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Prudential Short Duration High Yield Fund, Inc.
Form NSAR-B
July 27, 2012

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000 C000000 0001534880
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000 E000000 NF
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000 H000000 N
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001 A000000 Prudential Short Duration High Yield Fund Inc
001 B000000 811-22632
001 C000000 8002251852
002 A000000 100 MULBERRY STREET GATEWAY CENTER 3
002 B000000 NEWARK
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008 A000002 PRUDENTIAL INVESTMENTS LLC
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011 A000001 PRUDENTIAL INVESTMENT MANAGEMENT SERVICES LLC
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012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.
012 B000001 84-0000000
PAGE 2
012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
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013 A000001 KPMG LLP
013 B010001 NEW YORK

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013 B020001 NY
013 B030001 10154
015 A000001 CITIBANK ARGENTINA
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015 C010001 BUENOS AIRES
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015 A000003 CITIBANK N.A.
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015 A000004 BNP PARIBAS SECURITIES SERVICES
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PAGE 3
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022 A000001 GOLDMAN, SACHS & CO.
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022 A000002 JPMORGAN CHASE & CO.
022 B000002 13-2624428
022 C000002 88908
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022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
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022 A000004 BARCLAYS CAPITAL, INC.
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022 B000005 56-2058405
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022 A000006 NORTHCOAST RESEARCH PARTNERS LLC
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022 A000007 CITIGROUP GLOBAL MARKETS, INC.
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022 A000009 JEFFERIES & CO., INC.
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087 A020000 74442F107
087 A030000 ISD
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088 D000000 N
SIGNATURE Tannia Villalba
TITLE VP