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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  
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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
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022	A000010	JP MORGAN INVT MGMT, NEW YORK
022	B000010	13-3200244
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023	D000000	358091
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026	A000000	N
026	B000000	Y
026	C000000	N
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026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
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048	C020000	0.000
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048	D020000	0.000
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052	000000	N
053	A000000	N
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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  
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066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
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070 B010000 Y  
070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y  
070 E020000 N  
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070 L010000 Y  
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070 M010000 Y  
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070 O010000 Y  
070 O020000 Y

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070 P010000 N  
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070 Q010000 N  
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PAGE 7  
070 R020000 N  
071 A000000 32049  
071 B000000 12717  
071 C000000 473228  
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072 F000000 1458  
072 G000000 56  
072 H000000 0  
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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  
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072BB000000 0  
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074 H000000 0  
074 I000000 0  
PAGE 8  
074 J000000 0  
074 K000000 0  
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074	N000000	506853
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074	U010000	17409
074	U020000	0
074	V010000	21.97
074	V020000	0.00
074	W000000	0.0000
074	X000000	14099
074	Y000000	181420
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075	B000000	372177
076	000000	20.92
077	A000000	N
078	000000	N
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086	D010000	0
086	D020000	0
086	E010000	0
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086	F010000	0
086	F020000	0
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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	