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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
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018 000000 Y
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022 B000001 N/A
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 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
 024 000000 N
 025 D000001 0
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 026 C000000 N
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 026 E000000 N
 026 F000000 N
 026 G010000 N
 026 G020000 N
 026 H000000 N
 027 000000 N
 045 000000 Y

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046 000000 N
047 000000 Y
048 000000 0.600
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048 I020000 0.000
048 J010000 0
048 J020000 0.000
048 K010000 0
048 K020000 0.000
PAGE 5
049 000000 N
050 000000 N
051 000000 N
052 000000 N
053 A000000 N
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054 B000000 Y
054 C000000 N
054 D000000 N
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061 000000 0
062 A000000 Y
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062 C000000 0.0
062 D000000 0.0
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062 F000000 0.0
062 G000000 0.0

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| 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 |
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| 070 | L020000 | Y |
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| 070 | O010000 | Y |
| 070 | O020000 | Y |
| 070 | P010000 | Y |
| 070 | P020000 | N |
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| 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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072 A000000 6
 072 B000000 17238
 072 C000000 0
 072 D000000 0
 072 E000000 0

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072 F000000 1547
 072 G000000 59
 072 H000000 0
 072 I000000 9
 072 J000000 12
 072 K000000 0
 072 L000000 37
 072 M000000 41
 072 N000000 12
 072 O000000 0
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 072 V000000 0
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 074 O000000 630
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 074 R020000 0

PAGE 8

074 R030000 0
 074 R040000 521
 074 S000000 39964
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| | | |
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| 074 | U010000 | 17414 |
| 074 | U020000 | 0 |
| 074 | V010000 | 21.82 |
| 074 | V020000 | 0.00 |
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| 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 |
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| 084 | B000000 | 0 |
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| 085 | B000000 | N |
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| 086 | B010000 | 0 |
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| 086 | C010000 | 0 |
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| 086 | D010000 | 0 |
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| 086 | E010000 | 0 |
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| 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 | |