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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  
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002 D010000 60606  
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC  
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008 D010002 SANTA MONICA  
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010 A000001 RYDEX FUND SERVICES, LLC  
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010 C010001 ROCKVILLE  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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011 C020001 NY  
011 C030001 10080  
011 A000002 CITIGROUP GLOBAL MARKETS, INC.  
011 B000002 8-00000000  
011 C010002 NEW YORK  
011 C020002 NY  
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011 A000003 MORGAN STANLEY & CO. INC.  
011 B000003 8-00000000  
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011 C010003 NEW YORK  
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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  
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012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
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012 C010001 COLLEGE STATION  
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013 A000001 ERNST & YOUNG LLP  
013 B010001 MCLEAN  
013 B020001 VA  
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014 A000001 CHANNEL CAPITAL GROUP LLC  
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014 A000002 SECURITY DISTRIBUTORS, INC.  
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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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022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
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022 A000004 BNP PARIBAS PLEDGE ACCOUNT  
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022 A000006 GOLDMAN SACHS  
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022 C000006 16614

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022 D000006 637  
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 022 B000007 N/A  
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 022 A000008 JP MORGAN CHASE & CO.  
 022 B000008 13-2624428  
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 022 A000009 WELLS FARGO INSTITUTIONAL SECURITIES, LLC  
 022 B000009 41-0449260  
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 022 A000010 SOCIETE GENERAL GROUP  
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077 Q010000 N  
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SIGNATURE Rochelle Brown  
TITLE Supervisor