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Cohen & Steers Closed-End Opportunity Fund, Inc.  
Form NSAR-A  
August 28, 2009

PAGE 1  
000 A000000 06/30/2009  
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000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
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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  
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010 A000002 STATE STREET CORPORATION  
010 B000002 85-05003  
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012 A000001 Bank of New York Mellon  
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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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SIGNATURE LESTER LAY  
TITLE VICE PRESIDENT