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Guggenheim Build America Bonds Managed Duration Trust  
Form NSAR-B  
July 26, 2012

PAGE 1  
000 B000000 05/31/2012  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 A000000 GUGGENHEIM BUILD AMERICA BONDS MN. DUR. TRUST  
001 B000000 811-22437  
001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
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002 D010000 60532  
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007 C010600 6  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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008 C000001 801-000000  
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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 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
010 B000001 801-000000  
010 C010001 LISLE  
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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.  
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011 C010002 NEW YORK

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011 C020002 NY  
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011 A000003 MORGAN STANLEY & CO. INC.  
011 B000003 8-00000000  
011 C010003 NEW YORK  
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011 A000004 RAYMOND JAMES & ASSOCIATES, INC.  
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011 C010004 ST. PETERSBURG  
011 C020004 FL  
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012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
012 B000001 84-0000000  
012 C010001 PITTSBURGH  
012 C020001 PA  
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012 C040001 8015  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
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015 A000001 THE BANK OF NEW YORK MELLON  
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022 A000003 MERRILL LYNCH & CO.  
022 B000003 13-2740599  
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022 D000004 51362  
022 A000005 RBC DAIN RAUSCHER  
022 B000005 N/A  
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022 D000005 47198  
 022 A000006 FIRST BOSTON CORP  
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 022 A000007 GREENWICH CAPITAL  
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 022 A000008 BANK OF AMERICA  
 022 B000008 56-0906609  
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 022 A000009 MORGAN KEEGAN & COMPANY, INC.  
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PAGE 6

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072 S000000 255  
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088 D000000 N  
SIGNATURE JOHN SULLIVAN  
TITLE CFO, CAO & TREASURER