

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND
Form N-Q
September 28, 2018

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)

Gifford R. Zimmerman

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: October 31

Date of reporting period: July 31, 2018

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

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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

NMZ

Nuveen Municipal High Income Opportunity Fund

Portfolio of Investments July 31, 2018

(Unaudited)

Principal

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-----------|
| | LONG-TERM INVESTMENTS – 145.5% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 144.4% (99.3% of Total Investments) | | | |
| | Alabama – 0.7% (0.5% of Total Investments) | | | |
| \$ 182 | Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Big Sky Environmental LLC Project, Refunding Taxable Series 2017C, 0.000%, 9/01/37, 144A | 10/18 at 100.00 | N/R | \$2 |
| 1,000 | Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Big Sky Environmental LLC Project, Series 2017A, 6.750%, 9/01/37 (Alternative Minimum Tax), 144A | 9/27 at 100.00 | N/R | 993,570 |
| 213 | Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Big Sky Environmental LLC Project, Taxable Series 2017B, 6.750%, 9/01/37, 144A | 9/27 at 100.00 | N/R | 201,588 |
| 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) | 10/18 at 100.00 | B3 | 999,930 |
| 2,000 | Alabama Private Colleges and University Facilities Authority, Limited Obligation Bonds, University of Mobile Project, Series 2015A, 6.000%, 9/01/45, 144A | 9/25 at 100.00 | N/R | 2,005,600 |
| 1,000 | Jefferson County, Alabama, Sewer Revenue Warrants, Senior Lien Series 2013C, 0.000%, 10/01/38 – AGM Insured | 10/23 at 105.00 | BB+ | 877,760 |
| 1,090 | Selma Industrial Development Board, Alabama, Environmental Improvement Revenue Bonds, Zilkha Biomass Selma LLC Project, Series 2015, 7.500%, 5/01/25 (Alternative Minimum Tax), 144A (4) | No Opt. Call | N/R | 863,596 |
| 6,485 | Total Alabama | | | 5,942,046 |
| | Arizona – 2.4% (1.7% of Total Investments) | | | |
| 3,000 | Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University Project, Tender Option Bond Trust 2016-XF2337, 14.841%, 6/01/42, 144A (IF) (5) | 6/22 at 100.00 | A3 | 3,825,990 |
| 440 | Phoenix Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds, Deer Valley Veterans Assisted Living Project, Series 2016A, 5.125%, 7/01/36 | 7/24 at 101.00 | N/R | 433,140 |
| 1,000 | Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert Heights Charter School, Series 2014, 7.250%, 5/01/44 | 5/24 at 100.00 | N/R | 1,078,480 |
| 100 | Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, Edkey Charter Schools Project, Series 2014A, 6.875%, 7/01/34 | 7/20 at 102.00 | BB- | 95,460 |
| 245 | Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, Edkey Charter Schools Project, Series 2016: 5.250%, 7/01/36 | 7/26 at 100.00 | BB- | 221,840 |
| 400 | 5.375%, 7/01/46 | 7/26 at 100.00 | BB- | 353,348 |
| 475 | 5.500%, 7/01/51 | 7/26 at 100.00 | BB- | 418,732 |

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| | | | | |
|-------|---|----------------|---------|-----------|
| 2,000 | Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, San Tan Montessori School Project, Series 2014A, 9.000%, 2/01/44 | 2/24 at 100.00 | N/R | 2,255,540 |
| 465 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39 (Pre-refunded 7/01/19) | 7/19 at 100.00 | N/R (6) | 493,849 |

1

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Arizona (continued) | | | |
| \$ 2,500 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42 | 1/22 at 100.00 | B | \$2,282,725 |
| 1,315 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010: | | | |
| 500 | 6.000%, 6/01/40 (Pre-refunded 6/01/19) | 6/19 at 100.00 | BB+ (6) | 1,363,300 |
| | 6.100%, 6/01/45 (Pre-refunded 6/01/19) | 6/19 at 100.00 | BB+ (6) | 518,775 |
| 1,150 | Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured | 10/18 at 100.00 | BBB- | 1,150,885 |
| 1,665 | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds, Series 2012A, 9.750%, 5/01/25 | 5/22 at 100.00 | BB- | 1,866,748 |
| 2,500 | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37, 144A | No Opt. Call | Ba1 | 3,027,900 |
| 1,000 | Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax) | 10/18 at 100.00 | N/R | 942,520 |
| 18,755 | Total Arizona | | | 20,329,232 |
| | California – 19.0% (13.0% of Total Investments) | | | |
| 1,000 | California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower Corporation - Headquarters Project, Series 2010, 8.500%, 4/01/31 | 4/21 at 100.00 | N/R | 1,066,900 |
| 2,205 | California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38 | 10/18 at 100.00 | BB | 2,220,986 |
| 10,000 | California Health Facilities Financing Authority, California, Revenue Bonds, Sutter Health, Refunding Series 2016B, 5.000%, 11/15/46 (UB) (5) | 11/26 at 100.00 | A+ | 11,355,100 |
| | California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 2016-XF2353: | | | |
| 1,250 | 16.303%, 11/15/40 (Pre-refunded 11/15/21) (IF), 144A (5) | 11/21 at 100.00 | AA- (6) | 1,836,950 |
| 1,875 | 17.293%, 11/15/40 (Pre-refunded 11/15/21) (IF), 144A (5) | 11/21 at 100.00 | AA- (6) | 2,815,238 |
| 5,165 | California Health Facilities Financing Authority, Revenue Bonds, Children's Hospital Los Angeles, Series 2017A: | | | |
| | 5.000%, 8/15/42 (UB) (5) | 8/27 at 100.00 | BBB+ | 5,739,555 |
| 22,115 | 5.000%, 8/15/47 (UB) (5) | 8/27 at 100.00 | BBB+ | 24,484,843 |
| 12,500 | California Health Facilities Financing Authority, Revenue Bonds, Kaiser Permanente System, Series 2017A-2, 4.000%, 11/01/44 | 11/27 at 100.00 | AA- | 12,909,625 |

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(UB) (5)

California Health Facilities Financing Authority, Revenue Bonds,
Stanford Hospitals and Clinics, Tender Option Bond Trust

2016-XG0049:

| | | | | |
|-------|--|----------------|---------|-----------|
| 1,000 | 15.338%, 8/15/51 (IF), 144A (5) | 8/22 at 100.00 | AA- | 1,381,500 |
| 250 | 15.342%, 8/15/51 (IF), 144A (5) | 8/22 at 100.00 | AA- | 345,403 |
| 1,020 | California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc Projects, Series 2014B, 5.875%, 8/15/49 | 8/24 at 100.00 | N/R | 1,107,944 |
| 970 | California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45 (Pre-refunded 8/15/20) | 8/20 at 100.00 | N/R (6) | 1,066,137 |

2

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | California (continued) | | | |
| \$ 500 | California Municipal Finance Authority, Revenue Bonds, California Baptist University, Series 2016A, 5.000%, 11/01/36, 144A | 11/26 at 100.00 | N/R | \$539,170 |
| 7,430 | California Municipal Finance Authority, Revenue Bonds, Eisenhower Medical Center, Refunding Series 2017B, 4.000%, 7/01/42 (UB) (5) | 7/27 at 100.00 | BBB- | 7,507,644 |
| 1,000 | California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39 (Pre-refunded 11/01/19) | 11/19 at 100.00 | A3 (6) | 1,086,400 |
| 10,000 | California Municipal Finance Authority, Revenue Bonds, Linxs APM Project, Senior Lien Series 2018A, 4.000%, 12/31/47 (Alternative Minimum Tax) (UB) (5) | 6/28 at 100.00 | BBB+ | 10,007,800 |
| 400 | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Aemerge Redpak Services Southern California, LLC Project, Subordinate Series 2017, 8.000%, 12/01/27 (Alternative Minimum Tax), 144A | No Opt. Call | N/R | 400,840 |
| 1,950 | California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47 (4) | 6/20 at 102.00 | N/R | 1,452,750 |
| 1,300 | California State, General Obligation Bonds, Tender Option Bond Trust 2016-XG0039, 17.070%, 3/01/40 – AGM Insured, 144A (IF) | 3/20 at 100.00 | Aa3 | 1,603,433 |
| 800 | California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A: 5.250%, 12/01/44 | 12/24 at 100.00 | BB- | 858,632 |
| 1,000 | 5.500%, 12/01/54 | 12/24 at 100.00 | BB- | 1,081,940 |
| 6,940 | California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2016A, 5.250%, 12/01/56, 144A | 6/26 at 100.00 | BB- | 7,455,156 |
| 520 | California Statewide Communities Development Authority, Revenue Bonds, American Baptist Homes of the West, Series 2010, 6.250%, 10/01/39 | 10/19 at 100.00 | BBB+ | 542,641 |
| 500 | California Statewide Communities Development Authority, Revenue Bonds, Lancer Educational Student Housing Project, Refunding Series 2016A, 5.000%, 6/01/46, 144A | 6/26 at 100.00 | N/R | 527,110 |
| 1,000 | California Statewide Communities Development Authority, Special Tax Bonds, Community Facilities District 2012-01, Fancher Creek, Series 2013A, 5.700%, 9/01/43 | 9/22 at 100.00 | N/R | 1,059,910 |
| 1,580 | 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 | 1,650,041 |
| 500 | California Statewide Community Development Authority, Revenue Bonds, California Baptist University, Series 2011A, 7.500%, 11/01/41 (Pre-refunded 11/01/21) | 11/21 at 100.00 | N/R (6) | 591,745 |
| 1,500 | California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2005A, 5.500%, | 10/18 at 100.00 | CCC | 1,472,355 |

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| | | | | |
|-------|--|-----------------|---------|-----------|
| | 7/01/39 | | | |
| 1,845 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47 | 10/18 at 100.00 | N/R | 1,847,675 |
| 2,000 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%, 12/15/37 | 10/18 at 100.00 | A+ | 2,003,500 |
| 1,000 | Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26 (Pre-refunded 9/01/18) | 9/18 at 100.00 | N/R (6) | 1,003,020 |
| 2,000 | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Refunding Series 2015A: 5.000%, 6/01/40 (UB) (5) | 6/25 at 100.00 | A+ | 2,236,140 |
| 2,000 | 5.000%, 6/01/45 (UB) (5) | 6/25 at 100.00 | A+ | 2,229,620 |
| 3 | | | | |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | California (continued) | | | |
| \$ 3,500 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Senior Convertible Series 2007A-2, 5.300%, 6/01/37 | 6/22 at 100.00 | B3 | \$3,658,655 |
| 3,690 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 5.125%, 6/01/47 (Pre-refunded 8/30/18) | 8/18 at 100.00 | B3 (6) | 3,703,874 |
| 2,660 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2018A-1, 5.000%, 6/01/47 | 6/22 at 100.00 | N/R | 2,733,469 |
| 860 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Tender Option Bond Trust 2015-XF1038, 14.601%, 6/01/45, 144A (IF) (5) | 6/25 at 100.00 | A+ | 1,254,912 |
| 1,500 | Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust 3253, 19.830%, 7/15/40 (Pre-refunded 7/15/21), 144A (IF) (5) | 7/21 at 100.00 | Aaa (6) | 2,279,925 |
| 1,000 | Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005: 5.000%, 8/01/25 – AMBAC Insured | 10/18 at 100.00 | N/R | 1,016,410 |
| 1,000 | Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005: 5.000%, 8/01/35 – AMBAC Insured | 10/18 at 100.00 | N/R | 1,011,740 |
| | Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment Project Areas Housing Programs, Series 2009: | | | |
| 145 | 6.875%, 8/01/39 (Pre-refunded 8/01/19) | 8/19 at 100.00 | BBB (6) | 152,849 |
| 190 | 6.875%, 8/01/39 (Pre-refunded 8/01/19) | 8/19 at 100.00 | N/R (6) | 200,285 |
| 390 | Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B, 5.250%, 9/01/32 | 9/23 at 100.00 | N/R | 418,969 |
| 850 | Los Angeles County, California, Community Development Commission Headquarters Office Building, Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option Bond Trust 2016-XL0022, 15.934%, 9/01/42, 144A (IF) (5) | 9/21 at 100.00 | Aa3 | 1,148,257 |
| 1,825 | Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International Airport, Tender Option Bond Trust 2016-XL0005, 15.281%, 5/15/40, 144A (IF) (5) | 5/20 at 100.00 | Aa3 | 2,236,246 |
| 1,000 | Lynwood Redevelopment Agency, California, Tax Allocation Revenue Bonds, Project Area A, Subordinate Lien Series 2011A, 7.000%, 9/01/31 | 9/21 at 100.00 | A- | 1,148,960 |
| | March Joint Powers Redevelopment Agency, California, Tax Allocation Revenue Bonds, March Air Force Base Redevelopment Project, Series 2011A: | | | |

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|-------|---|------------------------|-----------|
| 1,000 | 7.000%, 8/01/26 (Pre-refunded 8/01/21) | 8/21 at 100.00 N/R (6) | 1,154,230 |
| 1,500 | 7.500%, 8/01/41 (Pre-refunded 8/01/21) | 8/21 at 100.00 N/R (6) | 1,753,185 |
| 470 | Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37 (Pre-refunded 9/01/18) | 9/18 at 100.00 N/R (6) | 471,419 |
| 500 | National City Community Development Commission, California, Tax Allocation Bonds, National City Redevelopment Project, Series 2011, 7.000%, 8/01/32 (Pre-refunded 8/01/21) | 8/21 at 100.00 A (6) | 578,780 |
| 330 | Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment Project, Series 2011, 6.750%, 9/01/40 | 9/21 at 100.00 A- | 368,620 |

4

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | California (continued) | | | |
| | Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010: | | | |
| \$ 385 | 5.250%, 11/01/21 (Pre-refunded 11/01/20) | 11/20 at 100.00 | Ba1 (6) | \$403,684 |
| 1,000 | 6.000%, 11/01/41 (Pre-refunded 11/01/20) | 11/20 at 100.00 | Ba1 (6) | 1,099,980 |
| 1,000 | Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28 (Pre-refunded 9/01/18) | 9/18 at 100.00 | N/R (6) | 1,004,220 |
| 733 | River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, 8.000%, 11/01/18 (4) | 10/18 at 100.00 | N/R | 267,545 |
| 1,200 | Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30 | 10/21 at 100.00 | A | 1,374,264 |
| | Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 2016-XG0100: | | | |
| 750 | 15.535%, 12/01/30 – AMBAC Insured (IF), 144A (5) | No Opt. Call | A+ | 1,333,440 |
| 2,015 | 15.637%, 12/01/33 – AMBAC Insured (IF), 144A (5) | No Opt. Call | A+ | 3,905,856 |
| | San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011: | | | |
| 960 | 8.000%, 12/01/26 | 12/21 at 100.00 | BB | 1,112,659 |
| 1,000 | 8.000%, 12/01/31 | 12/21 at 100.00 | BB | 1,139,560 |
| 4,095 | San Francisco City and County Redevelopment Agency Successor Agency, California, Tax Allocation Bonds, Mission Bay South Redevelopment Project, Subordinate Series 2016D, 0.000%, 8/01/31, 144A | 8/21 at 61.78 | N/R | 2,163,429 |
| 1,000 | Santa Margarita Water District, California, Special Tax Bonds, Community Facilities District 2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43 | 9/23 at 100.00 | N/R | 1,087,900 |
| 1,000 | Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41 (Pre-refunded 2/01/21) | 2/21 at 100.00 | A (6) | 1,133,260 |
| 1,065 | Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities District 16-01, Series 2017, 6.250%, 9/01/47, 144A | 9/27 at 100.00 | N/R | 1,081,135 |
| 1,890 | Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45 | 10/18 at 100.00 | B- | 1,900,187 |
| 650 | Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project Area, Series 2011A, 7.650%, 9/01/42 (Pre-refunded 9/01/21) | 9/21 at 100.00 | BBB+ (6) | 766,441 |
| 1,250 | University of California, General Revenue Bonds, Tender Option Bond Trust 2016-XL0001, 15.410%, 5/15/39, 144A (IF) (5) | 5/23 at 100.00 | AA | 1,846,313 |
| 147,518 | Total California | | | 160,398,361 |
| | Colorado – 6.6% (4.6% of Total Investments) | | | |
| 500 | Aurora Single Tree Metropolitan District, City of Aurora, Adams County, Colorado, Limited Tax General Obligation Bonds, | No Opt. Call | N/R | 500,000 |

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|-----|---|--------------------|---------|
| 500 | Refunding Series 2006, 5.000%, 11/15/20 Cherry Creek Corporate Center Metropolitan District, Arapahoe County, Colorado, Revenue Bonds, Refunding Subordinate Lien | 12/21 at 103.00N/R | 475,825 |
| 750 | Series 2016B, 8.000%, 6/15/37 Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Community Leadership Academy | 10/18 at 100.00BB+ | 751,493 |
| 5 | Project, Series 2008, 6.250%, 7/01/28 | | |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Colorado (continued) | | | |
| \$ 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 | 10/18 at 100.00 | N/R | \$1,000,120 |
| 2,255 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain Phoenix Community School, Series 2012, 7.000%, 10/01/42 | 10/22 at 100.00 | N/R | 2,365,472 |
| 560 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Skyview Academy Project, Series 2014, 5.375%, 7/01/44, 144A | 7/24 at 100.00 | BB | 575,221 |
| 5,000 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Adventist Health System/Sunbelt Obligated Group, Series 2016A, 5.000%, 11/15/41 (UB) | 5/26 at 100.00 | AA | 5,571,950 |
| 2,500 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes of the Midwest Obligated Group, Series 2013, 8.000%, 8/01/43 | 2/24 at 100.00 | N/R | 2,860,500 |
| 1,000 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes Project, Series 2016, 6.125%, 2/01/46, 144A | 2/26 at 100.00 | N/R | 1,008,060 |
| 1,350 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Colorado Senior Residences Project, Series 2012, 6.750%, 6/01/32 (7), (8) | 6/22 at 100.00 | N/R | 495,362 |
| 1,285 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (5) | 12/22 at 100.00 | A | 1,398,941 |
| 750 | Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 2015-XF0054, 15.989%, 1/01/30, 144A (IF) | 1/20 at 100.00 | AA- | 891,653 |
| 518 | Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007, 5.000%, 12/01/18 (Alternative Minimum Tax) (8) | No Opt. Call | N/R | — |
| 5,045 | Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2017: 6.750%, 4/01/27 (Alternative Minimum Tax) (8) | No Opt. Call | N/R | 635,924 |
| 2,224 | 6.875%, 10/01/27 (Alternative Minimum Tax) (8) | No Opt. Call | N/R | 769,417 |
| 2,000 | Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 | 12/22 at 100.00 | N/R | 2,082,480 |
| 1,000 | Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: 5.400%, 12/01/27 | 10/18 at 100.00 | N/R | 705,340 |
| 1,500 | 5.450%, 12/01/34 | 10/18 at 100.00 | N/R | 1,044,585 |
| 2,000 | | No Opt. Call | BBB+ | 1,491,100 |

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| | | | |
|-------|--|---------------------|---------|
| | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NCFG Insured | | |
| 708 | Erie Highlands Metropolitan District No. 1 (In the Town of Erie), Weld County, Colorado, General Obligation Limited Tax Bonds, Series 2015B, 7.750%, 12/15/45 | 12/20 at 103.00 N/R | 708,729 |
| 923 | Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40 | 3/20 at 100.00 N/R | 953,819 |
| 1,000 | Fitzsimons Village Metropolitan District 3, Arapahoe County, Colorado, Tax Increment/Public Improvement Fee Supported Revenue Bonds, Series 2014A, 6.000%, 3/01/44 | 3/20 at 100.00 N/R | 988,350 |

6

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Colorado (continued) | | | |
| | Foothills Metropolitan District, Fort Collins, Colorado, Special Revenue Bonds, Series 2014: | | | |
| \$ 1,000 | 5.750%, 12/01/30 | 12/24 at 100.00 | N/R | \$1,029,810 |
| 1,080 | 6.000%, 12/01/38 | 12/24 at 100.00 | N/R | 1,107,281 |
| | Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39 (Pre-refunded 12/01/19) (9), (10) | 12/19 at 100.00 | N/R (6) | 1,965,589 |
| 1,989 | | | | |
| | Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Refunding & Improvement Series 2015, 6.125%, 12/01/44 | 12/24 at 100.00 | N/R | 2,041,260 |
| 2,000 | | | | |
| 933 | Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Series 2007A, 5.500%, 12/01/37 | 10/18 at 100.00 | N/R | 931,824 |
| | Illiff Commons Metropolitan District 2, Aurora, Arapahoe County, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax Series 2015, 6.250%, 12/01/44 | 12/20 at 103.00 | N/R | 1,014,340 |
| 1,000 | | | | |
| 305 | Illiff Commons Metropolitan District 2, Aurora, Arapahoe County, Colorado, General Obligation Bonds, Subordinated Limited Tax Convertible to Unlimited Tax Series 2016B, 8.000%, 12/15/46 | 12/21 at 103.00 | N/R | 309,566 |
| | Jefferson Center Metropolitan District 1, Arvada, Jefferson County, Colorado, Revenue Bonds, Refunding Series 2015, 5.500%, 12/01/45 | 12/20 at 103.00 | N/R | 1,983,080 |
| 2,000 | | | | |
| | Johnstown Plaza Metropolitan District, Colorado, Special Revenue Bonds, Series 2016A: | | | |
| 675 | 5.250%, 12/01/36 | 12/21 at 103.00 | N/R | 651,834 |
| 1,265 | 5.375%, 12/01/46 | 12/21 at 103.00 | N/R | 1,216,019 |
| | Kit Carson County Health Service District, Colorado, Health Care Facility Revenue Bonds, Series 2007, 6.750%, 1/01/34 | 10/18 at 100.00 | N/R | 3,031,093 |
| 3,040 | | | | |
| | Lewis Pointe Metropolitan District, Thornton, Colorado, Limited Tax Convertible to Unlimited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/44 | 12/20 at 100.00 | N/R | 1,257,687 |
| 1,250 | | | | |
| 500 | Leyden Rock Metropolitan District No. 10, In the City of Arvada, Colorado, Limited Tax General Obligation Bonds, Refunding and Improvement Series 20016A, 5.000%, 12/01/45 | 12/21 at 103.00 | N/R | 513,610 |
| | Leyden Rock Metropolitan District No. 10, In the City of Arvada, Colorado, Limited Tax General Obligation Bonds, Refunding and Improvement Series 20016B, 7.250%, 12/15/45 | 12/21 at 103.00 | N/R | 498,530 |
| 500 | | | | |
| | Midcities Metropolitan District No. 2, In the City and County of Broomfield, Colorado, Subordinate Special Revenue Refunding Bonds, Series 2016B, 7.750%, 12/15/46 | 12/21 at 103.00 | N/R | 499,095 |
| 500 | | | | |
| | Murphy Creek Metropolitan District 3, Aurora, Colorado, General Obligation Bonds, Refunding & Improvement Series 2006, 6.125%, 12/01/35 (11) | 10/18 at 100.00 | N/R | 1,640,000 |
| 2,000 | | | | |
| | Pinon Pines Metropolitan District No. 1, El Paso County, Colorado, General Obligation Limited Tax Bonds, Series 2016, 5.375%, 12/01/46 | 12/21 at 103.00 | N/R | 919,070 |
| 1,000 | | | | |
| 1,080 | | 12/20 at 103.00 | N/R | 1,134,983 |

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|-------|---|-----------------|------|-----------|
| | Promenade at Castle Rock Metropolitan District 1, Colorado, General Obligation Bonds, Limited Tax Series 2015A, 5.750%, 12/01/39 | | | |
| | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010: | | | |
| 1,000 | 6.500%, 1/15/30 | 7/20 at 100.00 | Baa3 | 1,063,340 |
| 1,000 | 6.000%, 1/15/41 | 7/20 at 100.00 | Baa3 | 1,046,960 |
| | STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/38 | 12/19 at 103.00 | N/R | 1,006,382 |
| 978 | | | | |
| 7 | | | | |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Colorado (continued) | | | |
| \$ 875 | STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015B, 7.750%, 12/15/38 | 12/19 at 103.00 | N/R | \$886,515 |
| 3,000 | Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (4) | 10/18 at 100.00 | N/R | 480,000 |
| 1,815 | Three Springs Metropolitan District 3, Durango, La Plata County, Colorado, Property Tax Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39 | 12/20 at 100.00 | N/R | 1,867,036 |
| 965 | VDW Metropolitan District 2, Larimer County, Colorado, General Obligation Bonds, Refunding Limited Tax Series 2016B, 7.250%, 12/15/45 | No Opt. Call | A2 | 924,885 |
| 66,118 | Total Colorado | | | 56,294,130 |
| | Connecticut – 1.0% (0.7% of Total Investments) | | | |
| 4,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity Health Credit Group, Series 2016CT, 5.000%, 12/01/45 (UB) | 6/26 at 100.00 | AA- | 4,471,560 |
| 2,500 | Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39 (Pre-refunded 4/01/20) | 4/20 at 100.00 | N/R (6) | 2,750,800 |
| 5,869 | Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31 (cash 4.000%, PIK 2.050%) (4) | No Opt. Call | N/R | 183,413 |
| 1,000 | Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21) | 4/21 at 100.00 | N/R (6) | 1,133,790 |
| 13,369 | Total Connecticut | | | 8,539,563 |
| | Delaware – 0.3% (0.2% of Total Investments) | | | |
| 2,500 | Delaware Economic Development Authority, Revenue Bonds, Odyssey Charter School Inc. Project, Series 2015A, 7.000%, 9/01/45, 144A | 3/25 at 100.00 | N/R | 2,502,400 |
| | District of Columbia – 0.6% (0.4% of Total Investments) | | | |
| 165 | District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 | No Opt. Call | Baa1 | 186,740 |
| 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 | B- | 1,028,890 |
| | District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 2016-XG0094: | | | |
| 28 | 20.043%, 10/01/37 (Pre-refunded 4/01/21) (IF), 144A (5) | 4/21 at 100.00 | Ba2 (6) | 35,653 |
| 2,472 | 20.043%, 10/01/37 (IF), 144A | 4/21 at 100.00 | N/R | 3,147,622 |
| 250 | District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33 (Pre-refunded 7/01/23) | 7/23 at 100.00 | BBB+ (6) | 296,190 |
| 3,915 | Total District of Columbia | | | 4,695,095 |

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| | Florida – 15.1% (10.4% of Total Investments) | | |
| 1,500 | Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46 | 11/21 at 100.00 N/R | 1,668,105 |
| 815 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2006A, 5.125%, 5/01/38 | 10/18 at 100.00 N/R | 782,188 |
| 1,840 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42 | 5/22 at 100.00 N/R | 1,888,006 |
| 8 | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Florida (continued) | | | |
| \$ 1,735 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2015, 5.375%, 5/01/45 | 5/25 at 100.00 | N/R | \$1,704,655 |
| 995 | Babcock Ranch Community Independent Special District, Charlotte County, Florida, Special Assessment Bonds, Series 2015, 5.250%, 11/01/46 | 11/25 at 100.00 | N/R | 1,008,681 |
| 905 | Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1 Project, Series 2013A, 6.125%, 11/01/33 | 11/24 at 100.00 | N/R | 1,033,365 |
| 1,850 | Boggy Creek Improvement District, Orlando, Florida, Special Assessment Revenue Bonds, Refunding Series 2013, 5.125%, 5/01/43 | 5/23 at 100.00 | N/R | 1,869,647 |
| 2,700 | Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project, Series 2009, 6.500%, 11/01/29 | 11/19 at 100.00 | BB+ | 2,777,112 |
| 700 | Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax) | 10/18 at 100.00 | Caa1 | 700,336 |
| 1,435 | Capital Projects Finance Authority, Florida, Student Housing Revenue Bonds, Capital Projects Loan Program, Series 2001F-1, 5.000%, 10/01/31 – NPMG Insured | 10/18 at 100.00 | Baa2 | 1,436,062 |
| 1,000 | Capital Trust Agency, Florida, Revenue Bonds, Palm Coast Senior Living Community Project, Series 2017A, 7.000%, 10/01/49, 144A | 4/24 at 103.00 | N/R | 987,380 |
| 1,000 | Capital Trust Agency, Florida, Senior Living Facilities Revenue Bonds, Elim Senior Housing, Inc. Project, Series 2017, 5.875%, 8/01/52, 144A | 8/24 at 103.00 | N/R | 1,026,330 |
| 1,000 | Celebration Pointe Community Development District 1, Alachua County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.125%, 5/01/45 | 5/24 at 100.00 | N/R | 1,018,090 |
| 2,000 | Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35, 144A | 5/24 at 100.00 | N/R | 2,177,860 |
| 940 | Copperstone Community Development District, Manatee County, Florida, Capital Improvement Revenue Bonds, Series 2007, 5.200%, 5/01/38 | 10/18 at 100.00 | N/R | 940,056 |
| 970 | Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37 | 10/18 at 100.00 | N/R | 969,990 |
| 800 | Fishhawk Community Development District IV, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2013A, 7.000%, 5/01/33 | 5/23 at 100.00 | N/R | 837,560 |
| 1,850 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44 | 7/24 at 100.00 | N/R | 1,887,074 |
| 1,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2017A, 5.750%, 7/01/44, 144A | 7/27 at 100.00 | N/R | 1,002,960 |
| 565 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Florida Charter Foundation Inc. Projects, Series | 7/26 at 100.00 | N/R | 557,446 |

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|--------|---|----------------|-----|------------|
| | 2016A, 5.000%, 7/15/46, 144A | | | |
| 1,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series | 9/20 at 100.00 | BB+ | 1,036,080 |
| | 2010A, 6.000%, 9/15/40 | | | |
| 2,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series | 6/21 at 100.00 | BB | 2,188,320 |
| | 2011A, 7.625%, 6/15/41 | | | |
| 4,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series | 6/23 at 100.00 | N/R | 4,575,800 |
| | 2013A, 8.500%, 6/15/44 | | | |
| 14,300 | Florida, Development Finance Corporation, Surface Transportation Facility Revenue Bonds, Brightline Passenger Rail Project - South Segment, Series 2017, 5.625%, 1/01/47 (Alternative Minimum Tax), 144A | 1/19 at 105.00 | BB- | 14,863,563 |

9

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Florida (continued) | | | |
| \$ 2,500 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Doral Breeze Project Series 2012, 5.500%, 11/01/32 | 11/22 at 100.00 | N/R | \$2,682,325 |
| 1,000 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Improvement Bonds, Assessment Area Two Project, Refunding Series 2014A-2, 6.500%, 5/01/39 | 5/24 at 100.00 | N/R | 1,050,610 |
| 1,950 | Harmony Community Development District, Florida, Capital Improvement Revenue Bonds, Special Assessment, Refunding Series 2014, 5.250%, 5/01/32 | 5/24 at 100.00 | N/R | 2,016,222 |
| 1,000 | Jacksonville Economic Development Commission, Florida, Industrial Development Revenue Bonds, Gerda Ameristeel US Inc. Project, Series 2007, 5.300%, 5/01/37 (Alternative Minimum Tax) | 10/18 at 100.00 | Ba2 | 1,000,390 |
| 1,000 | Lakes by the Bay South Community Development District, Florida, Special Assessment Bonds, Series 2012, 5.750%, 11/01/42 | 11/22 at 100.00 | N/R | 1,039,550 |
| 665 | Lakewood Ranch Stewardship District, Florida, Special Assessment Revenue Bonds, Lakewood Centre North Project, Series 2015, 4.875%, 5/01/45 | 5/25 at 100.00 | N/R | 669,323 |
| 2,000 | Lee County Industrial Development Authority, Florida, Charter School Revenue Bonds, Lee County Community Charter Schools, Series 2007A, 5.375%, 6/15/37 | 10/18 at 100.00 | BB | 2,000,140 |
| 630 | Lee County Industrial Development Authority, Florida, Healthcare Facilities Revenue Bonds, Preserve Project, Series 2017A, 5.750%, 12/01/52, 144A | 12/22 at 105.00 | N/R | 646,405 |
| 12,190 | Miami Beach, Florida, Resort Tax Revenue Bonds, Series 2015, 5.000%, 9/01/45 (UB) (5) | 9/25 at 100.00 | AA- | 13,553,695 |
| 750 | Miami Dade County Industrial Development Authority, Florida, Educational Facilities Revenue Bonds, South Florida Autism Charter School Project, Series 2017, 6.000%, 7/01/47, 144A | 7/27 at 100.00 | N/R | 739,823 |
| 1,085 | Miami World Center Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Series 2017, 5.250%, 11/01/49 | 11/27 at 100.00 | N/R | 1,148,603 |
| 750 | Miami-Dade County Industrial Development Authority, Florida, Revenue Bonds, Youth Co-Op Charter Schools Project, Series 2015A, 6.000%, 9/15/45, 144A | 9/25 at 100.00 | N/R | 762,518 |
| 84 | Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Tender Option Bond Trust 2016-XG0010: 15.801%, 10/01/38 – AGC Insured (Alternative Minimum Tax) (IF), 144A | 10/18 at 100.00 | A2 | 86,068 |
| 430 | 15.801%, 10/01/38 (Pre-refunded 10/01/18) – AGC Insured (Alternative Minimum Tax) (IF), 144A (5) | 10/18 at 100.00 | A2 (6) | 440,587 |
| 486 | | 10/18 at 100.00 | A2 (6) | 497,965 |

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|--------|--|-----------------|--------|------------|
| | 15.801%, 10/01/38 (Pre-refunded 10/01/18) – AGC Insured (Alternative Minimum Tax) (IF), 144A (5) | | | |
| 12,430 | Miami-Dade County, Florida, General Obligation Bonds, Build Better Communities Program, Series 2015D, 5.000%, 7/01/45 (UB) | 7/26 at 100.00 | AA | 13,973,806 |
| 1,250 | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 2016-XG0030, 15.165%, 10/01/39 (Pre-refunded 10/01/20) – AGM Insured, 144A (IF) | 10/20 at 100.00 | A+ (6) | 1,605,612 |
| 930 | Northern Palm Beach County Improvement District, Florida, Water Control and Improvement Bonds, Development Unit 53, Series 2015, 5.500%, 8/01/46 | 8/26 at 100.00 | N/R | 972,817 |
| 620 | Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of Boca Raton Project, Series 2014A: 7.000%, 6/01/29 | 6/22 at 102.00 | N/R | 703,179 |
| 3,110 | 7.500%, 6/01/49 | 6/22 at 102.00 | N/R | 3,577,464 |
| 10 | | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Florida (continued) | | | |
| \$ 3,680 | Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35 | 10/18 at 100.00 | N/R | \$3,632,933 |
| 1,710 | Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36 | 5/22 at 100.00 | N/R | 1,829,016 |
| 2,500 | Rolling Oaks Community Development District, Florida, Special Assessment Bonds, Series 2016, 6.000%, 11/01/47 | 11/27 at 100.00 | N/R | 2,650,775 |
| 990 | Shingle Creek Community Development District, Florida, Special Assessment Revenue Bonds, Series 2015, 5.400%, 11/01/45 | 11/25 at 100.00 | N/R | 999,365 |
| 890 | Sweetwater Creek Community Development District, Saint John's County, Florida, Capital Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38 | 10/18 at 100.00 | N/R | 890,036 |
| 2,515 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40 (10) | 5/19 at 100.00 | N/R | 2,413,495 |
| 1,540 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 (10) | 5/22 at 100.00 | N/R | 1,241,194 |
| 120 | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3: 6.375%, 5/01/19 (4) | No Opt. Call | N/R | 1 |
| 1,360 | 6.650%, 5/01/40 (4) | 10/18 at 100.00 | N/R | 14 |
| 2,845 | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007A-2, 5.250%, 5/01/39 (4) | 10/18 at 100.00 | N/R | 28 |
| 120 | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007-1. RMKT, 6.650%, 5/01/40 | 10/18 at 100.00 | N/R | 116,498 |
| 600 | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007A-1. RMKT, 5.250%, 5/01/39 | 10/18 at 100.00 | N/R | 527,550 |
| 3,740 | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-1, 0.000%, 5/01/40 (4) | 10/18 at 81.98 | N/R | 2,978,686 |
| 2,300 | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-2, 0.000%, 5/01/40 (4) | 10/18 at 67.45 | N/R | 1,507,121 |
| 2,505 | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-3, 6.610%, 5/01/40 (4) | 10/18 at 100.00 | N/R | 25 |
| 3,660 | Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37 | 10/18 at 100.00 | N/R | 3,663,953 |
| 3,465 | Twin Creeks North Community Development District, Florida, Special Assessment Bonds, Master Infrastructure Improvements, Series 2016A-2, 6.375%, 11/01/47 | 11/31 at 100.00 | N/R | 3,661,119 |
| 1,000 | | 11/28 at 100.00 | N/R | 1,302,630 |

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|---------|--|-----------------|------|-------------|
| | Venetian Parc Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43 | | | |
| 1,000 | Waterset North Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.500%, 11/01/45 | 11/24 at 100.00 | N/R | 1,057,750 |
| 1,000 | Windsor at Westside Community Development District, Osceola County, Florida, Special Assessment Bonds, Area 1 Project, Series 2015, 5.125%, 11/01/45 | 11/25 at 100.00 | N/R | 991,940 |
| 129,300 | Total Florida Georgia – 1.0% (0.7% of Total Investments) | | | 127,567,897 |
| 1,000 | Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Testletree Village Apartments, Series 2013A, 5.000%, 11/01/48 | 11/23 at 100.00 | BBB+ | 1,012,810 |

11

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Georgia (continued) | | | |
| \$ 800 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A Remarketed, 7.500%, 1/01/31 (Pre-refunded 1/01/19) | 1/19 at 100.00 | A2 (6) | \$820,360 |
| 1,250 | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29 | 6/20 at 100.00 | Baa3 | 1,385,538 |
| 1,880 | Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013A, 7.125%, 10/01/43 | 10/23 at 100.00 | N/R | 1,980,185 |
| 1,000 | Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43 | 4/23 at 100.00 | N/R | 964,240 |
| | Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: | | | |
| 392 | 5.500%, 7/15/23 | 7/21 at 100.00 | N/R | 394,440 |
| 767 | 5.500%, 7/15/30 | 7/21 at 100.00 | N/R | 771,474 |
| 841 | 5.500%, 1/15/36 | 7/21 at 100.00 | N/R | 847,162 |
| 7,930 | Total Georgia | | | 8,176,209 |
| | Guam – 0.3% (0.2% of Total Investments) | | | |
| 2,445 | Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39 (Pre-refunded 11/15/19) | 11/19 at 100.00 | N/R (6) | 2,612,972 |
| 330 | Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax) | 10/23 at 100.00 | BBB | 373,563 |
| 2,775 | Total Guam | | | 2,986,535 |
| | Hawaii – 0.2% (0.1% of Total Investments) | | | |
| 1,655 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39 | 7/19 at 100.00 | BBB- | 1,720,538 |
| | Idaho – 0.1% (0.0% of Total Investments) | | | |
| 500 | Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Tender Option Bond Trust 2016-XG0066, 13.857%, 3/01/47, 144A (IF) (5) | 3/22 at 100.00 | A- | 618,740 |
| | Illinois – 20.1% (13.8% of Total Investments) | | | |
| 730 | Bolingbrook, Illinois, Sales Tax Revenue Bonds, Series 2005, 6.250%, 1/01/24 | 10/18 at 100.00 | N/R | 723,532 |
| 10,670 | Chicago Board of Education, Illinois, Dedicated Capital Improvement Tax Revenue Bonds, Series 2017, 6.000%, 4/01/46 (UB) (5) | 4/27 at 100.00 | A | 12,487,208 |
| 1,500 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Project Series 2015C, 5.250%, 12/01/39 | 12/24 at 100.00 | B+ | 1,554,585 |
| 1,000 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Refunding Series 2010F, 5.000%, 12/01/31 | 12/20 at 100.00 | B2 | 1,011,100 |
| 15,385 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Series 2016A, 7.000%, 12/01/44 | 12/25 at 100.00 | B+ | 17,908,909 |
| 2,025 | | 12/26 at 100.00 | BB- | 2,318,767 |

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| | | | |
|-------|--|-----------------|---------------|
| | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Series 2016B, 6.500%, 12/01/46 | | |
| 9,910 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Series 2017A, 7.000%, 12/01/46, 144A | 12/27 at 100.00 | B+ 11,863,558 |
| 3,000 | Chicago Greater Metropolitan Water Reclamation District, Illinois, General Obligation Bonds, Capital Improvement, Green 2014 Series 2015A, 5.000%, 12/01/44 (UB) (5) | 12/24 at 100.00 | AA+ 3,299,880 |

12

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Illinois (continued) | | | |
| \$ 7,500 | Chicago Transit Authority, Illinois, Sales Tax Receipts Revenue Bonds, Series 2011, 5.250%, 12/01/40 (UB) (5) | 12/21 at 100.00 | A3 | \$8,003,775 |
| 1,595 | Chicago, Illinois, Certificates of Participation Tax Increment Bonds, 35th and State Redevelopment Project, Series 2012, 6.100%, 1/15/29 | 10/18 at 100.00 | N/R | 1,595,130 |
| 2,567 | Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26 (4) | 10/18 at 100.00 | N/R | 1,877,756 |
| 2,000 | Chicago, Illinois, General Obligation Bonds, Project & Refunding Series 2014A, 5.250%, 1/01/30 | 1/24 at 100.00 | Ba1 | 2,119,540 |
| 9,400 | Chicago, Illinois, General Obligation Bonds, Project & Refunding Series 2017A, 6.000%, 1/01/38 | 1/27 at 100.00 | BBB- | 10,609,780 |
| 1,000 | Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2005D, 5.500%, 1/01/37 | 1/25 at 100.00 | Ba1 | 1,068,340 |
| 1,880 | Chicago, Illinois, General Obligation Bonds, Refunding Series 2008A, 5.250%, 1/01/37 – FGIC Insured | 10/18 at 100.00 | Ba1 | 1,882,444 |
| 130 | Chicago, Illinois, General Obligation Bonds, Refunding Series 2016C, 5.000%, 1/01/38 | 1/26 at 100.00 | BBB- | 136,562 |
| 1,500 | Chicago, Illinois, General Obligation Bonds, Variable Rate Demand Series 2007F, 5.500%, 1/01/42 | 1/25 at 100.00 | Ba1 | 1,595,580 |
| 5,000 | City of Chicago, Illinois, Chicago O'Hare International Airport, Senior Special Facilities Revenue Bonds, TRIPs Obligated Group, Series 2018, 5.000%, 7/01/48 (Alternative Minimum Tax) | 7/28 at 100.00 | BBB | 5,470,000 |
| 4,000 | Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.750%, 10/15/40 | 10/20 at 100.00 | B+ | 4,232,800 |
| 5,000 | Illinois Finance Authority Revenue Bonds, Ness Healthcare NFP, Series 2016A, 6.375%, 11/01/46, 144A | 11/26 at 100.00 | N/R | 4,674,900 |
| 1,000 | Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.750%, 10/15/40 | 10/20 at 100.00 | B2 | 1,058,200 |
| 11,175 | Illinois Finance Authority, Revenue Bonds, Ascension Health/fkaPresence Health Network, Series 2016C, 4.000%, 2/15/41 (UB) | 2/27 at 100.00 | AA+ | 11,492,594 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%, 10/01/48 | 10/22 at 100.00 | BBB- | 1,069,070 |
| 5,000 | Illinois Finance Authority, Revenue Bonds, Northwestern Memorial Healthcare, Series 2017A, 4.000%, 7/15/47 (UB) (5) | 1/28 at 100.00 | AA+ | 5,090,650 |
| 25 | Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A: | | | |
| | 7.750%, 8/15/34 (Pre-refunded 8/15/19) | 8/19 at 100.00 | N/R (6) | 26,579 |
| 2,875 | 7.750%, 8/15/34 (Pre-refunded 8/15/19) | 8/19 at 100.00 | N/R (6) | 3,056,556 |
| | Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009: | | | |
| 2,000 | 6.875%, 8/15/38 (Pre-refunded 8/15/19) | 8/19 at 100.00 | N/R (6) | 2,108,380 |
| 3,850 | 7.000%, 8/15/44 (Pre-refunded 8/15/19) | 8/19 at 100.00 | N/R (6) | 4,063,560 |

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Illinois Finance Authority, Revenue Bonds, The Carle Foundation,
Tender Option Bond Trust 2015-XF0121:

| | | | | |
|-------|---|----------------|----|-----------|
| 1,685 | 19.036%, 8/15/41 – AGM Insured (IF), 144A (5) | 8/21 at 100.00 | A2 | 2,367,931 |
| 250 | 19.049%, 8/15/41 – AGM Insured (IF), 144A (5) | 8/21 at 100.00 | A2 | 351,400 |
| 13 | | | | |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Illinois (continued) | | | |
| \$ 5,000 | Illinois Finance Authority, Revenue Bonds, The University of Chicago Medical Center, Series 2016B, 4.000%, 8/15/41 (UB) (5) | 2/27 at 100.00 | AA- | \$5,010,700 |
| 3,000 | Illinois State, General Obligation Bonds, December Series 2017A, 5.250%, 12/01/30 | 12/27 at 100.00 | BBB- | 3,260,220 |
| 1,000 | Illinois State, General Obligation Bonds, November Series 2016: 5.000%, 11/01/35 | 11/26 at 100.00 | BBB- | 1,053,080 |
| 1,000 | 5.000%, 11/01/37 | 11/26 at 100.00 | BBB- | 1,049,520 |
| 9,945 | Illinois State, General Obligation Bonds, November Series 2017D, 5.000%, 11/01/27 (UB) (5) | No Opt. Call | BBB- | 10,778,789 |
| 630 | Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36 | 3/22 at 100.00 | BBB- | 646,361 |
| 5,445 | Illinois State, Sales Tax Revenue Bonds, Series 2016C, 4.000%, 6/15/31 (UB) (5) | 6/26 at 100.00 | A- | 5,615,537 |
| 2,000 | Lombard Public Facilities Corporation, Illinois, Conference Center and Hotel Revenue Bonds, First Tier Series 2005A-2, 5.500%, 1/01/36 – ACA Insured | 1/19 at 100.00 | N/R | 1,862,120 |
| 10,000 | Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion Project, Series 2002A, 0.000%, 12/15/33 – NPMFG Insured | No Opt. Call | BB+ | 5,053,700 |
| 800 | Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28 (Pre-refunded 6/01/21) | 6/21 at 100.00 | N/R (6) | 892,064 |
| 930 | Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds, Evans Road Series 2013B, 7.000%, 12/01/33 | 12/23 at 100.00 | N/R | 956,021 |
| 6,170 | Sales Tax Securitization Corporation, Illinois, Sales Tax Securitization Bonds, Series 2018A, 5.000%, 1/01/31 (UB) (5) | 1/28 at 100.00 | AA | 7,039,476 |
| 1,000 | Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group, Inc., Series 2013, 7.125%, 11/01/43 (Pre-refunded 11/01/23) | 11/23 at 100.00 | N/R (6) | 1,246,700 |
| 895 | Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project Revenue Bonds, Series 2007, 6.000%, 1/01/26 (12) | 1/19 at 100.00 | N/R | 474,350 |
| 162,467 | Total Illinois | | | 170,057,704 |
| | Indiana – 2.2% (1.5% of Total Investments) | | | |
| 4,150 | Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24 | 10/18 at 100.00 | N/R | 4,125,266 |
| 1,000 | Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option Bond Trust 2016-XL0019, 15.830%, 4/01/30 – AMBAC Insured, 144A (IF) (5) | No Opt. Call | AA | 1,862,090 |
| 1,250 | Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation Guaranteed, Tender Option Bond Trust 2015-XF0115, 15.222%, 10/15/20, 144A (IF) (5) | No Opt. Call | A3 | 1,601,687 |

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|-------|--|--|--|-----------|
| 1,000 | Indiana Finance Authority, Educational Facilities Revenue Bonds, Discovery Charter School Project, Series 2015A, 7.250%, 12/25 at 100.00 BB- 12/01/45 | | | 1,014,010 |
| 1,000 | Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series No Opt. Call B 2011, 6.000%, 12/01/19 | | | 1,031,640 |
| 2,000 | Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Series 2012, 8/22 at 100.00 B 5.750%, 8/01/42 (Alternative Minimum Tax) | | | 2,020,580 |
| 500 | Indiana Finance Authority, Hospital Revenue Bonds, King's Daughters' Hospital and Health Services, Series 2010, 5.500%, 8/20 at 100.00 Baa2 8/15/45 | | | 520,780 |

14

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Indiana (continued) | | | |
| | Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group Revenue Bonds, Tender Option Bond Trust 2015-XF0106: | | | |
| \$ 1,290 | 15.098%, 12/01/37 (Pre-refunded 12/01/20) (IF), 144A (5) | 12/20 at 100.00 | AA- (6) | \$1,668,757 |
| 1,250 | 16.092%, 12/01/38 (Pre-refunded 12/01/19) (IF), 144A (5) | 12/19 at 100.00 | AA- (6) | 1,493,263 |
| 1,000 | Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series 2013, 7.250%, 11/01/43 (Alternative Minimum Tax) | 11/23 at 100.00 | N/R | 1,124,180 |
| 955 | St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village Apartments, Series 2005A, 7.500%, 7/01/35 | 10/18 at 100.00 | N/R | 955,162 |
| 1,375 | Terre Haute, Indiana, Economic Development Solid Waste Facility Revenue Bonds, Pyrolyx USA Indiana, LLC Project, Series 2017A, 7.250%, 12/01/28 (Alternative Minimum Tax) | No Opt. Call | N/R | 1,367,905 |
| 16,770 | Total Indiana | | | 18,785,320 |
| | Iowa – 0.8% (0.6% of Total Investments) | | | |
| 1,030 | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, Series 2012, 4.750%, 8/01/42 | 8/22 at 100.00 | Ba2 | 1,058,274 |
| 2,000 | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.250%, 12/01/25 | 12/23 at 100.00 | B- | 2,138,640 |
| 1,000 | Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C: | | | |
| 2,900 | 5.375%, 6/01/38 | 10/18 at 100.00 | B2 | 1,010,820 |
| 6,930 | 5.625%, 6/01/46 | 10/18 at 100.00 | B | 2,933,466 |
| | Total Iowa | | | 7,141,200 |
| | Kansas – 0.7% (0.5% of Total Investments) | | | |
| 5,305 | University of Kansas Hospital Authority, Health Facilities Revenue Bonds, KU Health System, Refunding & Improvement Series 2015, 5.000%, 9/01/45 (UB) (5) | 9/25 at 100.00 | AA- | 5,859,585 |
| | Kentucky – 6.4% (4.4% of Total Investments) | | | |
| 565 | Kentucky Economic Development Finance Authority, Hospital Revenue Bonds, Owensboro Health, Refunding Series 2017A: | | | |
| 12,665 | 5.000%, 6/01/41 | 6/27 at 100.00 | BB+ | 602,324 |
| | 5.000%, 6/01/45 (UB) (5) | 6/27 at 100.00 | BB+ | 13,443,771 |
| 500 | Kentucky Economic Development Finance Authority, Hospital Revenue Bonds, Owensboro Medical Health System, Series 2010A, 6.000%, 6/01/30 (Pre-refunded 6/01/20) | 6/20 at 100.00 | BB+ (6) | 538,105 |
| | Kentucky Economic Development Finance Authority, Revenue Bonds, Next Generation Kentucky Information Highway Project, Senior Series 2015A: | | | |
| 11,000 | 5.000%, 7/01/37 (UB) | 7/25 at 100.00 | Baa2 | 11,882,640 |
| 9,295 | 5.000%, 7/01/40 (UB) | 7/25 at 100.00 | Baa2 | 9,929,383 |
| 16,800 | 5.000%, 1/01/45 (UB) | 7/25 at 100.00 | Baa2 | 17,915,016 |
| 50,825 | Total Kentucky | | | 54,311,239 |
| | Louisiana – 1.4% (1.0% of Total Investments) | | | |
| 2,205 | | 7/23 at 100.00 | N/R | 2,372,382 |

Ascension Parish Industrial development Board, Louisiana,
Revenue Bonds, Impala Warehousing (US) LLC Project, Series
2013, 6.000%, 7/01/36

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Louisiana (continued) | | | |
| \$ 100 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007B, 9.000%, 12/15/18 (4) | No Opt. Call | N/R | \$1 |
| 500 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35 | 11/20 at 100.00 | Baa3 | 546,060 |
| 750 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 2016-XF2336: | | | |
| 750 | 18.314%, 10/01/40 (Pre-refunded 10/01/20) (IF), 144A (5) | 10/20 at 100.00 | A2 (6) | 1,012,072 |
| 750 | 18.325%, 10/01/40 (Pre-refunded 10/01/20) (IF), 144A (5) | 10/20 at 100.00 | A2 (6) | 1,012,237 |
| 1,000 | Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax), 144A | 7/23 at 100.00 | N/R | 1,107,200 |
| 1,825 | 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 | 1,961,145 |
| 2,000 | Louisiana Public Facilities Authority, Revenue Bonds, Loyola University Project, Refunding Series 2017, 0.000%, 10/01/33 (10) | No Opt. Call | BBB | 1,788,720 |
| 2,110 | Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33 | 12/23 at 100.00 | N/R | 2,266,731 |
| 2,000 | Louisiana Public Facilities Authority, Solid Waste Disposal Facility Revenue Bonds, Louisiana Pellets Inc Project, Series 2015, 7.000%, 7/01/24 (Alternative Minimum Tax), 144A (4) | 10/18 at 100.00 | N/R | 20 |
| 13,240 | Total Louisiana | | | 12,066,568 |
| | Maine – 0.4% (0.3% 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 | 10/18 at 100.00 | Baa2 | 3,159,480 |
| | Maryland – 0.9% (0.6% of Total Investments) | | | |
| 3,000 | Maryland Economic Development Corporation, Port Facilities Revenue Bonds, CNX Marine Terminals Inc. Port of Baltimore Facility, Refunding Series 2010, 5.750%, 9/01/25 | 9/20 at 100.00 | BB- | 3,126,870 |
| 4,000 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4) | 10/18 at 100.00 | N/R | 2,540,000 |
| 2,500 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31 (4) | 10/18 at 100.00 | N/R | 1,587,500 |
| 9,500 | Total Maryland | | | 7,254,370 |
| | Massachusetts – 1.8% (1.2% of Total Investments) | | | |

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|-------|---|----------------|-----|-----------|
| 5,735 | Massachusetts Educational Financing Authority, Education Loan Revenue Bonds, Issue K, Series 2017B, 4.250%, 7/01/46 (Alternative Minimum Tax) (UB) (5) | 7/26 at 100.00 | A | 5,835,191 |
| 480 | Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 1/19 at 100.00 | N/R | 485,275 |
| 5,000 | Massachusetts State, General Obligation Bonds, Consolidated Loan, Series 2016A, 5.000%, 3/01/46 (UB) (5) | 3/24 at 100.00 | AA | 5,589,200 |
| 16 | | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|--------------|
| | Massachusetts (continued) | | | |
| \$ 2,985 | Massachusetts State, General Obligation Bonds, Consolidated Loan, Series 2016E, 4.000%, 4/01/33 (UB) (5) | 4/25 at 100.00 | AA | \$ 3,132,668 |
| 14,200 | Total Massachusetts | | | 15,042,334 |
| | Michigan – 2.1% (1.4% of Total Investments) | | | |
| | Detroit Local Development Finance Authority, Michigan, Tax Increment Bonds, Series 1998A: | | | |
| 10 | 5.500%, 5/01/21 – ACA Insured | 10/18 at 100.00 | B- | 9,903 |
| 485 | 5.500%, 5/01/21 | 11/18 at 100.00 | B- | 480,295 |
| 88 | Detroit, Michigan, General Obligation Bonds, Series 2003A, 5.250%, 4/01/22 – SYNCORA GTY Insured | 10/18 at 100.00 | N/R | 85,660 |
| 116 | Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 5.250%, 4/01/19 – AMBAC Insured | 10/18 at 100.00 | N/R | 116,136 |
| 930 | 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 | B | 790,584 |
| 1,245 | Michigan Finance Authority, Public School Academy Limited Obligation Revenue Bonds, Voyageur Academy Project, Refunding Series 2017. Private Placement of 2017, 5.900%, 7/15/46, 144A | 7/27 at 100.00 | N/R | 1,014,289 |
| 2,225 | Michigan Housing Development Authority, Rental Housing Revenue Bonds, Series 2015A: | | | |
| 4,500 | 4.350%, 10/01/45 (UB) (5) | 10/24 at 100.00 | AA | 2,285,431 |
| | 4.600%, 4/01/52 (UB) (5) | 10/24 at 100.00 | AA | 4,643,505 |
| 1,620 | Michigan Public Educational Facilities Authority, Charter School Revenue Bonds, American Montessori Academy, Series 2007, 6.500%, 12/01/37 | 10/18 at 100.00 | N/R | 1,619,903 |
| 1,000 | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Chandler Park Academy Project, Series 2008, 6.500%, 11/01/35 | 10/18 at 100.00 | BBB | 1,001,220 |
| 1,000 | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, Richfield Public School Academy, Series 2007, 5.000%, 9/01/36 | 10/18 at 100.00 | BBB- | 994,080 |
| 825 | Michigan Public Educational Facilities Authority, Limited Obligation Revenue Bonds, David Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37 | 10/18 at 100.00 | N/R | 824,942 |
| 885 | Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series 2013, 8.500%, 12/01/30 (Alternative Minimum Tax), 144A | 12/23 at 100.00 | N/R | 934,330 |
| 1,000 | Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 (Pre-refunded 9/01/18) | 9/18 at 100.00 | Aaa (6) | 1,005,590 |
| 500 | Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35 | 10/18 at 100.00 | BB- | 500,360 |
| 1,200 | University of Michigan, General Revenue Bonds, Series 2015, 5.000%, 4/01/46 (UB) (5) | 4/26 at 100.00 | AAA | 1,366,704 |
| 17,629 | Total Michigan | | | 17,672,932 |

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Minnesota – 0.8% (0.5% of Total Investments)

| | | | | |
|-------|--|----------------|-----|---------|
| 665 | Brooklyn Park, Minnesota, Charter School Lease Revenue Bonds, Athlos Leadership Academy Project, Series 2015A, 5.500%, 7/01/35 | 7/25 at 100.00 | N/R | 681,472 |
| 1,000 | Columbus, Minnesota, Charter School Lease Revenue Bonds, New Millennium Academy Project, Series 2015A, 6.000%, 7/01/45 | 7/25 at 100.00 | B- | 882,770 |
| 505 | Greenwood, Minnesota, Charter School Lease Revenue Bonds, Main Street School of Performing Arts Project, Series 2016A, 5.000%, 7/01/47 | 7/26 at 100.00 | N/R | 470,700 |

17

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Minnesota (continued) | | | |
| \$ 2,000 | Saint Paul Housing & Redevelopment Authority, Minnesota, Charter School Lease Revenue Bonds, Community School of Excellence, Series 2016A, 5.750%, 7/01/47, 144A | 7/26 at 100.00 | N/R | \$1,866,880 |
| 3,000 | Saint Paul Port Authority, Minnesota, Solid Waste Disposal Revenue Bonds, Gerdau Saint Paul Steel Mill Project, Series 2012-7, 4.500%, 10/01/37 (Alternative Minimum Tax), 144A | 10/22 at 100.00 | Ba2 | 2,841,060 |
| 7,170 | Total Minnesota | | | 6,742,882 |
| | Mississippi – 0.2% (0.1% of Total Investments) | | | |
| 638 | Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal Care Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum Tax) | 10/19 at 100.00 | N/R | 588,445 |
| 1,000 | Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company Project, Series 2008A, 6.500%, 9/01/32 | 9/18 at 100.00 | BBB | 1,003,870 |
| 1,638 | Total Mississippi | | | 1,592,315 |
| | Missouri – 2.3% (1.6% of Total Investments) | | | |
| 1,000 | Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri, Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36 | 10/19 at 100.00 | A- | 1,027,030 |
| 2,000 | Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36 | 4/23 at 100.00 | N/R | 2,103,240 |
| 655 | Kansas City Industrial Development Authority, Missouri, Sales Tax Revenue Bonds, Ward Parkway Center Community Improvement District, Senior Refunding & Improvement Series 2016, 5.000%, 4/01/46, 144A | 4/26 at 100.00 | N/R | 666,639 |
| 2,000 | Liberty, Missouri, Special Obligation Tax Increment and Special Districts Bonds, Liberty Commons Project, Subordinate Lien Series 2015B, 8.500%, 6/15/46, 144A | 6/25 at 100.00 | N/R | 1,997,120 |
| 10,000 | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Mercy Health, Series 2017C, 4.000%, 11/15/49 (UB) (5) | 11/27 at 100.00 | AA- | 10,162,600 |
| 1,100 | Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32 | 10/18 at 100.00 | N/R | 1,057,243 |
| 975 | Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35 | 9/20 at 100.00 | N/R | 1,006,990 |
| 1,353 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26 | 10/18 at 100.00 | N/R | 1,343,678 |
| 732 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, | 10/18 at 100.00 | N/R | 387,960 |

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|--------|--|--------------------|------------|
| | 3/27/26 | | |
| 19,815 | Total Missouri | | 19,752,500 |
| | Nevada – 0.2% (0.1% of Total Investments) | | |
| | Sparks Tourism Improvement District 1, Legends at Sparks | | |
| | Marina, Nevada, Senior Sales Tax Revenue Bonds Series 2008A: | | |
| 305 | 6.500%, 6/15/20, 144A | 10/18 at 100.00Ba3 | 305,323 |
| 1,500 | 6.750%, 6/15/28, 144A | 9/18 at 100.00 Ba3 | 1,501,485 |
| 1,805 | Total Nevada | | 1,806,808 |
| 18 | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | New Jersey – 6.9% (4.8% of Total Investments) | | | |
| \$ 2,500 | New Jersey Economic Development Authority, Lease Revenue Bonds, State Government Buildings-Health Department & Taxation Division Office Project, Series 2018A, 5.000%, 6/15/47 (UB) (5) | 12/27 at 100.00 | BBB+ | \$2,697,700 |
| 5,000 | New Jersey Economic Development Authority, Lease Revenue Bonds, State Government Buildings-Juvenile Justice Commission Facilities Project, Series 2018C, 5.000%, 6/15/47 (UB) (5) | 12/27 at 100.00 | BBB+ | 5,395,400 |
| 9,500 | New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2017DDD, 5.000%, 6/15/42 (UB) (5) | 6/27 at 100.00 | BBB+ | 10,269,405 |
| 2,100 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax) | 8/22 at 101.00 | Ba3 | 2,284,926 |
| 1,080 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax) | 3/24 at 101.00 | Ba3 | 1,223,316 |
| 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 (Pre-refunded 6/01/20) | 6/20 at 100.00 | Aaa (6) | 1,076,790 |
| 600 | New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (6) | 629,946 |
| 5,200 | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37 | 10/18 at 100.00 | BB+ | 5,212,948 |
| 8,230 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Refunding Series 2016, 5.000%, 7/01/41 | 7/26 at 100.00 | BBB- | 8,754,580 |
| 40,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006C, 0.000%, 12/15/36 – AMBAC Insured (UB) (5) | No Opt. Call | BBB+ | 17,598,800 |
| 1,000 | South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Bonds, Subordinate Series 2017B, 5.000%, 1/01/42 (Alternative Minimum Tax) | 1/28 at 100.00 | Baa1 | 1,087,590 |
| 2,200 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018B, 5.000%, 6/01/46 | 6/28 at 100.00 | BBB | 2,362,448 |
| 78,410 | Total New Jersey | | | 58,593,849 |
| | New Mexico – 0.7% (0.5% of Total Investments) | | | |
| 375 | Mariposa East Public Improvement District, New Mexico, Revenue Bonds, Capital Appreciation Taxable Series 2015D, 0.000%, 9/01/32 (4) | 9/18 at 50.09 | N/R | 56,250 |
| 60 | Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015A, 5.900%, 9/01/32 | 9/25 at 100.00 | N/R | 59,996 |
| 280 | Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015B, 5.900%, 9/01/32 | 9/25 at 100.00 | N/R | 278,961 |
| 435 | Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015C, 5.900%, 9/01/32 | 9/25 at 100.00 | N/R | 415,338 |

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|-------------|--|-----------------|-----|-----------|
| 1,210 | Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2013, 7.250%, 10/01/43 | 10/23 at 100.00 | N/R | 1,255,012 |
| 965 | New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena Project, Series 2010A, 5.875%, 7/01/30 | 7/20 at 100.00 | BBB | 1,015,460 |
| 1,020 19 | Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2014, 6.750%, 10/01/33 | 10/24 at 100.00 | N/R | 1,046,694 |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|--------------|
| | New Mexico (continued) | | | |
| \$ 1,575 | Winrock Town Center Tax Increment Development District, Albuquerque, New Mexico, Gross Receipts Tax Increment Bonds, Senior Lien Series 2015, 6.000%, 5/01/40, 144A | 5/20 at 103.00 | N/R | \$ 1,598,168 |
| 5,920 | Total New Mexico | | | 5,725,879 |
| | New York – 11.0% (7.5% of Total Investments) | | | |
| 3,830 | Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Refunding Series 2016A, 5.000%, 7/15/42 | 1/27 at 100.00 | BBB- | 4,156,661 |
| 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 (Pre-refunded 1/15/20) | 1/20 at 100.00 | AA+ (6) | 1,069,940 |
| 4,000 | Build NYC Resource Corporation, New York, Revenue Bonds, Albert Einstein College of Medicine, Inc., Series 2015, 5.500%, 9/01/45, 144A | 9/25 at 100.00 | N/R | 4,323,120 |
| 500 | Dormitory Authority of the State of New York, Revenue Bonds, Montefiore Obligated Group, Series 2018A, 4.000%, 8/01/38 | 8/28 at 100.00 | BBB | 504,930 |
| 200 | Dormitory Authority of the State of New York, Revenue Bonds, Orange Regional Medical Center Obligated Group, Series 2017, 5.000%, 12/01/36, 144A | 6/27 at 100.00 | BBB- | 220,852 |
| 10,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2016C-1, 5.000%, 11/15/56 (UB) (5) | 11/26 at 100.00 | A | 11,077,900 |
| | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: | | | |
| 1,500 | 5.750%, 10/01/37 (4) | 10/18 at 100.00 | N/R | 795,000 |
| 5,000 | 5.875%, 10/01/46 (4) | 10/37 at 100.00 | N/R | 2,650,000 |
| 470 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23 | 10/18 at 100.00 | N/R | 462,955 |
| 17,000 | New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2016S-1, 5.000%, 7/15/43 (UB) (5) | 1/26 at 100.00 | AA | 19,062,440 |
| 7,075 | New York City, New York, General Obligation Bonds, Fiscal 2016 Series A-1, 5.000%, 8/01/38 (UB) | 8/26 at 100.00 | AA | 8,031,399 |
| 500 | New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority Consolidated Bonds, Tender Option Bonds Trust 2016-XG0062, 15.290%, 12/15/41, 144A (IF) (5) | 12/21 at 100.00 | AA- | 665,270 |
| 3,000 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 1 Series 2014, 5.000%, 11/15/44, 144A | 11/24 at 100.00 | N/R | 3,170,250 |
| 3,250 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 2 Series | 11/24 at 100.00 | N/R | 3,570,157 |

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|-------|---|-----------------|------|-----------|
| | 2014, 5.150%, 11/15/34, 144A | | | |
| 6,000 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 3 Series | 11/24 at 100.00 | N/R | 7,114,200 |
| | 2014, 7.250%, 11/15/44, 144A | | | |
| 1,375 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, Bank of America Tower at One Bryant Park Project, Second Priority Refunding Series 2010, 6.375%, 7/15/49 | 1/20 at 100.00 | BBB- | 1,449,319 |
| | New York Liberty Development Corporation, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Tender Option Bond Trust | | | |
| | 2016-XG0018: | | | |
| 250 | 15.716%, 1/15/44 (IF), 144A (5) | 1/20 at 100.00 | AA | 293,342 |
| 625 | 15.716%, 1/15/44 (IF), 144A (5) | 1/20 at 100.00 | AA | 733,356 |
| 20 | | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | New York (continued) | | | |
| \$ 1,900 | New York Transportation Development Corporation, New York, Special Facility Revenue Bonds, American Airlines, Inc. John F Kennedy International Airport Project, Refunding Series 2016, 5.000%, 8/01/26 (Alternative Minimum Tax) | 8/21 at 100.00 | BB- | \$2,004,234 |
| 1,000 | New York Transportation Development Corporation, Special Facilities Bonds, LaGuardia Airport Terminal B Redevelopment Project, Series 2016A: 5.000%, 7/01/46 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 1,072,300 |
| 4,985 | 5.000%, 7/01/46 – AGM Insured (Alternative Minimum Tax) (UB) (5) | 7/24 at 100.00 | A2 | 5,420,041 |
| 3,265 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, Two Hundred Series 2017, 5.000%, 4/15/57 (UB) (5) | 4/27 at 100.00 | AA- | 3,681,745 |
| 530 | 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 | 578,405 |
| 9,975 | Westchester County Local Development Corporation, New York, Revenue Bonds, Westchester Medical Center Obligated Group Project, Refunding Series 2016, 5.000%, 11/01/46 (UB) (5) | 11/25 at 100.00 | BBB- | 10,693,898 |
| 87,230 | Total New York | | | 92,801,714 |
| | North Carolina – 0.1% (0.1% of Total Investments) | | | |
| 940 | Charlotte-Mecklenberg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA Carolinas HealthCare System, Tender Option Bond Trust 2016-XF2222, 16.089%, 1/15/42, 144A (IF) | 1/21 at 100.00 | AA- | 1,229,520 |
| | North Dakota – 0.1% (0.1% of Total Investments) | | | |
| 2,000 | Williston, North Dakota, Multifamily Housing Revenue Bonds, Eagle Crest Apartments LLC Project, Series 2013, 7.750%, 9/01/38 (4) | 9/23 at 100.00 | N/R | 800,000 |
| | Ohio – 8.1% (5.6% of Total Investments) | | | |
| 30,500 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Second Subordinate Capital Appreciation Turbo Term Series 2007C, 0.000%, 6/01/52 | 10/18 at 100.00 | N/R | 1,385,920 |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 10,000 | 5.875%, 6/01/30 | 9/18 at 100.00 | Caa1 | 10,050,000 |
| 6,875 | 5.750%, 6/01/34 | 10/18 at 100.00 | Caa1 | 6,892,256 |
| 10,500 | 5.875%, 6/01/47 | 9/18 at 100.00 | B- | 10,590,405 |
| 2,005 | 6.500%, 6/01/47 | 9/18 at 100.00 | B- | 2,065,130 |
| 5,455 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37 | 6/22 at 100.00 | Caa1 | 5,713,894 |
| 1,500 | Butler County Port Authority, Ohio, Public Infrastructure Revenue Bonds, Liberty Center Project, Liberty Community Authority, Series 2014C, 6.000%, 12/01/43 | 12/22 at 100.00 | N/R | 1,482,525 |
| 1,270 | | | A+ | 1,348,295 |

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| | Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30 | 12/20 at 100.00 | |
| 11,160 | Montgomery County, Ohio, Hospital Facilities Revenue Bonds, Kettering Health Network Obligated Group, Series 2016, 4.000%, 8/01/47 (UB) (5) | 8/26 at 100.00 A2 | 11,251,289 |
| 2,800 | Ohio Air Quality Development Authority, Ohio, Air Quality Development Revenue Bonds, FirstEnergy Generation Corporation Project, Series 2009A, 5.700%, 8/01/20 (4) | No Opt. Call N/R | 1,554,000 |

21

NMZ Nuveen Municipal High Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2018

(Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Ohio (continued) | | | |
| \$ 2,000 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Generation Corporation Project, Refunding Series 2009C, 5.625%, 6/01/19 (4) | No Opt. Call | N/R | \$1,930,000 |
| 4,750 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Nuclear Generation Project, Refunding Series 2008C, 3.950%, 11/01/32 (Alternative Minimum Tax) (Mandatory Put 5/01/20) (4) | No Opt. Call | N/R | 2,636,250 |
| 1,250 | Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 2015-XF0105, 15.000%, 1/01/39 (Pre-refunded 1/01/19), 144A (IF) | 1/19 at 100.00 | AA (6) | 1,336,113 |
| 3,000 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2005B, 4.000%, 1/01/34 (Mandatory Put 7/01/21) (4) | No Opt. Call | N/R | 1,665,000 |
| 255 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2008B, 3.625%, 10/01/33 (Mandatory Put 4/01/20) (4) | No Opt. Call | N/R | 141,525 |
| 995 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2008C, 3.950%, 11/01/32 (Alternative Minimum Tax) (Mandatory Put 5/01/20) (4) | No Opt. Call | N/R | 552,225 |
| 3,000 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2010B, 4.375%, 6/01/33 (Mandatory Put 6/01/22) (4) | No Opt. Call | N/R | 2,895,000 |
| 3,000 | State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax) | 8/18 at 100.00 | Ba2 | 3,004,920 |
| 2,000 | Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 6.000%, 3/01/45 | 3/25 at 100.00 | N/R | 2,033,520 |
| 6,000 | Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4) | 7/19 at 100.00 | N/R | 60 |
| 108,315 | Total Ohio | | | 68,528,327 |
| | Oklahoma – 0.3% (0.2% of Total Investments) | | | |
| 1,925 | Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26, 144A | 8/21 at 100.00 | N/R | 2,233,270 |
| | Pennsylvania – 2.1% (1.4% of Total Investments) | | | |
| | Allegheny Country Industrial Development Authority, Pennsylvania, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series 2009: | | | |

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|-------|--|--------------------|-----|-----------|
| 500 | 6.750%, 11/01/24 | 11/19 at 100.00 | B | 511,375 |
| 2,000 | 6.875%, 5/01/30 | 11/19 at 100.00 | B | 2,034,180 |
| 2,500 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006A, 3.500%, 4/01/41 (Mandatory Put 6/01/20) (4) | No Opt. Call | N/R | 1,387,500 |
| 2,715 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006B, 3.500%, 12/01/35 (Mandatory Put 6/01/20) (4) | No Opt. Call | N/R | 1,506,825 |
| 22 | | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Pennsylvania (continued) | | | |
| \$ 185 | Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 2017-XF2454, 16.813%, 8/01/38 (Pre-refunded 8/01/20), 144A (IF) (5) | 8/20 at 100.00 | N/R (6) | \$239,240 |
| 5 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Bonds, Shippingport Project, First Energy Guarantor., Series 2006A, 2.550%, 11/01/41 (Mandatory Put 12/03/18) (4) | No Opt. Call | N/R | 2,775 |
| 4,250 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, PPL Energy Supply, LLC Project, Series 2009A, 6.400%, 12/01/38 | 9/25 at 100.00 | B2 | 4,339,293 |
| 4,115 | Pennsylvania Economic Development Financing Authority, Solid Waste Disposal Revenue Bonds, USG Corporation Project, Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax) | 12/18 at 100.00 | Ba2 | 4,114,959 |
| 2,500 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Nueva Esperanza, Inc. - Esperanza Academy Charter School, Series 2013, 8.000%, 1/01/33 | 1/23 at 100.00 | N/R | 2,773,800 |
| 510 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/36 | 7/22 at 100.00 | Ba1 | 553,773 |
| 180 | The Redevelopment Authority of the City of Scranton, Lackawanna county, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2016A, 5.000%, 11/15/28 | 5/24 at 100.00 | BB+ | 182,513 |
| 19,460 | Total Pennsylvania | | | 17,646,233 |
| | Rhode Island – 0.4% (0.3% of Total Investments) | | | |
| 1,000 | Rhode Island Health & Educational Building Corporation, Health Facilities Revenue Bonds, Tockwotton Home, Series 2011, 8.375%, 1/01/46 (Pre-refunded 1/01/21) | 1/21 at 100.00 | Aaa (6) | 1,153,840 |
| 18,260 | Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2007A, 0.000%, 6/01/52 | 10/18 at 100.00 | CCC+ | 2,306,603 |
| 19,260 | Total Rhode Island | | | 3,460,443 |
| | South Carolina – 2.3% (1.6% of Total Investments) | | | |
| 4,000 | Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4) | 10/18 at 100.00 | N/R | 840,000 |
| 3,477 | Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007B, 7.700%, 11/01/18 (4) | No Opt. Call | N/R | 730,170 |
| 1,000 | South Carolina Jobs-Economic Development Authority, Economic Development Revenue Bonds, Midland Valley Preparatory School Project, Series 2014, 7.750%, 11/15/45, 144A | 11/24 at 100.00 | N/R | 1,094,220 |
| 1,250 | South Carolina Jobs-Economic Development Authority, Hospital Revenue Bonds, Palmetto Health, Refunding Series 2011A, 6.500%, 8/01/39 (Pre-refunded 8/01/21) – AGM Insured | 8/21 at 100.00 | AA (6) | 1,417,925 |
| 9,250 | | | A2 | 9,994,625 |

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| 5,000 | South Carolina Public Service Authority Santee Cooper Revenue Obligations, Refunding Series 2016B, 5.000%, 12/01/46 (UB) (5) | 12/26 at 100.00 | |
| 23,977 | South Carolina Public Service Authority, Santee Cooper Revenue Obligations, Series 2014A, 5.000%, 12/01/49 (UB) (5) | 6/24 at 100.00 A2 | 5,284,100 |
| 23 | Total South Carolina | | 19,361,040 |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Tennessee – 5.3% (3.7% of Total Investments) | | | |
| \$ 3,000 | Johnson City Health and Educational Facilities Board, Tennessee, Hospital Revenue Bonds, Mountain States Health Alliance, Refunding Series 2010A, 6.500%, 7/01/38 (Pre-refunded 7/01/20) | 7/20 at 100.00 | Baa1 (6) | \$3,271,770 |
| 11,095 | Metropolitan Government of Nashville-Davidson County Health and Educational Facilities Board, Tennessee, Revenue Bonds, Vanderbilt University Medical Center, Series 2016A: 5.000%, 7/01/40 (UB) | 7/26 at 100.00 | A3 | 12,268,740 |
| 14,835 | 5.000%, 7/01/46 (UB) (5) | 7/26 at 100.00 | A3 | 16,296,693 |
| 5,000 | The Health and Educational Facilities Board of the City of Franklin, Tennessee, Revenue Bonds, Provision Cares Proton Therapy Center, Nashville Project, Series 2017A, 7.500%, 6/01/47, 144A | 6/27 at 100.00 | N/R | 5,327,850 |
| 6,024 | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26 | No Opt. Call | BBB | 6,899,769 |
| 950 | Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place Inc. Project, Series 2015A, 5.500%, 1/01/46 | 10/18 at 100.00 | N/R | 881,628 |
| 40,904 | Total Tennessee | | | 44,946,450 |
| | Texas – 5.8% (4.0% of Total Investments) | | | |
| 4,005 | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax) (4) | 10/18 at 100.00 | N/R | 40 |
| 1,000 | Celina, Texas, Special Assessment Revenue Bonds, Creeks of Legacy Public Improvement District Phase 1 Project, Series 2014, 7.000%, 9/01/40 | 9/22 at 103.00 | N/R | 1,006,000 |
| 250 | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.000%, 1/01/41 (Pre-refunded 1/01/21) | 1/21 at 100.00 | Baa2 (6) | 274,068 |
| 1,000 | 6.750%, 1/01/41 (Pre-refunded 1/01/21) | 1/21 at 100.00 | Baa3 (6) | 1,113,880 |
| 2,100 | Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A: 8.750%, 2/15/28 | 10/18 at 100.00 | B | 2,104,683 |
| 2,000 | 9.000%, 2/15/38 | 10/18 at 100.00 | B | 2,004,180 |
| 4,165 | Dallas Area Rapid Transit, Texas, Sales Tax Revenue Bonds, Refunding Series 2016A, 5.000%, 12/01/48 (UB) (5) | 12/25 at 100.00 | Aa2 | 4,691,831 |
| 10 | Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38 | 10/18 at 100.00 | N/R | 10,000 |
| 430 | Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A: 6.625%, 9/01/31 | 9/23 at 100.00 | N/R | 501,612 |
| 1,000 | 6.375%, 9/01/42 | 9/23 at 100.00 | N/R | 1,131,230 |
| 1,500 | | 11/22 at 100.00 | Baa3 | 1,536,975 |

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| | Fort Bend County Industrial Development Corporation, Texas, Revenue Bonds, NRG Energy Inc. Project, Series 2012A. RMKT, 4.750%, 5/01/38 | | |
| 1,000 | Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax) | 10/18 at 100.00 B3 | 1,009,950 |
| 865 | Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36 | 10/18 at 100.00 N/R | 827,943 |
| 24 | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Texas (continued) | | | |
| \$ 3,500 | Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32 | 7/22 at 100.00 | N/R | \$3,589,635 |
| 1,000 | Mission Economic Development Corporation, Texas, Revenue Bonds, Natgasoline Project, Series 2016B, 5.750%, 10/01/31 (Alternative Minimum Tax), 144A | 10/18 at 103.00 | BB- | 1,033,250 |
| 2,000 | Mission Economic Development Corporation, Texas, Water Supply Revenue Bonds, Enviro Water Minerals Project, Green Bonds, Series 2015, 7.750%, 1/01/45 (Alternative Minimum Tax), 144A (4) | 1/26 at 102.00 | N/R | 1,498,640 |
| 1,000 | New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue Bonds, CHF-Collegiate Housing Corpus Christi I, L.L.C.-Texas A&M University-Corpus Christi Project, Series 2014A, 5.000%, 4/01/44 | 4/24 at 100.00 | BBB- | 1,032,260 |
| 1,000 | New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue Bonds, CHF-Collegiate Housing Foundation - San Antonio 1, L.L.C. - Texas A&M University - San Antonio Project, Series 2016A, 5.000%, 4/01/48 | 4/26 at 100.00 | BBB- | 1,030,090 |
| 2,445 | New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue Bonds, NCCD - College Station Properties LLC - Texas A&M University Project, Series 2015A, 5.000%, 7/01/47 | 7/25 at 100.00 | CCC | 2,179,644 |
| 2,250 | North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 2016-XG0036, 17.201%, 9/01/41 (Pre-refunded 9/01/21), 144A (IF) | 9/21 at 100.00 | N/R (6) | 3,206,295 |
| 2,000 | Red River Health Facilities Development Corporation, Texas, First Mortgage Revenue Bonds, Eden Home Inc., Series 2012, 7.000%, 12/15/32 (4) | 12/21 at 100.00 | N/R | 1,245,000 |
| 175 | Rowlett, Texas, Special Assessment Revenue Bonds, Bayside Public Improvement District North Improvement Area, Series 2016, 5.750%, 9/15/36 | 3/24 at 102.00 | N/R | 169,817 |
| 2,000 | Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22 (4) | 10/18 at 100.00 | N/R | 20 |
| 4,000 | Tarrant County Cultural Education Facilities Finance Corporation, Texas, Hospital Revenue Bonds, Scott & White Healthcare Project, Series 2016A, 5.000%, 11/15/45 (UB) | 5/26 at 100.00 | AA- | 4,445,960 |
| 2,810 | Texas Private Activity Bond Surface Transportation Corporation, Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Senior Lien Series 2009, 6.875%, 12/31/39 | 12/19 at 100.00 | BBB- | 2,984,529 |
| 1,000 | Texas Private Activity Bond Surface Transportation Corporation, Senior Lien Revenue Bonds, LBJ Infrastructure Group LLC IH-635 Managed Lanes Project, Series 2010: | 6/20 at 100.00 | Baa3 | 1,085,200 |
| 4,500 | 7.000%, 6/30/34 | 6/20 at 100.00 | Baa3 | 4,878,090 |
| 835 | 7.000%, 6/30/40 | | BB- | 836,570 |

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| | | | |
|-------|---|--------------------|-----------------|
| | Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34 | 10/18 at 100.00 | |
| 2,972 | Texas State Affordable Housing Corporation Multifamily Housing Revenue Bonds, Peoples El Shaddai Village and St. James Manor Apartments Project, Series 2016, 4.850%, 12/01/56, 144A Travis County Health Facilities Development Corporation, Texas, Revenue Bonds, Westminster Manor, Series 2010: | 1/34 at 100.00 N/R | 3,012,491 |
| 85 | 7.000%, 11/01/30 | 11/20 at 100.00 | BBB+ 90,310 |
| 440 | 7.000%, 11/01/30 (Pre-refunded 11/01/20) | 11/20 at 100.00 | N/R (6) 490,151 |
| 25 | | | |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|------------|
| | Texas (continued) | | | |
| \$ 340 | Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 20003, 6.250%, 5/01/28 (Alternative Minimum Tax) (4) | 10/18 at 100.00 | C | \$ 3 |
| 53,677 | Total Texas | | | 49,020,347 |
| | Utah – 1.1% (0.8% of Total Investments) | | | |
| 1,690 | Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40 | 7/20 at 100.00 | BBB- | 1,782,206 |
| 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 | 2,139,905 |
| 5,420 | Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series 2007A, 5.800%, 6/15/38 | 10/18 at 100.00 | BBB- | 5,430,136 |
| 9,090 | Total Utah | | | 9,352,247 |
| | Vermont – 0.8% (0.5% of Total Investments) | | | |
| 1,605 | Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, University of Vermont Medical Center Project, Green Series 2016B: 5.000%, 12/01/46 | 6/26 at 100.00 | A | 1,761,664 |
| 3,400 | 5.000%, 12/01/46 (UB) (5) | 6/26 at 100.00 | A | 3,731,874 |
| 1,155 | Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School Project, Series 2011A, 6.250%, 1/01/41 (Pre-refunded 1/01/21) | 1/21 at 100.00 | N/R (6) | 1,272,972 |
| 6,160 | Total Vermont | | | 6,766,510 |
| | Virgin Islands – 0.6% (0.4% of Total Investments) | | | |
| 1,000 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2014C: 5.000%, 10/01/19 | No Opt. Call | N/R | 990,000 |
| 5,000 | 5.000%, 10/01/39 | 10/24 at 100.00 | N/R | 4,475,000 |
| 6,000 | Total Virgin Islands | | | 5,465,000 |
| | Virginia – 2.2% (1.5% of Total Investments) | | | |
| 762 | Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/19 (13) | 10/18 at 100.00 | N/R | 457,200 |
| 5,000 | Industrial Development Authority of the City of Newport News, Virginia, Health System Revenue Bonds, Riverside Health System, Series 2017A, 5.000%, 7/01/46, 144A | 7/27 at 100.00 | N/R | 5,211,550 |
| 9,400 | Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Revenue Bonds, Dulles Metrorail & Capital improvement Projects, Second Senior Lien Series 2009B, 0.000%, 10/01/38 – AGC Insured | No Opt. Call | BBB+ | 4,089,940 |
| 1,000 | Tobacco Settlement Financing Corporation of Virginia, Tobacco Settlement Asset Backed Bonds, Series 2007B1, 5.000%, 6/01/47 | 9/18 at 100.00 | B- | 999,980 |

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|--------|--|-----------------------|------------|
| 7,380 | Virginia Small Business Financing Authority, Private Activity Revenue Bonds, Transform 66 P3 Project, Senior Lien Series 2017, 6/27 at 100.00 5.000%, 12/31/56 (Alternative Minimum Tax) | BBB | 8,073,129 |
| 80 | Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012: 6.000%, 1/01/37 (Alternative Minimum Tax) | 7/22 at 100.00 BBB | 88,580 |
| 130 | 5.500%, 1/01/42 (Alternative Minimum Tax) | 7/22 at 100.00 BBB | 140,954 |
| 23,752 | Total Virginia | | 19,061,333 |
| 26 | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Washington – 2.1% (1.4% of Total Investments) | | | |
| \$ 2,415 | FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2016-XL0006, 16.951%, 6/01/34, 144A (IF) (5) | 6/19 at 100.00 | AA | \$2,692,628 |
| 500 | FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2016-XL0007, 16.951%, 6/01/39, 144A (IF) (5) | 6/19 at 100.00 | AA | 555,970 |
| 1,000 | King County Public Hospital District 4, Washington, Hospital Revenue Bonds, Snoqualmie Valley Hospital, Series 2015A, 6.250%, 12/01/45 | 12/25 at 100.00 | N/R | 1,008,070 |
| 1,000 | Kitsap County Consolidated Housing Authority, Washington, Pooled Tax Credit Housing Revenue Bonds, Series 2007, 5.600%, 6/01/37 (Alternative Minimum Tax) | 10/18 at 100.00 | N/R | 1,000,780 |
| 275 | Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43 | 4/19 at 100.00 | N/R | 275,649 |
| 3,215 | Washington Economic Development Finance Authority, Environmental Facilities Revenue Bonds, Columbia Pulp I, LLC Project, Series 2017A, 7.500%, 1/01/32 (Alternative Minimum Tax), 144A | 1/28 at 100.00 | N/R | 3,692,556 |
| 7,330 | Washington Health Care Facilities Authority, Revenue Bonds, Virginia Mason Medical Center, Series 2017, 4.000%, 8/15/42 (UB) | 8/27 at 100.00 | BBB | 7,346,493 |
| 1,000 | Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47, 144A | 10/22 at 100.00 | N/R | 1,086,070 |
| 16,735 | Total Washington | | | 17,658,216 |
| | West Virginia – 0.2% (0.2% of Total Investments) | | | |
| 1,411 | Berkeley, Hardy and Jefferson Counties, West Virginia, as Joint Issuers, Commercial Development Revenue Bonds, Scattered Site Housing Projects, Series 2010, 5.750%, 12/01/44 | 12/23 at 100.00 | N/R | 1,438,543 |
| 500 | Monongalia County Commission, West Virginia, Special District Excise Tax Revenue, University Town Centre Economic Opportunity Development District, Refunding & Improvement Series 2017A, 5.750%, 6/01/43, 144A | 6/27 at 100.00 | N/R | 521,750 |
| 1,911 | Total West Virginia | | | 1,960,293 |
| | Wisconsin – 6.7% (4.6% of Total Investments) | | | |
| 30 | Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax) | No Opt. Call | N/R | 30,620 |
| 2,000 | Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, General Revenue Bonds, Refunding Series 2017, 6.750%, 6/01/32 | 12/27 at 100.00 | N/R | 1,964,560 |
| 5,000 | Public Finance Authority of Wisconsin, Charter School Revenue Bonds, North Carolina Charter Educational Foundation Project, Series 2016A, 5.000%, 6/15/46, 144A | 6/26 at 100.00 | N/R | 4,572,300 |
| 1,650 | Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson Classical Academy of Mooresboro, North | 7/19 at 100.00 | BBB- | 1,675,822 |

Carolina, Series 2011, 7.125%, 7/01/42

27

NMZ Nuveen Municipal High Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2018

(Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------|----------------|---------|
| | Wisconsin (continued) | | | |
| | Public Finance Authority of Wisconsin, Conference Center and Hotel Revenue Bonds, Lombard Public Facilities Corporation, First Tier Series 2018A-1: | | | |
| \$ 13 | 0.000%, 1/01/47 – ACA Insured, 144A | No Opt. Call | N/R | \$392 |
| 11 | 0.000%, 1/01/48 – ACA Insured, 144A | No Opt. Call | N/R | 342 |
| 11 | 0.000%, 1/01/49 – ACA Insured, 144A | No Opt. Call | N/R | 336 |
| 10 | 0.000%, 1/01/50 – ACA Insured, 144A | No Opt. Call | N/R | 325 |
| 10 | 0.000%, 1/01/51 – ACA Insured, 144A | No Opt. Call | N/R | 319 |
| 13 | 0.000%, 1/01/52 – ACA Insured, 144A | No Opt. Call | N/R | 413 |
| 13 | 0.000%, 1/01/53 – ACA Insured, 144A | No Opt. Call | N/R | 407 |
| 13 | 0.000%, 1/01/54 – ACA Insured, 144A | No Opt. Call | N/R | 393 |
| 12 | 0.000%, 1/01/55 – ACA Insured, 144A | No Opt. Call | N/R | 385 |
| 12 | 0.000%, 1/01/56 – ACA Insured, 144A | No Opt. Call | N/R | 376 |
| 595 | 5.500%, 7/01/56 – ACA Insured, 144A | 3/28 at 100.00 | N/R | 592,679 |
| 14 | 0.000%, 1/01/57 – ACA Insured, 144A | No Opt. Call | N/R | 416 |
| 13 | 0.000%, 1/01/58 – ACA Insured, 144A | No Opt. Call | N/R | 405 |
| 13 | 0.000%, 1/01/59 – ACA Insured, 144A | No Opt. Call | N/R | 394 |
| 13 | 0.000%, 1/01/60 – ACA Insured, 144A | No Opt. Call | N/R | 385 |
| 12 | 0.000%, 1/01/61 – ACA Insured, 144A | No Opt. Call | N/R | 379 |
| 12 | 0.000%, 1/01/62 – ACA Insured, 144A | 3/28 at 17.35 | N/R | 368 |
| 12 | 0.000%, 1/01/63 – ACA Insured, 144A | 3/28 at 16.48 | N/R | 360 |
| 12 | 0.000%, 1/01/64 – ACA Insured, 144A | No Opt. Call | N/R | 352 |
| 11 | 0.000%, 1/01/65 – ACA Insured, 144A | No Opt. Call | N/R | 346 |
| 12 | 0.000%, 1/01/66 – ACA Insured, 144A | No Opt. Call | N/R | 372 |
| 148 | 0.000%, 1/01/67 – ACA Insured, 144A | No Opt. Call | N/R | 4,481 |
| 28 | | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Wisconsin (continued) | | | |
| | Public Finance Authority of Wisconsin, Conference Center and Hotel Revenue Bonds, Lombard Public Facilities Corporation, Second Tier Series 2018B: | | | |
| \$ 24 | 0.000%, 1/01/46 – ACA Insured, 144A | No Opt. Call | N/R | \$752 |
| 24 | 0.000%, 1/01/47 – ACA Insured, 144A | No Opt. Call | N/R | 740 |
| 24 | 0.000%, 1/01/48 – ACA Insured, 144A | No Opt. Call | N/R | 733 |
| 23 | 0.000%, 1/01/49 – ACA Insured, 144A | No Opt. Call | N/R | 726 |
| 23 | 0.000%, 1/01/50 – ACA Insured, 144A | No Opt. Call | N/R | 715 |
| 25 | 0.000%, 1/01/51 – ACA Insured, 144A | No Opt. Call | N/R | 782 |
| 659 | 3.750%, 7/01/51 – ACA Insured, 144A | 3/28 at 100.00 | N/R | 640,369 |
| 25 | 0.000%, 1/01/52 – ACA Insured, 144A | No Opt. Call | N/R | 776 |
| 25 | 0.000%, 1/01/53 – ACA Insured, 144A | No Opt. Call | N/R | 764 |
| 25 | 0.000%, 1/01/54 – ACA Insured, 144A | No Opt. Call | N/R | 758 |
| 24 | 0.000%, 1/01/55 – ACA Insured, 144A | No Opt. Call | N/R | 746 |
| 24 | 0.000%, 1/01/56 – ACA Insured, 144A | No Opt. Call | N/R | 735 |
| 24 | 0.000%, 1/01/57 – ACA Insured, 144A | No Opt. Call | N/R | 729 |
| 23 | 0.000%, 1/01/58 – ACA Insured, 144A | No Opt. Call | N/R | 718 |
| 23 | 0.000%, 1/01/59 – ACA Insured, 144A | No Opt. Call | N/R | 712 |
| 23 | 0.000%, 1/01/60 – ACA Insured, 144A | No Opt. Call | N/R | 706 |
| 23 | 0.000%, 1/01/61 – ACA Insured, 144A | No Opt. Call | N/R | 695 |
| 23 | 0.000%, 1/01/62 – ACA Insured, 144A | No Opt. Call | N/R | 689 |
| 22 | 0.000%, 1/01/63 – ACA Insured, 144A | No Opt. Call | N/R | 678 |
| 22 | 0.000%, 1/01/64 – ACA Insured, 144A | No Opt. Call | N/R | 672 |
| 22 | 0.000%, 1/01/65 – ACA Insured, 144A | No Opt. Call | N/R | 666 |
| 22 | 0.000%, 1/01/66 – ACA Insured, 144A | No Opt. Call | N/R | 656 |
| 281 | 0.000%, 1/01/67 – ACA Insured, 144A | No Opt. Call | N/R | 8,530 |
| 4,700 | Public Finance Authority of Wisconsin, Contract Revenue Bonds, Mercer Crossing Public Improvement District Project, Series 2017, 7.000%, 3/01/47, 144A | 3/27 at 100.00 | N/R | 4,642,425 |
| 830 | Public Finance Authority of Wisconsin, Educational Facility Revenue Bonds, Cottonwood Classical Preparatory School in Albuquerque, New Mexico, Series 2012A, 6.250%, 12/01/42 | 12/22 at 100.00 | N/R | 839,611 |
| 335 | Public Finance Authority of Wisconsin, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Refunding Series 2016, 4.000%, 8/01/35 (Alternative Minimum Tax) | 8/26 at 100.00 | N/R | 327,315 |
| 1,000 | Public Finance Authority of Wisconsin, Limited Obligation Grant Revenue Bonds, American Dream @ Meadowlands Project, Series 2017A, 6.750%, 8/01/31 | No Opt. Call | N/R | 1,107,130 |
| 2,000 | Public Finance Authority of Wisconsin, Limited Obligation PILOT Revenue Bonds, American Dream @ Meadowlands Project, Series 2017: | | | |
| | 6.750%, 12/01/42, 144A | 12/27 at 100.00 | N/R | 2,303,620 |
| 14,000 | 7.000%, 12/01/50, 144A | 12/27 at 100.00 | N/R | 16,088,800 |
| 3,500 | Public Finance Authority of Wisconsin, Revenue Bonds, Alabama Gulf Coast Zoo, Series 2018A, 6.500%, 9/01/48 | 9/28 at 100.00 | N/R | 3,525,480 |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)
 Portfolio of Investments July 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|---------------|
| | Wisconsin (continued) | | | |
| \$ 500 | Public Finance Authority of Wisconsin, Revenue Bonds, Alabama Proton Therapy Center, Senior Series 2017A, 7.000%, 10/01/47, 144A | 10/27 at 100.00 | N/R | \$500,935 |
| 2,415 | Public Finance Authority of Wisconsin, Revenue Bonds, Procure Proton Therapy Center, Senior Series 2018A: 6.950%, 7/01/38, 144A | 7/28 at 100.00 | N/R | 2,394,255 |
| 4,585 | 7.000%, 7/01/48, 144A | 7/28 at 100.00 | N/R | 4,544,881 |
| 1,060 | Public Finance Authority of Wisconsin, Revenue Bonds, Roseman University of Health Sciences, Series 2015, 5.875%, 4/01/45 | 4/25 at 100.00 | BB | 1,141,779 |
| 1,000 | Public Finance Authority of Wisconsin, Revenue Bonds, SearStone Retirement Community of Cary North Carolina, Series 2016, 6.000%, 6/01/49, 144A | 6/22 at 104.00 | N/R | 1,038,460 |
| 5,000 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ascension Health Alliance Senior Credit Group, Series 2016A, 4.000%, 11/15/46 (UB) (5) | 5/26 at 100.00 | Aa2 | 5,090,250 |
| 1,000 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community Health, Inc. Obligated Group, Tender Option Bond Trust 2015-XF0118, 16.092%, 4/01/39 (Pre-refunded 4/01/19), 144A (IF) (5) | 4/19 at 100.00 | AA-(6) | 1,101,870 |
| 1,985 | Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary North Carolina, Series 2012A, 8.625%, 6/01/47 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R (6) | 2,431,466 |
| 55,008 | Total Wisconsin | | | 56,590,251 |
| \$ 1,291,943 | Total Municipal Bonds (cost \$1,196,065,102) | | | 1,222,216,905 |

| Shares | Description (1) | Value |
|---------|--|--------------|
| | COMMON STOCKS – 1.1% (0.7% of Total Investments) | |
| | Airlines – 1.1% (0.7% of Total Investments) | |
| 227,514 | American Airlines Group Inc. (14) | \$ 8,995,904 |
| | Total Common Stocks (cost \$6,316,916) | 8,995,904 |

| Principal Amount (000) | Description (1) | Coupon Maturity | Ratings (3) | Value |
|------------------------|---|-----------------|-------------|---------------|
| | CORPORATE BONDS – 0.0% (0.0% of Total Investments) | | | |
| | Transportation – 0.0% (0.0% of Total Investments) | | | |
| \$ 26 | Las Vegas Monorail Company, Senior Interest Bonds (8), (15) | 5.500% 7/15/19 | N/R | \$16,670 |
| 7 | Las Vegas Monorail Company, Senior Interest Bonds (8), (15) | 5.500% 7/15/55 | N/R | 3,632 |
| \$ 33 | Total Corporate Bonds (cost \$1,811) | | | 20,302 |
| | Total Long-Term Investments (cost \$1,202,383,829) | | | 1,231,233,111 |
| | Floating Rate Obligations – (38.3)% | | | (323,758,000) |

| | |
|--|----------------|
| Adjustable Rate MuniFund Term Preferred Shares, net of deferred offering costs – (10.3)% (16) | (86,847,297) |
| Other Assets Less Liabilities – 3.1% | 25,668,244 |
| Net Assets Applicable to Common Shares – 100% | \$ 846,296,058 |

Fair Value Measurements

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

Level 1 – Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------|-------------|-----------------|-------------|-----------------|
| Long-Term Investments: | | | | |
| Municipal Bonds | \$ — | \$1,220,316,202 | \$1,900,703 | \$1,222,216,905 |
| Common Stocks | 8,995,904 | — | — | 8,995,904 |
| Corporate Bonds | — | — | 20,302 | 20,302 |
| Total | \$8,995,904 | \$1,220,316,202 | \$1,921,005 | \$1,231,233,111 |

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.

The table below presents the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of July 31, 2018.

| | |
|---|---------------|
| Tax cost of investments | \$873,945,683 |
| Gross unrealized: | |
| Appreciation | \$ 77,036,914 |
| Depreciation | (43,505,561) |
| Net unrealized appreciation (depreciation) of investments | \$ 33,531,353 |

NMZ Nuveen Municipal High Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2018

(Unaudited)

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) The ratings disclosed are the lowest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (6) 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.
- (7) On June 1, 2018, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.750% to 2.700%.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (9) On December 1, 2016, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 9.000% to 6.750%.
- (10) Step-up coupon bond, a bond with a coupon that increases ("steps up"), usually at regular intervals, while the bond is outstanding. The rate shown is the coupon as of the end of the reporting period.
- (11) On July 28, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.125% to 3.675%.
- (12) On December 9, 2015, the Fund's Adviser determined it was likely that this borrower would fulfill a greater portion of its obligation on this security, and therefore increased the security's interest rate of accrual from 3.675% to 4.900%.
- (13) On July 1, 2014, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.000% to 4.200%.
- (14) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.250% to 4.688%. On November 28, 2011, AMR Corp. ("AMR"), the parent company of American Airlines Group, Inc. ("AAL") filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR's unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred conversion period.
- (15) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and

the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund was not accruing income for either senior interest corporate bond. On January 18, 2017, the Fund's Adviser determined it was likely that this senior interest corporate bond would fulfill its obligation on the security maturing on July 15, 2019, and therefore began accruing income on the Fund's records.

(16) Adjustable Rate MuniFund Term Preferred Shares, net of deferred offering cost as a percentage of Total Investments is 7.1%.

Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These 144A investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

IF Inverse floating rate security issued by a tender option bond ("TOB") trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.

PIK Payment-in-kind ("PIK") security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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

32

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/ Gifford R. Zimmerman

Gifford R. Zimmerman
Vice President and Secretary

Date: September 28, 2018

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/ Cedric H. Antosiewicz

Cedric H. Antosiewicz
Chief Administrative Officer (principal executive officer)

Date: September 28, 2018

By (Signature and Title) /s/ Stephen D. Foy

Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: September 28, 2018