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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-B

July 27, 2011

PAGE 1  
000 B000000 05/31/2011  
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 THE BANK OF NEW YORK MELLON  
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  
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020 C000010 0  
021 000000 0  
022 A000001 BANAMEX S.A.  
022 B000001 N/A  
022 C000001 15967  
PAGE 3  
022 D000001 151209  
022 A000002 BANK OF AMERICA  
022 B000002 56-0906609  
022 C000002 24567  
022 D000002 93265  
022 A000003 RBC  
022 B000003 41-1228350  
022 C000003 21351  
022 D000003 76701  
022 A000004 BNP PARIBAS  
022 B000004 N/A  
022 C000004 1327  
022 D000004 48480  
022 A000005 CITIGROUP GLOBAL MARKETS  
022 B000005 11-2418191  
022 C000005 41220

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022	D000005	0
022	A000006	DA DAVIDSON
022	B000006	N/A
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022	C000008	20428
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022	A000009	GOLDMAN SACHS
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026	F000000	N
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026	H000000	N
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028	D010000	0
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028	E040000	0
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046	000000	N
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048	B010000	0
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048	C020000	0.000
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048	D020000	0.000
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054	C000000	N
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054	K000000	N
054	L000000	N
054	M000000	Y
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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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 1.2  
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 106.2  
062 P000000 6.7  
062 Q000000 11.2  
062 R000000 1.5  
063 A000000 0  
063 B000000 22.0  
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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  
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070 H020000 N  
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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 N

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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 435504  
071 B000000 10065  
071 C000000 324716  
071 D000000 3  
072 A000000 7  
072 B000000 13833  
072 C000000 121  
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072 E000000 0  
072 F000000 1367  
072 G000000 54  
072 H000000 0  
072 I000000 10  
072 J000000 43  
072 K000000 0  
072 L000000 41  
072 M000000 54  
072 N000000 26  
072 O000000 0  
072 P000000 273  
072 Q000000 58  
072 R000000 39  
072 S000000 113  
072 T000000 0  
072 U000000 0  
072 V000000 0  
072 W000000 60  
072 X000000 2138  
072 Y000000 0  
072 Z000000 11816  
072AA000000 0  
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072DD020000 0  
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073 A020000 0.0000  
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074 C000000 7367  
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074 E000000 5524  
074 F000000 0  
074 G000000 0  
074 H000000 0  
074 I000000 0  
PAGE 8  
074 J000000 1982  
074 K000000 0  
074 L000000 9422  
074 M000000 18

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074	N000000	470100
074	O000000	5270
074	P000000	241
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077	Q020000	N
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080	C000000	6475
081	A000000	Y
081	B000000	7
082	A000000	N
082	B000000	0
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	PAGE	9
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085	B000000	N
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086	B010000	0
086	B020000	0
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086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	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