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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  
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007 C010100 1  
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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  
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015 C010001 NEW YORK  
015 C020001 NY  
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015 E010001 X  
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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  
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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	A000009	GOLDMAN SACHS
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026	F000000	N
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026	H000000	N
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054	C000000	N	
054	D000000	N	
054	E000000	N	
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054	G000000	N	
054	H000000	Y	
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054	L000000	N	
054	M000000	Y	
054	N000000	N	
054	O000000	N	
055	A000000	Y	
055	B000000	N	
056	000000	N	
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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  
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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  
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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  
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070 J010000 Y  
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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  
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071 D000000 3  
072 A000000 7  
072 B000000 13833  
072 C000000 121  
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072 F000000 1367  
072 G000000 54  
072 H000000 0  
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072 K000000 0  
072 L000000 41  
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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  
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074 I000000 0  
PAGE 8  
074 J000000 1982  
074 K000000 0  
074 L000000 9422  
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074	N000000	470100
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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
083	B000000	0
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086	B020000	0
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086	D010000	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