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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-A

January 28, 2016

PAGE 1
000 A000000 11/30/2015
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
003 000000 N
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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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
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010 C010001 ROCKVILLE
010 C020001 MD
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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011 C010001 NEW YORK
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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
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012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.
012 B000001 84-0000000
012 C010001 COLLEGE STATION
012 C020001 TX
012 C030001 77842
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013 A000001 ERNST & YOUNG LLP
013 B010001 MCLEAN
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014 A000001 CHANNEL CAPITAL GROUP LLC
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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
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014 B000006 8-48842
014 A000007 SAMMONS FINANCIAL NETWORK, LLC
014 B000007 8-68905
014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC
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PAGE 3
022 D000002 2500
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022 A000004 BNP PARIBAS
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022 A000005 JEFFERIES & CO., INC.
022 B000005 95-2622900
022 C000005 1060
022 D000005 0
022 A000006 WELLS FARGO INSTITUTIONAL SECURITIES, LLC
022 B000006 41-0449260
022 C000006 245

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022 D000006 603
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 022 B000007 13-2624428
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 023 C000000 23565
 023 D000000 147991
 024 000000 Y
 025 A000001 JEFFERIES FINANCE LLC
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 PAGE 4
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072 O000000 110
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087 A030000 GBAB
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088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE Rochelle Brown
TITLE Supervisor