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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
020 C000001 0
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 |
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.600 |
| 048 | A010000 | 0 |
| 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 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| | PAGE | 5 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 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 |
| 049 | 000000 | N |
| 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
071 B000000 10065
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
072AA000000 0
072BB000000 9
072CC010000 25997
072CC020000 0
072DD010000 10185
072DD020000 0
072EE000000 0
073 A010000 0.5900
073 A020000 0.0000
073 B000000 0.0000
073 C000000 0.0000
074 A000000 0
074 B000000 0
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 |
| 075 | A000000 | 0 |
| 075 | B000000 | 336213 |
| 076 | 000000 | 19.54 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
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| 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 | 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