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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-B

July 26, 2012

PAGE 1  
000 B000000 05/31/2012  
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  
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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 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
010 B000001 801-000000  
010 C010001 LISLE  
010 C020001 IL  
010 C030001 60532  
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 84-00000000  
012 C010001 PITTSBURGH  
012 C020001 PA  
012 C030001 15252  
012 C040001 8015  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
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020 C000010 0  
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022 A000001 RBC CAPITAL MARKETS  
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022 C000001 3725  
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022 D000001 283324  
022 A000002 BNP PARIBAS  
022 B000002 N/A  
022 C000002 0  
022 D000002 104253  
022 A000003 MERRILL LYNCH & CO.  
022 B000003 13-2740599  
022 C000003 6117  
022 D000003 59944  
022 A000004 BANAMEX S.A. (MEXICO)  
022 B000004 13-5033225  
022 C000004 10015  
022 D000004 51362  
022 A000005 RBC DAIN RAUSCHER  
022 B000005 N/A  
022 C000005 101

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022 D000005 47198  
022 A000006 FIRST BOSTON CORP  
022 B000006 13-5659485  
022 C000006 5665  
022 D000006 19199  
022 A000007 GREENWICH CAPITAL  
022 B000007 13-3172275  
022 C000007 0  
022 D000007 18726  
022 A000008 BANK OF AMERICA  
022 B000008 56-0906609  
022 C000008 607  
022 D000008 16038  
022 A000009 MORGAN KEEGAN & COMPANY, INC.  
022 B000009 64-0474907  
022 C000009 11059  
022 D000009 0  
022 A000010 CREDIT SUISSE SECURITIES, LLC  
022 B000010 05-0546650  
022 C000010 1786  
022 D000010 9212  
023 C000000 82512  
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027 000000 N  
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046 000000 N  
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048 E010000 0  
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048 H020000 0.000  
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 063 B000000 20.9  
 064 A000000 N  
 064 B000000 Y  
 065 000000 N  
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 067 000000 N

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068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 Y  
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 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

PAGE 6

070 G010000 Y  
 070 G020000 N  
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 070 I010000 Y  
 070 I020000 N  
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 070 K010000 Y  
 070 K020000 N  
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 070 L020000 Y  
 070 M010000 Y  
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 070 O010000 Y  
 070 O020000 Y  
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 070 R010000 N  
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072 S000000	255
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072 U000000	0
072 V000000	0
072 W000000	129

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072 X000000	5214
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072 Z000000	27680
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074 A000000	239
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074 R040000	281
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074 V020000	0.00
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077 I000000 N  
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080 A000000 ICI MUTUAL INSURANCE COMPANY  
080 C000000 5725  
081 A000000 Y  
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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