

CENTER COAST MLP & INFRASTRUCTURE FUND
Form N-Q
October 28, 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 811-22843

Center Coast MLP & Infrastructure Fund

(Exact name of registrant as specified in charter)

Center Coast Capital Advisors, LP
1600 Smith Street
Suite 3800
Houston, TX 77002

(Address of principal executive offices) (Zip code)

Dan C. Tutchter
Center Coast Capital Advisors, LP
1600 Smith Street
Suite 3800
Houston, TX 77002

(Name and address of agent for service)

Registrant's telephone number, including area code: (713) 759-1400

Date of fiscal year end: November 30

Date of reporting period: August 31, 2016

ITEM 1. SCHEDULE OF INVESTMENTS.

The Schedule(s) of Investments is attached herewith.

Center Coast MLP & Infrastructure Fund
 Schedule of Investments
 August 31, 2016 (unaudited)

Number of Shares		Value
	COMMON STOCK - 8.5%	
	Midstream C-corps - 8.5%	
443,297	Targa Resources Corp. ¹	19,318,883
		19,318,883
	Total Common Stock (Cost \$8,207,818)	19,318,883
	MASTER LIMITED PARTNERSHIP SHARES - 110.7%	
	Diversified Midstream- 26.2%	
814,840	Enterprise Products Partners LP ¹	21,511,776
578,841	MPLX LP ¹	19,177,002
395,232	Tesoro Logistics LP ¹	18,955,327
		59,644,105
	E&P-sponsored Gathering & Processing - 13.5%	
1,101,481	EnLink Midstream Partners LP ¹	19,441,140
226,721	Western Gas Partners LP ¹	11,408,601
		30,849,741
	Fuel Distribution & Marketing - 0.8%	
62,571	Sunoco LP	1,863,364
		1,863,364
	General Partner (K-1) - 2.7%	
257,642	NuStar GP Holdings LLC ¹	6,258,124
		6,258,124
	Large-cap Gathering & Processing - 12.3%	
336,910	DCP Midstream Partners LP ¹	11,040,541
5,063	Enable Midstream Partners LP	71,439
434,674	ONEOK Partners LP ¹	16,843,617
		27,955,597
	Large-cap Petroleum Transportation & Storage - 30.5%	
215,077	Buckeye Partners LP ¹	15,111,310
151,089	Magellan Midstream Partners LP ¹	10,626,089
275,177	NuStar Energy LP ¹	13,208,496
683,494	Plains All American Pipeline LP ¹	19,178,842
382,512	Sunoco Logistics Partners LP ¹	11,322,355
		69,447,092

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	Natural Gas Transportation & Storage - 13.5%	
26,936	EQT Midstream Partners LP	2,117,439
309,701	Spectra Energy Partners LP ¹	14,131,657
275,947	TC Pipelines LP ¹	14,489,977
		30,739,073
	Other fee-based - 2.6%	
294,583	Martin Midstream Partners LP ¹	5,838,635
		5,838,635
	Small-cap Gathering & Processing - 2.4%	
133,588	Crestwood Equity Partners LP ¹	2,778,630
113,149	Summit Midstream Partners LP ¹	2,830,988
		5,609,618
	Sponsored Petroleum Transportation & Storage - 6.2%	
3,095	Delek Logistics Partners LP	80,749
132,546	PBF Logistics LP ¹	2,689,358
151,131	Phillips 66 Partners LP ¹	7,476,451
125,642	Shell Midstream Partners LP ¹	3,828,312
		14,074,870
	Total Master Limited Partnership Shares (Cost \$252,019,645)	252,280,219

Center Coast
MLP &
Infrastructure
Fund
Schedule of
Investments -
Continued
August 31,
2016
(unaudited)

Number of Shares		Value
	PREFERRED STOCK - 0.8%	
	E&P-sponsored Gathering & Processing - 0.8%	
44,660	Anadarko Pete Corp., 7.50% ¹	\$ 1,715,391
		1,715,391
	Total Preferred Stock	
	(Cost \$1,397,552)	1,715,391
	UNREGISTERED/RESTRICTED SECURITIES - 13.6%	
31,004,597	KKR Eagle Co-Invest LP ^{2,3}	31,004,597
	Total Unregistered/Restricted Securities	
	(Cost \$31,004,597)	31,004,597
	Principal Amount	Value
	Short-Term Investments - 0.1%	
\$356,046	UMB Money Market Fiduciary, 0.01% ⁴	\$356,046
	Total Short-Term Investments	356,046
	(Cost \$356,046)	
	Total Investments * - 133.7%	
	(Cost \$292,985,658)	304,675,136
	Liabilities in Excess of Other Assets - (33.7)%	(76,718,281)
	Total Net Assets - 100%	\$227,956,855

LLC - Limited Liability Company

LP - Limited Partnership

All or a portion of the security has been pledged as collateral with the Fund's line of credit agreement.

¹ As of August 31, 2016, the total value of securities pledged as collateral for the line of credit agreement was \$185,329,450.

² Non-income producing security.

³ Indicates a fair valued security. Total value for fair valued securities is \$31,004,597, representing 13.6% of fund net assets.

⁴ The rate quoted is the annualized seven-day yield of the Fund at the period end.

* All investments domiciled in the United States.

Fair Value Measurements and Disclosures defines fair value, establishes a framework for measuring fair value in accordance with Generally Accepted Accounting Principles (“GAAP”), and expands disclosure about fair value measurements. It also provides guidance on determining when there has been a significant decrease in the volume and level of activity for an asset or liability, when a transaction is not orderly, and how that information must be incorporated into a fair value measurement.

Under Fair Value Measurements and Disclosures, various inputs are used in determining the value of the Fund’s investments. These inputs are summarized into three broad Levels as described below:

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access.

Level 2 – Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar instruments, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.

Level 3 – Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available, representing the Fund’s own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet est