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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  
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006 000000 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 84-00000000  
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  
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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  
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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  
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022 A000007 WEDBUSH MORGAN SECURITIES, INC.  
022 B000007 95-2495390  
022 C000007 10000  
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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  
022 D000010 0  
023 C000000 480085  
023 D000000 92625  
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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  
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048 H010000 0

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048 H020000 0.000  
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048 J010000 0  
048 J020000 0.000  
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054 F000000 N  
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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  
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060 A000000 Y  
060 B000000 Y  
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062 A000000 Y  
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062 H000000 0.0  
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062 J000000 0.0  
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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	
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070	A020000	N	
070	B010000	Y	
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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	
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070	H020000	N	
070	I010000	Y	
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070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	N	
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070	L020000	N	
070	M010000	Y	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
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070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
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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
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074 D000000	155061
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074 O000000	48654
074 P000000	183
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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
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074 Y000000	0
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075 B000000	323203
076 000000	20.00
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078 000000 N	
080 C000000	0
081 B000000	0
082 B000000	0
PAGE 8	
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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
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086	E010000	0
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087	A020000	401664107
087	A030000	GBAB
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JOHN SULLIVAN	
TITLE	CFO & TREASURER	