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:

x Rule 13d-1(b)

- o Rule 13d-1(c)
- o 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).

CUSI	P No. 67067Y104	SCHEI	DULE 13G	Page 2 of 15 Pages			
		PTING DEDSON					
1	NAME OF REPORTING PERSONS						
1	Guggenheim Capital, LLC						
2	CHECK THE APP Instructions) (a) o (b) o	PROPRIATE BOX	X IF A MEMBER OF A GROUP (See				
3	SEC USE ONLY						
4	CITIZENSHIP OF	R PLACE OF ORC	GANIZATION				
	Delaware						
		5	SOLE VOTING POWER				
Ν	NUMBER OF SHARES ENEFICIALLY OWNED BY EACH REPORTING PERSON	5	0				
BE		<i>,</i>	SHARED VOTING POWER				
(6	1,901,432				
Ι		_	SOLE DISPOSITIVE POWER				
WITH		7	0				
			SHARED DISPOSITIVE POWE	R			
		8	1,901,432				
9 AGGRE	EGATE AMOUNT	BENEFICIALLY	OWNED BY EACH REPORTING P	ERSON			
1,901,43	32						

10

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

CUSIP No. 67067Y104		SCHEDU	LE 13G	Page 3 of 15 Pages			
1	NAME OF REPC	ORTING PERSONS					
1	Guggenheim Partners, LLC						
2	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions) (a) o (b) o						
3	SEC USE ONLY						
4	CITIZENSHIP O	R PLACE OF ORGA	NIZATION				
·	Delaware						
	NUMBER OF SHARES	5	SOLE VOTING POWER 0 SHARED VOTING POWER				
	ENEFICIALLY OWNED BY EACH	6	1,901,432 SOLE DISPOSITIVE POWER				
WITH	REPORTING PERSON H	7	0				
0		8	SHARED DISPOSITIVE POWE	'R			
9 AGGR	EGATE AMOUNT	BENEFICIALLY O	WNED BY EACH REPORTING F	PERSON			
1,901,4	32						

10

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

CUSIP No. 67067Y104		SCHED	ULE 13G	Page 4 of 15 Pages		
		ORTING PERSONS				
1	GP Holdco, LLC					
2	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions) (a) o (b) o					
3	SEC USE ONLY					
CITIZENSHIP OR PLACE OF ORGANIZATION						
	Delaware		SOLE VOTING POWER			
	NUMBER OF	5	0			
В	SHARES BENEFICIALLY 6 OWNED BY 6 EACH REPORTING PERSON 7	6	SHARED VOTING POWER			
		DWNED BY	0	1,901,432		
		7	SOLE DISPOSITIVE POWER			
WITH			0			
		8	SHARED DISPOSITIVE POWE	ΞR		
		0	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)

0

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

5.85%

12

CUSIP No. 67067Y104		SCHED	ULE 13G	Page 5 of 15 Pages			
1	NAME OF REPORTING PERSONS						
1	GPFT Holdco, LLC						
2	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions) (a) o (b) o						
3	SEC USE ONLY						
4	CITIZENSHIP O	R PLACE OF ORG	ANIZATION				
	Delaware						
		5	SOLE VOTING POWER				
	NUMBER OF	5	0				
SHARES BENEFICIALLY		6	SHARED VOTING POWER				
	OWNED BY EACH	0	1,901,432				
	REPORTING	7	SOLE DISPOSITIVE POWER				
PERSON WITH		1	0				
		8	SHARED DISPOSITIVE POWE	ER			
		0	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)

0

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

5.85%

12

CUSIP No. 67067Y104		SCHEDU	LE 13G	Page 6 of 15 Pages			
1	NAME OF REPORTING PERSONS Guggenheim Funds Services Holdings, LLC						
2	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions) (a) o (b) o						
3	SEC USE ONLY						
4	CITIZENSHIP O	R PLACE OF ORGA	NIZATION				
	Delaware						
Bl	NUMBER OF SHARES ENEFICIALLY OWNED BY	5	SOLE VOTING POWER 0 SHARED VOTING POWER				
	EACH REPORTING PERSON	7	1,901,432 SOLE DISPOSITIVE POWER				
WITH			0 SHARED DISPOSITIVE POWE	R			
		8	1,901,432				
9 AGGRI	EGATE AMOUNT	BENEFICIALLY OV	WNED BY EACH REPORTING P	ERSON			
1,901,4	32						

10

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%

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CUSIP No. 67067Y104		SCHEDU	SCHEDULE 13G			
1	NAME OF REPORTING PERSONS Guggenheim Funds Services, LLC CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions) (a) o (b) o					
2						
3	SEC USE ONLY					
4	CITIZENSHIP O	R PLACE OF ORGA	NIZATION			
4	Delaware					
I	NUMBER OF	5	SOLE VOTING POWER			
Bl	SHARES ENEFICIALLY OWNED BY EACH REPORTING PERSON	6	SHARED VOTING POWER			
		0	1,901,432			
		7	SOLE DISPOSITIVE POWER			
WITH			0	D		
		8	SHARED DISPOSITIVE POWE 1,901,432	ĸ		
9 AGGRI	EGATE AMOUNT	BENEFICIALLY O	WNED BY EACH REPORTING P	ERSON		
1,901,4	32					

10

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

CUSIP No. 67067Y104		SCHEDU	LE 13G	Page 8 of 15 Pages			
1	NAME OF REPC	RTING PERSONS					
-	Guggenheim Funds Distributors, LLC						
2	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (See Instructions) (a) o (b) o						
3	SEC USE ONLY						
4	CITIZENSHIP O	R PLACE OF ORGA	NIZATION				
	Delaware						
		5	SOLE VOTING POWER				
	NUMBER OF	5	0				
B	SHARES ENEFICIALLY	(SHARED VOTING POWER				
OWNED BY EACH		6	1,901,432				
	REPORTING	7	SOLE DISPOSITIVE POWER				
WITH	PERSON	7	0				
			SHARED DISPOSITIVE POWE	R			
		8	1,901,432				
9 AGGR	EGATE AMOUNT	BENEFICIALLY O	WNED BY EACH REPORTING P	PERSON			
1,901,4	-32	1,901,432					

10

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

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CU	JSIP No. 67067Y104	SCHEDU	JLE 13G	Page 9 of 15 Pages				
	NAME OF REPO	ORTING 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 AP Instructions) (a) o (b) o							
3	SEC USE ONLY	SEC USE ONLY						
4	CITIZENSHIP OR PLACE OF ORGANIZATION Illinois							
		5	SOLE VOTING POWER					
	NUMBER OF	5	0					
В	SHARES BENEFICIALLY OWNED BY	ICIALLY 6 IED BY 6 ACH DRTING	SHARED VOTING POWER					
	EACH		1,901,432					
	REPORTING PERSON		SOLE DISPOSITIVE POWER					
WI			0					
		8	SHARED DISPOSITIVE POWE	ER				
			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)

0

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

5.85% 12 TYPE OF REPORTING PERSON (See Instructions)

IV

CUSIP No. 67067Y104

SCHEDULE 13G

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