

Prudential Short Duration High Yield Fund, Inc.
Form N-Q
October 27, 2016

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number:	811-22632
Exact name of registrant as specified in charter:	Prudential Short Duration High Yield Fund, Inc.
Address of principal executive offices:	655 Broad Street, 17th Floor, Newark, New Jersey 07102
Name and address of agent for service:	Deborah A. Docs 655 Broad Street, 17th Floor, Newark, New Jersey 07102
Registrant's telephone number, including area code:	973-367-7521
Date of fiscal year end:	5/31/2017
Date of reporting period:	8/31/2016

Item 1. Schedule of Investments

Prudential Short Duration High Yield Fund, Inc.**Schedule of Investments**

as of August 31, 2016 (unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 133.3%				
BANK LOANS(a) 5.7%				
Chemicals 1.2%				
Axalta Coating Systems US Holdings, Inc.	3.750%	02/01/20	846	\$ 849,742
MacDermid, Inc.	5.500%	06/07/20	5,657	5,647,309
				6,497,051
Consumer 0.4%				
Huish Detergents, Inc.	5.500%	03/23/20	2,221	2,221,198
Healthcare-Services 0.2%				
CHS/Community Health Systems, Inc.	4.083%	12/31/18	1,000	985,000
Home Builders 0.1%				
Beazer Homes USA, Inc.(b)	6.406%	03/09/18	647	640,848
Lodging 0.2%				
Golden Nugget, Inc.	5.500%	11/21/19	973	977,663
Media & Entertainment 0.8%				
Lions Gate Entertainment Corp.(b)	5.000%	03/17/22	3,300	3,349,500
Nielsen Finance LLC	2.754%	05/30/17	1,278	1,277,166
				4,626,666
Mining 0.1%				
Freeport-McMoRan, Inc.	3.280%	05/31/18	732	724,661
Packaging 0.2%				
Coveris Holdings SA (Luxembourg)	4.500%	05/08/19	1,400	1,395,916
Retailers 0.3%				
Rite Aid Corp.	4.875%	06/21/21	1,700	1,702,657
Technology 2.2%				
BMC Software Finance, Inc.	5.000%	09/10/20	4,133	3,945,313
Dell International LLC	%(c)	12/31/18	4,500	4,415,625
First Data Corp.	4.522%	03/24/21	1,003	1,007,454
Kronos, Inc.	9.750%	04/30/20	1,865	1,902,891
TransUnion LLC(b)	2.524%	06/30/20	1,340	1,299,641
				12,570,924
TOTAL BANK LOANS				
(cost \$32,032,588)				32,342,584

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CORPORATE BONDS 127.6%

Agriculture 0.2%

Vector Group Ltd., Gtd. Notes	7.750%	02/15/21	1,350	1,427,625
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Airlines 2.2%

Continental Airlines, Inc., Pass-Through Certificates Series 2012-3, Class C(d)	6.125%	04/29/18	8,800	9,240,000
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United Airlines Pass-Through Trust, Pass-Through Certificates Series 2007-1, Class A(d)	6.636%	07/02/22	2,939	3,130,289
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12,370,289

Apparel 0.2%

Levi Strauss & Co., Sr. Unsec d. Notes	6.875%	05/01/22	975	1,035,938
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Auto Manufacturers 0.5%

Fiat Chrysler Automobiles NV (United Kingdom), Sr. Unsec d. Notes	4.500%	04/15/20	1,050	1,076,250
Jaguar Land Rover Automotive PLC (United Kingdom), Gtd. Notes, 144A	4.250%	11/15/19	1,600	1,670,000
				2,746,250

Auto Parts & Equipment 1.8%

American Axle & Manufacturing, Inc., Gtd. Notes	5.125%	02/15/19	1,415	1,440,470
American Axle & Manufacturing, Inc., Gtd. Notes(d)	7.750%	11/15/19	3,020	3,420,150
Meritor, Inc., Gtd. Notes	6.750%	06/15/21	1,200	1,200,000
Schaeffler Holding Finance BV (Germany), Sr. Sec d. Notes, PIK, 144A	6.250%	11/15/19	1,200	1,245,000
Schaeffler Holding Finance BV (Germany), Sr. Sec d. Notes, PIK, 144A(d)	6.875%	08/15/18	2,650	2,716,169
ZF North America Capital, Inc. (Germany), Gtd. Notes, 144A	4.000%	04/29/20	250	265,469
				10,287,258

Beverages 1.1%

Constellation Brands, Inc., Gtd. Notes	3.875%	11/15/19	2,025	2,131,313
Cott Beverages, Inc. (Canada), Gtd. Notes(d)	6.750%	01/01/20	3,875	4,059,062
				6,190,375

Building Materials 2.1%

Cemex Finance LLC (Mexico), Sr. Sec d. Notes, 144A(d)	9.375%	10/12/22	2,000	2,217,500
Cemex Finance LLC (Mexico), Sr. Sec d. Notes, RegS	9.375%	10/12/22	750	831,562
Standard Industries, Inc., Sr. Unsec d. Notes, 144A (original cost \$675,000; purchased 02/18/16)(e)(f)	5.125%	02/15/21	675	712,969
Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes, 144A	8.500%	04/15/22	1,750	1,911,875
USG Corp., Gtd. Notes, 144A	5.875%	11/01/21	788	826,415
USG Corp., Sr. Unsec d. Notes(d)	9.500%	01/15/18	5,000	5,475,000
				11,975,321

Chemicals 2.3%

Chemtura Corp., Gtd. Notes	5.750%	07/15/21	1,984	2,063,360
Eagle Spinco, Inc., Gtd. Notes	4.625%	02/15/21	2,000	2,095,000
Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A (original cost \$7,771,030; purchased 05/14/14-07/28/14)(d)(e)(f)	7.500%	02/15/19	7,488	6,739,200
W.R. Grace & Co., Gtd. Notes, 144A	5.125%	10/01/21	2,107	2,243,955
				13,141,515

Commercial Services 2.6%

Hertz Corp. (The), Gtd. Notes(d)	4.250%	04/01/18	3,875	4,000,938
Hertz Corp. (The), Gtd. Notes	6.750%	04/15/19	925	943,500
Laureate Education, Inc., Gtd. Notes, 144A	10.000%(a)	09/01/19	3,875	3,560,156
Service Corp. International, Sr. Unsec d. Notes(d)	7.625%	10/01/18	5,403	6,044,876
				14,549,470

Computers 2.1%

Denali International LLC/Denali Finance Corp., Sr. Sec d. Notes, 144A(d)	5.625%	10/15/20	6,150	6,426,750
Diamond 1 Finance Corp./Diamond 2 Finance Corp., Sr. Sec d. Notes, 144A	4.420%	06/15/21		