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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
025	D000002	0
025	D000003	0
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
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0

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028	E040000	0
028	F010000	0
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028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
045	000000	Y
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
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048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
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048	I020000	0.000
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048	K020000	0.000
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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
072AA	000000		115
072BB	000000		0
072CC	010000		21628
072CC	020000		0
072DD	010000		11430
072DD	020000		0
072EE	000000		0
073	A010000		0.7140
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
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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	