

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%	10/01/20	325	329,875
Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes, 144A	5.000%	04/15/22	1,500	1,552,500
Service Corp. International, Sr. Unsec d. Notes(aa)	7.625%	10/01/18	2,603	2,752,672
				12,075,807

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Computers 3.2%

Dell International LLC/EMC Corp., Gtd. Notes, 144A(aa)	5.875%	06/15/21	5,150	5,399,517
NCR Corp., Gtd. Notes	4.625%	02/15/21	1,075	1,089,781
NCR Corp., Gtd. Notes	5.000%	07/15/22	1,457	1,486,140
NCR Corp., Gtd. Notes(aa)	5.875%	12/15/21	2,685	2,789,044
NCR Corp., Gtd. Notes	6.375%	12/15/23	1,850	1,977,188
Western Digital Corp., Gtd. Notes	10.500%	04/01/24	1,694	2,011,625
Western Digital Corp., Sr. Sec d. Notes, 144A(aa)	7.375%	04/01/23	2,850	3,124,312

17,877,607

Diversified Financial Services 3.2%

Alliance Data Systems Corp., Gtd. Notes, 144A	5.375%	08/01/22	1,855	1,896,737
Alliance Data Systems Corp., Gtd. Notes, 144A	6.375%	04/01/20	2,500	2,528,125
Ally Financial, Inc., Sub. Notes(aa)	8.000%	12/31/18	2,975	3,183,250
FBM Finance, Inc., Sr. Sec d. Notes, 144A	8.250%	08/15/21	850	907,375
Navient Corp., Sr. Unsec d. Notes(aa)	6.500%	06/15/22	4,965	5,244,281
Navient Corp., Sr. Unsec d. Notes	6.625%	07/26/21	525	559,781
Navient Corp., Sr. Unsec d. Notes, MTN	8.000%	03/25/20	425	469,094
OneMain Financial Holdings LLC, Gtd. Notes, 144A(aa)	6.750%	12/15/19	2,575	2,687,656
VFH Parent LLC/Orchestra Co-Issuer, Inc., Sec d. Notes, 144A	6.750%	06/15/22	325	337,188

17,813,487

Electric 4.6%

AES Corp., Sr. Unsec d. Notes	7.375%	07/01/21	1,250	1,415,625
DPL, Inc., Sr. Unsec d. Notes(aa)	6.750%	10/01/19	3,160	3,310,100
DPL, Inc., Sr. Unsec d. Notes(aa)	7.250%	10/15/21	2,325	2,528,437
Dynegy, Inc., Gtd. Notes(aa)	7.375%	11/01/22	7,925	8,202,375
Dynegy, Inc., Gtd. Notes	8.034%	02/02/24	775	763,375
GenOn Energy, Inc., Sr. Unsec d. Notes(d)(dd)	7.875%	06/15/17	750	525,000
GenOn Energy, Inc., Sr. Unsec d. Notes(d)(dd)	9.500%	10/15/18	2,625	1,811,250
GenOn Energy, Inc., Sr. Unsec d. Notes(d)(dd)	9.875%	10/15/20	1,400	966,000
NRG Energy, Inc., Gtd. Notes	6.250%	07/15/22	3,500	3,666,250
NRG Energy, Inc., Gtd. Notes	6.625%	03/15/23	1,650	1,707,750
NRG REMA LLC, Series C, Pass-Through Certificates(aa)	9.681%	07/02/26	1,100	792,000

25,688,162

Electronics 0.6%

Jabil, Inc., Sr. Unsec d. Notes	5.625%	12/15/20	690	747,339
Jabil, Inc., Sr. Unsec d. Notes(aa)	8.250%	03/15/18	2,700	2,784,375

3,531,714

Entertainment 5.4%

AMC Entertainment Holdings, Inc., Gtd. Notes	5.875%	02/15/22	1,000	1,006,250
Carmike Cinemas, Inc, Sec d. Notes, 144A	6.000%	06/15/23	2,250	2,368,125
CCM Merger, Inc., Sr. Unsec d. Notes, 144A (original cost \$3,200,000; purchased 03/08/17)(aa)(f)	6.000%	03/15/22	3,200	3,328,000
Churchill Downs, Inc., Gtd. Notes(aa)	5.375%	12/15/21	4,740	4,886,466
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(aa)	4.375%	11/01/18	3,175	3,222,625
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes	4.375%	04/15/21	1,000	1,040,000
International Game Technology PLC, Sr. Sec d. Notes, 144A(aa)	6.250%	02/15/22	3,150	3,472,875
Jacobs Entertainment, Inc., Sec d. Notes, 144A	7.875%	02/01/24	600	646,500
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A(aa)	5.000%	08/01/18	4,550	4,556,825

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National CineMedia LLC, Sr. Sec d. Notes	6.000%	04/15/22	1,685	1,689,212
Scientific Games International, Inc., Gtd. Notes(aa)	6.625%	05/15/21	1,975	2,044,125
Scientific Games International, Inc., Gtd. Notes	10.000%	12/01/22	500	556,250
Scientific Games International, Inc., Sr. Sec d. Notes, 144A	7.000%	01/01/22	1,225	1,307,688
				30,124,941
Environmental Control 0.5%				
Clean Harbors, Inc., Gtd. Notes(aa)	5.125%	06/01/21	2,600	2,645,500
Food 2.5%				
Hearthside Group Holdings LLC/Hearthside Finance Co., Gtd. Notes, 144A(aa)	6.500%	05/01/22	1,000	1,017,500
JBS Investments GmbH (Brazil), Gtd. Notes, 144A	7.750%	10/28/20	1,500	1,537,500
JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A	7.250%	06/01/21	1,050	1,075,830
JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A(aa)	7.250%	06/01/21	4,600	4,713,160
JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A	8.250%	02/01/20	275	279,125
Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A(aa)	9.000%	11/01/19	3,325	3,424,750
SUPERVALU, Inc., Sr. Unsec d. Notes	6.750%	06/01/21	1,525	1,471,625
SUPERVALU, Inc., Sr. Unsec d. Notes	7.750%	11/15/22	400	380,000
				13,899,490
Forest Products & Paper 0.8%				
Cascades, Inc. (Canada), Gtd. Notes, 144A	5.500%	07/15/22	1,982	2,051,370
Mercer International, Inc. (Canada), Sr. Unsec d. Notes	7.750%	12/01/22	2,360	2,513,400
				4,564,770
Gas 0.2%				
NGL Energy Partners LP/NGL Energy Finance Corp., Gtd. Notes	7.500%	11/01/23	975	938,438
Hand/Machine Tools 0.1%				
Apex Tool Group LLC, Gtd. Notes, 144A	7.000%	02/01/21	850	752,250
Healthcare-Products 0.8%				
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A(aa)	4.875%	04/15/20	3,085	3,061,863
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A	5.750%	08/01/22	1,540	1,516,900
				4,578,763
Healthcare-Services 8.8%				
Acadia Healthcare Co., Inc., Gtd. Notes	5.125%	07/01/22	500	517,500
Acadia Healthcare Co., Inc., Gtd. Notes	5.625%	02/15/23	1,575	1,641,938
Centene Corp., Sr. Unsec d. Notes	5.625%	02/15/21	2,375	2,470,000
CHS/Community Health Systems, Inc., Gtd. Notes	6.875%	02/01/22	2,175	1,802,531
CHS/Community Health Systems, Inc., Gtd. Notes	7.125%	07/15/20	1,375	1,293,359
CHS/Community Health Systems, Inc., Gtd. Notes(aa)	8.000%	11/15/19	3,950	3,915,438
CHS/Community Health Systems, Inc., Sr. Sec d. Notes	6.250%	03/31/23	1,600	1,612,000
HCA Healthcare, Inc., Sr. Unsec d. Notes(aa)	6.250%	02/15/21	1,750	1,890,000
HCA, Inc., Sr. Sec d. Notes(aa)	3.750%	03/15/19	3,075	3,128,813

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HCA, Inc., Sr. Sec d. Notes	4.250%	10/15/19	1,625	1,675,781
Kindred Healthcare, Inc., Gtd. Notes(aa)	8.000%	01/15/20	6,775	6,724,187
LifePoint Health, Inc., Gtd. Notes(aa)	5.500%	12/01/21	2,700	2,802,600
Molina Healthcare, Inc., Gtd. Notes(aa)	5.375%	11/15/22	1,975	2,058,938

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Select Medical Corp., Gtd. Notes(aa)	6.375%	06/01/21	2,500	2,577,400
Surgery Center Holdings, Inc., Gtd. Notes, 144A	8.875%	04/15/21	2,450	2,517,375
Tenet Healthcare Corp., Sr. Sec d. Notes	4.375%	10/01/21	175	177,844
Tenet Healthcare Corp., Sr. Sec d. Notes	4.750%	06/01/20	1,525	1,572,656
Tenet Healthcare Corp., Sr. Sec d. Notes, 144A(aa)	4.625%	07/15/24	3,375	3,374,325
Tenet Healthcare Corp., Sr. Unsec d. Notes	6.750%	02/01/20	925	965,469
Tenet Healthcare Corp., Sr. Unsec d. Notes	6.750%	06/15/23	4,775	4,737,277
Tenet Healthcare Corp., Sr. Unsec d. Notes	8.000%	08/01/20	286	290,204
Universal Health Services, Inc., Sr. Sec d. Notes, 144A	4.750%	08/01/22	1,325	1,364,750

49,110,385

Home Builders 10.3%

Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec d. Notes, 144A	6.875%	02/15/21	2,125	2,186,094
AV Homes, Inc., Gtd. Notes	6.625%	05/15/22	625	646,094
Beazer Homes USA, Inc., Gtd. Notes	5.750%	06/15/19	2,550	2,652,000
Beazer Homes USA, Inc., Gtd. Notes(aa)	8.750%	03/15/22	2,800	3,094,000
Brookfield Residential Properties, Inc. (Canada), Gtd. Notes, 144A(aa)	6.500%	12/15/20	2,765	2,841,037
Brookfield Residential Properties, Inc./Brookfield Residential US Corp. (Canada), Gtd. Notes, 144A	6.125%	07/01/22	750	781,875
CalAtlantic Group, Inc., Gtd. Notes	6.250%	12/15/21	350	385,656
CalAtlantic Group, Inc., Gtd. Notes(aa)	8.375%	05/15/18	4,200	4,373,250
KB Home, Gtd. Notes(aa)	4.750%	05/15/19	3,609	3,699,225
KB Home, Gtd. Notes(aa)	7.250%	06/15/18	2,000	2,067,500
Lennar Corp., Gtd. Notes	4.125%	01/15/22	2,600	2,678,000
Lennar Corp., Gtd. Notes	4.500%	11/15/19	1,000	1,031,250
Lennar Corp., Gtd. Notes(aa)	4.750%	12/15/17	5,075	5,075,000
M/I Homes, Inc., Gtd. Notes(aa)	6.750%	01/15/21	3,175	3,317,875
Mattamy Group Corp. (Canada), Gtd. Notes, 144A	6.500%	11/15/20	1,900	1,938,000
Mattamy Group Corp. (Canada), Sr. Unsec d. Notes, 144A	6.875%	12/15/23	1,225	1,246,438
Meritage Homes Corp., Gtd. Notes(aa)	4.500%	03/01/18	3,900	3,919,500
New Home Co., Inc. (The), Gtd. Notes, 144A	7.250%	04/01/22	1,525	1,578,375
PulteGroup, Inc., Gtd. Notes	4.250%	03/01/21	1,850	1,921,965
Taylor Morrison Communities, Inc. /Taylor Morrison Holdings II, Inc., Gtd. Notes, 144A(aa)	5.250%	04/15/21	4,300	4,400,190
Toll Brothers Finance Corp., Gtd. Notes(aa)	8.910%	10/15/17	1,600	1,612,000
TRI Pointe Group, Inc., Gtd. Notes	4.875%	07/01/21	2,400	2,508,000
William Lyon Homes, Inc., Gtd. Notes(aa)	5.750%	04/15/19	2,950	2,986,875
William Lyon Homes, Inc., Gtd. Notes	7.000%	08/15/22	400	415,000

57,355,199

Iron/Steel 2.5%

ArcelorMittal (Luxembourg), Sr. Unsec d. Notes(aa)	6.125%	06/01/18	7,200	7,396,560
BlueScope Steel Finance Ltd./BlueScope Steel Finance USA LLC (Australia), Gtd. Notes, 144A(aa)	6.500%	05/15/21	3,405	3,582,741
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., Gtd. Notes, 144A	6.375%	05/01/22	1,575	1,626,187
Steel Dynamics, Inc., Gtd. Notes	6.375%	08/15/22	1,095	1,133,325

13,738,813

Leisure Time 0.8%

NCL Corp. Ltd., Sr. Unsec d. Notes, 144A	4.625%	11/15/20	1,725	1,768,125
NCL Corp. Ltd., Sr. Unsec d. Notes, 144A	4.750%	12/15/21	1,125	1,165,781
Viking Cruises Ltd., Sr. Unsec d. Notes, 144A	8.500%	10/15/22	1,475	1,543,219

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Lodging 5.3%				
Boyd Gaming Corp., Gtd. Notes	6.875%	05/15/23	300	322,500
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Properties, Sr. Sec d. Notes(aa)	8.000%	10/01/20	8,075	8,276,875
Golden Nugget, Inc., Sr. Unsec d. Notes, 144A	8.500%	12/01/21	2,550	2,664,750
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sec d. Notes, 144A	10.250%	11/15/22	975	1,070,111
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sr. Sec d. Notes, 144A	6.750%	11/15/21	1,125	1,170,000
MGM Resorts International, Gtd. Notes(aa)	8.625%	02/01/19	8,880	9,690,300
Station Casinos LLC, Gtd. Notes(aa)	7.500%	03/01/21	2,253	2,337,488
Wynn Macau Ltd. (Macau), Sr. Unsec d. Notes, 144A	5.250%	10/15/21	3,875	3,958,312
				29,490,336

Machinery-Diversified 1.1%				
Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A(aa)	8.750%	12/15/19	1,425	1,464,187
CNH Industrial Capital LLC, Gtd. Notes(aa)	4.375%	11/06/20	1,900	1,980,750
Zebra Technologies Corp., Sr. Unsec d. Notes(aa)	7.250%	10/15/22	2,584	2,739,040
				6,183,977

Media 13.2%				
Cablevision Systems Corp., Sr. Unsec d. Notes(aa)	7.750%	04/15/18	2,250	2,317,500
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes	5.250%			