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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-B

July 29, 2015

PAGE 1
000 B000000 05/31/2015
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
015 B000001 C
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 4893
022 D000001 162203
022 A000002 BANK OF AMERICA
022 B000002 13-4078651
022 C000002 37762
PAGE 3
022 D000002 40711
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 13-3442768
022 C000003 6303
022 D000003 52018
022 A000004 BNP PARIBAS PLEDGE ACCOUNT
022 B000004 N/A
022 C000004 25727
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022 A000005 CITIGROUP GLOBAL MARKETS
022 B000005 11-2418067
022 C000005 15284
022 D000005 6718
022 A000006 GOLDMAN SACHS
022 B000006 13-5108880
022 C000006 16614

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022 D000006 637
022 A000007 STIFEL, NICOLAUS & CO.
022 B000007 N/A
022 C000007 223
022 D000007 11831
022 A000008 JP MORGAN CHASE & CO.
022 B000008 13-2624428
022 C000008 9261
022 D000008 2249
022 A000009 WELLS FARGO INSTITUTIONAL SECURITIES, LLC
022 B000009 41-0449260
022 C000009 3634
022 D000009 6466
022 A000010 SOCIETE GENERAL GROUP
022 B000010 13-1976032
022 C000010 3000
022 D000010 6500
023 C000000 153760
023 D000000 339086
024 000000 Y
025 A000001 JEFFERIES FINANCE LLC
025 B000001 95-2622900
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025 D000001 125
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
045 000000 Y
PAGE 4
046 000000 N
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048 B010000 0
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048 C010000 0
048 C020000 0.000
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050 000000 N
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 055 A000000 N
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 057 000000 N
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 059 000000 Y
 PAGE 5
 060 A000000 Y
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 062 P000000 3.3
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 062 R000000 1.3
 063 A000000 0
 063 B000000 18.4
 064 A000000 N
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 066 A000000 N
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 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 N
 070 C010000 Y

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070 C020000 N
 070 D010000 Y
 070 D020000 N
 070 E010000 Y
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 070 K020000 N
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 070 N010000 Y
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 071 A000000 74817
 071 B000000 57769
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 072 L000000 78
 072 M000000 129
 072 N000000 24
 072 O000000 259
 072 P000000 1230
 072 Q000000 125
 072 R000000 59
 072 S000000 115
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 18
 072 X000000 5421
 072 Y000000 0
 072 Z000000 25747

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| 072CC020000 | 0 |
| 072DD010000 | 25757 |

PAGE 7

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| 072EE000000 | 3115 |
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| 073 A020000 | 0.0000 |
| 073 B000000 | 0.1789 |
| 073 C000000 | 0.0000 |
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| 074 C000000 | 867 |
| 074 D000000 | 516574 |
| 074 E000000 | 5220 |
| 074 F000000 | 127 |
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| 074 J000000 | 497 |
| 074 K000000 | 0 |
| 074 L000000 | 8688 |
| 074 M000000 | 4 |
| 074 N000000 | 533498 |
| 074 O000000 | 99 |
| 074 P000000 | 305 |
| 074 Q000000 | 0 |
| 074 R010000 | 90202 |
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| 074 R030000 | 0 |
| 074 R040000 | 36224 |
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| 074 T000000 | 406668 |
| 074 U010000 | 17414 |
| 074 U020000 | 0 |
| 074 V010000 | 23.35 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
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| 074 Y000000 | 224365 |
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| 076 000000 | 21.64 |

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| 077 B000000 | Y |
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| 077 D000000 | N |
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| 077 H000000 | N |
| 077 I000000 | N |
| 077 J000000 | N |
| 077 K000000 | N |
| 077 L000000 | N |

PAGE 8

| | |
|-------------|---|
| 077 M000000 | N |
| 077 N000000 | N |
| 077 O000000 | N |
| 077 P000000 | N |

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077 Q010000 N
077 Q020000 Y
077 Q030000 N
078 000000 N
080 A000000 ICI Mutual Insurance Company
080 C000000 15900
081 A000000 Y
081 B000000 13
082 A000000 N
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086 F020000 0
087 A010000 COMMON SHARES
087 A020000 401664107
087 A030000 GBAB
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE Rochelle Brown
TITLE Supervisor