#### Parrella Peter Form 3 April 25, 2012 UNITED STATES SECURITIES AND EXCHANGE COMMISSION FORM 3 Washington, D.C. 20549 OMB

### **INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person <u>*</u> Parrella Peter			2. Date of Event Requiring Statement (Month/Day/Year) 04/25/2012	3. Issuer Name <b>and</b> Ticker or Trading Symbol Prudential Short Duration High Yield Fund, Inc. [ISD]			
(Last) (First) (Middle) GATEWAY CENTER THREE, 9TH FLOOR, 100 MULBERRY STREET (Street) NEWARK, NJ 07102		Person(s) to (Checl Directo X Officer (give title belo		k all applicable) r 10% Owne	<ul> <li>5. If Amendment, Date Original Filed(Month/Day/Year)</li> <li>er</li> <li>6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person  Form filed by More than One</li> </ul>		
(City)	(State)	(Zip)	Table I - 1	Non-Deriva	tive Securities F	Reporting Person	
1.Title of Secu (Instr. 4)	ırity		2. Amount of Beneficially (Instr. 4)	of Securities	3. 4. 1 Ownership Ow	Nature of Indirect Beneficial nership str. 5)	
Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly. Persons who respond to the collection of information contained in this form are not required to respond unless the form displays currently valid OMB control number.					SEC 1473 (7-02)		
Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)							

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of		6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of	Derivative Security	Security: Direct (D)	

OMB APPROVAL

3235-0104 Number: January 31, Expires: 2005 Estimated average burden hours per 0.5 response...

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Shares	or Indirec
	(I)
	(Instr. 5)

# **Reporting Owners**

Reporting Owner Name / Address			Relationships					
	Director	10% Owner	Officer	Other				
Parrella Peter GATEWAY CENTER 100 MULBERRY STR NEWARK, NJ 0710	Â	Â	Assistant Treasurer	Â				
Signatures								
/s/Peter Parrella	04/25/2012							
<u>**</u> Signature of Reporting Person	Date							
Explanation of	of Responses	:						

## No securities are beneficially owned

\* If the form is filed by more than one reporting person, see Instruction 5(b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.