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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  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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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  
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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  
015 B000001 C  
015 C010001 NEW YORK  
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022 D000002 40711  
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000003 13-3442768  
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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  
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  
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022 A000010 SOCIETE GENERAL GROUP  
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025 A000001 JEFFERIES FINANCE LLC  
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072AA000000 2001  
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072CC020000 0  
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077 Q010000 N  
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080 A000000 ICI Mutual Insurance Company  
080 C000000 15900  
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088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE Rochelle Brown  
TITLE Supervisor