

COHEN & STEERS REIT & PREFERRED INCOME FUND INC
Form N-Q
November 23, 2016

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-21326

Cohen & Steers REIT and Preferred Income Fund, Inc.
(Exact name of registrant as specified in charter)

280 Park Avenue

New York, NY
(Address of principal executive offices)

10017
(Zip code)

Tina M. Payne

280 Park Avenue

New York, NY 10017
(Name and address of agent for service)

Registrant's telephone number, including area code: (212) 832-3232

Date of fiscal year end: December 31

Date of reporting period: September 30, 2016

Item 1. Schedule of Investments

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

SCHEDULE OF INVESTMENTS

September 30, 2016 (Unaudited)

| | Number of Shares | Value |
|--|---------------------|--------------|
| COMMON STOCK REAL ESTATE 60.5% | | |
| DIVERSIFIED 3.0% | | |
| American Assets Trust(a) | 214,357 | \$ 9,298,807 |
| Vornado Realty Trust(a),(b) | 236,186 | 23,904,385 |
| | | 33,203,192 |
| HEALTH CARE 7.5% | | |
| HCP(a),(b) | 660,379 | 25,061,383 |
| Healthcare Trust of America, Class A(a),(b) | 549,593 | 17,927,724 |
| Omega Healthcare Investors(a),(b) | 371,113 | 13,155,956 |
| Physicians Realty Trust(a),(b) | 740,460 | 15,949,508 |
| Ventas | 134,004 | 9,464,703 |
| | | 81,559,274 |
| HOTEL 2.7% | | |
| Host Hotels & Resorts(a),(b) | 803,427 | 12,509,358 |
| Pebblebrook Hotel Trust | 219,895 | 5,849,207 |
| Sunstone Hotel Investors(a),(b) | 856,730 | 10,957,577 |
| | | 29,316,142 |
| INDUSTRIALS 3.4% | | |
| Prologis(a),(b) | 685,497 | 36,701,509 |
| NET LEASE 4.3% | | |
| Four Corners Property Trust | 214,456 | 4,574,346 |
| Gaming and Leisure Properties | 264,452 | 8,845,919 |
| National Retail Properties(a),(b) | 182,790 | 9,294,872 |
| Spirit Realty Capital(a),(b) | 1,299,599 | 17,323,655 |
| STORE Capital Corp. | 244,923 | 7,217,881 |
| | | 47,256,673 |
| OFFICE 5.8% | | |
| Alexandria Real Estate Equities | 140,068 | 15,235,196 |
| Douglas Emmett(a),(b) | 308,082 | 11,285,044 |
| Hudson Pacific Properties | 238,800 | 7,849,356 |
| Kilroy Realty Corp.(a),(b) | 269,034 | 18,657,508 |
| SL Green Realty Corp.(a),(b) | 96,176 | 10,396,626 |
| | | 63,423,730 |
| RESIDENTIAL 11.7% | | |
| APARTMENT 10.2% | | |
| American Campus Communities | 220,061 | 11,194,503 |
| Apartment Investment & Management Co.(a),(b) | 312,095 | 14,328,281 |

| | Number of Shares | Value |
|--|---------------------|--------------------|
| Colony Starwood Homes(a),(b) | 361,547 | \$ 10,376,399 |
| Equity Residential(a),(b) | 263,580 | 16,956,101 |
| Essex Property Trust(a),(b) | 84,473 | 18,812,137 |
| Mid-America Apartment Communities(a),(b) | 167,228 | 15,717,760 |
| UDR(a),(b) | 673,132 | 24,226,021 |
| | | 111,611,202 |
| MANUFACTURED HOME 1.5% | | |
| Sun Communities(a) | 213,633 | 16,765,918 |
| TOTAL RESIDENTIAL | | 128,377,120 |
| SELF STORAGE 4.2% | | |
| CubeSmart(a) | 540,924 | 14,745,588 |
| Extra Space Storage(a),(b) | 337,991 | 26,839,865 |
| Life Storage(a),(b) | 43,843 | 3,899,397 |
| | | 45,484,850 |
| SHOPPING CENTERS 12.3% | | |
| COMMUNITY CENTER 4.1% | | |
| Brixmor Property Group | 737,404 | 20,492,457 |
| Ramco-Gershenson Properties Trust(a),(b) | 557,383 | 10,445,358 |
| Regency Centers Corp.(a),(b) | 141,529 | 10,967,082 |
| Tanger Factory Outlet Centers | 74,445 | 2,900,377 |
| | | 44,805,274 |
| REGIONAL MALL 8.2% | | |
| General Growth Properties(a),(b) | 616,183 | 17,006,651 |
| Simon Property Group(a),(b) | 352,551 | 72,981,582 |
| | | 89,988,233 |
| TOTAL SHOPPING CENTERS | | 134,793,507 |
| SPECIALTY 5.6% | | |
| CyrusOne(a) | 163,314 | 7,768,847 |
| DuPont Fabros Technology(a),(b) | 251,756 | 10,384,935 |
| Equinix(a),(b) | 75,518 | 27,205,359 |
| QTS Realty Trust, Class A(a),(b) | 305,320 | 16,136,162 |
| | | 61,495,303 |
| TOTAL COMMON STOCK | | |
| (Identified cost \$447,600,731) | | 661,611,300 |

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| | Number of Shares | Value |
|---|---------------------|-------------------|
| PREFERRED SECURITIES \$25 PAR VALUE 24.6% | | |
| BANKS 6.7% | | |
| Bank of America Corp., 6.20%, Series CC | 134,575 | \$ 3,547,397 |
| Bank of America Corp., 6.00%, Series EE | 280,000 | 7,352,800 |
| Bank of America Corp., 6.50%, Series Y(a) | 261,463 | 7,056,886 |
| BB&T Corp., 5.625% | 65,175 | 1,737,565 |
| Citigroup, 6.875%, Series K(a) | 83,974 | 2,419,291 |
| Citigroup, 6.30%, Series S | 139,006 | 3,722,581 |
| Farm Credit Bank of Texas, 6.75%, 144A(a),(c) | 63,000 | 6,774,472 |
| Fifth Third Bancorp, 6.625%, Series I(a) | 71,998 | 2,198,819 |
| First Republic Bank, 5.50%, Series G(a) | 50,991 | 1,372,168 |
| GMAC Capital Trust I, 6.602%, due 2/15/40, Series 2 (TruPS) (FRN)(a) | 124,847 | 3,172,362 |
| Huntington Bancshares, 6.25%, Series D(a) | 235,000 | 6,471,900 |
| JPMorgan Chase & Co., 6.10%, Series AA | 43,750 | 1,186,063 |
| JPMorgan Chase & Co., 6.15%, Series BB(a) | 78,600 | 2,134,776 |
| JPMorgan Chase & Co., 6.125%, Series Y | 90,000 | 2,438,100 |
| Regions Financial Corp., 6.375%, Series B | 209,686 | 6,070,410 |
| Wells Fargo & Co., 5.85%(a) | 220,206 | 5,890,510 |
| Wells Fargo & Co., 6.625% | 46,774 | 1,392,930 |
| Wells Fargo & Co., 5.70%, Series W | 117,835 | 3,054,283 |
| Wells Fargo & Co., 5.50%, Series X | 140,000 | 3,610,600 |
| Zions Bancorp, 7.90%, Series F(a) | 84,067 | 2,216,006 |
| | | 73,819,919 |
| BANKS FOREIGN 1.2% | | |
| Barclays Bank PLC, 8.125%, Series 5 (United Kingdom)(a) | 276,655 | 7,201,330 |
| National Westminster Bank PLC, 7.763%, Series C (United Kingdom)(a),(b) | 219,392 | 5,644,956 |
| | | 12,846,286 |
| ELECTRIC 1.5% | | |
| INTEGRATED ELECTRIC 0.7% | | |
| DTE Energy Co., 5.375%, due 6/1/76, Series B | 116,388 | 3,000,483 |
| Integrys Holdings, 6.00%, due 8/1/73 | 162,977 | 4,467,607 |
| | | 7,468,090 |
| REGULATED ELECTRIC 0.8% | | |
| Southern Co./The, 6.25%, due 10/15/75 | 330,000 | 9,183,900 |
| TOTAL ELECTRIC | | 16,651,990 |

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| | Number of Shares | Value |
|---|---------------------|-------------------|
| FINANCIAL 3.3% | | |
| DIVERSIFIED FINANCIAL SERVICES 1.0% | | |
| KKR & Co. LP, 6.75%, Series A | 140,000 | \$ 3,791,200 |
| State Street Corp., 5.35%, Series G | 146,525 | 3,928,335 |
| Stifel Financial Corp., 6.25%, Series A | 124,750 | 3,474,288 |
| | | 11,193,823 |
| INVESTMENT ADVISORY SERVICES 0.3% | | |
| Ares Management LP, 7.00%, Series A | 136,000 | 3,536,000 |
| INVESTMENT BANKER/BROKER 2.0% | | |
| Charles Schwab Corp./The, 5.95%, Series D | 172,400 | 4,692,728 |
| Morgan Stanley, 6.875%(a),(b) | 316,012 | 9,300,233 |
| Morgan Stanley, 6.375%, Series I | 254,338 | 7,088,400 |
| | | 21,081,361 |
| TOTAL FINANCIAL | | 35,811,184 |
| INDUSTRIALS CHEMICALS 1.1% | | |
| CHS, 6.75%(a) | 130,453 | 3,734,869 |
| CHS, 7.50%, Series 4 | 74,495 | 2,199,837 |
| CHS, 7.10%, Series II(a) | 193,453 | 5,795,852 |
| | | 11,730,558 |
| INSURANCE 3.3% | | |
| LIFE/HEALTH INSURANCE FOREIGN 0.1% | | |
| Aegon NV, 6.50% (Netherlands) | 41,743 | 1,078,222 |
| MULTI-LINE 1.4% | | |
| American Financial Group, 6.00%, due 11/15/55 | 99,000 | 2,690,820 |
| American Financial Group, 6.25%, due 9/30/54 | 139,041 | 3,756,888 |
| Hanover Insurance Group/The, 6.35%, due 3/30/53 | 78,400 | 2,024,288 |
| WR Berkley Corp., 5.75%, due 6/1/56 | 139,375 | 3,607,025 |
| WR Berkley Corp., 5.90%, due 3/1/56 | 112,600 | 2,974,892 |
| | | 15,053,913 |
| MULTI-LINE FOREIGN 0.2% | | |
| PartnerRe Ltd., 6.50%, Series G (Bermuda) | 74,903 | 2,138,481 |
| PartnerRe Ltd., 7.25%, Series H (Bermuda) | 5,109 | 153,474 |
| | | 2,291,955 |
| REINSURANCE 0.4% | | |
| Reinsurance Group of America, 5.75%, due 6/15/56(a) | 138,000 | 4,014,420 |

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| | Number of Shares | Value |
|---|---------------------|-------------------|
| REINSURANCE FOREIGN 1.2% | | |
| Arch Capital Group Ltd., 5.25%, Series E (Bermuda) | 140,700 | \$ 3,513,110 |
| Aspen Insurance Holdings Ltd., 5.95% (Bermuda) | 114,309 | 3,332,107 |
| Aspen Insurance Holdings Ltd., 7.25% (Bermuda) | 53,391 | 1,381,225 |
| Endurance Speciality Holdings Ltd., 6.35%, Series C (Bermuda) | 177,000 | 4,956,000 |
| | | 13,182,442 |
| TOTAL INSURANCE | | 35,620,952 |
| INTEGRATED TELECOMMUNICATIONS SERVICES 0.5% | | |
| Qwest Corp., 6.50%, due 9/1/56 | 171,900 | 4,443,615 |
| Qwest Corp., 7.00%, due 4/1/52 | 55,429 | 1,419,537 |
| | | 5,863,152 |
| REAL ESTATE 5.1% | | |
| DIVERSIFIED 1.7% | | |
| Coresite Realty Corp., 7.25%, Series A | 79,200 | 2,048,904 |
| Lexington Realty Trust, 6.50%, Series C (\$50 Par Value)(a) | 76,536 | 4,037,274 |
| NorthStar Realty Finance Corp., 8.50%, Series D | 90,426 | 2,327,565 |
| VEREIT, 6.70%, Series F(a) | 273,710 | 7,291,635 |
| Wells Fargo Real Estate Investment Corp., 6.375%, Series A | 102,536 | 2,718,229 |
| | | 18,423,607 |
| HOTEL 0.5% | | |
| Hersha Hospitality Trust, 6.875%, Series C(a) | 134,345 | 3,519,839 |
| Sunstone Hotel Investors, 6.95%, Series E | 65,000 | 1,760,200 |
| | | 5,280,039 |
| INDUSTRIALS 0.8% | | |
| Gramercy Property Trust, 7.125%, Series A | 151,270 | 4,105,468 |
| Monmouth Real Estate Investment Corp., 7.875%, Series B | 87,500 | 2,283,750 |
| STAG Industrial, 6.875%, Series C | 96,000 | 2,584,320 |
| | | 8,973,538 |
| OFFICE 0.4% | | |
| Corporate Office Properties Trust, 7.375%, Series L(a) | 100,000 | 2,590,000 |
| Government Properties Income Trust, 5.875%, due 5/1/46 | 70,000 | 1,810,200 |
| | | 4,400,200 |
| RESIDENTIAL 0.3% | | |
| APARTMENT 0.2% | | |
| American Homes 4 Rent, 5.00%, Series A | 79,685 | 2,255,882 |

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| | Number of Shares | Value |
|--|---------------------|--------------------|
| MANUFACTURED HOME 0.1% | | |
| Equity Lifestyle Properties, 6.75%, Series C | 60,843 | \$ 1,584,960 |
| TOTAL RESIDENTIAL | | 3,840,842 |
| SHOPPING CENTERS COMMUNITY CENTER 0.9% | | |
| Cedar Realty Trust, 7.25%, Series B(a) | 219,000 | 5,628,300 |
| DDR Corp., 6.50%, Series J(a) | 60,000 | 1,534,200 |
| Saul Centers, 6.875%, Series C | 84,140 | 2,213,303 |
| | | 9,375,803 |
| SPECIALTY 0.5% | | |
| Digital Realty Trust, 7.375%, Series H | 60,000 | 1,649,400 |
| Digital Realty Trust, 6.35%, Series I | 140,000 | 3,735,200 |
| | | 5,384,600 |
| TOTAL REAL ESTATE | | 55,678,629 |
| TECHNOLOGY SOFTWARE 0.4% | | |
| eBay, 6.00%, due 2/1/56 | 173,000 | 4,695,220 |
| UTILITIES 1.5% | | |
| Dominion Resources, 5.25%, due 7/30/76, Series A | 115,000 | 2,927,900 |
| Entergy New Orleans, 5.50%, due 4/1/66 | 60,000 | 1,641,600 |
| NextEra Energy Capital Holdings, 5.25%, due 6/1/76, Series K | 116,605 | 2,995,582 |
| SCE Trust IV, 5.375%, Series J | 125,870 | 3,651,489 |
| SCE Trust V, 5.45%, Series K(a) | 188,469 | 5,595,645 |
| | | 16,812,216 |
| TOTAL PREFERRED SECURITIES \$25 PAR VALUE | | |
| (Identified cost \$245,657,155) | | 269,530,106 |
| PREFERRED SECURITIES CAPITAL SECURITIES 41.9% | | |
| BANKS 10.9% | | |
| AgriBank FCB, 6.875%(a) | 38,000 | 4,096,875 |
| Bank of America Corp., 6.30%, Series DD(a),(b) | 7,900,000 | 8,601,125 |
| Bank of America Corp., 7.25%, Series L (Convertible) | 2,200 | 2,685,848 |
| Bank of America Corp., 6.50%, Series Z(a) | 10,113,000 | 10,966,284 |
| Bank of New York Mellon Corp./The, 4.625%, Series F | 2,360,000 | 2,330,500 |
| Citigroup, 6.125%, Series R | 2,806,000 | 2,921,748 |
| Citigroup, 6.25%, Series T | 6,925,000 | 7,461,687 |
| Citigroup Capital III, 7.625%, due 12/1/36(a) | 4,700,000 | 5,983,669 |
| CoBank ACB, 6.25%, 144A(a),(c) | 33,000 | 3,489,750 |
| CoBank ACB, 6.125%, Series G(a) | 46,500 | 4,737,188 |
| CoBank ACB, 6.25%, Series I | 4,334,000 | 4,746,159 |

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| | Number of Shares | Value |
|---|---------------------|--------------|
| Farm Credit Bank of Texas, 10.00%, Series I(a) | 6,000 | \$ 7,125,000 |
| Goldman Sachs Capital I, 6.345%, due 2/15/34(a) | 939,000 | 1,146,683 |
| Huntington Bancshares, 8.50%, Series A (Convertible)(a) | 3,212 | 4,657,336 |
| JPMorgan Chase & Co., 7.90%, Series I(a) | 11,000,000 | 11,316,250 |
| JPMorgan Chase & Co., 6.75%, Series S(a) | 8,650,000 | 9,558,250 |
| KeyCorp, 5.00%, Series D | 3,400,000 | 3,357,500 |
| PNC Financial Services Group, 6.75% | 4,275,000 | 4,788,000 |
| Wells Fargo & Co., 7.98%, Series K(a) | 11,475,000 | 12,006,866 |
| Wells Fargo & Co., 7.50%, Series L (Convertible) | 1,300 | 1,701,180 |
| Wells Fargo & Co., 5.875%, Series U | 5,270,000 | 5,724,538 |
| | | 119,402,436 |
| BANKS FOREIGN 11.8% | | |
| Allied Irish Banks PLC, 7.375%, Series EMTN (EUR) (Ireland) | 1,200,000 | 1,222,653 |
| Australia & New Zealand Banking Group Ltd./United Kingdom, 6.75%, 144A (Australia)(c) | 5,100,000 | 5,614,672 |
| Banco Bilbao Vizcaya Argentaria SA, 8.875% (EUR) (Spain) | 5,200,000 | 6,151,018 |
| Banco Bilbao Vizcaya Argentaria SA, 9.00% (Spain) | 2,600,000 | 2,671,674 |
| Banco Mercantil del Norte SA, 5.75%, due 10/4/31, 144A (Mexico)(c) | 4,000,000 | 3,920,800 |
| Bank of Ireland, 7.375% (EUR) (Ireland) | 1,600,000 | 1,718,410 |
| Barclays PLC, 8.25% (United Kingdom)(a) | 5,320,000 | 5,333,300 |
| Barclays PLC, 7.875% (United Kingdom) | 3,400,000 | 3,352,176 |
| BNP Paribas, 7.195%, 144A (France)(a),(c) | 3,300,000 | 3,720,750 |
| BNP Paribas SA, 7.625%, 144A (France)(c) | 6,600,000 | 6,809,761 |
| Credit Agricole SA, 8.125%, 144A (France)(a),(c) | 7,300,000 | 7,763,360 |
| Credit Suisse Group AG, 7.50%, 144A (Switzerland)(a),(c) | 3,605,000 | 3,676,649 |
| Dresdner Funding Trust I, 8.151%, due 6/30/31, 144A (Germany)(a),(c) | 5,235,906 | 6,243,818 |
| HSBC Capital Funding LP, 10.176%, 144A (United Kingdom)(c) | 8,442,000 | 12,817,657 |
| HSBC Holdings PLC, 6.875% (United Kingdom) | 4,800,000 | 5,004,000 |
| Lloyds Banking Group PLC, 7.50% (United Kingdom)(a) | 7,766,000 | 8,039,363 |
| Nationwide Building Society, 10.25% (GBP) (United Kingdom) | 4,790,000 | 7,962,473 |
| Rabobank Nederland, 11.00%, 144A (Netherlands)(a),(c) | 5,800,000 | 7,047,000 |
| Royal Bank of Scotland Group PLC, 7.648% (United Kingdom)(a) | 3,591,000 | 4,318,178 |
| Royal Bank of Scotland Group PLC, 8.625% (United Kingdom) | 7,600,000 | 7,457,500 |
| Societe Generale SA, 7.375%, 144A (France)(c) | 3,800,000 | 3,733,500 |

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| | Number of Shares | Value |
|---|---------------------|--------------|
| Standard Chartered PLC, 7.50%, 144A (United Kingdom)(c) | 3,000,000 | \$ 3,000,000 |
| UBS Group AG, 6.875% (Switzerland) | 2,000,000 | 1,978,550 |
| UBS Group AG, 7.00% (Switzerland) | 1,600,000 | 1,692,307 |
| UBS Group AG, 7.125% (Switzerland) | 3,000,000 | 3,047,850 |
| UBS Group AG, 7.125% (Switzerland) | 5,000,000 | 5,147,600 |
| | | 129,445,019 |
| FINANCIAL DIVERSIFIED FINANCIAL SERVICES 0.6% | | |
| National Rural Utilities Cooperative Finance Corp., 5.25%, due 4/20/46 | 2,640,000 | 2,855,448 |
| State Street Corp., 5.25%, Series F | 3,005,000 | 3,177,787 |
| | | 6,033,235 |
| FOOD 1.2% | | |
| Dairy Farmers of America, 7.875%, 144A(c),(d) | 40,100 | 4,283,181 |
| Dairy Farmers of America, 7.875%, 144A (\$100 Par Value)(c) | 82,000 | 8,674,067 |
| TOTAL FOOD (Identified cost \$12,327,375) | | 12,957,248 |
| INDUSTRIALS DIVERSIFIED MANUFACTURING 1.8% | | |
| General Electric Co., 5.00%, Series D(a) | 18,486,000 | 19,682,044 |
| INSURANCE 10.8% | | |
| LIFE/HEALTH INSURANCE 2.9% | | |
| MetLife, 5.25%, Series C | 4,266,000 | 4,297,995 |
| MetLife Capital Trust IV, 7.875%, due 12/15/37, 144A(c) | 2,000,000 | 2,519,196 |
| MetLife Capital Trust X, 9.25%, due 4/8/68, 144A(a),(c) | 8,065,000 | 11,623,278 |
| Prudential Financial, 5.625%, due 6/15/43(a) | 9,464,000 | 10,221,593 |
| Voya Financial, 5.65%, due 5/15/53 | 3,300,000 | 3,304,125 |
| | | 31,966,187 |
| LIFE/HEALTH INSURANCE FOREIGN 4.4% | | |
| Cloverie PLC for Zurich Insurance Co., Ltd., 5.625%, due 6/24/46 (Ireland) | 1,000,000 | 1,081,700 |
| Dai-ichi Life Insurance Co. Ltd., 4.00%, 144A (Japan)(c) | 7,600,000 | 7,657,000 |
| Dai-ichi Life Insurance Co. Ltd., 5.10%, 144A (Japan)(c) | 3,400,000 | 3,740,340 |
| Demeter BV (Swiss Re Ltd.), 5.625%, due 8/15/52 (Netherlands) | 3,200,000 | 3,319,334 |
| Demeter BV (Swiss Re Ltd.), 5.75%, due 8/15/50 (Netherlands) | 3,200,000 | 3,368,096 |
| La Mondiale Vie, 7.625% (France) | 4,500,000 | 4,826,250 |
| Meiji Yasuda Life Insurance Co., 5.20%, due 10/20/45, 144A (Japan)(a),(b),(c) | 7,350,000 | 8,277,938 |

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| | Number of Shares | Value |
|---|---------------------|---------------|
| Nippon Life Insurance Co., 4.70%, due 1/20/46, 144A (Japan)(c) | 10,000,000 | \$ 10,849,820 |
| Sumitomo Life Insurance Co., 6.50%, due 9/20/73, 144A (Japan)(a),(c) | 3,800,000 | 4,545,750 |
| | | 47,666,228 |
| MULTI-LINE 0.5% | | |
| MetLife, 10.75%, due 8/1/69(a) | 3,442,000 | 5,524,754 |
| MULTI-LINE FOREIGN 0.6% | | |
| AXA SA, 8.60%, due 12/15/30 (France)(a) | 2,400,000 | 3,396,000 |
| AXA SA, 6.463%, 144A (France)(a),(c) | 3,250,000 | 3,398,915 |
| | | 6,794,915 |
| PROPERTY CASUALTY 0.9% | | |
| Liberty Mutual Group, 7.80%, due 3/7/87, 144A(a),(c) | 8,650,000 | 10,142,125 |
| PROPERTY CASUALTY FOREIGN 0.9% | | |
| QBE Insurance Group Ltd., 6.75%, due 12/2/44 (Australia) | 6,003,000 | 6,663,330 |
| QBE Insurance Group Ltd., 5.875%, due 6/17/46, Series EMTN (Australia) | 2,800,000 | 2,969,574 |
| | | 9,632,904 |
| REINSURANCE FOREIGN 0.6% | | |
| Aquarius + Investments PLC, 8.25% (Switzerland) | 6,000,000 | 6,451,500 |
| TOTAL INSURANCE | | 118,178,613 |
| INTEGRATED TELECOMMUNICATIONS SERVICES 0.3% | | |
| Centaur Funding Corp., 9.08%, due 4/21/20, 144A (Cayman Islands)(a),(c) | 3,254 | 3,844,804 |
| MATERIAL METALS & MINING 1.1% | | |
| BHP Billiton Finance USA Ltd., 6.75%, due 10/19/75, 144A (Australia)(a),(c) | 10,200,000 | 11,577,000 |
| PIPELINES 0.7% | | |
| Transcanada Trust, 5.875%, due 8/15/76, Series 16-A (Canada) | 7,002,000 | 7,425,621 |
| REAL ESTATE DIVERSIFIED 0.3% | | |
| QCP SNF West/Central/East/AL REIT LLC, 8.125%, due 11/1/23, 144A(c) | 3,700,000 | 3,767,063 |
| UTILITIES 2.4% | | |
| ELECTRIC UTILITIES 0.1% | | |
| NextEra Energy Capital Holdings, 7.30%, due 9/1/67, Series D(a) | 1,038,000 | 1,033,152 |

| | Number of Shares | Value |
|--|---------------------|-------------------|
| ELECTRIC UTILITIES FOREIGN 2.3% | | |
| Emera, 6.75%, due 6/15/76, Series 16-A (Canada) | 13,850,000 | \$ 14,922,904 |
| Enel SpA, 8.75%, due 9/24/73, 144A (Italy)(a),(c) | 8,510,000 | 9,967,338 |
| | | 24,890,242 |
| TOTAL UTILITIES | | 25,923,394 |
| TOTAL PREFERRED SECURITIES CAPITAL SECURITIES (Identified cost \$417,281,842) | | 458,236,477 |
| | Principal Amount | |
| CORPORATE BONDS INTEGRATED TELECOMMUNICATIONS SERVICES 0.6% | | |
| Embarq Corp., 7.995%, due 6/1/36 | \$ 3,210,000 | 3,256,481 |
| Frontier Communications Corp., 9.00%, due 8/15/31(a) | 3,147,000 | 2,910,975 |
| TOTAL CORPORATE BONDS (Identified cost \$6,354,895) | | 6,167,456 |
| | Number of Shares | |
| SHORT-TERM INVESTMENTS 2.1% | | |
| MONEY MARKET FUNDS | | |
| State Street Institutional Treasury Money Market Fund, Premier Class, 0.19%(e) | 22,600,000 | 22,600,000 |
| TOTAL SHORT-TERM INVESTMENTS (Identified cost \$22,600,000) | | 22,600,000 |
| TOTAL INVESTMENTS (Identified cost \$1,139,494,623) | 129.7% | 1,418,145,339 |
| LIABILITIES IN EXCESS OF OTHER ASSETS | (29.7) | (324,853,079) |
| NET ASSETS (Equivalent to \$22.98 per share based on 47,566,736 shares of common stock outstanding) | 100.0% | \$ 1,093,292,260 |

Note: Percentages indicated are based on the net assets of the Fund.

- (a) All or a portion of the security is pledged as collateral in connection with the Fund's credit agreement. \$716,379,117 in aggregate has been pledged as collateral.
- (b) A portion of the security has been rehypothecated in connection with the Fund's credit agreement. \$315,526,457 in aggregate has been rehypothecated.
- (c) Resale is restricted to qualified institutional investors. Aggregate holdings equal 16.4% of the net assets of the Fund, of which 0.4% are illiquid.
- (d) Illiquid security. Aggregate holdings equal 0.4% of the net assets of the Fund.
- (e) Rate quoted represents the annualized seven-day yield of the Fund.

Forward foreign currency exchange contracts outstanding at September 30, 2016 were as follows:

| Counterparty | | Contracts to Deliver | | In Exchange For | Settlement Date | | Unrealized Appreciation (Depreciation) |
|-------------------------|-----|-------------------------|-----|--------------------|--------------------|----|--|
| Brown Brothers Harriman | EUR | 8,061,055 | USD | 8,987,641 | 10/4/16 | \$ | (67,740) |
| Brown Brothers Harriman | GBP | 6,146,288 | USD | 8,053,672 | 10/4/16 | | 87,164 |
| Brown Brothers Harriman | USD | 7,982,430 | GBP | 6,146,288 | 10/4/16 | | (15,923) |
| Brown Brothers Harriman | USD | 9,060,868 | EUR | 8,061,055 | 10/4/16 | | (5,486) |
| Brown Brothers Harriman | EUR | 8,163,226 | USD | 9,187,392 | 11/2/16 | | 4,871 |
| Brown Brothers Harriman | GBP | 6,187,003 | USD | 8,039,367 | 11/2/16 | | 15,323 |
| | | | | | | \$ | 18,209 |

Glossary of Portfolio Abbreviations

| | |
|-------|------------------------------|
| EUR | Euro Currency |
| FRN | Floating Rate Note |
| GBP | Great British Pound |
| REIT | Real Estate Investment Trust |
| TruPS | Trust Preferred Securities |
| USD | United States Dollar |

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

Note 1. Portfolio Valuation

Investments in securities that are listed on the New York Stock Exchange (NYSE) are valued, except as indicated below, at the last sale price reflected at the close of the NYSE on the business day as of which such value is being determined. If there has been no sale on such day, the securities are valued at the mean of the closing bid and ask prices on such day or, if no ask price is available, at the bid price. Exchange traded options are valued at their last sale price as of the close of options trading on applicable exchanges on the valuation date. In the absence of a last sale price on such day, options are valued at the average of the quoted bid and ask prices as of the close of business. Over-the-counter options are valued based upon prices provided by the respective counterparty. Forward foreign currency contracts are valued daily at the prevailing forward exchange rate.

Securities not listed on the NYSE but listed on other domestic or foreign securities exchanges are valued in a similar manner. Securities traded on more than one securities exchange are valued at the last sale price reflected at the close of the exchange representing the principal market for such securities on the business day as of which such value is being determined. If after the close of a foreign market, but prior to the close of business on the day the securities are being valued, market conditions change significantly, certain non-U.S. equity holdings may be fair valued pursuant to procedures established by the Board of Directors.

Readily marketable securities traded in the over-the-counter market, including listed securities whose primary market is believed by Cohen & Steers Capital Management, Inc. (the investment manager) to be over-the-counter, are valued at the last sale price on the valuation date as reported by sources deemed appropriate by the Board of Directors to reflect their fair market value. If there has been no sale on such day, the securities are valued at the mean of the closing bid and ask prices on such day or, if no ask price is available, at the bid price. However, certain fixed-income securities may be valued on the basis of prices provided by a third-party pricing service or third-party broker-dealers when such prices are believed by the investment manager, pursuant to delegation by the Board of Directors, to reflect the fair market value of such securities. The pricing services or broker-dealers use multiple valuation techniques to determine fair value. In instances where sufficient market activity exists, the pricing services or broker-dealers may utilize a market-based approach through which quotes from market makers are used to determine fair value. In instances where sufficient market activity may not exist or is limited, the pricing services or broker-dealers also utilize proprietary valuation models which may consider market transactions in comparable securities and the various relationships between adjusted spreads, credit spreads, estimated default rates, coupon rates, anticipated timing of principal repayments, underlying collateral, and other unique security features which are used to calculate the fair values.

Short-term debt securities with a maturity date of 60 days or less are valued at amortized cost, which approximates fair value. Investments in open-end mutual funds are valued at their closing net asset value.

The policies and procedures approved by the Fund's Board of Directors delegate authority to make fair value determinations to the investment manager, subject to the oversight of the Board

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) (Continued)

of Directors. The investment manager has established a valuation committee (Valuation Committee) to administer, implement and oversee the fair valuation process according to the policies and procedures approved annually by the Board of Directors. Among other things, these procedures allow the Fund to utilize independent pricing services, quotations from securities and financial instrument dealers and other market sources to determine fair value.

Securities for which market prices are unavailable, or securities for which the investment manager determines that the bid and/or ask price or a counterparty valuation does not reflect market value, will be valued at fair value, as determined in good faith by the Valuation Committee, pursuant to procedures approved by the Fund's Board of Directors. Circumstances in which market prices may be unavailable include, but are not limited to, when trading in a security is suspended, the exchange on which the security is traded is subject to an unscheduled close or disruption or material events occur after the close of the exchange on which the security is principally traded. In these circumstances, the Fund determines fair value in a manner that fairly reflects the market value of the security on the valuation date based on consideration of any information or factors it deems appropriate. These may include, but are not limited to, recent transactions in comparable securities, information relating to the specific security and developments in the markets.

The Fund's use of fair value pricing may cause the net asset value of Fund shares to differ from the net asset value that would be calculated using market quotations. Fair value pricing involves subjective judgments and it is possible that the fair value determined for a security may be materially different than the value that could be realized upon the sale of that security.

Fair value is defined as the price that the Fund would expect to receive upon the sale of an investment or expect to pay to transfer a liability in an orderly transaction with an independent buyer in the principal market or, in the absence of a principal market, the most advantageous market for the investment or liability. The hierarchy of inputs that are used in determining the fair value of the Fund's investments is summarized below.

- Level 1 quoted prices in active markets for identical investments
- Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, credit risk, etc.)
- Level 3 significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities may or may not be an indication of the risk associated with investing in those securities.

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For movements between the levels within the fair value hierarchy, the Fund has adopted a policy of recognizing the transfer at the end of the period in which the underlying event causing the movement occurred. Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. There were no transfers between Level 1 and Level 2 securities as of September 30, 2016.

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) (Continued)

The following is a summary of the inputs used as of September 30, 2016 in valuing the Fund's investments carried at value:

| | Total | Quoted Prices in Active Markets for Identical Investments (Level 1) | Other Significant Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) |
|---|-------------------------|---|---|--|
| Common Stock | \$ 661,611,300 | \$ 661,611,300 | | |
| Preferred Securities - \$25 Par Value: | | | | |
| Banks | 73,819,919 | 67,045,447 | 6,774,472 | |
| Electric-Integrated Electric | 7,468,090 | 3,000,483 | 4,467,607 | |
| Reinsurance-Foreign | 13,182,442 | 9,669,332 | 3,513,110 | |
| Other Industries | 175,059,655 | 175,059,655 | | |
| Preferred Securities - Capital Securities: | | | | |
| Banks | 119,402,436 | 9,064,364 | 110,358,072 | |
| Food | 12,957,248 | | 8,674,067 | 4,283,181(b) |
| Other Industries | 325,876,793 | | 325,876,793 | |
| Corporate Bonds | 6,167,456 | | 6,167,456 | |
| Short-Term Investments | 22,600,000 | | 22,600,000 | |
| Total Investments(a) | \$ 1,418,145,339 | \$ 925,430,581 | \$ 488,431,577 | \$ 4,283,181 |
| Forward foreign currency exchange contracts | \$ 107,358 | | \$ 107,358 | |
| Total Appreciation in Other Financial Instruments(a) | \$ 107,358 | | \$ 107,358 | |
| Forward foreign currency exchange contracts | \$ (89,149) | | \$ (89,149) | |
| Total Depreciation in Other Financial Instruments(a) | \$ (89,149) | | \$ (89,149) | |

(a) Portfolio holdings are disclosed individually on the Schedule of Investments.

(b) Level 3 investments are valued by a third-party pricing service. The inputs for these securities are not readily available or cannot be reasonably estimated. A change in the significant unobservable inputs could result in a significantly lower or higher value in such Level 3 investments.

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) (Continued)

Following is a reconciliation of investments for which significant unobservable inputs (Level 3) were used in determining fair value:

| | Total Investments in Securities | Preferred Securities - Capital Securities - Banks | Preferred Securities - Capital Securities - Food |
|--|--|--|---|
| Balance as of December 31, 2015 | \$ 11,380,918 | \$ 4,215,518 | \$ 7,165,400 |
| Change in unrealized appreciation (depreciation) | 439,450 | 521,669 | (82,219) |
| Sales | (2,911,946) | | (2,911,946) |
| Realized gain | 111,946 | | 111,946 |
| Transfers out of Level 3(a) | (4,737,187) | (4,737,187) | |
| Balance as of September 30, 2016 | \$ 4,283,181 | \$ | \$ 4,283,181 |

The change in unrealized appreciation (depreciation) attributable to securities owned on September 30, 2016 which were valued using significant unobservable inputs (Level 3) amounted to \$(82,219).

(a) Transfers from Level 3 to Level 2 are due to an increase in market activity (e.g. frequency of trades), which resulted in an increase in available market inputs to determine prices.

Note 2. Derivative Instruments

The following is a summary of the Fund's derivative instruments as of September 30, 2016:

| | |
|---|-----------|
| Forward foreign currency exchange contracts | \$ 18,209 |
|---|-----------|

The following summarizes the volume of the Fund's forward foreign currency exchange contracts activity during the nine months ended September 30, 2016:

| | |
|--------------------------|---------------|
| Average Notional Balance | \$ 20,817,324 |
|--------------------------|---------------|

Ending Notional Balance

17,226,759

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) (Continued)

Options: The Fund may purchase and write exchange-listed and over-the-counter put or call options on securities, stock indices and other financial instruments to enhance portfolio returns and reduce overall volatility.

When the Fund writes (sells) an option, an amount equal to the premium received by the Fund is recorded as a liability. The amount of the liability is subsequently marked-to-market to reflect the current market value of the option written. When an option expires, the Fund realizes a gain on the option to the extent of the premium received. Premiums received from writing options which are exercised or closed are added to or offset against the proceeds or amount paid on the transaction to determine the realized gain or loss. If a put option on a security is exercised, the premium reduces the cost basis of the security purchased by the Fund. If a call option is exercised, the premium is added to the proceeds of the security sold to determine the realized gain or loss. The Fund, as writer of an option, bears the market risk of an unfavorable change in the price of the underlying index or security. Other risks include the possibility of an illiquid options market or the inability of the counterparties to fulfill their obligations under the contracts.

Put and call options purchased are accounted for in the same manner as portfolio securities. Premiums paid for purchasing options which expire are treated as realized losses. Premiums paid for purchasing options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying investment transaction to determine the realized gain or loss when the underlying transaction is executed. The risk associated with purchasing an option is that the Fund pays a premium whether or not the option is exercised. Additionally, the Fund bears the risk of loss of the premium and change in market value should the counterparty not perform under the contract.

At September 30, 2016, the Fund did not have any option contracts outstanding.

Transactions in written options during the nine months ended September 30, 2016, were as follows:

| | Number of Contracts | Premiums |
|--|------------------------|-----------|
| Written options contracts outstanding at December 31, 2015 | 1,614 | 72,629 |
| Option contracts written | 21 | 223,325 |
| Option contracts expired | (1,614) | (72,629) |
| Option contracts terminated in closing contracts | (21) | (223,325) |
| Written option contracts outstanding at September 30, 2016 | | \$ |

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) (Continued)

Forward Foreign Currency Exchange Contracts: The Fund enters into forward foreign currency exchange contracts to hedge the currency exposure associated with certain of its non-U.S. dollar denominated securities. A forward foreign currency exchange contract is a commitment between two parties to purchase or sell foreign currency at a set price on a future date. The market value of a forward foreign currency exchange contract fluctuates with changes in foreign currency exchange rates. These contracts are marked to market daily and the change in value is recorded by the Fund as unrealized appreciation and/or depreciation on foreign currency translations. Realized gains or losses equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed are included in net realized gain or loss on foreign currency transactions. For federal income tax purposes, the Fund has made an election to treat gains and losses from forward foreign currency exchange contracts as capital gains and losses.

Forward foreign currency exchange contracts involve elements of market risk in excess of the amounts reflected on the Schedule of Investments. The Fund bears the risk of an unfavorable change in the foreign exchange rate underlying the contract. Risks may also arise upon entering these contracts from the potential inability of the counterparties to meet the terms of their contracts. In connection with these contracts, securities may be identified as collateral in accordance with the terms of the respective contracts.

Note 3. Income Tax Information

As of September 30, 2016, the federal tax cost and net unrealized appreciation and depreciation in value of securities held were as follows:

| | | |
|--------------------------------------|----|---------------|
| Cost for federal income tax purposes | \$ | 1,139,494,623 |
| Gross unrealized appreciation | \$ | 281,314,249 |
| Gross unrealized depreciation | | (2,663,533) |
| Net unrealized appreciation | \$ | 278,650,716 |

Item 2. Controls and Procedures

(a) The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) are effective based on their evaluation of these disclosure controls and procedures required by Rule 30a-3(b) under the Investment Company Act of 1940 and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act as of a date within 90 days of the filing of this report.

(b) During the last fiscal quarter, there were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits

(a) Certifications of principal executive officer and principal financial officer as required by Rule 30a-2(a) under the Investment Company Act of 1940.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

COHEN & STEERS REIT AND PREFERRED INCOME FUND, INC.

By: /s/ Adam M. Derechin
Name: Adam M. Derechin
Title: President and Principal Executive Officer

Date: November 23, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Adam M. Derechin
Name: Adam M. Derechin
Title: President and Principal Executive Officer

By: /s/ James Giallanza
Name: James Giallanza
Title: Treasurer and Principal Financial Officer

Date: November 23, 2016
