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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
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
008 C000001 801-000000
008 D010001 CHICAGO
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
010 C030001 20850
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
011 C030003 10036
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 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
018 000000 Y
019 A000000 N
019 B000000 0
021 000000 0
022 A000001 RBC CAPITAL MARKETS
022 B000001 N/A
022 C000001 4569
022 D000001 32493
022 A000002 CREDIT SUISSE SECURITIES (USA) LLC
022 B000002 13-3442768
022 C000002 5659
PAGE 3
022 D000002 29537
022 A000003 BNP PARIBAS PLEDGE ACCOUNT
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022 A000004 CITIGROUP GLOBAL MARKETS
022 B000004 11-2418067
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022 A000005 GOLDMAN SACHS
022 B000005 13-5108880
022 C000005 12799
022 D000005 291
022 A000006 BANK OF AMERICA
022 B000006 13-4078651
022 C000006 2661

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| | | | |
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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 | |
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| 022 | A000009 | BARCLAYS | |
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| 022 | A000010 | WELLS FARGO INSTITUTIONAL SECURITIES, LLC | |
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054 A000000 Y
054 B000000 Y
054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y
054 I000000 N
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PAGE 5
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070 A020000 Y
070 B010000 Y
070 B020000 N
070 C010000 Y
070 C020000 N
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070 E010000 Y

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| | | | |
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| 070 | J020000 | Y | |
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| 070 | K020000 | N | |
| 070 | L010000 | Y | |
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| 070 | M010000 | Y | |
| 070 | M020000 | N | |
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| 072DD020000 | 0 |
| 072EE000000 | 0 |
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PAGE 7

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| 074 I000000 | 213 |
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| 074 N000000 | 552623 |
| 074 O000000 | 675 |
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| 074 R010000 | 137123 |
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| 074 R030000 | 0 |
| 074 R040000 | 786 |
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| 074 U020000 | 0 |
| 074 V010000 | 23.76 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 14566 |
| 074 Y000000 | 314832 |
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| 075 B000000 | 408034 |
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| | |
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| 077 B000000 | |
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| 077 N000000 | |
| 077 O000000 | |
| 077 P000000 | |

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

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| | | |
|-----------|-------------|---------------|
| 080 | C000000 | 0 |
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
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| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
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| 086 | E010000 | 0 |
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| 086 | F010000 | 0 |
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| 087 | A030000 | GBAB |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | Yanna Valak | |
| TITLE | supervisor | |