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Cohen & Steers Closed-End Opportunity Fund, Inc.  
Form NSAR-A  
August 26, 2011

PAGE 1  
000 A000000 06/30/2011  
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000 E000000 NF  
000 F000000 Y  
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001 A000000 COHEN & STEERS CLOSED-END OPPORTUNITY FUND  
001 B000000 811-21948  
001 C000000 2128323232  
002 A000000 280 PARK AVENUE  
002 B000000 NEW YORK  
002 C000000 NY  
002 D010000 10017  
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008 A000001 COHEN & STEERS CAPITAL MANAGEMENT, INC.  
008 B000001 A  
008 C000001 801-27721  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10017  
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010 A000002 STATE STREET CORPORATION  
010 B000002 85-05003  
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010 C030002 02111  
012 A000001 Bank of New York Mellon  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
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014 A000001 COHEN & STEERS SECURITIES, LLC  
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015 A000001 STATE STREET BANK AND TRUST COMPANY  
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015 A000002 STATE STREET AND TRUST COMPANY LONDON

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020 A000001 J.P. MORGAN SECURITIES, INC.  
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020 A000002 STIFEL NICOLAUS & CO. INC.  
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020 A000009 SANFORD C. BERNSTEIN & CO. LLC  
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087	A030000	FOF	
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SIGNATURE	LESTER LAY		
TITLE	VICE PRESIDENT		