

NUVEEN SENIOR INCOME FUND
Form SC 13G
February 14, 2013

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

SCHEDULE 13G

Under the Securities Exchange Act of 1934

Nuveen Senior Income Fund

(Name of Issuer)

Common Stock

(Title of Class of Securities)

67067Y104

(CUSIP Number)

December 31, 2012

(Date of Event Which Requires Filing of this Statement)

Check the appropriate box to designate the rule pursuant to which this Schedule is filed:

- Rule 13d-1(b)
- Rule 13d-1(c)
- Rule 13d-1(d)

*The remainder of this cover page shall be filled out for a reporting person's initial filing on this form with respect to the subject class of securities, and for any subsequent amendment containing information which would alter disclosures provided in a prior cover page.

The information required in the remainder of this cover page shall not be deemed to be "filed" for the purpose of Section 18 of the Securities Exchange Act of 1934 ("Act") or otherwise subject to the liabilities of that section of the Act but shall be subject to all other provisions of the Act (however, see the Notes).



CUSIP No. 67067Y104

SCHEDULE 13G

Page 2 of 15 Pages

NAME OF REPORTING PERSONS

1 Guggenheim Capital, LLC

CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions)

2 (a) (b)

SEC USE ONLY

3

CITIZENSHIP OR PLACE OF ORGANIZATION

4 Delaware

SOLE VOTING POWER

5

0

NUMBER OF
SHARES
BENEFICIALLY
OWNED BY
EACH
REPORTING
PERSON

6

SHARED VOTING POWER

1,901,432

SOLE DISPOSITIVE POWER

WITH

7

0

SHARED DISPOSITIVE POWER

8

1,901,432

9 AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON

1,901,432

10 CHECK IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES (See Instructions)

11 PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)

5.85%

12 TYPE OF REPORTING PERSON (See Instructions)

HC



CUSIP No. 67067Y104

SCHEDULE 13G

Page 3 of 15 Pages

NAME OF REPORTING PERSONS

1

Guggenheim Partners, LLC

CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions)

2

(a) (b)

SEC USE ONLY

3

CITIZENSHIP OR PLACE OF ORGANIZATION

4

Delaware

SOLE VOTING POWER

5

0

NUMBER OF
SHARES
BENEFICIALLY
OWNED BY
EACH
REPORTING
PERSON

SHARED VOTING POWER

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1,901,432

SOLE DISPOSITIVE POWER

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1,901,432

10

CHECK IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES (See Instructions)

o

11

PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)

5.85%

12

TYPE OF REPORTING PERSON (See Instructions)

HC



CUSIP No. 67067Y104

SCHEDULE 13G

Page 4 of 15 Pages

NAME OF REPORTING PERSONS

1

GP Holdco, LLC

CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions)

2

(a) (b)

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CITIZENSHIP OR PLACE OF ORGANIZATION

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Delaware

SOLE VOTING POWER

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NUMBER OF
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REPORTING
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SHARED VOTING POWER

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AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON

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CHECK IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES (See Instructions)

0

11

PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)

5.85%

12

TYPE OF REPORTING PERSON (See Instructions)

HC



CUSIP No. 67067Y104

SCHEDULE 13G

Page 5 of 15 Pages

NAME OF REPORTING PERSONS

1

GPFT Holdco, LLC

CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions)

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CITIZENSHIP OR PLACE OF ORGANIZATION

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TYPE OF REPORTING PERSON (See Instructions)

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CUSIP No. 67067Y104

SCHEDULE 13G

Page 6 of 15 Pages

NAME OF REPORTING PERSONS

1

Guggenheim Funds Services Holdings, LLC

CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions)

2

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SEC USE ONLY

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Delaware

SOLE VOTING POWER

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NUMBER OF
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0

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PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)

5.85%

12

TYPE OF REPORTING PERSON (See Instructions)

HC



CUSIP No. 67067Y104

SCHEDULE 13G

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NAME OF REPORTING PERSONS

1

Guggenheim Funds Services, LLC

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AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON

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CHECK IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES (See Instructions)

0

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PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)

5.85%

12

TYPE OF REPORTING PERSON (See Instructions)

HC



CUSIP No. 67067Y104

SCHEDULE 13G

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NAME OF REPORTING PERSONS

1

Guggenheim Funds Distributors, LLC

CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions)

2

(a) (b)

SEC USE ONLY

3

CITIZENSHIP OR PLACE OF ORGANIZATION

4

Delaware

SOLE VOTING POWER

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NUMBER OF
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BENEFICIALLY
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SOLE DISPOSITIVE POWER

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AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON

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CHECK IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES (See Instructions)

11
PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)

5.85%

12
TYPE OF REPORTING PERSON (See Instructions)

IA, BD



CUSIP No. 67067Y104

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NAME OF REPORTING PERSONS

1 Claymore Securities Defined Portfolios, Series 487
 Guggenheim Defined Portfolios, Series 761, 788, 826, 834, 840, 846, 851, 860, 874, 876, 894, 895, 910,
 912, 942 & 944

2 CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See
 Instructions)
 (a) (b)

3 SEC USE ONLY

CITIZENSHIP OR PLACE OF ORGANIZATION

4 Illinois

		SOLE VOTING POWER
	5	0
NUMBER OF SHARES BENEFICIALLY OWNED BY EACH REPORTING PERSON	6	SHARED VOTING POWER
		1,901,432
	7	SOLE DISPOSITIVE POWER
WITH		0
	8	SHARED DISPOSITIVE POWER
		1,901,432

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5.85%
 12

TYPE OF REPORTING PERSON (See Instructions)

IV



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SCHEDULE 13G

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