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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
 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
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 020 C000007 0
 020 C000008 0
 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
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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
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022	A000010	CREDIT SUISSE SECURITIES, LLC
022	B000010	05-0546650
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025	D000008	0
026	A000000	N
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026	C000000	N
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026	F000000	N
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026	G020000	N
026	H000000	N
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046	000000	N
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048	D020000	0.000
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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	
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054	J000000	Y	
054	K000000	N	
054	L000000	N	
054	M000000	Y	
	PAGE	5	
054	N000000	N	
054	O000000	N	
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055	B000000	N	
056	000000	N	
057	000000	N	
058	A000000	N	
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060	A000000	Y	
060	B000000	Y	
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062	J000000	0.0	
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062	L000000	0.2	
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062	Q000000	8.2	
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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
	PAGE	6
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
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070	O010000	Y
070	O020000	Y
070	P010000	N
070	P020000	N
070	Q010000	N
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072	O000000	0
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072	Q000000	123
072	R000000	35

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072	S000000	255
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072	U000000	0
072	V000000	0
072	W000000	129

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072	X000000	5214
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072DD	010000	25905
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072EE	000000	0
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074	V020000	0.00
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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
 083 A000000 N
 083 B000000 0
 084 A000000 N
 084 B000000 0
 085 A000000 Y
 085 B000000 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