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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-A

January 26, 2012

PAGE 1  
000 A000000 11/30/2011  
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 ASSET MANAGEMENT, INC.  
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  
018 000000 Y  
019 A000000 N  
019 B000000 0  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 0  
022 A000001 RBC DOMINION SECURITIES CORP.  
022 B000001 13-5033225  
022 C000001 189  
PAGE 3  
022 D000001 102730  
022 A000002 BANAMEX S.A. (MEXICO)  
022 B000002 N/A  
022 C000002 4806  
022 D000002 48362  
022 A000003 RBC CAPITAL MARKETS  
022 B000003 13-5033225  
022 C000003 1052  
022 D000003 45762  
022 A000004 BNP PARIBAS  
022 B000004 N/A  
022 C000004 0  
022 D000004 41522  
022 A000005 GREENWICH CAPITAL  
022 B000005 13-3172275  
022 C000005 0

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022	D000005	18726
022	A000006	BANK OF AMERICA
022	B000006	56-0906609
022	C000006	0
022	D000006	15690
022	A000007	MERRILL LYNCH & COMPANY INC.
022	B000007	13-2740599
022	C000007	6117
022	D000007	4000
022	A000008	FIRST BOSTON CORP
022	B000008	13-5659485
022	C000008	4878
022	D000008	2000
022	A000009	RBC DAIN RAUSCHER
022	B000009	41-1228350
022	C000009	0
022	D000009	4447
022	A000010	JP MORGAN INVT MGMT, NEW YORK
022	B000010	13-3200244
022	C000010	2500
022	D000010	0
023	C000000	105112
023	D000000	358091
024	000000	N
025	D000001	0
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025	D000004	0
025	D000005	0
025	D000006	0
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	Y
026	C000000	N
	PAGE	4
026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
028	A010000	0
028	A020000	0
028	A030000	0
028	A040000	0
028	B010000	0
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028	B030000	0
028	B040000	0
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028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
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028	E030000	0

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028	E040000	0
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028	F030000	0
028	F040000	0
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046	000000	N
047	000000	Y
048	000000	0.600
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048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
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048	I020000	0.000
048	J010000	0
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048	K010000	0
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049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	N
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054	H000000	Y
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054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N
054	O000000	N
055	A000000	N
055	B000000	N
056	000000	N
057	000000	N
058	A000000	N

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059 000000 Y  
060 A000000 Y  
060 B000000 Y  
061 000000 0  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 1.1  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0

PAGE 6

062 L000000 0.8  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 106.4  
062 P000000 9.5  
062 Q000000 11.1  
062 R000000 1.9  
063 A000000 0  
063 B000000 21.1  
064 A000000 N  
064 B000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
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  
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070 L010000 Y  
070 L020000 Y  
070 M010000 Y  
070 M020000 N  
070 N010000 Y  
070 N020000 N  
070 O010000 Y  
070 O020000 Y

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070	P010000	N	
070	P020000	N	
070	Q010000	N	
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070	R010000	N	
	PAGE	7	
070	R020000	N	
071	A000000		32049
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071	C000000		473228
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072	B000000		15945
072	C000000		239
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072	E000000		0
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072	G000000		56
072	H000000		0
072	I000000		9
072	J000000		42
072	K000000		0
072	L000000		41
072	M000000		45
072	N000000		13
072	O000000		0
072	P000000		506
072	Q000000		59
072	R000000		19
072	S000000		112
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		14
072	X000000		2374
072	Y000000		0
072	Z000000		13810
072AA	000000		115
072BB	000000		0
072CC	010000		21628
072CC	020000		0
072DD	010000		11430
072DD	020000		0
072EE	000000		0
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074	H000000		0
074	I000000		0
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074	J000000		0
074	K000000		0
074	L000000		9383
074	M000000		7

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074	N000000	506853
074	O000000	368
074	P000000	258
074	Q000000	0
074	R010000	122754
074	R020000	0
074	R030000	0
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074	S000000	0
074	T000000	382566
074	U010000	17409
074	U020000	0
074	V010000	21.97
074	V020000	0.00
074	W000000	0.0000
074	X000000	14099
074	Y000000	181420
075	A000000	0
075	B000000	372177
076	000000	20.92
077	A000000	N
078	000000	N
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086	A020000	0
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	