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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-A

January 29, 2015

PAGE 1  
000 A000000 11/30/2014  
000 C000000 0001495825  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 Guggenheim Build America Bonds Mngd Dur Trust  
001 B000000 811-22437  
001 C000000 3128270100  
002 A000000 227 WEST MONROE STREET  
002 B000000 CHICAGO  
002 C000000 IL  
002 D010000 60606  
003 000000 N  
004 000000 N  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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008 D020001 IL  
008 D030001 60606  
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC  
008 B000002 S  
008 C000002 801-000000  
008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 RYDEX FUND SERVICES, LLC  
010 B000001 801-000000  
010 C010001 ROCKVILLE  
010 C020001 MD  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-00000000  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10080  
011 A000002 CITIGROUP GLOBAL MARKETS, INC.  
011 B000002 8-00000000  
011 C010002 NEW YORK  
011 C020002 NY  
011 C030002 10043  
011 A000003 MORGAN STANLEY & CO. INC.  
011 B000003 8-00000000  
PAGE 2  
011 C010003 NEW YORK  
011 C020003 NY  
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011 A000004 RAYMOND JAMES & ASSOCIATES, INC.  
011 B000004 8-00000000  
011 C010004 ST. PETERSBURG

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011 C020004 FL  
011 C030004 33716  
012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
012 B000001 84-0000000  
012 C010001 COLLEGE STATION  
012 C020001 TX  
012 C030001 77842  
012 C040001 3170  
013 A000001 ERNST & YOUNG LLP  
013 B010001 MCLEAN  
013 B020001 VA  
013 B030001 22102  
014 A000001 CHANNEL CAPITAL GROUP LLC  
014 B000001 8-53692  
014 A000002 SECURITY DISTRIBUTORS, INC.  
014 B000002 8-10781  
014 A000003 GUGGENHEIM INVESTOR SERVICES, LLC  
014 B000003 8-44742  
014 A000004 GUGGENHEIM SECURITIES, LLC  
014 B000004 8-49107  
014 A000005 SAMMONS SECURITIES COMPANY, LLC  
014 B000005 8-53482  
014 A000006 GUGGENHEIM FUNDS DISTRIBUTORS, LLC  
014 B000006 8-48842  
014 A000007 SAMMONS FINANCIAL NETWORK, LLC  
014 B000007 8-68905  
014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC  
014 B000008 8-68983  
015 A000001 THE BANK OF NEW YORK MELLON  
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015 C030001 10286  
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022 A000002 CREDIT SUISSE SECURITIES (USA) LLC  
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022 A000004 CITIGROUP GLOBAL MARKETS  
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022 A000005 GOLDMAN SACHS  
022 B000005 13-5108880  
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022 D000005 291  
022 A000006 BANK OF AMERICA  
022 B000006 13-4078651  
022 C000006 2661

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022 D000006 7193  
 022 A000007 JP MORGAN CHASE & CO.  
 022 B000007 13-2624428  
 022 C000007 7671  
 022 D000007 2097  
 022 A000008 DEUTSCHE BANK SECURITIES INC  
 022 B000008 N/A  
 022 C000008 2930  
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 022 A000009 BARCLAYS  
 022 B000009 N/A  
 022 C000009 3417  
 022 D000009 529  
 022 A000010 WELLS FARGO INSTITUTIONAL SECURITIES, LLC  
 022 B000010 41-0449260  
 022 C000010 2052  
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 049 000000 N  
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054 A000000 Y  
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054 C000000 N  
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054 E000000 N  
054 F000000 N  
054 G000000 N  
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054 K000000 N  
054 L000000 N  
054 M000000 Y  
054 N000000 N  
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062 Q000000 14.3  
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070 A020000 Y  
070 B010000 Y  
070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y

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|       |         |   |        |
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| 070   | F010000 | Y |        |
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| 070   | K010000 | Y |        |
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| 070   | L020000 | Y |        |
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| 072DD020000 | 0      |
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|             |        |
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| 074 U020000 | 0      |
| 074 V010000 | 23.76  |
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| 074 W000000 | 0.0000 |
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| 077 K000000 |   |
| 077 L000000 |   |
| 077 M000000 |   |
| 077 N000000 |   |
| 077 O000000 |   |
| 077 P000000 |   |

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|             |   |
|-------------|---|
| 077 Q010000 |   |
| 077 Q020000 |   |
| 077 Q030000 |   |
| 078 000000  | N |

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|           |             |               |
|-----------|-------------|---------------|
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| 086       | A020000     | 0             |
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| 086       | C010000     | 0             |
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| 086       | F020000     | 0             |
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| 088       | B000000     | N             |
| 088       | C000000     | N             |
| 088       | D000000     | N             |
| SIGNATURE | Yanna Valak |               |
| TITLE     | supervisor  |               |