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Guggenheim Build America Bonds Managed Duration Trust

Form NSAR-A

January 25, 2011

PAGE 1  
000 A000000 11/30/2010  
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 Y  
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 84-00000000  
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  
015 E010001 X  
018 000000 Y  
019 A000000 N  
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020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 0  
022 A000001 D.A. DAVIDSON  
022 B000001 N/A  
022 C000001 23771  
PAGE 3  
022 D000001 0  
022 A000002 CITIGROUP  
022 B000002 52-1568099  
022 C000002 20189  
022 D000002 0  
022 A000003 WELLS FARGO BANK  
022 B000003 41-0449260  
022 C000003 11856  
022 D000003 0  
022 A000004 BAIRD, ROBERT W., & CO., INC.  
022 B000004 39-6037917  
022 C000004 10000  
022 D000004 0  
022 A000005 RBC DAIN RAUSCHER, INC.  
022 B000005 41-1228350  
022 C000005 10000

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022 D000005 0  
022 A000006 SOUTHWEST SECURITIES, INC.  
022 B000006 75-1382137  
022 C000006 10000  
022 D000006 0  
022 A000007 WEDBUSH MORGAN SECURITIES, INC.  
022 B000007 95-2495390  
022 C000007 10000  
022 D000007 0  
022 A000008 MORGAN STANLEY  
022 B000008 36-3145972  
022 C000008 9977  
022 D000008 0  
022 A000009 BARCLAYS CAPITAL, INC.  
022 B000009 64-0474907  
022 C000009 7660  
022 D000009 0  
022 A000010 PIPER JAFFRAY  
022 B000010 41-0953246  
022 C000010 7514  
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023 C000000 480085  
023 D000000 92625  
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025 D000001 0  
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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  
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  
048 F020000 0.000  
048 G010000 0  
048 G020000 0.000  
048 H010000 0

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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  
PAGE 5  
054 N000000 N  
054 O000000 N  
055 A000000 N  
055 B000000 N  
056 000000 N  
057 000000 N  
058 A000000 N  
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 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 46.0  
062 P000000 0.0  
062 Q000000 1.9  
062 R000000 67.0  
063 A000000 0  
063 B000000 25.0  
064 A000000 N  
064 B000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N

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|     |         |   |        |
|-----|---------|---|--------|
| 068 | B000000 | N |        |
| 069 | 0000000 | N |        |
| 070 | A010000 | Y |        |
| 070 | A020000 | N |        |
| 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 |        |
|     | PAGE    | 6 |        |
| 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 | N |        |
| 070 | M010000 | Y |        |
| 070 | M020000 | N |        |
| 070 | N010000 | Y |        |
| 070 | N020000 | N |        |
| 070 | O010000 | Y |        |
| 070 | O020000 | N |        |
| 070 | P010000 | N |        |
| 070 | P020000 | N |        |
| 070 | Q010000 | N |        |
| 070 | Q020000 | N |        |
| 070 | R010000 | N |        |
| 070 | R020000 | N |        |
| 071 | A000000 |   | 155398 |
| 071 | B000000 |   | 0      |
| 071 | C000000 |   | 85260  |
| 071 | D000000 |   | 0      |
| 072 | A000000 | 1 |        |
| 072 | B000000 |   | 286    |
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| 072 | D000000 |   | 0      |
| 072 | E000000 |   | 0      |
| 072 | F000000 |   | 175    |
| 072 | G000000 |   | 7      |
| 072 | H000000 |   | 0      |
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| 072 | J000000 |   | 5      |
| 072 | K000000 |   | 0      |
| 072 | L000000 |   | 9      |
| 072 | M000000 |   | 8      |
| 072 | N000000 |   | 4      |
| 072 | O000000 |   | 0      |
| 072 | P000000 |   | 0      |
| 072 | Q000000 |   | 8      |
| 072 | R000000 |   | 6      |
| 072 | S000000 |   | 19     |

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|               |        |
|---------------|--------|
| 072 T000000   | 0      |
| 072 U000000   | 0      |
| 072 V000000   | 0      |
| 072 W000000   | 1      |
| 072 X000000   | 244    |
| PAGE 7        |        |
| 072 Y000000   | 0      |
| 072 Z000000   | 42     |
| 072AA000000   | 0      |
| 072BB000000   | 0      |
| 072CC010000   | 0      |
| 072CC020000   | 274    |
| 072DD010000   | 0      |
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| 072EE000000   | 0      |
| 073 A010000   | 0.0000 |
| 073 A020000   | 0.0000 |
| 073 B000000   | 0.0000 |
| 073 C000000   | 0.0000 |
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| 074 B000000   | 0      |
| 074 C000000   | 217062 |
| 074 D000000   | 155061 |
| 074 E000000   | 0      |
| 074 F000000   | 0      |
| 074 G000000   | 0      |
| 074 H000000   | 0      |
| 074 I000000   | 0      |
| 074 J000000   | 0      |
| 074 K000000   | 0      |
| 074 L000000   | 1230   |
| 074 M000000   | 0      |
| 074 N000000   | 373353 |
| 074 O000000   | 48654  |
| 074 P000000   | 183    |
| 074 Q000000   | 0      |
| 074 R010000   | 0      |
| 074 R020000   | 0      |
| 074 R030000   | 0      |
| 074 R040000   | 628    |
| 074 S000000   | 0      |
| 074 T000000   | 323888 |
| 074 U010000   | 17005  |
| 074 U020000   | 0      |
| 074 V010000   | 19.05  |
| 074 V020000   | 0.00   |
| 074 W000000   | 0.0000 |
| 074 X000000   | 11110  |
| 074 Y000000   | 0      |
| 075 A000000   | 0      |
| 075 B000000   | 323203 |
| 076 000000    | 20.00  |
| 077 A000000 N |        |
| 078 000000 N  |        |
| 080 C000000   | 0      |
| 081 B000000   | 0      |
| 082 B000000   | 0      |
| PAGE 8        |        |
| 083 B000000   | 0      |
| 084 B000000   | 0      |
| 086 A010000   | 17005  |
| 086 A020000   | 324020 |

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|           |                 |               |
|-----------|-----------------|---------------|
| 086       | B010000         | 0             |
| 086       | B020000         | 0             |
| 086       | C010000         | 0             |
| 086       | C020000         | 0             |
| 086       | D010000         | 0             |
| 086       | D020000         | 0             |
| 086       | E010000         | 0             |
| 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 & TREASURER |               |