

Prudential Short Duration High Yield Fund, Inc.
Form N-Q
October 27, 2017

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:	5/31/2018
Date of reporting period:	8/31/2017

Item 1. Schedule of Investments

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

as of August 31, 2017 (unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 128.0%				
BANK LOANS 7.2%				
Aerospace & Defense 0.2%				
DAE Aviation Holdings, Inc., 3 Month LIBOR + 3.750%	5.064%(c)	07/07/22	900	\$ 904,500
Chemicals 0.3%				
MacDermid, Inc., 1 Month LIBOR + 3.500%	4.739%(c)	06/07/20	1,419	1,428,796
Commercial Services 0.7%				
Laureate Education, Inc., 1 Month LIBOR + 4.500%	5.739%(c)	04/26/24	3,934	3,939,878
Food 0.6%				
CEC Entertainment, Inc., 1 Month LIBOR + 3.000%	4.239%(c)	02/12/21	3,230	3,210,201
Lodging 0.2%				
Golden Nugget, Inc., 1 Month LIBOR + 3.500%	4.740%(c)	11/21/19	276	277,787
Golden Nugget, Inc., 1 Month LIBOR + 3.500%	4.740%(c)	11/21/19	644	648,170
				925,957
Media 0.3%				
LSC Communications, Inc., 3 Month LIBOR + 6.000%^	7.239%(c)	09/30/22	1,626	1,630,215
Non-Captive Finance 0.4%				
Exela Intermediate LLC, 3 Month LIBOR + 7.500%	8.804%(c)	07/12/23	2,000	1,975,000
Packaging & Containers 0.2%				
Coveris Holdings SA (Luxembourg), 3 Month LIBOR + 4.250%	5.546%(c)	06/29/22	1,386	1,385,209
Retail 0.7%				
Academy Ltd., 1-3 Month LIBOR + 4.000%	5.218%(c)	07/01/22	845	561,968
Rite Aid Corp., 1 Month LIBOR + 3.875%	5.115%(c)	06/21/21	1,700	1,706,021
Sally Holdings LLC^	4.500%	07/05/24	1,575	1,567,125
				3,835,114
Software 1.1%				
BMC Software Finance, Inc., 3 Month LIBOR + 4.000%	5.296%(c)	09/12/22	3,568	3,583,789
Symantec Corp., 2 Month LIBOR + 1.750%	2.980%(c)	08/01/21	2,564	2,556,090
				6,139,879
Technology 1.4%				

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Dell International LLC, 1 Month LIBOR + 2.000%	3.240%(c)	12/31/18	4,500	4,504,018
Evergreen Skills SARL, 1 Month LIBOR + 4.750%	5.989%(c)	04/28/21	1,900	1,763,438
Informatica Corp., 3 Month LIBOR + 3.500%	4.796%(c)	08/05/22	1,746	1,747,357
				8,014,813
Telecommunications 0.6%				
Frontier Communications Corp., 1 Month LIBOR + 3.750%	4.990%(c)	06/15/24	3,725	3,542,244
Wireless 0.5%				
Digicel International Finance Ltd., 3 Month LIBOR + 3.750%	5.070%(c)	05/27/24	2,400	2,421,499
Xplornet Communications, Inc. (Canada), 3 Month LIBOR + 6.000%	7.296%(c)	09/09/21	574	577,140
				2,998,639
TOTAL BANK LOANS				
(cost \$39,704,003)				39,930,445

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CORPORATE BONDS 120.8%

Auto Manufacturers 0.3%

Jaguar Land Rover Automotive PLC (United Kingdom), Gtd. Notes, 144A	4.250%	11/15/19	1,600	1,644,000
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Auto Parts & Equipment 1.5%

American Axle & Manufacturing, Inc., Gtd. Notes	5.125%	02/15/19	1,415	1,418,537
American Axle & Manufacturing, Inc., Gtd. Notes(aa)	7.750%	11/15/19	3,020	3,318,225
IHO Verwaltungs GmbH (Germany), Sr. Sec d. Notes, Cash coupon 4.125% or PIK 4.875%, 144A	4.125%	09/15/21	2,200	2,230,250
Meritor, Inc., Gtd. Notes	6.750%	06/15/21	1,200	1,239,000

8,206,012

Banks 0.8%

CIT Group, Inc., Sr. Unsec d. Notes(aa)	5.000%	08/15/22	4,175	4,519,020
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Beverages 0.2%

Cott Beverages, Inc. (Canada), Gtd. Notes	5.375%	07/01/22	1,300	1,350,375
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Building Materials 1.3%

Cemex Finance LLC (Mexico), First Lien	9.375%	10/12/22	750	789,750
Cemex Finance LLC (Mexico), Sr. Sec d. Notes, 144A	9.375%	10/12/22	2,000	2,106,000
Griffon Corp., Gtd. Notes	5.250%	03/01/22	1,708	1,744,295
Standard Industries, Inc., Sr. Unsec d. Notes, 144A	5.125%	02/15/21	675	698,625
Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes	8.500%	04/15/22	1,750	1,973,125

7,311,795

Chemicals 4.9%

A. Schulman, Inc., Gtd. Notes	6.875%	06/01/23	1,250	1,290,625
Ashland LLC, Gtd. Notes	4.750%	08/15/22	1,650	1,722,188
CF Industries, Inc., Gtd. Notes(aa)	7.125%	05/01/20	3,970	4,376,925
Chemours Co. (The), Gtd. Notes(aa)	6.625%	05/15/23	2,780	2,950,275
Eco Services Operations LLC/Eco Finance Corp., Sr. Unsec d. Notes, 144A	8.500%	11/01/22	555	579,975
Hexion, Inc., Sr. Sec d. Notes, 144A(aa)	10.375%	02/01/22	1,285	1,252,875
Nova Chemicals Corp. (Canada), Sr. Unsec d. Notes, 144A(aa)	4.875%	06/01/24	4,350	4,350,000
Platform Specialty Products Corp., Sr. Unsec d. Notes, 144A	10.375%	05/01/21	475	520,719
Rain CII Carbon LLC/CII Carbon Corp., Sec d. Notes, 144A(aa)	8.250%	01/15/21	4,770	4,954,837
Tronox Finance LLC, Gtd. Notes	6.375%	08/15/20	2,440	2,479,650
W.R. Grace & Co., Gtd. Notes, 144A	5.125%	10/01/21	2,540	2,762,250

27,240,319

Coal 1.3%

CONSOL Energy, Inc., Gtd. Notes(aa)	5.875%	04/15/22	5,008	5,008,000
CONSOL Energy, Inc., Gtd. Notes	8.000%	04/01/23	814	858,770
Peabody Energy Corp., Sr. Sec d. Notes, 144A	6.000%	03/31/22	1,050	1,076,250

6,943,020

Commercial Services 2.2%

Jaguar Holding Co. II/Pharmaceutical Product Development LLC, Gtd. Notes, 144A(aa)	6.375%	08/01/23	4,925	5,164,847
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Nielsen Co. Luxembourg SARL (The), Gtd. Notes, 144A	5.500%	10/01/21	2,215	2,275,913
Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes	4.500%			