

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 29, 2009

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549**

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21449

Nuveen Municipal High Income Opportunity Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: 10/31

Date of reporting period: 7/31/09

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

**Nuveen Municipal High Income
Opportunity Fund (NMZ)**

July 31, 2009

Principal		Optional Call			
Amount (000)	Description (1)	Provisions (2)	Ratings (3)		Value
	National 2.5% (1.8% of Total Investments)				
	Charter Mac Equity Issuer Trust, Preferred Shares, Series 2004A-4:				
\$ 5,000	6.000%, 12/31/45 (Mandatory put 4/30/19) (Alternative Minimum Tax)	4/19 at 100.00	Aaa	\$	5,132,000
1,000	5.750%, 12/31/45 (Mandatory put 4/30/15) (Alternative Minimum Tax)	4/15 at 100.00	Aaa		1,019,790
6,000	Total National				6,151,790
	Alabama 1.2% (0.9% of Total Investments)				
2,000	Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37	2/17 at 102.00	N/R		1,353,860
2,000	Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health	11/15 at 100.00	Baa2		1,547,620
4,000	System Inc., Series 2005A, 5.000%, 11/15/30 Total Alabama				2,901,480
	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	A+		468,643
436	Arizona 6.9% (4.9% of Total Investments) Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment	7/10 at 102.00	N/R		392,771
2,000	Lien Bonds, Series 2001A, 7.875%, 7/01/25 Maricopa County Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds, Privado Park Apartments Project, Series 2006A, 5.250%, 11/01/41 (Mandatory put 11/01/11) (Alternative Minimum Tax)	11/09 at 100.00	N/R		1,954,420
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) Phoenix Industrial Development Authority, Arizona, Educational Revenue Bonds, Keystone	1/11 at 103.00	CC		4,933,622

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Montessori School, Series 2004A:

235	6.375%, 11/01/13	11/11 at 103.00	N/R	228,516
790	7.250%, 11/01/23	11/11 at 103.00	N/R	700,240
1,715	7.500%, 11/01/33	11/11 at 103.00	N/R	1,463,358
975	Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Franklin	7/16 at 100.00	N/R	661,138
550	Phonetic Charter School, Series 2006, 5.750%, 7/01/36 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Noah	12/14 at 100.00	BBB	403,936
500	Webster Basic Schools Inc., Series 2004, 6.125%, 12/15/34 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Pointe	No Opt. Call	AAA	607,260
1,150	Educational Services Charter School, Series 2004, 6.250%, 7/01/14 (ETM) Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract	10/12 at 100.00	BBB	1,029,630
1,000	Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 ACA Insured Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Series 2007:	No Opt. Call	A	863,720
2,500	5.500%, 12/01/29 No Opt. Call	A	1,912,075	
1,000	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.900%, 4/01/32	4/17 at 100.00	N/R	761,120
1,000	Tucson Industrial Development Authority, Arizona, Charter School Revenue Bonds, Arizona	9/14 at 100.00	BBB	798,240
20,571	Agribusiness and Equine Center Charter School, Series 2004A, 5.850%, 9/01/24 Total Arizona			16,710,046
1,810	California 9.7% (6.9% of Total Investments)		BBB	1,092,027

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	California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma	6/15 at 100.00		
	County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38			
815	California Health Facilities Financing Authority, Hospital Revenue Bonds, Downey Community Hospital, Series 1993, 5.750%, 5/15/15	11/09 at 100.00	CCC	640,280
4,000	California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax)	No Opt. Call	BB	2,553,400
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	2,543,229
890	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3046: 11.269%, 11/15/38 (IF)	5/18 at 100.00	Aa3	623,498
1,200	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3047, 11.481%, 8/15/38 (IF)	5/18 at 100.00	Aa3	895,704
3,000	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 12.006%, 11/15/38 (IF)	8/18 at 100.00	Aa3	1,597,770
2,185	California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 12.006%, 11/15/38 (IF)	5/18 at 100.00	Aa3	1,530,724
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	822,834
500	Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement	6/17 at 100.00	BBB	300,075

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	Asset-Backed Bonds, Series 2007A-1, 5.750%, 6/01/47			
1,015	Independent Cities Lease Finance Authority, California, Subordinate Lien Revenue Bonds, El Granada Mobile Home Park, Series 2004B, 6.500%, 5/15/44	5/14 at 100.00	N/R	791,477
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	910,920
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	2,455,922
2,950	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	2,297,784
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	607,520
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	Ba1	989,500
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	2,761,049
32,840	Total California			23,413,713
	Colorado 7.3% (5.3% of Total Investments)			
915	Bradburn Metropolitan District 3, Colorado, General Obligation Bonds, Series 2003, 7.500%, 12/01/33	12/13 at 101.00	N/R	704,340
6	Buffalo Ridge Metropolitan District, Colorado, Limited Obligation Assessment Bonds, Series 2003, 7.500%, 12/01/33	12/13 at 101.00	N/R	5,295
400	Colorado Educational and Cultural Facilities	12/10 at	N/R (4)	433,800

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	Authority, Charter School Revenue Bonds, Academy	101.00		
	Charter School Douglas County School District Re. 1, Series 2000, 6.875%, 12/15/20 (Pre-refunded 12/15/10)			
650	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Bromley	9/11 at 100.00	Ba1 (4)	735,806
	East Charter School, Series 2000A, 7.250%, 9/15/30 (Pre-refunded 9/15/11)			
3,500	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Cesar	5/14 at 101.00	N/R	2,712,185
	Chavez Academy, Series 2003, 8.000%, 5/01/34			
455	Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Excel	12/11 at 100.00	AAA	522,399
	Academy Charter School, Series 2003, 7.300%, 12/01/23 (Pre-refunded 12/01/11)			
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	666,640
	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives, Series 2006A, Trust 1088:			
1,335	13.514%, 9/01/41 (IF)	9/16 at 100.00	AA	984,402
345	12.888%, 9/01/41 (IF)	9/16 at 100.00	AA	254,396
1,200	Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives, Series 2006C-1, Trust 1090, 13.946%, 10/01/41 FSA Insured (IF)	4/18 at 100.00	AAA	1,125,456
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	1,995,219
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 101.00	BBB	1,111,900

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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	597,420
1,995	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	2,024,127
3,565	Public Authority for Colorado Energy, Natural Gas Revenue Bonds, Colorado Springs Utilities, Series 2008, 6.500%, 11/15/38	No Opt. Call	A	3,451,383
500	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	453,880
21,261	Total Colorado			17,778,648
	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. Call	BBB	191,194
	Florida 13.2% (9.5% of Total Investments)			
1,515	Aberdeen Community Development District, Florida, Special Assessment Bonds, Series 2005, 5.500%, 5/01/36	5/14 at 100.00	N/R	825,766
7,480	Beacon Lakes Community Development District, Florida, Special Assessment Bonds, Series 2003A, 6.900%, 5/01/35	5/13 at 101.00	N/R	5,439,980
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	694,386
1,120	Century Gardens Community Development District, Miami-Dade County, Florida, Special Assessment Revenue Bonds, Series 2004, 5.900%, 5/01/34	5/14 at 101.00	N/R	910,448
8,365	Harmony Community Development District, Florida, Special Assessment Bonds, Series 2001, 7.250%, 5/01/32	5/14 at 103.25	N/R	8,159,221
415			N/R	387,104

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	Islands at Doral Northeast Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Series 2004, 6.125%, 5/01/24	5/14 at 101.00		
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	2,459,190
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)	12/09 at 100.00	BB+	1,983,400
1,600	Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Trust 1145, 11.372%, 10/01/38 AGC Insured (Alternative Minimum Tax) (IF)	10/18 at 100.00	AAA	1,109,520
970	Old Palm Community Development District, Florida, Special Assessment Bonds, Palm Beach Gardens, Series 2004A, 5.900%, 5/01/35	5/15 at 101.00	N/R	569,545
3,710	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	2,804,204
1,955	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	1,182,188
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	639,380
970	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37	5/14 at 101.00	N/R	557,100
1,715	Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.650%, 5/01/40	5/18 at 100.00	N/R	1,177,536

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Westchester Community Development District
1, Florida, Special Assessment Bonds, Series
2003:

130	6.000%, 5/01/23	5/13 at 101.00	N/R	93,675
4,735	6.125%, 5/01/35	5/13 at 101.00	N/R	3,022,445
41,380	Total Florida			32,015,088

Georgia 1.1% (0.8% 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) (5)	7/10 at 100.00	B	407,145
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	631,600
1,890	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	1,710,072
3,390	Total Georgia			2,748,817

Guam 0.6% (0.4% of Total Investments)

1,445	Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39	No Opt. Call	B+	1,449,508
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Hawaii 0.8% (0.6% of Total Investments)

2,000	Hawaii State Department of Budget and Finance, Private School Revenue Bonds, Island Pacific Academy Project, Series 2007, 6.375%, 3/01/34	No Opt. Call	N/R	1,344,580
1,000	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	665,100
3,000	Total Hawaii			2,009,680

Illinois 9.3% (6.7% of Total Investments)

1,700	Chicago, Illinois, Certificates of Participation Tax Increment Revenue Notes, Chicago/Kingsbury Redevelopment Project, Series 2004A, 6.570%, 2/15/13	12/09 at 100.00	N/R	1,629,994
990	Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds,	7/11 at 100.00	N/R	815,879

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	Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26			
1,000	Illinois Finance Authority, Revenue Bonds, Midwest Regional Medical Center Galena-Stauss Hospital, Series 2006, 6.750%, 10/01/46	10/16 at 100.00	N/R	756,400
1,000	Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34	8/19 at 100.00	BBB+	1,007,560
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	3,747,051
1,350	Illinois Health Facilities Authority, FHA-Insured Mortgage Revenue Refunding Bonds, Sinai Health System, Series 2003, 5.150%, 2/15/37 (6)	8/13 at 100.00	AAA	1,288,858
1,000	Illinois Health Facilities Authority, Revenue Bonds, Condell Medical Center, Series 2002, 5.500%, 5/15/32 (Pre-refunded 5/15/12) (8)	5/12 at 100.00	Aaa	1,119,590
7,800	Illinois Health Facilities Authority, Revenue Bonds, Lake Forest Hospital, Residual Series 2002A, 5.750%, 7/01/29 (UB)	7/12 at 100.00	A	7,341,750
1,150	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	930,316
1,369	Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 4.000%, 1/01/36	7/18 at 100.00	N/R	777,619
2,004	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	1,512,679
998	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	596,894
1,000	Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project Revenue Bonds, Series 2007, 6.000%, 1/01/26	1/17 at 102.00	N/R	446,830
967	Yorkville, Illinois, Special Service Area	3/16 at	N/R	592,607

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	2005-108 Assessment Bonds, Autumn Creek Project, Series 2006, 6.000%, 3/01/36	102.00		
26,178	Total Illinois			22,564,027
	Indiana 11.5% (8.2% of Total Investments)			
6,360	Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24	7/12 at 103.00	N/R	5,053,529
22,770	Indiana Finance Authority, Water Facilities Refunding Revenue Bonds, Indiana-American Water Company Inc. Project, Series 2006, 4.875%, 10/01/36 AMBAC Insured (Alternative Minimum Tax)	10/16 at 100.00	Baa1	16,661,492
1,250	Indiana Health and Educational Facility Financing Authority, Revenue Bonds, Ascension Health, Series 2009, Trust 3301, 13.894%, 11/15/39 (IF)	11/16 at 100.00	Aa1	1,140,463
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	2,359,100
200	Jasper County, Indiana, Economic Development Revenue Refunding Bonds, Georgia Pacific Corporation Project, Series 2000, 6.700%, 4/01/29 (Alternative Minimum Tax) (5)	4/10 at 101.00	B2	162,014
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	847,190
1,650	Whitley County, Indiana, Solid Waste and Sewerage Disposal Revenue Bonds, Steel Dynamics Inc., Series 1998, 7.250%, 11/01/18 (Alternative Minimum Tax)	11/10 at 102.00	N/R	1,505,130
35,730	Total Indiana			27,728,918
	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+	764,850

Louisiana 6.5% (4.6% of Total Investments)

5,000	Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue	11/17 at 100.00	BB	4,192,100
	Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32			
1,000	Louisiana Local Government Environmental Facilities and Community Development Authority,	9/16 at 100.00	N/R	602,270
	Carter Plantation Hotel Project Revenue Bonds, Series 2006A, 6.000%, 9/01/36			
1,000	Louisiana Local Government Environmental Facilities and Community Development Authority,	6/16 at 101.00	N/R	799,800
	Revenue Bonds, CDF Healthcare of Louisiana LLC, Series 2006A, 7.000%, 6/01/36			
3,000	Louisiana Local Government Environmental Facilities and Community Development Authority,	12/17 at 100.00	N/R	2,114,970
	Revenue Bonds, Southgate Suites Hotel LLC Project, Series 2007A, 6.750%, 12/15/37			
	Ouachita Parish Industrial Development Authority, Louisiana, Solid Waste Disposal Revenue Bonds, White Oaks Project, Series 2004A:			
815	8.250%, 3/01/19 (Alternative Minimum Tax)	3/10 at 102.00	N/R	736,344
805	8.500%, 3/01/24 (Alternative Minimum Tax)	3/10 at 102.00	N/R	718,583
5,125	St. James Parish, Louisiana, Solid Waste Disposal Revenue Bonds, Freeport McMoran Project,	4/11 at 100.00	N/R	4,893,965
	Series 1992, 7.700%, 10/01/22 (Alternative Minimum Tax)			
2,000	Tobacco Settlement Financing Corporation, Louisiana, Tobacco Settlement Asset-Backed Bonds,	5/11 at 101.00	BBB	1,605,020
	Series 2001B, 5.875%, 5/15/39			
18,745	Total Louisiana			15,663,052
Maine 1.0% (0.7% of Total Investments)				
3,155	Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue	2/14 at 102.00	Baa2	2,455,316
	Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34			

Maryland 1.3% (0.9% 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	650,720
2,000	Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax)	10/09 at 100.00	N/R	1,803,400
350	Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, MedStar Health, Series 2004, 5.500%, 8/15/33	8/14 at 100.00	A	340,890
435	Prince George s County, Maryland, Revenue Bonds, Dimensions Health Corporation, Series 1994, 5.300%, 7/01/24	1/10 at 100.00	B3	275,651
3,785	Total Maryland			3,070,661
Massachusetts 0.6% (0.4% of Total Investments)				
465	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	406,010
1,350	Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northern Berkshire Community Services Inc., Series 2004B, 6.375%, 7/01/34	7/14 at 100.00	BB	994,288
1,815	Total Massachusetts			1,400,298
Michigan 4.2% (3.0% of Total Investments)				
1,210	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 1999, 7.000%, 4/01/29	10/09 at 100.00	N/R	961,067
855	Countryside Charter School, Berrien County, Michigan, Charter School Revenue Bonds, Series 2000, 8.000%, 4/01/29	4/10 at 100.00	N/R	761,266
	Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A:			

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1,410	5.500%, 5/01/21	11/09 at 101.00	B	653,408
15	5.500%, 5/01/21 ACA Insured Garden City Hospital Finance Authority, Michigan, Revenue Bonds, Garden City Hospital Obligated Group, Series 2007A:	5/10 at 100.00	B	6,951
1,000	4.875%, 8/15/27	8/17 at 100.00	N/R	556,390
1,000	5.000%, 8/15/38 Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds,	8/17 at 100.00	N/R	510,280
1,000	Richfield Public School Academy, Series 2007, 5.000%, 9/01/36	9/17 at 100.00	BBB	616,650
3,580	Michigan State Hospital Finance Authority, Hospital Revenue Refunding Bonds, Detroit Medical Center Obligated Group, Series 1993B, 5.500%, 8/15/23	8/09 at 100.00	BB	2,493,828
500	Michigan State Hospital Finance Authority, Revenue Bonds, Chelsea Community Hospital, Series 2005, 5.000%, 5/15/30 (Pre-refunded 5/15/15)	5/15 at 100.00	BBB (4)	581,300
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	1,150,110
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	1,132,500
1,000	Summit Academy North Charter School, Michigan, Charter School Revenue Bonds, Series 2005, 5.500%, 11/01/30	11/15 at 100.00	BB+	625,640
14,070	Total Michigan			10,049,390
	Minnesota 1.8% (1.3% of Total Investments) Minneapolis, Minnesota, Student Housing Revenue Bonds, Riverton Community Housing Project, Series 2000:			

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		7/10 at		
100	7.200%, 7/01/14 (Pre-refunded 7/01/10)	100.00	N/R (4)	105,803
		7/10 at		
100	7.300%, 7/01/15 (Pre-refunded 7/01/10)	100.00	N/R (4)	105,890
	Ramsey, Anoka County, Minnesota, Charter School Lease Revenue Bonds, PACT Charter School,	6/14 at		
1,325	Series 2004A, 6.750%, 12/01/33	102.00	N/R	1,084,513
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, Higher	6/14 at		
1,390	Ground Academy Charter School, Series 2004A, 6.625%, 12/01/23	102.00	N/R	1,236,850
	St. Paul Housing and Redevelopment Authority, Minnesota, Charter School Revenue Bonds, HOPE	6/14 at		
1,100	Community Academy Charter School, Series 2004A, 6.750%, 12/01/33	102.00	N/R	900,350
	St. Paul Port Authority, Minnesota, Lease Revenue Bonds, HealthEast Midway Campus, Series	5/15 at		
1,000	2005B, 6.000%, 5/01/30	100.00	N/R	803,650
5,015	Total Minnesota			4,237,056
	Mississippi 0.6% (0.5% of Total Investments)			
	Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal Care	10/19 at		
932	Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum Tax)	101.00	N/R	627,014
	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company	9/18 at		
1,000	Project, Series 2008A, 6.500%, 9/01/32	100.00	BBB	913,440
1,932	Total Mississippi			1,540,454
	Missouri 2.9% (2.1% of Total Investments)			
	Branson Regional Airport Transportation Development District, Missouri, Project Revenue Bonds,	7/17 at		
2,000	Series 2007B, 6.000%, 7/01/37 (Alternative Minimum Tax)	100.00	N/R	1,284,900
	Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue	12/16 at		
5,935	Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 AMBAC	100.00	AAA	4,906,227

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	Insured			
	(Alternative Minimum Tax) (UB)			
1,300	Saint Louis Industrial Development Authority, Missouri, Saint Louis Convention Center Headquarters Hotel Project, Series 2000A, 7.250%, 12/15/35 (Alternative Minimum Tax) (7)	12/10 at 102.00	Ca	247,039
795	Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26	3/26 at 100.00	N/R	509,627
10,030	Total Missouri			6,947,793
	Montana 2.2% (1.6% of Total Investments)			
5,200	Montana Board of Investments, Exempt Facility Revenue Bonds, Stillwater Mining Company, Series 2000, 8.000%, 7/01/20 (Alternative Minimum Tax)	7/10 at 101.00	B	3,623,308
2,000	Montana Board of Investments, Resource Recovery Revenue Bonds, Yellowstone Energy LP, Series 1993, 7.000%, 12/31/19 (Alternative Minimum Tax)	No Opt. Call	N/R	1,657,240
7,200	Total Montana			5,280,548
	Nebraska 3.7% (2.7% of Total Investments)			
6,485	Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Series 2006A, Trust 11673, 19.151%, 2/01/49 AMBAC Insured (IF)	2/17 at 100.00	AAA	9,015,447
500	Nevada 0.8% (0.5% of Total Investments) Clark County, Nevada, Industrial Development Revenue Bonds, Nevada Power Company, Series 1997A, 5.900%, 11/01/32 (Alternative Minimum Tax)	10/09 at 100.00	BB+	426,345
1,440	Clark County, Nevada, Local Improvement Bonds, Mountain s Edge Special Improvement District 142, Series 2003, 6.375%, 8/01/23	8/16 at 100.00	N/R	1,137,154
1,000	Director of Nevada State Department of Business and Industry, Revenue Bonds, Las Vegas Monorail Project, First Tier, Series 2000, 5.375%, 1/01/40 AMBAC Insured	1/10 at 100.00	Caa2	200,560

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4,500	Director of Nevada State Department of Business and Industry, Revenue Bonds, Las Vegas	1/10 at 102.00	N/R	45,000
	Monorail Project, Second Tier, Series 2000, 7.375%, 1/01/40 (7)			
7,440	Total Nevada			1,809,059
	New Jersey 1.8% (1.3% of Total Investments)			
1,660	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 6.250%, 9/15/29 (Alternative Minimum Tax)	9/09 at 101.00	B	1,145,051
500	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000, 7.000%, 11/15/30 (Alternative Minimum Tax)	11/10 at 101.00	B	375,320
600	New Jersey Educational Facilities Authority Revenue Refunding Bonds, University of Medicine and Dentistry of New Jersey Issue, Series 2009 B, 7.500%, 12/01/32	6/19 at 100.00	Baa2	636,750
3,500	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2006C, 0.000%, 12/15/27 MBIA Insured	No Opt. Call	AAA	1,277,885
700	New Jersey Turnpike Authority, Revenue Bonds, Series 2009E, 5.250%, 1/01/40	1/19 at 100.00	A+	703,584
500	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A, 5.000%, 6/01/41	6/17 at 100.00	BBB	270,705
7,460	Total New Jersey			4,409,295
	New York 1.1% (0.8% of Total Investments)			
1,000	Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2009B, 5.000%, 11/15/34	11/19 at 100.00	AA	986,920
1,700	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)	10/09 at 100.00	CCC+	687,854
1,000	Seneca Nation of Indians Capital Improvements Authority, New York, Special Obligation Bonds,	No Opt. Call	BB	861,760

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	Series 2007A, 5.250%, 12/01/16			
3,700	Total New York			2,536,534
	North Carolina 2.7% (1.9% of Total Investments)			
	Charlotte-Mecklenberg Hospital Authority, North Carolina, Carolinas HealthCare System			
1,260	Revenue	1/18 at 100.00	AA	1,056,863
	Bonds, Series 2008, Trust 1149-3, 12.904%, 1/15/47 (IF)			
	North Carolina Capital Facilities Finance Agency, Solid Waste Facilities Revenue			
5,500	Bonds,	7/12 at 106.00	N/R	4,030,565
	Liberty Tire Services of North Carolina LLC, Series 2004A, 6.750%, 7/01/29			
	North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University,			
960	Series	10/16 at 100.00	AA+	1,464,778
	2008, Tender Option Bonds Trust 3248, 25.301%, 10/01/44 (IF)			
7,720	Total North Carolina			6,552,206
	Ohio 5.2% (3.7% of Total Investments)			
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue			
	Bonds, Senior Lien, Series 2007A-2:			
		6/17 at		
320	5.125%, 6/01/24	100.00	BBB	263,600
		6/17 at		
375	5.750%, 6/01/34	100.00	BBB	242,441
		6/17 at		
10,855	5.875%, 6/01/47	100.00	BBB	6,232,181
	Cleveland-Cuyahoga County Port Authority, Ohio, Development Revenue Bonds, Bond			
3,125	Fund	5/14 at 102.00	N/R	2,346,219
	Program Garfield Heights Project, Series 2004D, 5.250%, 5/15/23			
	Ohio, Environmental Facilities Revenue Bonds, Ford Motor Company, Series 2005, 5.750%,			
1,000	4/01/35	4/15 at 100.00	CCC	612,400
	(Alternative Minimum Tax)			
	Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste			
4,000	Inc.,	7/17 at 102.00	N/R	2,924,200
	Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax)			

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19,675	Total Ohio				12,621,041
	Oklahoma 1.2% (0.8% of Total Investments)				
	Okeene Municipal Hospital and Schallmo Authority, Oklahoma, Revenue Bonds, Series 2006, 7.000%, 1/01/35	1/16 at 101.00	N/R		769,763
970					
	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	Caa2		2,058,600
2,500					
3,470	Total Oklahoma				2,828,363
	Pennsylvania 2.9% (2.1% of Total Investments)				
	Allentown Area Hospital Authority, Pennsylvania, Revenue Bonds, Sacred Heart Hospital, Series 2005, 6.000%, 11/15/16	No Opt. Call	BB		404,874
460					
	Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax)	11/17 at 101.00	N/R		723,020
1,000					
	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		1,354,780
2,000					
	New Morgan Industrial Development Authority, Pennsylvania, Solid Waste Disposal Revenue Bonds, New Morgan Landfill Company Inc., Series 1994, 6.500%, 4/01/19 (Alternative Minimum Tax)	10/09 at 100.00	BBB		749,437
750					
	Pennsylvania Economic Development Financing Authority, Revenue Bonds, Amtrak 30th Street Station Parking Garage, Series 2002, 5.800%, 6/01/23 ACA Insured (Alternative Minimum Tax)	6/12 at 102.00	BBB+		3,739,720
4,000					
8,210	Total Pennsylvania				6,971,831
	Puerto Rico 0.4% (0.3% of Total Investments)				
	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate	8/26 at 100.00	A+		958,575
1,500					

Series				
2009A, 0.000%, 8/01/32				
Rhode Island 1.5% (1.1% 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	1,004,610
3,500	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A, 6.250%, 6/01/42	6/12 at 100.00	BBB	2,711,975
4,500	Total Rhode Island			3,716,585
South Carolina 1.7% (1.2% of Total Investments)				
4,000	Lancaster County, South Carolina, Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39	11/17 at 100.00	N/R	3,067,920
1,135	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 101.00	BBB	1,008,879
5,135	Total South Carolina			4,076,799
Tennessee 4.9% (3.5% of Total Investments)				
3,500	Knox County Health, Educational and Housing Facilities Board, Tennessee, Hospital Revenue Bonds, Baptist Health System of East Tennessee Inc., Series 2002, 6.500%, 4/15/31	4/12 at 101.00	A1	3,512,110
1,000	Sullivan County Health Educational and Housing Facilities Board, Tennessee, Revenue Bonds, Wellmont Health System, Refunding Series 200A, 5.440%, 9/01/32	3/13 at 100.00	N/R	648,850
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 100.00	BBB+	1,536,180
	Sumner County Health, Educational, and Housing Facilities Board, Tennessee, Revenue Refunding Bonds, Sumner Regional Health System Inc.,			

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Series 2007:

2,000	5.500%, 11/01/37	11/17 at 100.00	N/R	758,400
500	5.500%, 11/01/46	11/17 at 100.00	N/R	189,600
1,000	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006A, 5.250%, 9/01/23	No Opt. Call	BBB	914,460
4,601	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26	No Opt. Call	N/R	3,641,784
980	Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place, Series 2007A, 6.300%, 7/01/37	7/17 at 100.00	N/R	721,368
15,581	Total Tennessee			11,922,752
	Texas 9.7% (7.0% of Total Investments)			
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 100.00	CCC+	342,000
1,905	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, First Tier Series 2001C-1, 9.750%, 1/01/26	1/11 at 100.00	N/R	1,539,431
1,000	Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, First Tier Series 2006B, 5.750%, 1/01/34	1/17 at 100.00	Ba2	699,800
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)	11/09 at 100.00	CCC	7,764
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	344,568
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,	No Opt. Call	BBB	2,045,740

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	9.000%, 2/15/38			
1,750	Dallas-Ft. Worth International Airport Facility Improvement Corporation, Texas, Revenue Bonds,	11/12 at 100.00	CCC+	616,070
	American Airlines Inc., Series 2007, 5.500%, 11/01/30 (Alternative Minimum Tax)			
	Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2004A:			
1,840	7.000%, 9/01/25	9/14 at 100.00	N/R	1,605,308
6,600	7.125%, 9/01/34	9/14 at 100.00	N/R	5,584,788
585	Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo	4/12 at 100.00	Baa3	575,400
	Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax)			
1,000	Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A,	8/16 at 100.00	N/R	707,570
	6.000%, 2/15/36			
2,020	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc.,	7/11 at 100.00	B	1,286,275
	Series 1998B, 5.700%, 7/15/29 (Alternative Minimum Tax)			
	Houston, Texas, Airport System Special Facilities Revenue Bonds, Continental Air Lines Inc.,			
	Series 2001E:			
600	7.375%, 7/01/22 (Alternative Minimum Tax)	7/11 at 101.00	B	494,226
975	6.750%, 7/01/29 (Alternative Minimum Tax)	7/11 at 101.00	B	725,702
1,000	La Vernia Education Financing Corporation, Texas, Charter School Revenue Bonds, Riverwalk	8/11 at 100.00	N/R	650,200
	Education Foundation, Series 2007A, 5.450%, 8/15/36			
	Richardson Hospital Authority, Texas, Revenue Bonds, Richardson Regional Medical Center,			
	Series 2004:			
2,000	5.875%, 12/01/24	12/13 at 100.00	Baa2	1,692,860

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1,000	6.000%, 12/01/34 Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU	12/13 at 100.00	Baa2	778,370
1,000	Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22	8/13 at 101.00	CCC	447,240
2,960	Tarrant County Cultural and Educational Facilities Finance Corporation, Texas, Revenue Bonds, Texas Health Resources Project, Trust 1031, 11.947%, 2/15/36 (IF)	2/17 at 100.00	AA	2,544,505
1,000	Texas Public Finance Authority, Charter School Finance Corporation Revenue Bonds, Cosmos Foundation Inc., Series 2007A, 5.375%, 2/15/37	2/15 at 100.00	N/R	693,530
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	CCC	140,104
31,285	Total Texas			23,521,451
	Virgin Islands 2.9% (2.1% of Total Investments)			
420	Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note Diageo Project, Series 2009A, 6.750%, 10/01/37	10/19 at 100.00	Baa3	422,894
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	BBB	4,810,050
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	BBB	1,880,920
7,420	Total Virgin Islands			7,113,864
	Virginia 0.5% (0.4% of Total Investments)			
1,940	Isle of Wight County Industrial Development Authority, Virginia, Environmental Improvement Revenue Bonds, International Paper Company Project, Series 2007A, 4.700%, 3/01/31 (Alternative Minimum Tax)	3/17 at 100.00	BBB	1,270,700

Washington 4.8% (3.4% of Total Investments)

3,000	Skagit County Public Hospital District 1, Washington, Revenue Bonds, Skagit Valley Hospital, Series 2003, 6.000%, 12/01/18	12/13 at 100.00	Baa2	2,926,590
1,750	Vancouver Downtown Redevelopment Authority, Washington, Revenue Bonds, Conference Center Project, Series 2003A: 6.000%, 1/01/28 ACA Insured	1/14 at 100.00	N/R	1,419,128
4,725	6.000%, 1/01/34 ACA Insured	1/14 at 100.00	N/R	3,625,020
2,500	5.250%, 1/01/34 ACA Insured	1/14 at 100.00	N/R	1,602,975
1,000	Washington State Economic Development Finance Authority, Revenue Bonds, Coeur D Alene Fiber Project, Series 2007G, 7.000%, 12/01/27 (Alternative Minimum Tax)	12/17 at 100.00	N/R	658,860
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	1,375,620
14,975	Total Washington			11,608,193

West Virginia 0.3% (0.2% 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	N/R	332,140
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	377,175
1,000	Total West Virginia			709,315

Wisconsin 7.6% (5.5% 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 (4)	716,364
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2,300	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care Inc., Series 1999A, 5.600%, 2/15/29 ACA Insured	2/10 at 100.00	BBB+	2,061,030
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	735,690
1,000	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, ThedaCare, Inc., Series 2009A, 5.500%, 12/15/38	12/19 at 100.00	A1	957,850
7,995	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006: 5.250%, 8/15/26	8/16 at 100.00	BBB+	6,484,904
10,000	5.250%, 8/15/34	8/16 at 100.00	BBB+	7,483,400
22,845	Total Wisconsin			18,439,238
\$ 433,558	Total Investments (cost 396,239,502) 139.5%			337,622,218
	Floating Rate Obligations (4.3%)			(10,300,000)
	Other Assets Less Liabilities 4.1%			9,642,781
	Preferred Shares, at Liquidation Value (9) (39.3%)			(95,000,000)
	Net Assets Applicable to Common Shares 100%			\$ 241,964,999

Investments in Derivatives

Forward Swaps outstanding at July 31, 2009:

Counterparty	Fund	Notional Amount	Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Fixed Rate (Annualized)	Payment Frequency	Fixed Rate Payment	Effective Date (10)	Termination Date	Unrealized Appreciation (Depreciation)
Barclays Bank PLC		\$15,000,000	Receive	3-Month	USD-LIBOR	4.675%	Semi-Annually			7/23/10	7/23/39	\$

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JP Morgan	5,000,000	Receive	3-Month USD-LIBOR	3.413	Semi-Annually	4/09/10	4/09/39
Royal Bank of Canada	3,000,000	Receive	3-Month USD-LIBOR	3.327	Semi-Annually	4/23/10	4/23/39

Fair Value Measurements

During the current fiscal period, the Fund adopted the provisions of Statement of Financial Accounting Standards No. 157 (SFAS No.157) "Fair Value Measurements." SFAS No. 157 defines fair value, establishes a framework for measuring fair value in generally accepted accounting principles and expands disclosure about fair value measurements. In determining the 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 methodology 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 July 31, 2009:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$ 337,622,218		\$ 337,622,218	
Derivatives:				
Forward Swaps*		461,676		461,676
Total	\$ 338,083,894		\$ 338,083,894	

* Represents net unrealized appreciation (depreciation).

Derivative Instruments and Hedging Activities

During the current fiscal period, the Fund adopted the provisions of Statement of Financial Accounting Standards No. 161 (SFAS No. 161) Disclosures about Derivative Instruments and Hedging Activities. This standard is intended to enhance financial statement disclosures for derivative instruments and hedging activities and enable investors to better understand: a) how and why a fund uses derivative instruments; b) how derivative instruments are accounted for; and c) how derivative instruments affect a fund's financial position, results of operations and cash flows, if any. 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 considered to be non-hedge transactions for SFAS No. 161 disclosure purposes.

The table below presents the fair value of all derivative instruments held by the Fund as of July 31, 2009, the location of these instruments on the Statement of Assets and Liabilities, and the primary underlying risk exposure.

**Location on the Statement of
Assets and Liabilities**

Underlying Derivative

Risk Exposure	Instrument	Asset Derivatives		Liability Derivatives	
		Location	Value	Location	Value
Interest Rate	Swaps	Unrealized appreciation on forward swaps*	\$1,231,160	Unrealized depreciation on forward swaps*	\$769,484

* Represents cumulative appreciation (depreciation) of swap contracts as reported in the Portfolio of Investments. Some swap contracts require a counterparty to pay or receive a premium, which is disclosed in the Statement of Assets and Liabilities but is not reflected in the cumulative appreciation (depreciation) presented above.

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 transactions subject to Statement of Financial Accounting Standards No. 140 (SFAS No. 140), 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 July 31, 2009, the cost of investments was \$385,260,287.

Gross unrealized appreciation and gross unrealized depreciation of investments at July 31, 2009, were as follows:

Gross unrealized:	
Appreciation	\$ 14,128,677
Depreciation	(72,067,221)
Net unrealized appreciation (depreciation) of investments	\$(57,938,544)

- All percentages shown in the Portfolio of Investments are based on net assets
- (1) applicable to Common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption.
- There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.

Ratings: Using the higher of Standard & Poor's Group ("Standard & Poor's") or
(3) Moody's Investor Service,
Inc. ("Moody's") rating. Ratings below BBB by Standard & Poor's or Baa by
Moody's are considered to be
below investment grade.

Backed by an escrow or trust containing sufficient U.S. Government or U.S.
(4) Government agency securities
which ensure the timely payment of principal and interest. Such investments are
normally considered to
be equivalent to AAA rated securities.

The issuer has received a formal adverse determination from the Internal
(5) Revenue Service (the IRS)
regarding the tax-exempt status of the bonds coupon payments. The Fund will
continue to treat coupon
payments as tax-exempt income until such time that it is formally determined
that the interest on the
bonds should be treated as taxable.

Investment, or portion of investment, has been pledged as collateral for inverse
(6) floating rate transactions.

The Fund's Adviser has concluded this issue is not likely to meet its future
(7) interest payment obligations
and has directed the Fund's custodian to cease accruing additional income on the
Fund's records.

Investment, or portion of investment, has been pledged to collateralize the net
(8) payment obligations
for investments in derivatives.

Preferred Shares, at Liquidation Value as a percentage of Total Investments is
(9) 28.1%.

Effective date represents the date on which both the Fund and counterparty
(10) commence interest payment
accruals on each forward swap contract.

N/R Not rated.

(ETM) Escrowed to maturity.

(IF) Inverse floating rate investment.

Underlying bond of an inverse floating rate trust reflected as a financing
(UB) transaction pursuant to the
provisions of SFAS No. 140.

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 September 29, 2009

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

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

Date September 29, 2009

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

Date September 29, 2009