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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
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019 B000000 0
020 C000001 0
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022 A000001 RBC CAPITAL MARKETS
022 B000001 13-5033225
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PAGE 3
022 D000001 283324
022 A000002 BNP PARIBAS
022 B000002 N/A
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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
 022 C000007 0
 022 D000007 18726
 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
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 022 A000010 CREDIT SUISSE SECURITIES, LLC
 022 B000010 05-0546650
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 022 D000010 9212
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 PAGE 4
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 026 G020000 N
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 027 000000 N
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 046 000000 N
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 048 E020000 0.000
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048 H020000 0.000
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 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
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 070 C010000 Y
 070 C020000 N
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 070 D020000 N
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 070 E020000 N
 070 F010000 Y
 070 F020000 N

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070 G010000 Y
 070 G020000 N
 070 H010000 Y
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 070 K020000 N
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 070 R010000 N
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071 A000000 61504
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 072 L000000 71
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 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
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 073 A010000 1.4900
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 074 R020000 0
 074 R030000 0
 074 R040000 281
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 074 X000000 14905
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 075 A000000 0
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 076 000000 22.46

077 A000000 Y
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077 E000000 N
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077 I000000 N
077 J000000 N
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077 M000000 N
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077 O000000 N
077 P000000 N
077 Q010000 N
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077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 5725
081 A000000 Y
081 B000000 8
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086 E020000 0
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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