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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  
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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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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC  
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008 D030002 90401  
010 A000001 RYDEX FUND SERVICES, LLC  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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011 A000002 CITIGROUP GLOBAL MARKETS, INC.  
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011 A000003 MORGAN STANLEY & CO. INC.  
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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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012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.  
012 B000001 84-0000000  
012 C010001 COLLEGE STATION  
012 C020001 TX  
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013 A000001 ERNST & YOUNG LLP  
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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  
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014 A000004 GUGGENHEIM SECURITIES, LLC  
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014 A000005 SAMMONS SECURITIES COMPANY, LLC  
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014 A000007 SAMMONS FINANCIAL NETWORK, LLC  
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014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC  
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022 A000006 WELLS FARGO INSTITUTIONAL SECURITIES, LLC  
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PAGE 6

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088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE Rochelle Brown  
TITLE Supervisor