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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 84-0000000
 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	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
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028	A030000	0
028	A040000	0
028	B010000	0
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028	B030000	0
028	B040000	0
028	C010000	0
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028	C040000	0
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028	D020000	0
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028	D040000	0
028	E010000	0
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028	E040000	0
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028	F040000	0
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028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	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
048	E010000	0
048	E020000	0.000
048	F010000	0
	PAGE	5
048	F020000	0.000
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048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
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051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	N
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	Y
054	I000000	N
054	J000000	Y
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

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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
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

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070 P010000 N
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 N
 PAGE 7
 070 R020000 N
 071 A000000 32049
 071 B000000 12717
 071 C000000 473228
 071 D000000 3
 072 A000000 6
 072 B000000 15945
 072 C000000 239
 072 D000000 0
 072 E000000 0
 072 F000000 1458
 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
 072AA000000 115
 072BB000000 0
 072CC010000 21628
 072CC020000 0
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 072DD020000 0
 072EE000000 0
 073 A010000 0.7140
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0000
 074 A000000 0
 074 B000000 0
 074 C000000 4450
 074 D000000 485739
 074 E000000 7274
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 PAGE 8
 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
074	R040000	907
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
086	A010000	0
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	