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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-A

January 28, 2014

PAGE 1  
000 A000000 11/30/2013  
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 MN. DUR. TRUST  
001 B000000 811-22437  
001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
008 C000001 801-000000  
008 D010001 LISLE  
008 D020001 IL  
008 D030001 60532  
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  
PAGE 2  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10080  
011 A000002 CITIGROUP GLOBAL MARKETS, INC.  
011 B000002 8-00000000  
011 C010002 NEW YORK

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011 C020002 NY  
011 C030002 10043  
011 A000003 MORGAN STANLEY & CO. INC.  
011 B000003 8-00000000  
011 C010003 NEW YORK  
011 C020003 NY  
011 C030003 10036  
011 A000004 RAYMOND JAMES & ASSOCIATES, INC.  
011 B000004 8-00000000  
011 C010004 ST. PETERSBURG  
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 CHICAGO  
013 B020001 IL  
013 B030001 60606  
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 GUGGENHEIM DISTRIBUTORS, LLC  
014 B000005 8-49200  
014 A000006 SAMMONS SECURITIES COMPANY, LLC  
014 B000006 8-53482  
014 A000007 GUGGENHEIM FUNDS DISTRIBUTORS, LLC  
014 B000007 8-48842  
014 A000008 SAMMONS FINANCIAL NETWORK, LLC  
014 B000008 8-68905  
014 A000009 GUGGENHEIM ENERGY ADVISORS, LLC  
014 B000009 8-68983  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
PAGE 3  
015 E010001 X  
018 000000 Y  
019 A000000 N  
019 B000000 0  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
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020 C000007 0  
020 C000008 0  
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020 C000010 0  
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022 A000001 RBC CAPITAL MARKETS

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022 B000001 N/A  
 022 C000001 1164  
 022 D000001 94902  
 022 A000002 CREDIT SUISSE  
 022 B000002 13-3442768  
 022 C000002 10889  
 022 D000002 24250  
 022 A000003 BANK OF AMERICA  
 022 B000003 13-4078651  
 022 C000003 4445  
 022 D000003 12582  
 022 A000004 BNP PARIBAS  
 022 B000004 N/A  
 022 C000004 0  
 022 D000004 9500  
 022 A000005 JP MORGAN CHASE & CO.  
 022 B000005 13-2624428  
 022 C000005 6295  
 022 D000005 2496  
 022 A000006 CITIGROUP GLOBAL MARKETS  
 022 B000006 11-2418067  
 022 C000006 1450  
 022 D000006 4508  
 022 A000007 GOLDMAN SACHS  
 022 B000007 13-5108880  
 022 C000007 4800  
 022 D000007 545  
 022 A000008 BARCLAYS BANK PLC  
 022 B000008 N/A  
 022 C000008 3332  
 022 D000008 1122  
 022 A000009 WELLS FARGO  
 022 B000009 41-0449260  
 022 C000009 532  
 022 D000009 3914  
 PAGE 4  
 022 A000010 DEUTSCHE BANK SECURITIES  
 022 B000010 N/A  
 022 C000010 1208  
 022 D000010 1367  
 023 C000000 68335  
 023 D000000 182365  
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 026 A000000 N  
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 026 D000000 Y  
 026 E000000 N  
 026 F000000 N  
 026 G010000 N  
 026 G020000 N  
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 027 000000 N  
 045 000000 Y

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046 000000 N  
047 000000 Y  
048 000000 0.600  
048 A010000 0  
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048 C010000 0  
048 C020000 0.000  
048 D010000 0  
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048 E010000 0  
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048 F010000 0  
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048 I020000 0.000  
048 J010000 0  
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048 K020000 0.000  
PAGE 5  
049 000000 N  
050 000000 N  
051 000000 N  
052 000000 N  
053 A000000 N  
054 A000000 Y  
054 B000000 Y  
054 C000000 N  
054 D000000 N  
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054 M000000 Y  
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062 A000000 Y  
062 B000000 0.0  
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062 D000000 0.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0

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|     |         |        |
|-----|---------|--------|
| 062 | H000000 | 0.0    |
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| 062 | J000000 | 0.0    |
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| 062 | N000000 | 0.0    |
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| 062 | P000000 | 6.7    |
| 062 | Q000000 | 13.2   |
| 062 | R000000 | 0.3    |
| 063 | A000000 | 0      |
| 063 | B000000 | 19.5   |
| 064 | A000000 | N      |
| 064 | B000000 | Y      |
|     | PAGE    | 6      |
| 065 | 000000  | N      |
| 066 | A000000 | N      |
| 067 | 000000  | N      |
| 068 | A000000 | N      |
| 068 | B000000 | N      |
| 069 | 000000  | N      |
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| 070 | A020000 | Y      |
| 070 | B010000 | Y      |
| 070 | B020000 | N      |
| 070 | C010000 | Y      |
| 070 | C020000 | N      |
| 070 | D010000 | Y      |
| 070 | D020000 | N      |
| 070 | E010000 | Y      |
| 070 | E020000 | N      |
| 070 | F010000 | Y      |
| 070 | F020000 | N      |
| 070 | G010000 | Y      |
| 070 | G020000 | N      |
| 070 | H010000 | Y      |
| 070 | H020000 | N      |
| 070 | I010000 | Y      |
| 070 | I020000 | N      |
| 070 | J010000 | Y      |
| 070 | J020000 | Y      |
| 070 | K010000 | Y      |
| 070 | K020000 | N      |
| 070 | L010000 | Y      |
| 070 | L020000 | Y      |
| 070 | M010000 | Y      |
| 070 | M020000 | N      |
| 070 | N010000 | Y      |
| 070 | N020000 | N      |
| 070 | O010000 | Y      |
| 070 | O020000 | Y      |
| 070 | P010000 | Y      |
| 070 | P020000 | N      |
| 070 | Q010000 | N      |
| 070 | Q020000 | N      |
| 070 | R010000 | Y      |
| 070 | R020000 | N      |
| 071 | A000000 | 26547  |
| 071 | B000000 | 27674  |
| 071 | C000000 | 510107 |
| 071 | D000000 | 5      |

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|             |        |
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| 072 A000000 | 6      |
| 072 B000000 | 17238  |
| 072 C000000 | 0      |
| 072 D000000 | 0      |
| 072 E000000 | 0      |
| PAGE 7      |        |
| 072 F000000 | 1547   |
| 072 G000000 | 59     |
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| 072 J000000 | 12     |
| 072 K000000 | 0      |
| 072 L000000 | 37     |
| 072 M000000 | 41     |
| 072 N000000 | 12     |
| 072 O000000 | 0      |
| 072 P000000 | 656    |
| 072 Q000000 | 64     |
| 072 R000000 | 22     |
| 072 S000000 | 47     |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| 072 V000000 | 0      |
| 072 W000000 | 258    |
| 072 X000000 | 2764   |
| 072 Y000000 | 0      |
| 072 Z000000 | 14474  |
| 072AA000000 | 0      |
| 072BB000000 | 141    |
| 072CC010000 | 0      |
| 072CC020000 | 31136  |
| 072DD010000 | 14436  |
| 072DD020000 | 0      |
| 072EE000000 | 0      |
| 073 A010000 | 0.8290 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
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| 074 D000000 | 491326 |
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| 074 G000000 | 0      |
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| 074 J000000 | 776    |
| 074 K000000 | 0      |
| 074 L000000 | 9181   |
| 074 M000000 | 22     |
| 074 N000000 | 512179 |
| 074 O000000 | 630    |
| 074 P000000 | 260    |
| 074 Q000000 | 0      |
| 074 R010000 | 90907  |
| 074 R020000 | 0      |
| PAGE 8      |        |
| 074 R030000 | 0      |
| 074 R040000 | 521    |
| 074 S000000 | 39964  |
| 074 T000000 | 379897 |

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|           |                      |                              |
|-----------|----------------------|------------------------------|
| 074       | U010000              | 17414                        |
| 074       | U020000              | 0                            |
| 074       | V010000              | 21.82                        |
| 074       | V020000              | 0.00                         |
| 074       | W000000              | 0.0000                       |
| 074       | X000000              | 14321                        |
| 074       | Y000000              | 252929                       |
| 075       | A000000              | 0                            |
| 075       | B000000              | 384192                       |
| 076       | 000000               | 19.19                        |
| 077       | A000000              | N                            |
| 078       | 000000               | N                            |
| 080       | A000000              | ICI MUTUAL INSURANCE COMPANY |
| 080       | C000000              | 5375                         |
| 081       | A000000              | Y                            |
| 081       | B000000              | 7                            |
| 082       | A000000              | N                            |
| 082       | B000000              | 0                            |
| 083       | A000000              | N                            |
| 083       | B000000              | 0                            |
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| 084       | B000000              | 0                            |
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| 086       | B010000              | 0                            |
| 086       | B020000              | 0                            |
| 086       | C010000              | 0                            |
| 086       | C020000              | 0                            |
| 086       | D010000              | 0                            |
| 086       | D020000              | 0                            |
| 086       | E010000              | 0                            |
| 086       | E020000              | 0                            |
| 086       | F010000              | 0                            |
| 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 | JOHN SULLIVAN        |                              |
| TITLE     | CFO, CAO & TREASURER |                              |