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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 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 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  
022 C000006 23771  
022 D000006 0  
022 A000007 JPMORGAN CHASE BANK  
022 B000007 13-2624428  
022 C000007 22166  
022 D000007 0  
022 A000008 MORGAN STANLEY & CO.  
022 B000008 13-2655998  
022 C000008 20428  
022 D000008 0  
022 A000009 GOLDMAN SACHS  
022 B000009 13-5108880  
022 C000009 17639  
022 D000009 1520  
022 A000010 PIPER JAFFRAY  
022 B000010 41-0953246  
022 C000010 15892  
022 D000010 0  
023 C000000 884760  
023 D000000 810739  
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
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028	F030000	0
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028	G030000	0
028	G040000	0
028	H000000	0
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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
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048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
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050	000000	N
051	000000	N
052	000000	N
053	A000000	N
054	A000000	Y
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	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  
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 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
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071	C000000		324716
071	D000000		3
072	A000000	7	
072	B000000		13833
072	C000000		121
072	D000000		0
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
072AA	000000		0
072BB	000000		9
072CC	010000		25997
072CC	020000		0
072DD	010000		10185
072DD	020000		0
072EE	000000		0
073	A010000		0.5900
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
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074	C000000		7367
074	D000000		445787
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
074	Q000000	0
074	R010000	104906
074	R020000	0
074	R030000	0
074	R040000	239
074	S000000	0
074	T000000	359444
074	U010000	17409
074	U020000	0
074	V010000	20.65
074	V020000	0.00
074	W000000	0.0000
074	X000000	12515
074	Y000000	154448
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075	B000000	336213
076	000000	19.54
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077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	N
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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	6475
081	A000000	Y
081	B000000	7
082	A000000	N
082	B000000	0
083	A000000	N
	PAGE	9
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	404
086	A020000	7718
086	B010000	0
086	B020000	0
086	C010000	0
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