of Columbia – 0.4% (0.3% of Total Investments)			1,995,955
225	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	244,526
1,000	District of Columbia, Revenue Bonds, Cesar Chavez Public Charter Schools for Public Policy, Series 2011, 7.500%, 11/15/31	11/20 at 100.00	BBB–	1,056,420
1,225	Total District of Columbia Florida – 11.0% (9.3% of Total Investments)			1,300,946
5,075	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A, 6.900%, 5/01/35	5/13 at 101.00	N/R	5,163,813
700	Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax)	11/14 at 101.00	Ba2	737,632
980	Colonial Country Club Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2003, 6.400%, 5/01/33	5/13 at 101.00	A	1,015,760
1,000	Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41	No Opt. Call	BB+	1,050,510
8,015	Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32	5/14 at 103.25	N/R	8,310,273
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	3,107,460
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)	6/12 at 100.00	BB+	2,007,000
1,000	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 18.280%, 4/01/32 – AGC Insured (Alternative Minimum Tax) (IF) (4)	10/18 at 100.00	AA–	1,179,080
1,250	Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 11834, 17.885%, 10/01/33 – AGM Insured (IF)	10/20 at 100.00	Aa2	1,702,750
1,000	Mid-Bay Bridge Authority, Florida, Springing Lien Revenue Bonds, Series 2011, 7.250%, 10/01/34	No Opt. Call	BBB–	1,078,390
3,520			N/R	3,374,026

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	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		
3,885	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	2,938,497
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	674,350
485	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	412,570
920	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37	5/14 at 101.00	BB	766,066
1,715	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.650%, 5/01/40 (6)	5/18 at 100.00	N/R	729,441
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	4,325,783
40,030	Total Florida			38,573,401
	Georgia – 0.7% (0.6% of Total Investments)			
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 100.00	N/R	739,820
1,810	Fulton County Residential Care Facilities Authority, Georgia, Revenue Bonds, St. Anne's Terrace, Series 2003, 7.625%, 12/01/33	12/13 at 102.00	N/R	1,857,259
2,810	Total Georgia			2,597,079
	Guam – 0.7% (0.6% of Total Investments)			
2,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	No Opt. Call	B+	2,595,832
	Hawaii – 0.8% (0.7% of Total Investments)			
940	Hawaii State 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	847,119
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 100.00	Baa1	1,830,380
2,595	Total Hawaii			2,677,499
	Illinois – 9.6% (8.2% of Total Investments)			
1,330	CenterPoint Intermodal Center Program, Illinois, Trust Series 2004 Class A Certificates, 5.950%, 6/15/23	12/12 at 100.00	N/R	1,333,179
475	Chicago, Illinois, Certificates of Participation Tax Increment Revenue Notes, Chicago/Kingsbury Redevelopment Project, Series 2004A, 6.570%, 2/15/13	6/12 at 100.00	N/R	475,238

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940	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26	7/12 at 100.00	N/R	939,868
1,000	Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41	7/21 at 100.00	N/R	1,051,300
1,875	Illinois Finance Authority, Revenue Bonds, Admiral at Lake Project, Series 2010A, 8.000%, 5/15/46	5/20 at 100.00	N/R	1,897,238
1,000	Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37	1/18 at 100.00	Baa1	1,038,100
1,000	Illinois Finance Authority, Revenue Bonds, Midwest Regional Medical Center Galena-Stauss Hospital, Series 2006, 6.750%, 10/01/46 (7)	10/16 at 100.00	N/R	648,570
1,000	Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38	5/17 at 100.00	N/R	903,650
1,250	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 20.219%, 11/15/37 (IF) (4)	11/17 at 100.00	A	1,696,500
1,000	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	1,218,320
2,000	Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, 8/01/37	8/17 at 100.00	BBB	2,030,760
3,850	Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009, 7.000%, 8/15/44	8/19 at 100.00	BBB+	4,333,753
250	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 21.689%, 2/15/19 – AGM Insured (IF) (4)	No Opt. Call	AA–	385,630
1,685	Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 3908: 21.674%, 2/15/19 – AGM Insured (IF) (4)	No Opt. Call	AA–	2,598,455
7,800	Illinois Health Facilities Authority, Revenue Bonds, Lake Forest Hospital, Series 2002A, 5.750%, 7/01/29 (UB)	7/12 at 100.00	AA+	7,885,332
1,105	Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36	1/16 at 100.00	N/R	717,753
1,431	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (6)	7/18 at 100.00	N/R	314,890
1,942	Plano Special Service Area 1, Illinois, Special Tax Bonds, Lakewood Springs Project, Series 2004A, 6.200%, 3/01/34	3/14 at 102.00	N/R	1,969,071
996	Volo Village, Illinois, Special Service Area 3 Special Tax Bonds, Symphony Meadows Project 1, Series 2006, 6.000%, 3/01/36 (Mandatory put 2/29/16)	3/16 at 102.00	N/R	826,720
970			N/R	644,749

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	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project	1/17 at 102.00		
	Revenue Bonds, Series 2007, 6.000%, 1/01/26			
950	Yorkville, Illinois, Special Service Area 2005-108 Assessment Bonds, Autumn Creek Project, Series 2006, 6.000%, 3/01/36	3/16 at 102.00	N/R	785,812
33,849	Total Illinois			33,694,888
	Indiana – 4.9% (4.1% of Total Investments)			
1,000	Anderson, Indiana, Multifamily Housing Revenue Bonds, Cross Lakes and Giant Oaks Apartments, Series 2011A, 7.250%, 12/01/45	12/20 at 100.00	A-	1,096,480
6,360	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	7/12 at 103.00	N/R	6,067,758
1,000	Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option Bond Trust 10-77W, 19.360%, 4/01/30 – AMBAC Insured (IF) (4)	No Opt. Call	AA	1,858,030
	Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Tender Option Bond Trust 3611:			
1,290	18.130%, 6/01/17 (IF) (4)	No Opt. Call	AA	1,625,039
1,250	19.125%, 6/01/17 (IF) (4)	No Opt. Call	AA	1,689,250
1,000	Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension Health, Tender Option Bond Trust 3301, 18.374%, 11/15/30 (IF) (4)	11/16 at 100.00	AA+	1,182,280
2,500	Indiana Health Facility Financing Authority, Hospital Revenue Bonds, Community Foundation of Northwest Indiana, Series 2004A, 6.000%, 3/01/34	3/14 at 101.00	BBB+	2,598,725
1,000	St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village Apartments, Series 2005A, 7.500%, 7/01/35	7/15 at 103.00	N/R	982,610
15,400	Total Indiana			17,100,172
	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+	903,840
	Louisiana – 4.0% (3.4% of Total Investments)			
1,000	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	1,023,380
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-	5,408,750
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	46,100
1,000			N/R	930,640

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	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		
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 (6), (7), (8)	12/17 at 100.00	N/R	1,425,090
	Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 1012:			
750	20.543%, 10/01/40 (IF) (4)	10/20 at 100.00	A3	960,870
750	20.555%, 10/01/40 (IF) (4)	10/20 at 100.00	A3	960,735
1,500	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	1,521,645
1,590	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation, Series 2007B, 5.500%, 5/15/47	5/17 at 100.00	Baa1	1,626,570
15,590	Total Louisiana			13,903,780
	Maine – 0.9% (0.8% 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	3,203,051
	Maryland – 1.4% (1.2% 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	BB+	936,440
2,500	Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31	12/16 at 100.00	N/R	1,691,775
2,000	Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax)	3/12 at 100.00	N/R	2,011,400
435	Prince George’s County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994, 5.300%, 7/01/24	7/12 at 100.00	B3	330,561
5,935	Total Maryland			4,970,176
	Massachusetts – 0.2% (0.2% of Total Investments)			
330	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. Call	N/R	323,565
1,350	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2004B, 6.375%, 7/01/34 (6), (7), (8)	7/14 at 100.00	D	486,000

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85	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	7/12 at 100.00	N/R	69,891
1,765	Total Massachusetts Michigan – 3.9% (3.3% of Total Investments)			879,456
1,145	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 1999, 7.000%, 4/01/29	4/12 at 100.00	N/R	1,059,984
815	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 2000, 8.000%, 4/01/29	4/12 at 100.00	N/R	814,976
1,300	Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A: 5.500%, 5/01/21	5/12 at 100.00	B–	1,094,509
15	5.500%, 5/01/21 – ACA Insured	5/12 at 100.00	B–	12,629
1,000	Detroit, Michigan, Distributable State Aid General Obligation Bonds, Tender Option Bond Trust 3789, 18.481%, 5/01/18 (IF) (4)	No Opt. Call	AA	1,287,960
1,000	Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital Obligated Group, Series 2007A: 4.875%, 8/15/27	8/17 at 100.00	N/R	834,490
1,000	5.000%, 8/15/38	8/17 at 100.00	N/R	769,120
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur Academy Project, Series 2011, 8.000%, 7/15/41	7/21 at 100.00	BB	1,016,480
1,000	Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Hope Academy Project, Series 2011, 8.125%, 4/01/41	4/21 at 100.00	N/R	1,095,930
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler Park Academy Project, Series 2008, 6.500%, 11/01/35	11/15 at 100.00	BBB	1,006,460
1,000	Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB–	800,490
1,500	Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, Series 2005A, 6.750%, 11/15/38	11/15 at 102.00	N/R	1,412,520
1,000	Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39	9/18 at 100.00	A1	1,238,900
1,000	Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005, 5.500%, 11/01/30	11/15 at 100.00	BB+	847,350
500	Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005,	11/15 at 100.00	BB+	459,950

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	6.375%, 11/01/35			
14,275	Total Michigan			13,751,748
	Minnesota – 1.3% (1.1% of Total Investments)			
	Ramsey, Anoka County, Minnesota, Charter School Lease Revenue	6/14 at		
1,325	Bonds, PACT Charter School,	102.00	N/R	1,332,473
	Series 2004A, 6.750%, 12/01/33			
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter	6/14 at		
1,185	School Revenue Bonds, Higher	102.00	N/R	1,207,894
	Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23			
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter	6/14 at		
1,100	School Revenue Bonds, HOPE	102.00	N/R	1,063,953
	Community Academy Charter School, Series 2004A, 6.750%,			
	12/01/33			
	St. Paul Port Authority, Minnesota, Lease Revenue Bonds,	5/15 at		
1,000	HealthEast Midway Campus, Series	100.00	N/R	1,006,330
	2005B, 6.000%, 5/01/30			
4,610	Total Minnesota			4,610,650
	Mississippi – 0.5% (0.4% of Total Investments)			
	Mississippi Home Corporation, Multifamily Housing Revenue	10/19 at		
864	Bonds, Tupelo Personal Care	101.00	N/R	659,332
	Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum			
	Tax)			
	Warren County, Mississippi, Gulf Opportunity Zone Revenue	9/18 at		
1,000	Bonds, International Paper Company	100.00	BBB	1,107,420
	Project, Series 2008A, 6.500%, 9/01/32			
1,864	Total Mississippi			1,766,752
	Missouri – 1.9% (1.6% of Total Investments)			
	Missouri Environmental Improvement and Energy Resources	12/16 at		
5,935	Authority, Water Facility Revenue	100.00	AA+	6,069,606
	Bonds, Missouri-American Water Company, Series 2006, 4.600%,			
	12/01/36 – AMBAC Insured			
	(Alternative Minimum Tax) (UB)			
	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds,	6/12 at		
795	Grace Lofts Redevelopment	100.00	N/R	691,976
	Projects, Series 2007A, 6.000%, 3/27/26			
6,730	Total Missouri			6,761,582
	Montana – 1.5% (1.3% of Total Investments)			
	Montana Board of Investments, Exempt Facility Revenue Bonds,	7/12 at		
2,700	Stillwater Mining Company, Series	100.00	B+	2,721,519
	2000, 8.000%, 7/01/20 (Alternative Minimum Tax)			
	Montana Board of Investments, Resource Recovery Revenue Bonds,	No Opt.		
2,450	Yellowstone Energy LP, Series	Call	N/R	2,437,040
	1993, 7.000%, 12/31/19 (Alternative Minimum Tax)			
5,150	Total Montana			5,158,559
	Nebraska – 3.2% (2.7% of Total Investments)			
	Omaha Public Power District, Nebraska, Separate Electric System	2/17 at		
6,485	Revenue Bonds, Nebraska	100.00	AA+	11,071,062
	City 2, Series 2006A, 20.018%, 8/01/40 – AMBAC Insured (IF)			
	Nevada – 0.0% (0.0% of Total Investments)			
	Director of Nevada State Department of Business and Industry,	7/12 at		
4,500	Revenue Bonds, Las Vegas	100.00	N/R	5,400

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	Monorail Project, Second Tier, Series 2000, 7.375%, 1/01/40 (6) New Jersey – 3.1% (2.6% of Total Investments)			
1,500	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.750%, 6/15/29	6/14 at 100.00	BBB	1,568,280
1,660	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 6.250%, 9/15/29 (Alternative Minimum Tax)	3/12 at 100.00	B	1,659,851
500	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	5/12 at 100.00	B	500,035
1,000	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42	6/20 at 100.00	Baa3	1,077,320
600	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey, Series 2009B, 7.500%, 12/01/32	6/19 at 100.00	A–	734,208
2,000	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	7/18 at 100.00	BBB–	2,081,940
2,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph’s Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38	7/18 at 100.00	BBB–	2,061,340
1,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax)	6/18 at 100.00	AA–	1,091,780
10,260	Total New Jersey New York – 1.9% (1.6% of Total Investments)			10,774,754
1,000	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43	No Opt. Call	BBB–	1,071,360
1,500	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	1,352,970
1,000	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: 5.750%, 10/01/37	10/17 at 100.00	N/R	506,700
3,000	New York City Industrial Development Agency, New York, Special Facilities Revenue Bonds, American Airlines Inc., Series 1994, 6.900%, 8/01/24 (Alternative Minimum Tax) (6)	10/17 at 102.00	N/R	1,519,770
1,700		2/12 at 100.00	N/R	459,833



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1,375	New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Series 2010, 6.375%, 7/15/49	1/20 at 100.00	BBB	1,492,178
265	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010, 6.000%, 12/01/42	12/20 at 100.00	BBB-	286,664
9,840	Total New York			6,689,475
	North Carolina – 2.3% (1.9% of Total Investments)			
940	Charlotte-Mecklenberg Hospital Authority, North Carolina, Health Care Revenue Bonds, Carolinas HealthCare System, Tender Option Bond Trust 11963, 19.194%, 1/15/19 (IF)	No Opt. Call	AA-	1,279,744
5,250	North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue Bonds, Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29	7/12 at 106.00	N/R	4,889,430
960	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series 2008, Tender Option Bonds Trust 3248, 27.656%, 10/01/21 (IF)	10/16 at 100.00	AA+	1,829,136
7,150	Total North Carolina			7,998,310
	Ohio – 2.7% (2.3% of Total Investments)			
315	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: 5.125%, 6/01/24	6/17 at 100.00	B-	248,450
4,375	5.750%, 6/01/34	6/17 at 100.00	B+	3,257,756
2,850	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond Fund Program – Garfield Heights Project, Series 2004D, 5.250%, 5/15/23	5/14 at 102.00	BBB-	2,693,450
1,270	Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30	12/20 at 100.00	A+	1,430,680
500	Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%, 4/01/35 (Alternative Minimum Tax)	4/15 at 100.00	BB+	501,460
1,000	State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax)	2/12 at 100.00	B-	746,040
4,000	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (6)	7/17 at 102.00	N/R	560,040
14,310	Total Ohio			9,437,876
	Oklahoma – 0.8% (0.7% of Total Investments)			
1,000	Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26	8/21 at 100.00	N/R	1,013,910
940	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006,	1/16 at 101.00	N/R	812,094

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	7.000%, 1/01/35			
1,500	Tulsa Municipal Airport Trust, Oklahoma, Revenue Refunding Bonds, American Airlines Inc., Series 2004A, 7.750%, 6/01/35 (Mandatory put 12/01/14)	No Opt. Call	N/R	1,150,905
3,440	Total Oklahoma			2,976,909
	Pennsylvania – 1.6% (1.3% of Total Investments)			
1,500	Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, West Penn	11/17 at 100.00	B+	1,229,730
	Allegheny Health System, Series 2007A, 5.375%, 11/15/40			
325	Allentown Area Hospital Authority, Pennsylvania, Revenue Bonds, Sacred Heart Hospital, Series 2005, 6.000%, 11/15/16	No Opt. Call	N/R	316,417
945	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One	11/17 at 101.00	N/R	868,502
	Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)			
2,000	Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37	10/15 at 102.00	N/R	1,950,040
400	Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School	12/17 at 100.00	BB+	387,180
	Revenue Bonds, Series 2007A, 6.375%, 12/15/37			
1,000	Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax)	6/12 at 100.00	B–	791,150
6,170	Total Pennsylvania			5,543,019
	Rhode Island – 1.6% (1.4% of Total Investments)			
1,000	Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax)	12/17 at 100.00	A	1,110,990
4,565	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	6/12 at 100.00	Ba1	4,565,000
5,565	Total Rhode Island			5,675,990
	South Carolina – 0.8% (0.7% of Total Investments)			
4,000	Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (6), (7)	11/17 at 100.00	N/R	2,004,440
625	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–	729,456
4,625	Total South Carolina			2,733,896
	Tennessee – 2.2% (1.9% of Total Investments)			
2,500	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+	2,814,350
	Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc., Series 2007:			

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2,000	5.500%, 11/01/37 (6), (7)	11/17 at 100.00	N/R	147,820
500	5.500%, 11/01/46 (6), (7) The Tennessee Energy Acquisition Corporation, Gas Revenue	11/17 at 100.00	N/R	36,955
4,000	Bonds, Series 2006B, 5.625%, 9/01/26 Wilson County Health and Educational Facilities Board, Tennessee,	No Opt. Call	N/R	4,034,680
965	Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37	7/17 at 100.00	N/R	583,883
9,965	Total Tennessee Texas – 10.4% (8.8% of Total Investments)			7,617,688
2,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	Ba2	1,935,820
1,715	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Third Tier Series 2001C, 9.750%, 1/01/26	7/12 at 100.00	N/R	1,743,778
550	Bexar County Housing Finance Corporation, Texas, Multifamily Housing Revenue Bonds, America Opportunity for Housing – Colinas LLC Project, Series 2001A, 5.800%, 1/01/31 – NPMG Insured	1/13 at 100.00	Baa2	516,065
700	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax)	7/18 at 100.00	CCC	133,119
1,000	Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011, 6.750%, 1/01/41	1/21 at 100.00	BB+	1,051,140
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-	1,056,730
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-	2,251,680
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) (6) Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A:	11/12 at 100.00	N/R	460,635
1,840	7.000%, 9/01/25	9/14 at 100.00	N/R	1,864,454
6,600	7.125%, 9/01/34 Gulf Coast Industrial Development Authority, Texas, Solid Waste	9/14 at 100.00	N/R	6,659,268
585	Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)	4/12 at 100.00	Ba2	586,445
2,045			BBB	2,009,131

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	Harris County-Houston Sports Authority, Texas, Revenue Bonds, Senior Lien Series 2001G, 5.250%, 11/15/30 – NPMG Insured	5/12 at 100.00		
1,000	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36	8/16 at 100.00	N/R	887,600
	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc., Series 2001E:			
600	7.375%, 7/01/22 (Alternative Minimum Tax)	7/12 at 100.00	B-	604,254
975	6.750%, 7/01/29 (Alternative Minimum Tax)	7/12 at 100.00	B-	980,070
1,000	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk Education Foundation, Series 2007A, 5.450%, 8/15/36	2/12 at 100.00	N/R	827,550
2,250	North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 11946, 20.232%, 3/01/19 (IF)	No Opt. Call	AA	3,676,680
1,810	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Series 2009, 6.875%, 12/31/39	12/19 at 100.00	Baa2	2,018,259
5,500	Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010, 7.000%, 6/30/40	6/20 at 100.00	Baa3	6,211,590
340	Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax)	5/13 at 101.00	CC	54,461
1,000	Tyler Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, East Texas Medical Center Regional Healthcare System, Series 2007A, 5.250%, 11/01/32	11/17 at 100.00	Baa2	1,005,330
36,260	Total Texas			36,534,059
	Utah – 0.9% (0.7% of Total Investments)			
1,000	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	956,530
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	2,095,988
2,980	Total Utah			3,052,518
	Vermont – 0.4% (0.3% of Total Investments)			
1,155	Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School Project, Series 2011A, 6.250%, 1/01/41	1/21 at 100.00	Baa2	1,259,528
420	Virgin Islands – 2.1% (1.8% of Total Investments)		BBB	470,039

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	Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note – Diageo Project, Series 2009A, 6.750%, 10/01/37	10/19 at 100.00		
5,000	Virgin Islands Public Finance Authority, Revenue Bonds, Refinery Project – Hovensa LLC, Series 2003, 6.125%, 7/01/22 (Alternative Minimum Tax)	1/14 at 100.00	Ba2	5,004,600
2,000	Virgin Islands Public Finance Authority, Senior Secured Lien Revenue Bonds, Refinery Project – Hovensa LLC, Series 2004, 5.875%, 7/01/22	7/14 at 100.00	Ba2	2,002,380
7,420	Total Virgin Islands			7,477,019
	Virginia – 1.1% (0.9% of Total Investments)			
1,000	Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18	3/14 at 102.00	N/R	687,640
1,000	Giles County Industrial Development Authority, Virginia, Exempt Facility Revenue Bonds, Hoechst Celanese Project, Series 1996, 6.450%, 5/01/26	5/12 at 100.00	B+	1,000,300
9,400	Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Revenue Bonds, Capital Appreciation Series 2009B-2, 0.000%, 10/01/38 – AGC Insured	No Opt. Call	BBB+	2,102,216
11,400	Total Virginia			3,790,156
	Washington – 2.3% (2.0% of Total Investments)			
500	FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 11-14W-B, 20.007%, 6/01/39 (IF) (4)	6/19 at 100.00	AA	727,220
	Vancouver Downtown Redevelopment Authority, Washington, Revenue Bonds, Conference Center Project, Series 2003A:			
1,780	6.000%, 1/01/28 – ACA Insured	1/14 at 100.00	N/R	1,200,147
4,745	6.000%, 1/01/34 – ACA Insured	1/14 at 100.00	N/R	2,885,909
2,660	5.250%, 1/01/34 – ACA Insured	1/14 at 100.00	N/R	1,540,512
2,000	Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32	No Opt. Call	N/R	1,844,240
11,685	Total Washington			8,198,028
	West Virginia – 0.3% (0.3% of Total Investments)			
500	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	521,980
500	Ohio County Commission, West Virginia, Tax Increment Revenue Bonds, Fort Henry Centre Financing District, Series 2007A, 5.850%, 6/01/34	No Opt. Call	N/R	506,800
1,000	Total West Virginia			1,028,780
	Wisconsin – 4.3% (3.6% of Total Investments)			
550	Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series 2003A, 7.750%, 6/01/16 (Pre-refunded 12/01/14)	12/14 at 101.00	N/R (5)	665,627

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1,000	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	926,040
1,650	Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson Classical Academy, Series 2011, 7.125%, 7/01/42	7/19 at 100.00	BBB-	1,722,897
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Southwest Health Center Inc., Series 2004A, 6.250%, 4/01/34	4/14 at 100.00	N/R	1,002,600
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006:			
5,995	5.250%, 8/15/26 (UB)	8/16 at 100.00	A-	6,143,736
4,500	5.250%, 8/15/34 (UB)	8/16 at 100.00	A-	4,524,210
14,695	Total Wisconsin			14,985,110
\$ 440,785	Total Investments (cost \$400,951,001) – 118.1%			413,406,465
	Floating Rate Obligations – (5.2)%			(18,170,000)
	Borrowings – (14.3)% (9), (10)			(50,000,000)
	Other Assets Less Liabilities – 1.4% (11)			4,721,189
				\$
	Net Assets Applicable to Common Shares – 100%			349,957,654

Investments in Derivatives at January 31, 2012:

Swaps  
outstanding:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate (Annualized)	Fixed Rate	Fixed Rate Payment Frequency	Effective Date (12)	Termination Date	Unrealized
								Appreciation (Depreciation)
Barclays Bank PLC	\$50,000,000	Receive	USD-LIBOR 1-Month	1.333%	Monthly	4/25/11	4/25/14	\$(1,107,576)
Morgan Stanley	4,000,000	Receive	USD-LIBOR 3-Month	4.356	Semi-Annually	5/25/12	5/25/14	(1,451,582) \$(2,559,158)

Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is 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, 2012:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$—	\$408,611,490	\$4,794,975	\$413,406,465

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Derivatives:

Swaps*	—	(2,559,158 )	—	(2,559,158 )
Total	\$—	\$406,052,332	\$4,794,975	\$410,847,307

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

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	\$ 6,473,337
Gains (losses):	
Net realized gains (losses)	(792,702)
Net change in unrealized appreciation (depreciation)	647,101
Purchases at cost	—
Sales at proceeds	(388,838)
Net discounts (premiums)	—
Transfers in to	—
Transfers out of	(1,143,923)
Balance at the end of period	\$ 4,794,975

During the period ended January 31, 2012, the Fund recognized no significant transfers to or 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, 2012, the location of these instruments on the Statement of Assets and Liabilities, and the primary underlying risk exposure.

Underlying Risk Exposure	Derivative Instrument	Location on the Statement of Assets and Liabilities			
		Asset Derivatives		Liability Derivatives	
		Location	Value	Location	Value
Interest Rate	Swaps	Unrealized appreciation on swaps*	\$ —	Unrealized depreciation on swaps*	\$2,559,158

\* Value represents cumulative gross unrealized appreciation (depreciation) of swap contracts as reported in the Fund's 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, 2012, the cost of investments (excluding investments in derivatives) was \$384,516,346.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) at January 31, 2012, were as follows:

Gross unrealized:

Appreciation	\$47,709,629
Depreciation	(36,989,452)
Net unrealized appreciation (depreciation) of investments	\$10,720,177

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.  
Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or
- (2) 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 & Poor's"), Moody's Investors
- (3) Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.  
At or subsequent to the end of the reporting period, this security is non-income producing.
- (6) Non-income producing security, in the case of a bond, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (7) For fair value measurement disclosure purposes, investment categorized as Level 3.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
- (9) Borrowings as a percentage of Total Investments is 12.1%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the net Unrealized Appreciation (Depreciation) of derivative instruments as noted within Investments in Derivatives at January 31, 2012.

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(12) Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each swap contract.

N/R Not rated.

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

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

(UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.

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

Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

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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 March 30, 2012

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 March 30, 2012

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

Date March 30, 2012