

COHEN & STEERS SELECT UTILITY FUND INC  
Form N-Q  
May 30, 2008

**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 811-21485

Cohen & Steers Select Utility Fund, Inc.  
(Exact name of registrant as specified in charter)

280 Park Avenue  
New York, NY  
(Address of principal executive offices)

10017  
(Zip code)

Francis C. Poli  
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: March 31, 2008

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**Item 1. Schedule of Investments**

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## COHEN &amp; STEERS SELECT UTILITY FUND, INC.

## SCHEDULE OF INVESTMENTS

March 31, 2008 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCK 122.7%</b>		
<b>ENERGY 10.1%</b>		
<b>INTEGRATED OIL &amp; GAS 0.6%</b>		
Duncan Energy Partners LP	66,900	\$ 1,236,312
Targa Resources Partners LP	240,000	5,580,000
		6,816,312
<b>OIL &amp; GAS EQUIPMENT &amp; SERVICES 0.3%</b>		
Exterran Partners LP	105,000	3,045,000
<b>OIL &amp; GAS REFINING &amp; MARKETING 0.5%</b>		
Spectra Energy Income Fund (Canada)	283,850	3,111,026
Spectra Energy Income Fund, 144A (Canada)(a)	272,000	2,981,148
		6,092,174
<b>OIL &amp; GAS STORAGE &amp; TRANSPORTATION 8.7%</b>		
DCP Midstream Partners LP	272,000	7,888,000
Enbridge Energy Partners LP	5,600	266,280
Energy Transfer Partners LP	169,400	7,736,498
Enterprise Products Partners LP	322,500	9,578,250
Kinder Morgan Energy Partners LP	155,400	8,498,826
Magellan Midstream Partners LP	94,000	3,807,000
SemGroup Energy Partners LP	107,800	2,721,950
Spectra Energy Corp.	1,374,664	31,273,606
Teekay LNG Partners LP	110,400	3,170,688
Teekay Offshore Partners LP	129,000	2,986,350
Williams Partners LP	501,500	15,797,250
		93,724,698
<b>TOTAL ENERGY</b>		<b>109,678,184</b>
<b>INTEGRATED TELECOMMUNICATIONS SERVICES 1.4%</b>		
Citizens Communications Co.	908,000	9,524,920
Fairpoint Communications	594,376	5,361,272
		14,886,192

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	Number of Shares	Value
<b>UTILITIES 111.2%</b>		
<b>ELECTRIC UTILITIES 73.1%</b>		
American Electric Power Co.	387,200	\$ 16,119,136
Cleco Corp.	271,400	6,019,652
DPL	252,200	6,466,408
Duke Energy Corp.(b)	4,374,128	78,078,185
E.ON AG (ADR) (Germany)	838,916	52,033,765
Electricite de France (France)	313,700	27,293,420
Entergy Corp.	849,150	92,625,282
Exelon Corp.	1,547,164	125,738,018
FirstEnergy Corp.	902,000	61,895,240
Fortum Oyj (Finland)	308,000	12,550,232
FPL Group	1,169,000	73,343,060
Great Plains Energy	172,200	4,244,730
ITC Holdings Corp.	177,600	9,245,856
Northeast Utilities	408,500	10,024,590
Pepco Holdings	1,366,200	33,772,464
Pinnacle West Capital Corp.	622,600	21,840,808
PPL Corp.	808,300	37,117,136
Progress Energy	580,750	24,217,275
Scottish and Southern Energy PLC (United Kingdom)	937,930	26,134,946
Southern Co.	1,952,500	69,528,525
		788,288,728
<b>GAS UTILITIES 6.7%</b>		
AGL Resources	162,100	5,563,272
Atmos Energy Corp.	210,500	5,367,750
Equitable Resources	1,046,302	61,627,188
		72,558,210
<b>INDEPENDENT POWER PRODUCERS &amp; ENERGY TRADERS 1.1%</b>		
Constellation Energy Group	134,000	11,828,180

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	Number of Shares	Value
MULTI UTILITIES 30.3%		
Ameren Corp.(c)	599,400	\$ 26,397,576
Consolidated Edison	721,200	28,631,640
Dominion Resources	755,200	30,842,368
DTE Energy Co.	168,500	6,552,965
NSTAR	346,339	10,539,096
OGE Energy Corp.	451,000	14,057,670
PG&E Corp.	1,156,000	42,563,920
Public Service Enterprise Group		