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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
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006 000000 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
010 C020001 NY
010 C030001 10017
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
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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
019 A000000 Y
019 B000000 19
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
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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
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020 A000007 JEFFERIES & COMPANY, INC.
020 B000007 95-2622900
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020 A000008 KEEFE, BRUYETTE & WOODS, INC.
020 B000008 13-1964616
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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
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023 C000000 149800
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026 A000000 N
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027 000000 N

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072 G000000 0
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074 V010000 12.92
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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