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Cohen & Steers Closed-End Opportunity Fund, Inc.  
Form NSAR-B  
February 29, 2012

PAGE 1  
000 B000000 12/31/2011  
000 C000000 0001375340  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
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  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
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007 C010100 1  
008 A000001 COHEN & STEERS CAPITAL MANAGEMENT, INC.  
008 B000001 A  
008 C000001 801-27721  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10017  
010 A000001 COHEN & STEERS CAPITAL MANAGEMENT, INC.  
010 B000001 801-27721  
010 C010001 NEW YORK  
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010 A000002 STATE STREET CORPORATION  
010 B000002 85-05003  
010 C010002 BOSTON  
010 C020002 MA  
010 C030002 02111  
012 A000001 COMPUTERSHARE  
012 B000001 85-05006  
012 C010001 JERSEY CITY  
012 C020001 NJ  
012 C030001 07310  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY  
013 B030001 10019  
014 A000001 COHEN & STEERS SECURITIES, LLC  
014 B000001 8-00  
015 A000001 STATE STREET BANK AND TRUST COMPANY

PAGE 2  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
015 E010001 X  
015 A000002 STATE STREET AND TRUST COMPANY LONDON

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015 B000002 S  
015 C010002 LONDON  
015 D010002 UNITED KINGDOM  
015 E040002 X  
018 000000 Y  
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019 C000000 COHENSTEER  
020 A000001 J.P. MORGAN SECURITIES, INC.  
020 B000001 13-3379014  
020 C000001 490  
020 A000002 MORGAN STANLEY  
020 B000002 13-2655998  
020 C000002 117  
020 A000003 MORGAN KEEGAN CO., INC.  
020 B000003 64-0474907  
020 C000003 88  
020 A000004 STIFEL NICOLAUS & CO. INC.  
020 B000004 43-0538770  
020 C000004 86  
020 A000005 MERRILL LYNCH & CO.  
020 B000005 13-5674085  
020 C000005 33  
020 A000006 NATIONAL FINANCIAL SERVICES LLC  
020 B000006 04-3523567  
020 C000006 18  
020 A000007 JEFFERIES & COMPANY, INC.  
020 B000007 95-2622900  
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020 A000008 KEEFE, BRUYETTE & WOODS, INC.  
020 B000008 13-1964616  
020 C000008 15  
020 A000009 CREDIT SUISSE  
020 B000009 13-5659485  
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020 A000010 SANFORD C. BERNSTEIN & CO. LLC  
020 B000010 12-4132953  
020 C000010 10  
021 000000 920  
022 A000001 FEDERATED GOVERNMENT OBLIGATIONS FUND  
022 C000001 74300  
022 D000001 74000  
022 A000002 BlackRock Liquidity Funds: FedFund  
022 C000002 45700  
022 D000002 42500  
PAGE 3  
022 A000003 STATE STR INSTL LIQUID RESVS FUND  
022 C000003 29800  
022 D000003 32802  
023 C000000 149800  
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072 G000000 0  
 072 H000000 0  
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 072 K000000 0

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074 V010000 12.92  
 074 V020000 0.00  
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074	Y000000	0
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077	Q030000	N
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080	A000000	St. Paul Fire and Marine Insurance Co.
080	C000000	9775
081	A000000	Y
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087	A020000	19248P106
087	A030000	FOF
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
	SIGNATURE	LESTER LAY
	TITLE	VICE PRESIDENT