

Prudential Short Duration High Yield Fund, Inc.
Form N-Q
April 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, 17 th Floor, Newark, New Jersey 07102
Name and address of agent for service:	Deborah A. Docs 655 Broad Street, 17 th Floor, Newark, New Jersey 07102
Registrant's telephone number, including area code:	973-367-7521
Date of fiscal year end:	5/31/2016
Date of reporting period:	2/29/2016

Item 1. Schedule of Investments

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

as of February 29, 2016 (Unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 130.0%				
BANK LOANS(a) 3.2%				
Chemicals 1.1%				
Axalta Coating Systems US Holdings, Inc.	3.750%	02/01/20	895	\$ 883,889
MacDermid, Inc.	5.500%	06/07/20	5,686	5,173,863
				6,057,752
Foods 0.3%				
Albertson's LLC	5.500%	03/21/19	1,350	1,328,576
Gaming 0.4%				
MGM Resorts International	3.500%	12/20/19	1,940	1,920,197
Metals 0.2%				
Murray Energy Corp.	7.500%	04/16/20	2,533	1,010,989
Technology 0.8%				
BMC Software Finance, Inc.	5.000%	09/10/20	3,302	2,633,575
Kronos, Inc.	9.750%	04/30/20	1,865	1,807,658
				4,441,233
Telecommunications 0.4%				
Communications Sales & Leasing, Inc.	5.000%	10/24/22	2,562	2,382,776
TOTAL BANK LOANS				
(cost \$19,640,406)				17,141,523
CORPORATE BONDS 126.8%				
Airlines 2.3%				
Continental Airlines, Inc., Pass-Through Trust, Series 2012-3, Class C, Pass-Through Certificates(b)	6.125%	04/29/18	8,800	9,086,000
United Airlines, Pass-Through Trust, Series 2007-1, Class A, Pass-Through Certificates	6.636%	07/02/22	3,076	3,229,572
				12,315,572
Auto Manufacturers 0.5%				
Fiat Chrysler Automobiles NV (United Kingdom), Sr. Unsecured Notes	4.500%	04/15/20	1,050	1,034,250
Jaguar Land Rover Automotive PLC (United Kingdom), Gtd. Notes, 144A	4.250%	11/15/19	1,600	1,608,000
				2,642,250
Auto Parts & Equipment 2.9%				

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American Axle & Manufacturing, Inc., Gtd. Notes(b)	5.125%	02/15/19	2,650	2,630,125
American Axle & Manufacturing, Inc., Gtd. Notes	7.750%	11/15/19	3,020	3,216,300
Meritor, Inc., Gtd. Notes	6.750%	06/15/21	1,200	1,032,000
Schaeffler Holding Finance BV (Germany), Sr. Sec d. Notes, PIK, 144A	6.250%	11/15/19	1,200	1,249,500
Schaeffler Holding Finance BV (Germany), Sr. Sec d. Notes, PIK, 144A	6.875%	08/15/18	6,850	7,021,250
ZF North America Capital, Inc. (Germany), Gtd. Notes, 144A	4.000%	04/29/20	250	251,562
				15,400,737
Banks 0.8%				
CIT Group, Inc., Sr. Unsec d. Notes(b)	4.250%	08/15/17	4,175	4,256,413
Beverages 1.7%				
Constellation Brands, Inc., Gtd. Notes	3.875%	11/15/19	2,025	2,097,293
Constellation Brands, Inc., Gtd. Notes(b)	7.250%	09/01/16	3,052	3,138,677

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Cott Beverages, Inc. (Canada), Gtd. Notes(b)	6.750%	01/01/20	3,875	4,078,437
				9,314,407
Building Materials 5.1%				
Cemex Espana SA (Mexico), Sr. Sec d. Notes, 144A(b)	9.875%	04/30/19	5,000	5,248,000
Standard Industries, Inc., Sr. Unsec d. Notes, 144A (original cost \$675,000; purchased 02/18/16)(c)(d)	5.125%	02/15/21	675	688,500
Summit Materials LLC/Summit Materials Finance Corp., Sr. Unsec d. Notes, 144A	8.500%	04/15/22	1,750	1,741,250
Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A (original cost \$9,944,030; purchased 05/14/14-07/28/14)(c)(d)	7.500%	02/15/19	9,538	7,344,260
US Concrete, Inc., Sr. Sec d. Notes(b)	8.500%	12/01/18	7,675	7,943,625
USG Corp., Gtd. Notes, 144A	5.875%	11/01/21	788	817,550
USG Corp., Sr. Unsec d. Notes	9.750%	01/15/18	3,600	4,009,500
				27,792,685
Capital Goods 0.2%				
Michael Baker International LLC/CDL Acquisition Co., Inc., Sr. Sec d. Notes, 144A(b)	8.250%	10/15/18	1,325	1,126,250
Chemicals 3.7%				
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holdings BV, Gtd. Notes, 144A(b)	7.375%	05/01/21	11,626	12,352,625
Chemtura Corp., Gtd. Notes	5.750%	07/15/21	1,984	1,954,240
Hexion, Inc., Sr. Sec d. Notes	8.875%	02/01/18	1,190	788,375
Kissner Milling Co., Ltd. (Canada), Sr. Sec d. Notes, 144A (original cost \$3,650,210; purchased 05/15/14-06/18/15)(c)(d)	7.250%	06/01/19	3,601	3,195,887
Rentech Nitrogen Partners LP/Rentech Nitrogen Finance Corp., Sec d. Notes, 144A(b)	6.500%	04/15/21	1,655	1,555,700
				19,846,827
Commercial Services 4.2%				
Hertz Corp. (The), Gtd. Notes(b)	4.250%	04/01/18	3,875	3,816,875
Hertz Corp. (The), Gtd. Notes	6.750%	04/15/19	925	922,789
Hertz Corp. (The), Gtd. Notes(b)	7.500%	10/15/18	2,400	2,430,000
Laureate Education, Inc., Gtd. Notes, 144A	10.000%	09/01/19	3,875	1,976,250
Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A(b)	7.000%	05/15/18	7,474	7,567,425
Service Corp. International, Sr. Unsec d. Notes(b)	7.625%	10/01/18	5,403	6,024,345
				22,737,684
Distribution/Wholesale 0.8%				
HD Supply, Inc., Gtd. Notes	11.500%	07/15/20	3,500	3,867,500
Rexel SA (France), Sr. Unsec d. Notes, 144A	5.250%	06/15/20	375	376,875
				4,244,375
Diversified Financial Services 5.1%				
Ally Financial, Inc., Sub. Notes	8.000%	12/31/18	2,975	3,235,312
CoreLogic, Inc., Gtd. Notes(b)	7.250%	06/01/21	5,277	5,481,484
Denali Borrower LLC/Denali Finance Corp., Sr. Sec d. Notes, 144A	5.625%	10/15/20	1,850	1,946,182
International Lease Finance Corp., Sr. Unsec d. Notes(b)	3.875%	04/15/18	1,350	