

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	1,325	1,385,469
Diamond 1 Finance Corp./Diamond 2 Finance Corp., Sr. Unsec d. Notes, 144A	5.875%	06/15/21	3,650	3,859,298

11,671,517

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Distribution/Wholesale 0.3%

HD Supply, Inc., Gtd. Notes	7.500%	07/15/20	1,375	1,431,719
Rexel SA (France), Sr. Unsec d. Notes, 144A	5.250%	06/15/20	375	391,640
				1,823,359

Diversified Financial Services 4.3%

Ally Financial, Inc., Sub. Notes(d)	8.000%	12/31/18	2,975	3,305,969
CIT Group, Inc., Sr. Unsec d. Notes(d)	4.250%	08/15/17	4,175	4,253,281
FBM Finance, Inc., Sr. Sec d. Notes, 144A	8.250%	08/15/21	850	890,375
International Lease Finance Corp., Sr. Unsec d. Notes(d)	3.875%	04/15/18	1,350	1,383,750
International Lease Finance Corp., Sr. Unsec d. Notes	6.250%	05/15/19	600	652,920
International Lease Finance Corp., Sr. Unsec d. Notes(d)	8.875%	09/01/17	4,000	4,260,000
KCG Holdings, Inc., Sr. Sec d. Notes, 144A	6.875%	03/15/20	1,050	1,029,000
Navient Corp., Sr. Unsec d. Notes	6.625%	07/26/21	525	541,406
Navient Corp., Sr. Unsec d. Notes, MTN	8.000%	03/25/20	425	461,125
Navient Corp., Sr. Unsec d. Notes, MTN(d)	8.450%	06/15/18	4,550	4,959,500
OneMain Financial Holdings, Inc., Gtd. Notes, 144A(d)	6.750%	12/15/19	2,575	2,703,750
				24,441,076

Electric 5.3%

AES Corp., Sr. Unsec d. Notes	7.375%	07/01/21	1,250	1,434,375
DPL, Inc., Sr. Unsec d. Notes	6.500%	10/15/16	115	115,277
DPL, Inc., Sr. Unsec d. Notes(d)	6.750%	10/01/19	3,160	3,191,600
DPL, Inc., Sr. Unsec d. Notes(d)	7.250%	10/15/21	1,850	1,865,725
Dynegy, Inc., Gtd. Notes(d)	6.750%	11/01/19	9,200	9,430,000
GenOn Energy, Inc., Sr. Unsec d. Notes	7.875%	06/15/17	750	603,750
GenOn Energy, Inc., Sr. Unsec d. Notes	9.500%	10/15/18	2,625	2,054,063
GenOn Energy, Inc., Sr. Unsec d. Notes	9.875%	10/15/20	1,400	987,000
Mirant Mid-Atlantic LLC, Series B, Pass-Through Trust, Pass-Through Certificates(d)(e)	9.125%	06/30/17	1,485	1,336,266
NRG Energy, Inc., Gtd. Notes(d)	7.625%	01/15/18	6,850	7,338,062
NRG REMA LLC, Series B, Pass-Through Certificates(e)	9.237%	07/02/17	915	814,550
NRG REMA LLC, Series C, Pass-Through Certificates(d)(e)	9.681%	07/02/26	1,100	880,000
				30,050,668

Electrical Components & Equipment 0.5%

Anixter, Inc., Gtd. Notes(d)	5.625%	05/01/19	1,500	1,588,125
International Wire Group Holdings, Inc., Sec d. Notes, 144A	8.500%	10/15/17	1,000	1,007,200
				2,595,325

Electronics 0.6%

Jabil Circuit, Inc., Sr. Unsec d. Notes	5.625%	12/15/20	690	740,025
Jabil Circuit, Inc., Sr. Unsec d. Notes(d)	8.250%	03/15/18	2,700	2,936,250
				3,676,275

Engineering & Construction 0.1%

SBA Communications Corp., Sr. Unsec d. Notes	4.875%	07/15/22	500	512,500
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Entertainment 9.3%

CCM Merger, Inc., Gtd. Notes, 144A (original cost \$3,999,595; purchased 09/04/13-11/17/15)(e)(f)	9.125%	05/01/19	3,818	4,004,127
Cedar Fair LP/Canada s Wonderland Co./Magnum Management Corp., Gtd. Notes(d)	5.250%	03/15/21	2,600	2,697,500
Churchill Downs, Inc., Gtd. Notes	5.375%	12/15/21	2,025	2,106,000
Churchill Downs, Inc., Gtd. Notes, 144A	5.375%	12/15/21	2,715	2,823,600
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(d)	4.375%	11/01/18	3,775	3,926,000
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes	4.375%	04/15/21	1,325	1,398,246
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes	4.875%	11/01/20	1,275	1,364,250
Greektown Holdings LLC/Greektown Mothership Corp., Sr. Sec d. Notes, 144A(d)	8.875%	03/15/19	3,225	3,402,375
Isle of Capri Casinos, Inc., Gtd. Notes	5.875%	03/15/21	2,480	2,588,500
Isle of Capri Casinos, Inc., Gtd. Notes(d)	8.875%	06/15/20	8,160	8,557,800
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A (original cost \$4,651,513; purchased 07/30/13-08/25/15)(d)(e)(f)	5.000%	08/01/18	4,550	4,618,250
National CineMedia LLC, Sr. Sec d. Notes	6.000%	04/15/22	1,310	1,368,950
National CineMedia LLC, Sr. Unsec d. Notes	7.875%	07/15/21	1,500	1,560,000
Peninsula Gaming LLC/Peninsula Gaming Corp., Gtd. Notes, 144A	8.375%	02/15/18	4,000	4,000,000
Penn National Gaming, Inc., Sr. Unsec d. Notes	5.875%	11/01/21	1,900	1,976,000
Scientific Games Corp., Gtd. Notes(d)	8.125%	09/15/18	6,275	6,282,844
				52,674,442

Environmental Control 0.6%

Clean Harbors, Inc., Gtd. Notes	5.125%	06/01/21	2,400	2,466,000
Clean Harbors, Inc., Gtd. Notes	5.250%	08/01/20	850	873,375
Covanta Holding Corp., Sr. Unsec d. Notes	7.250%	12/01/20	200	207,250
				3,546,625

Food 3.0%

Bertin SA/Bertin Finance Ltd. (Brazil), Gtd. Notes, 144A	10.250%	10/05/16	1,300	1,306,500
JBS Investments GmbH (Brazil), Gtd. Notes, 144A	7.750%	10/28/20	2,000	2,125,000
JBS USA LLC/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A (original cost \$3,784,375; purchased 06/17/14)(e)(f)	7.250%	06/01/21	3,500	3,622,500
JBS USA LLC/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A (original cost \$1,041,250; purchased 06/06/16)(e)(f)	8.250%	02/01/20	1,000	1,040,000
Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A(d)	9.000%	11/01/19	3,325	3,507,875
Smithfield Foods, Inc., Sr. Unsec d. Notes, 144A(d)	5.250%	08/01/18	2,300	2,323,000
Smithfield Foods, Inc., Sr. Unsec d. Notes, 144A	5.875%	08/01/21	950	992,750
SUPERVALU, Inc., Sr. Unsec d. Notes	6.750%	06/01/21	2,050	1,927,000
				16,844,625

Food Service

Aramark Services, Inc., Gtd. Notes	5.750%	03/15/20	240	247,200
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Forest Products & Paper 1.2%

Mercer International, Inc. (Canada), Gtd. Notes	7.000%	12/01/19	1,675	1,725,250
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