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Cohen & Steers Closed-End Opportunity Fund, Inc.  
Form NSAR-A  
August 29, 2012

PAGE 1  
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000 F000000 Y  
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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  
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008 D010001 NEW YORK  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
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014 A000001 COHEN & STEERS SECURITIES, LLC  
014 B000001 8-00  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
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PAGE 7

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PAGE 8

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SIGNATURE COLLEEN DEAN  
TITLE VICE PRESIDENT