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

PAGE 1
000 B000000 05/31/2012
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 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
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
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018 000000 Y
019 A000000 N
019 B000000 0
020 C000001 0
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020 C000009 0
020 C000010 0
021 000000 0
022 A000001 RBC CAPITAL MARKETS
022 B000001 13-5033225
022 C000001 3725
PAGE 3
022 D000001 283324
022 A000002 BNP PARIBAS
022 B000002 N/A
022 C000002 0
022 D000002 104253
022 A000003 MERRILL LYNCH & CO.
022 B000003 13-2740599
022 C000003 6117
022 D000003 59944
022 A000004 BANAMEX S.A. (MEXICO)
022 B000004 13-5033225
022 C000004 10015
022 D000004 51362
022 A000005 RBC DAIN RAUSCHER
022 B000005 N/A
022 C000005 101

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022 D000005 47198
022 A000006 FIRST BOSTON CORP
022 B000006 13-5659485
022 C000006 5665
022 D000006 19199
022 A000007 GREENWICH CAPITAL
022 B000007 13-3172275
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022 A000008 BANK OF AMERICA
022 B000008 56-0906609
022 C000008 607
022 D000008 16038
022 A000009 MORGAN KEEGAN & COMPANY, INC.
022 B000009 64-0474907
022 C000009 11059
022 D000009 0
022 A000010 CREDIT SUISSE SECURITIES, LLC
022 B000010 05-0546650
022 C000010 1786
022 D000010 9212
023 C000000 82512
023 D000000 630442
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025 D000003 0
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025 D000006 0
025 D000007 0
025 D000008 0
026 A000000 N
026 B000000 Y
026 C000000 N
PAGE 4
026 D000000 Y
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026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
045 000000 Y
046 000000 N
047 000000 Y
048 000000 0.600
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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
048 F020000 0.000
048 G010000 0
048 G020000 0.000
048 H010000 0

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048 H020000 0.000
 048 I010000 0
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 048 J010000 0
 048 J020000 0.000
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 052 000000 N
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 054 B000000 Y
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 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
 PAGE 5
 054 N000000 N
 054 O000000 N
 055 A000000 Y
 055 B000000 N
 056 000000 N
 057 000000 N
 058 A000000 N
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 060 A000000 Y
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 062 L000000 0.2
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 110.6
 062 P000000 8.4
 062 Q000000 8.2
 062 R000000 1.8
 063 A000000 0
 063 B000000 20.9
 064 A000000 N
 064 B000000 Y
 065 000000 N
 066 A000000 N
 067 000000 N

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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

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070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
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 070 K010000 Y
 070 K020000 N
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 N
 070 N010000 Y
 070 N020000 N
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 070 Q010000 N
 070 Q020000 N
 070 R010000 N
 070 R020000 N

071 A000000 61504
 071 B000000 33921
 071 C000000 493087
 071 D000000 7
 072 A000000 12
 072 B000000 32333
 072 C000000 561
 072 D000000 0
 072 E000000 0
 072 F000000 3021
 072 G000000 115
 072 H000000 0
 072 I000000 19
 072 J000000 91
 072 K000000 0
 072 L000000 71
 072 M000000 117
 072 N000000 24
 072 O000000 0
 072 P000000 1214
 072 Q000000 123
 072 R000000 35

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| | |
|-------------|-----|
| 072 S000000 | 255 |
| 072 T000000 | 0 |
| 072 U000000 | 0 |
| 072 V000000 | 0 |
| 072 W000000 | 129 |

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| | |
|-------------|--------|
| 072 X000000 | 5214 |
| 072 Y000000 | 0 |
| 072 Z000000 | 27680 |
| 072AA000000 | 236 |
| 072BB000000 | 0 |
| 072CC010000 | 47506 |
| 072CC020000 | 0 |
| 072DD010000 | 25905 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 1.4900 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 239 |
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| 074 C000000 | 867 |
| 074 D000000 | 520206 |
| 074 E000000 | 7476 |
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| 074 G000000 | 0 |
| 074 H000000 | 0 |
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| 074 J000000 | 0 |
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| 074 L000000 | 9346 |
| 074 M000000 | 25 |
| 074 N000000 | 538159 |
| 074 O000000 | 3097 |
| 074 P000000 | 279 |
| 074 Q000000 | 0 |
| 074 R010000 | 88098 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 281 |
| 074 S000000 | 37444 |
| 074 T000000 | 408960 |
| 074 U010000 | 17409 |
| 074 U020000 | 0 |
| 074 V010000 | 23.49 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 14905 |
| 074 Y000000 | 276820 |
| 075 A000000 | 0 |
| 075 B000000 | 382816 |
| 076 000000 | 22.46 |

| | |
|-------------|---|
| 077 A000000 | Y |
| 077 B000000 | Y |
| 077 C000000 | Y |
| 077 D000000 | N |

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| | |
|-------------|---|
| 077 E000000 | N |
| 077 F000000 | N |
| 077 G000000 | N |
| 077 H000000 | N |

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077 I000000 N
077 J000000 N
077 K000000 N
077 L000000 N
077 M000000 N
077 N000000 N
077 O000000 N
077 P000000 N
077 Q010000 N
077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 5725
081 A000000 Y
081 B000000 8
082 A000000 N
082 B000000 0
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086 D010000 0
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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