

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 |
|--|--------|----------|-------|-----------|

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 |
|---|--------|----------|-------|-----------|

Beverages 0.2%

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

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% | 03/15/21 | 150 | 154,125 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes(aa) | 5.250% | 09/30/22 | 10,455 | 10,768,650 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(aa) | 5.125% | 12/15/21 | 3,845 | 3,912,287 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A | 5.125% | 12/15/21 | 2,160 | 2,197,800 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(aa) | 6.375% | 09/15/20 | 6,586 | 6,736,161 |
| Clear Channel Worldwide Holdings, Inc., Series A, Gtd. Notes | 6.500% | 11/15/22 | 2,965 | 3,031,712 |
| Clear Channel Worldwide Holdings, Inc., Series A, Gtd. Notes | 7.625% | 03/15/20 | 465 | 458,025 |
| Clear Channel Worldwide Holdings, Inc., Series B, Gtd. Notes(aa) | 6.500% | 11/15/22 | 1,385 | 1,426,550 |
| Clear Channel Worldwide Holdings, Inc., Series B, Gtd. Notes | 7.625% | 03/15/20 | 985 | 981,306 |
| Cogeco Communications, Inc. (Canada), Gtd. Notes, 144A(aa) | 4.875% | 05/01/20 | 2,500 | 2,559,375 |
| CSC Holdings LLC, Sr. Unsec d. Notes | 7.875% | 02/15/18 | 880 | 900,900 |
| DISH DBS Corp., Gtd. Notes(aa) | 4.250% | 04/01/18 | 2,590 | 2,619,138 |
| DISH DBS Corp., Gtd. Notes(aa) | 5.125% | 05/01/20 | 2,875 | 3,025,938 |
| Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes | 5.500% | 04/15/21 | 1,800 | 1,842,750 |
| Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes(aa) | 6.375% | 04/01/23 | 3,279 | 3,414,259 |
| Nexstar Broadcasting, Inc., Gtd. Notes, 144A | 6.125% | 02/15/22 | 1,035 | 1,078,988 |
| SFR Group SA (France), Sr. Sec d. Notes, 144A(aa) | 6.000% | 05/15/22 | 2,000 | 2,107,460 |
| Sinclair Television Group, Inc., Gtd. Notes(aa) | 5.375% | 04/01/21 | 2,585 | 2,649,625 |
| Sinclair Television Group, Inc., Gtd. Notes | 6.125% | 10/01/22 | 1,225 | 1,264,813 |
| Sirius XM Radio, Inc., Gtd. Notes, 144A | 3.875% | 08/01/22 | 450 | 457,875 |
| TEGNA, Inc., Gtd. Notes | 5.125% | 10/15/19 | 650 | 659,750 |
| TEGNA, Inc., Gtd. Notes, 144A(aa) | 4.875% | 09/15/21 | 3,030 | 3,101,962 |
| Tribune Media Co., Gtd. Notes(aa) | 5.875% | 07/15/22 | 2,925 | 3,034,687 |
| Univision Communications, Inc., Sr. Sec d. Notes, 144A | 6.750% | 09/15/22 | 11,666 | 12,085,976 |

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| | | | | |
|-------------------------------------|--------|----------|-----|------------|
| Videotron Ltd. (Canada), Gtd. Notes | 5.000% | 07/15/22 | 345 | 369,150 |
| | | | | 73,156,762 |

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Mining 5.5%

| | | | | |
|--|---------|----------|-------|------------|
| Constellium NV (Netherlands), Gtd. Notes, 144A | 8.000% | 01/15/23 | 1,940 | 2,066,100 |
| Constellium NV (Netherlands), Sr. Sec d. Notes, 144A | 7.875% | 04/01/21 | 1,785 | 1,896,562 |
| First Quantum Minerals Ltd. (Zambia), Gtd. Notes, 144A | 7.000% | 02/15/21 | 1,365 | 1,405,097 |
| FMG Resources August 2006 Pty Ltd. (Australia), Gtd. Notes, 144A | 4.750% | 05/15/22 | 975 | 1,006,688 |
| FMG Resources August 2006 Pty Ltd. (Australia), Sr. Sec d. Notes, 144A(aa) | 9.750% | 03/01/22 | 5,724 | 6,482,430 |
| Freeport-McMoRan, Inc., Gtd. Notes(aa) | 2.300% | 11/14/17 | 1,675 | 1,675,000 |
| Freeport-McMoRan, Inc., Gtd. Notes | 2.375% | 03/15/18 | 1,419 | 1,419,000 |
| Freeport-McMoRan, Inc., Gtd. Notes | 3.550% | 03/01/22 | 650 | 639,438 |
| Freeport-McMoRan, Inc., Gtd. Notes | 6.500% | 11/15/20 | 2,000 | 2,045,000 |
| Freeport-McMoRan, Inc., Gtd. Notes | 6.625% | 05/01/21 | 1,110 | 1,139,138 |
| International Wire Group, Inc., Sec d. Notes, 144A (original cost \$1,444,870; purchased 07/12/16-08/04/16)(f) | 10.750% | 08/01/21 | 1,500 | 1,299,375 |
| Kinross Gold Corp. (Canada), Gtd. Notes | 5.125% | 09/01/21 | 840 | 892,592 |
| Lundin Mining Corp. (Canada), Sr. Sec d. Notes, 144A(aa) | 7.500% | 11/01/20 | 5,075 | 5,297,031 |
| Teck Resources Ltd. (Canada), Gtd. Notes(aa) | 4.500% | 01/15/21 | 3,124 | 3,268,485 |
| | | | | 30,531,936 |

Miscellaneous Manufacturing 1.1%

| | | | | |
|---|--------|----------|-------|-----------|
| Bombardier, Inc. (Canada), Sr. Unsec d. Notes, 144A(aa) | 8.750% | 12/01/21 | 4,675 | 5,310,473 |
| EnPro Industries, Inc., Gtd. Notes, 144A | 5.875% | 09/15/22 | 500 | 521,250 |
| | | | | 5,831,723 |

Oil & Gas 4.7%

| | | | | |
|---|---------|----------|-------|------------|
| Andeavor, Gtd. Notes | 4.250% | 10/01/17 | 3,675 | 3,678,243 |
| Antero Resources Corp., Gtd. Notes | 5.375% | 11/01/21 | 925 | 941,188 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp., Sr. Unsec d. Notes, 144A(aa) | 10.000% | 04/01/22 | 2,883 | 2,933,452 |
| Citgo Holding, Inc., Sr. Sec d. Notes, 144A | 10.750% | 02/15/20 | 375 | 400,313 |
| Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec d. Notes, 144A | 7.000% | 08/15/21 | 2,500 | 2,581,250 |
| Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec d. Notes, 144A | 8.125% | 09/15/23 | 200 | 213,000 |
| Extraction Oil & Gas, Inc./Extraction Finance Corp., Gtd. Notes, 144A | 7.875% | 07/15/21 | 3,275 | 3,381,437 |
| MEG Energy Corp. (Canada), Gtd. Notes, 144A | 6.375% | 01/30/23 | 2,325 | 1,857,094 |
| Noble Holding International Ltd. (United Kingdom), Gtd. Notes | 7.750% | 01/15/24 | 950 | 733,856 |
| Range Resources Corp., Gtd. Notes, 144A | 5.875% | 07/01/22 | 1,000 | 1,020,000 |
| Rice Energy, Inc., Gtd. Notes | 7.250% | 05/01/23 | 1,550 | 1,656,563 |
| RSP Permian, Inc., Gtd. Notes | 6.625% | 10/01/22 | 1,375 | 1,430,000 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes | 5.500% | 08/01/20 | 850 | 874,905 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes(aa) | 6.250% | 04/15/21 | 2,750 | 2,860,000 |
| WPX Energy, Inc., Sr. Unsec d. Notes | 6.000% | 01/15/22 | 225 | 232,031 |
| WPX Energy, Inc., Sr. Unsec d. Notes | 7.500% | 08/01/20 | 1,021 | 1,102,680 |
| | | | | 25,896,012 |

Oil & Gas Services 0.3%

| | | | | |
|----------------------|--------|----------|-------|-----------|
| SESI LLC, Gtd. Notes | 6.375% | 05/01/19 | 1,790 | 1,792,327 |
|----------------------|--------|----------|-------|-----------|

Packaging & Containers 4.1%

| | | | | |
|--|--------|----------|-------|-----------|
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (Ireland), Sr. Sec d. Notes, 144A | 4.250% | 09/15/22 | 2,300 | 2,357,500 |
|--|--------|----------|-------|-----------|

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| | | | | |
|--|--------|----------|-------|-----------|
| Coveris Holdings SA (Luxembourg), Gtd. Notes, 144A(aa) | 7.875% | 11/01/19 | 4,375 | 4,232,812 |
| Greif, Inc., Sr. Unsec d. Notes(aa) | 7.750% | 08/01/19 | 6,050 | 6,579,375 |
| Plastipak Holdings, Inc., Sr. Unsec d. Notes, 144A(aa) | 6.500% | 10/01/21 | 3,275 | 3,381,438 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer LU (New Zealand), Sr. Sec d. Notes(aa) | 5.750% | 10/15/20 | 4,775 | 4,864,006 |
| Sealed Air Corp., Gtd. Notes, 144A(aa) | 6.500% | 12/01/20 | 1,045 | 1,165,802 |

22,580,933

Pharmaceuticals 2.0%

| | | | | |
|--|--------|----------|-------|-----------|
| Allergan, Inc., Gtd. Notes(aa) | 1.350% | 03/15/18 | 2,240 | 2,240,071 |
| Endo Finance LLC, Gtd. Notes, 144A | 5.750% | 01/15/22 | 175 | 156,625 |
| Endo Finance LLC/Endo Finco, Inc., Gtd. Notes, 144A | 5.375% | 01/15/23 | 1,000 | 837,500 |
| Endo Finance LLC/Endo Finco, Inc., Gtd. Notes, 144A | 7.250% | 01/15/22 | 1,500 | 1,443,750 |
| Nature s Bounty Co. (The), Sr. Unsec d. Notes, 144A(aa) | 7.625% | 05/15/21 | 2,500 | 2,668,750 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A(aa) | 7.000% | 10/01/20 | 2,600 | 2,593,500 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A | 7.500% | 07/15/21 | 150 | 147,188 |
| Valeant Pharmaceuticals International, Inc., Sr. Sec d. Notes, 144A | 6.500% | 03/15/22 | 775 | 812,781 |

10,900,165

Pipelines 1.8%

| | | | | |
|---|--------|----------|-------|-----------|
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., Gtd. Notes(aa) | 6.125% | 10/15/21 | 2,875 | 2,972,031 |
| NGPL PipeCo LLC, Sr. Unsec d. Notes, 144A | 4.375% | 08/15/22 | 1,200 | 1,233,000 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A | 5.625% | 04/15/20 | 1,600 | 1,684,000 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A(aa) | 6.000% | 01/15/19 | 2,150 | 2,222,563 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A | 6.850% | 07/15/18 | 1,900 | 1,966,500 |

10,078,094

Real Estate 0.9%

| | | | | |
|--|--------|----------|-------|-----------|
| Crescent Communities LLC/Crescent Venture, Inc., Sr. Sec d. Notes, 144A | 8.875% | 10/15/21 | 1,575 | 1,661,625 |
| Greystar Real Estate Partners LLC, Sr. Sec d. Notes, 144A | 8.250% | 12/01/22 | 1,693 | 1,819,975 |
| Realogy Group LLC/Realogy Co-Issuer Corp., Gtd. Notes, 144A | 5.250% | 12/01/21 | 1,425 | 1,482,000 |

4,963,600

Real Estate Investment Trusts (REITs) 2.7%

| | | | | |
|---|--------|----------|-------|-----------|
| DuPont Fabros Technology LP, Gtd. Notes(aa) | 5.875% | 09/15/21 | 4,826 | 4,986,078 |
| Equinix, Inc., Sr. Unsec d. Notes | 4.875% | 04/01/20 | 1,000 | 1,025,940 |
| FelCor Lodging LP, Gtd. Notes | 6.000% | 06/01/25 | 2,150 | 2,300,500 |
| MPT Operating Partnership LP/MPT Finance Corp., Gtd. Notes | 6.375% | 02/15/22 | 1,500 | 1,554,375 |
| RHP Hotel Properties LP/RHP Finance Corp., Gtd. Notes | 5.000% | 04/15/21 | 1,150 | 1,170,125 |
| RHP Hotel Properties LP/RHP Finance Corp., Gtd. Notes | 5.000% | 04/15/23 | 500 | 515,000 |
| Sabra Health Care LP/Sabra Capital Corp., Gtd. Notes(aa) | 5.500% | 02/01/21 | 2,625 | 2,730,000 |
| SBA Communications Corp., Sr. Unsec d. Notes | 4.875% | 07/15/22 | 500 | 517,500 |

14,799,518

Retail 5.4%

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| | | | | |
|--|--------|----------|-------|-----------|
| 1011778 BC ULC/New Red Finance, Inc. (Canada), Sec d. Notes, 144A | 6.000% | 04/01/22 | 1,675 | 1,730,275 |
| Claire s Stores, Inc., Sr. Sec d. Notes, 144A | 6.125% | 03/15/20 | 400 | 184,000 |
| Claire s Stores, Inc., Sr. Sec d. Notes, 144A | 9.000% | 03/15/19 | 4,200 | 2,236,500 |

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| | | | | |
|---|---------|----------|-------|------------|
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes | 8.625% | 06/15/20 | 1,500 | 1,357,500 |
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes | 8.625% | 06/15/20 | 900 | 814,500 |
| Hot Topic, Inc., Sr. Sec d. Notes, 144A | 9.250% | 06/15/21 | 1,530 | 1,384,650 |
| L Brands, Inc., Gtd. Notes | 5.625% | 10/15/23 | 250 | 262,500 |
| L Brands, Inc., Gtd. Notes | 6.625% | 04/01/21 | 2,500 | 2,725,000 |
| L Brands, Inc., Gtd. Notes | 7.000% | 05/01/20 | 2,000 | 2,195,000 |
| L Brands, Inc., Gtd. Notes | 8.500% | 06/15/19 | 975 | 1,070,063 |
| Men s Wearhouse, Inc. (The), Gtd. Notes | 7.000% | 07/01/22 | 1,825 | 1,619,687 |
| Neiman Marcus Group Ltd. LLC, Gtd. Notes, 144A | 8.000% | 10/15/21 | 2,112 | 1,082,400 |
| PetSmart, Inc., Gtd. Notes, 144A(aa) | 7.125% | 03/15/23 | 3,175 | 2,587,625 |
| PF Chang s China Bistro, Inc., Gtd. Notes, 144A (original cost \$947,625; purchased 02/28/17-03/01/17)(f) | 10.250% | 06/30/20 | 950 | 942,875 |
| Rite Aid Corp., Gtd. Notes | 9.250% | 03/15/20 | 1,200 | 1,242,000 |
| Rite Aid Corp., Gtd. Notes, 144A(aa) | 6.125% | 04/01/23 | 3,650 | 3,581,562 |
| Ruby Tuesday, Inc., Gtd. Notes | 7.625% | 05/15/20 | 2,225 | 2,213,875 |
| Tops Holding LLC/Tops Markets II Corp., Sr. Sec d. Notes, 144A | 8.000% | 06/15/22 | 725 | 531,063 |
| Yum! Brands, Inc., Sr. Unsec d. Notes(aa) | 3.875% | 11/01/20 | 2,400 | 2,484,000 |
| | | | | 30,245,075 |

Semiconductors 1.9%

| | | | | |
|--|--------|----------|-------|------------|
| Micron Technology, Inc., Sr. Sec d. Notes(aa) | 7.500% | 09/15/23 | 3,515 | 3,897,256 |
| NXP BV/NXP Funding LLC (Netherlands), Gtd. Notes, 144A(aa) | 4.125% | 06/15/20 | 2,900 | 3,030,500 |
| NXP BV/NXP Funding LLC (Netherlands), Gtd. Notes, 144A | 4.125% | 06/01/21 | 2,200 | 2,301,200 |
| NXP BV/NXP Funding LLC (Netherlands), Sr. Unsec d. Notes, 144A | 3.875% | 09/01/22 | 1,500 | 1,552,500 |
| | | | | 10,781,456 |

Software 3.4%

| | | | | |
|--|--------|----------|-------|------------|
| BMC Software Finance, Inc., Sr. Unsec d. Notes, 144A | 8.125% | 07/15/21 | 1,000 | 1,032,500 |
| BMC Software, Inc., Sr. Unsec d. Notes | 7.250% | 06/01/18 | 904 | 919,820 |
| First Data Corp., Gtd. Notes, 144A(aa) | 7.000% | 12/01/23 | 7,425 | 8,000,437 |
| Infor US, Inc., Sr. Sec d. Notes, 144A(aa) | 5.750% | 08/15/20 | 5,340 | 5,480,175 |
| Nuance Communications, Inc., Gtd. Notes, 144A(aa) | 5.375% | 08/15/20 | 3,380 | 3,430,700 |
| | | | | 18,863,632 |

Telecommunications 9.4%

| | | | | |
|---|---------|----------|-------|-----------|
| Aegis Merger Sub, Inc., Sr. Unsec d. Notes, 144A | 10.250% | 02/15/23 | 2,000 | 2,205,000 |
| Anixter, Inc., Gtd. Notes(aa) | 5.625% | 05/01/19 | 1,500 | 1,573,125 |
| CenturyLink, Inc., Series S, Sr. Unsec d. Notes(aa) | 6.450% | 06/15/21 | 3,050 | 3,191,063 |
| CommScope, Inc., Gtd. Notes, 144A(aa) | 5.000% | 06/15/21 | 5,940 | 6,095,925 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 6.250% | 09/15/21 | 475 | 404,938 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 8.125% | 10/01/18 | 1,775 | 1,817,156 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 8.500% | 04/15/20 | 235 | 232,356 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 9.250% | 07/01/21 | 750 | 688,125 |
| Level 3 Financing, Inc., Gtd. Notes(aa) | 6.125% | 01/15/21 | 5,350 | 5,477,704 |
| Qwest Capital Funding, Inc., Gtd. Notes | 6.500% | 11/15/18 | 1,000 | 1,048,750 |
| Sprint Communications, Inc., Gtd. Notes, 144A(aa) | 7.000% | 03/01/20 | 5,035 | 5,513,325 |
| Sprint Communications, Inc., Gtd. Notes, 144A(aa) | 9.000% | 11/15/18 | 5,245 | 5,664,600 |
| Sprint Corp., Gtd. Notes(aa) | 7.875% | 09/15/23 | 3,895 | 4,450,544 |
| T-Mobile USA, Inc., Gtd. Notes | 6.000% | 03/01/23 | 875 | 922,031 |
| T-Mobile USA, Inc., Gtd. Notes | 6.125% | 01/15/22 | 1,000 | 1,042,500 |

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| | | | | |
|--------------------------------|--------|----------|-------|-----------|
| T-Mobile USA, Inc., Gtd. Notes | 6.625% | 04/01/23 | 1,730 | 1,822,988 |
|--------------------------------|--------|----------|-------|-----------|

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| | | | | |
|---|----------------------------------|----------|------------|----------------|
| Telecom Italia Capital SA (Italy), Gtd. Notes | 6.999% | 06/04/18 | 2,060 | 2,132,100 |
| Wind Acquisition Finance SA (Italy), Sec d. Notes, 144A | 7.375% | 04/23/21 | 3,500 | 3,639,020 |
| Wind Acquisition Finance SA (Italy), Sr. Sec d. Notes, 144A | 6.500% | 04/30/20 | 4,300 | 4,466,625 |
| | | | | 52,387,875 |
| Textiles 0.7% | | | | |
| Springs Industries, Inc., Sr. Sec d. Notes(aa) | 6.250% | 06/01/21 | 3,550 | 3,656,500 |
| Transportation 0.2% | | | | |
| XPO Logistics, Inc., Gtd. Notes, 144A | 6.500% | 06/15/22 | 925 | 973,193 |
| Trucking & Leasing 0.3% | | | | |
| DAE Funding LLC (United Arab Emirates), Gtd. Notes, 144A | 4.500% | 08/01/22 | 1,800 | 1,836,000 |
| TOTAL CORPORATE BONDS | | | | |
| (cost \$669,116,099) | | | | 671,336,106 |
| Shares | | | | |
| COMMON STOCK 0.0% | | | | |
| Oil, Gas & Consumable Fuels | | | | |
| Frontera Energy Corp. (Colombia)* | | | | |
| (cost \$43,940) | | | 1,033 | 28,759 |
| TOTAL LONG-TERM INVESTMENTS | | | | |
| (cost \$708,864,042) | | | | 711,295,310 |
| SHORT-TERM INVESTMENT 3.0% | | | | |
| AFFILIATED MUTUAL FUND | | | | |
| Prudential Investment Portfolios 2 | Prudential Ultra Short Bond Fund | | | |
| (cost \$16,895,119)(w) | | | 16,895,119 | 16,895,119 |
| TOTAL INVESTMENTS 131.0% | | | | |
| (cost \$725,759,161)(x) | | | | 728,190,429 |
| Liabilities in excess of other assets(z) (31.0)% | | | | (172,170,014) |
| NET ASSETS 100.0% | | | | \$ 556,020,415 |

The following abbreviations are used in the quarterly schedule of portfolio holdings:

| | |
|-------|---|
| 144A | Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may not be resold subject to that rule except to qualified institutional buyers. Unless otherwise noted, 144A securities are deemed to be liquid. |
| EUR | Euro |
| LIBOR | London Interbank Offered Rate |
| MTN | Medium Term Note |
| OTC | Over-the-counter |
| PIK | Payment-in-Kind |

Principal amount is shown in U.S. dollars unless otherwise stated.

* Non-income producing security.

^ Indicates a Level 3 security. The aggregate value of Level 3 securities is \$3,197,340 and 0.6% of net assets.

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- (aa) Represents security, or a portion thereof, with aggregate value of \$385,233,050 segregated as collateral for amount of \$180,000,000 borrowed and outstanding as of August 31, 2017. Of such securities, securities in the amount of \$15,970,725 have been loaned for which, the amount borrowed serves as collateral.
- (c) Variable rate instrument. The interest rate shown reflects the rate in effect at August 31, 2017.

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- (d) Represents issuer in default on interest payments and/or principal repayment. Non-income producing security. Such securities may be post-maturity.
- (dd) On June 14, 2017, GenOn Energy, Inc. and its subsidiaries filed for bankruptcy under Chapter 11. In connection with the Chapter 11 plan of reorganization (the GenOn Reorganization Plan), GenOn Energy, Inc. and its subsidiaries will issue a 144A high yield bond offering for the exit financing of the bankruptcy. As part of the GenOn Reorganization Plan and restructuring of the existing bond, PGIM, Inc. has agreed to participate in the backstop commitment of \$5,230,000 for the new bond offering. Under the commitment agreement, the Fund will be obligated to purchase all of the unsubscribed shares of the bond offering. The Fund has received a backstop fee of \$261,500 in conjunction with this commitment. The offering is expected to close by December 31, 2017.
- (f) Indicates a restricted security; the aggregate original cost of such securities is \$5,592,495. The aggregate value of \$5,570,250 is approximately 1.0% of net assets.
- (w) PGIM Investments LLC, the manager of the Fund, also serves as manager of the Prudential Investment Portfolios 2 Prudential Core Ultra Short Bond Fund.
- (x) The United States federal income tax basis of investments and the net unrealized depreciation were as follows:

| | |
|-------------------------------|----------------|
| Tax Basis | \$ 733,256,866 |
| Gross Unrealized Appreciation | 9,537,997 |
| Gross Unrealized Depreciation | (14,604,434) |
| Net Unrealized Depreciation | \$ (5,066,437) |

The book basis may differ from tax basis due to certain tax-related adjustments.

- (z) Includes net unrealized appreciation (depreciation) on the following derivative contracts held at reporting period end:

Forward foreign currency exchange contracts outstanding at August 31, 2017:

| Purchase Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|---------------------|-----------------------|--------------------------|---------------|--|
| OTC forward foreign currency exchange contracts: | | | | | |
| Euro, | | | | | |
| Expiring 09/05/17 | Goldman Sachs & Co. | EUR 217 | \$ 259,365 | \$ 258,677 | \$ (688) |
| Expiring 09/05/17 | JPMorgan Chase | EUR 4,000 | 4,708,700 | 4,763,088 | 54,388 |
| Expiring 09/05/17 | UBS AG | EUR 217 | 259,327 | 258,677 | (650) |
| | | | \$ 5,227,392 | \$ 5,280,442 | \$ 53,050 |

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|---------------------|-----------------------|--------------------------|---------------|--|
| OTC forward foreign currency exchange contracts: | | | | | |
| Euro, | | | | | |
| Expiring 09/05/17 | Goldman Sachs & Co. | EUR 3,961 | \$ 4,617,718 | \$ 4,717,077 | \$ (99,359) |
| Expiring 09/05/17 | UBS AG | EUR 473 | 558,773 | 563,365 | (4,592) |
| Expiring 10/03/17 | Goldman Sachs & Co. | EUR 217 | 259,783 | 259,072 | 711 |
| Expiring 10/03/17 | UBS AG | EUR 217 | 259,738 | 259,071 | 667 |
| | | | \$ 5,696,012 | \$ 5,798,585 | (102,573) |

\$ (49,523)

Fair Value Measurements:

Various inputs are used in determining the value of the Fund's investments. These inputs are summarized in the three broad levels listed below.

Level 1 - unadjusted quoted prices generally in active markets for identical securities.

Level 2 - quoted prices for similar securities, interest rates and yield curves, prepayment speeds, foreign currency exchange rates and other observable inputs.

Level 3 - unobservable inputs for securities valued in accordance with Board approved fair valuation procedures.

The following is a summary of the inputs used as of August 31, 2017 in valuing such portfolio securities:

| | Level 1 | Level 2 | Level 3 |
|---|---------------|----------------|--------------|
| Investments in Securities | | | |
| Bank Loans | \$ | \$ 36,733,105 | \$ 3,197,340 |
| Corporate Bonds | | 671,336,106 | |
| Common Stock | 28,759 | | |
| Affiliated Mutual Fund | 16,895,119 | | |
| Other Financial Instruments* | | | |
| OTC Forward Foreign Currency Exchange Contracts | | (49,523) | |
| Total | \$ 16,923,878 | \$ 708,019,688 | \$ 3,197,340 |

* Other financial instruments are derivative instruments not reflected in the Schedule of Investments, such as futures, forwards and centrally cleared swap contracts, which are recorded at the unrealized appreciation (depreciation) on the instrument, and OTC swap contracts which are recorded at fair value.

During the period, there were no transfers between Level 1, Level 2 and Level 3 to report.

Notes to Schedule of Investments (unaudited)

Securities Valuation: The Fund holds securities and other assets and liabilities that are fair valued at the close of each day (generally, 4:00 PM Eastern time) the New York Stock Exchange (NYSE) is open for trading. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants on the measurement date. The Board of Directors (the Board) has adopted valuation procedures for security valuation under which fair valuation responsibilities have been delegated to PGIM Investments LLC (PGIM Investments or the Manager). Under the current valuation procedures, the Valuation Committee is responsible for supervising the valuation of portfolio securities and other assets and liabilities. The valuation procedures permit the Fund to utilize independent pricing vendor services, quotations from market makers, and alternative valuation methods when market quotations are either not readily available or not deemed representative of fair value. A record of the Valuation Committee s actions is subject to the Board s review, approval, and ratification at its next regularly scheduled quarterly meeting.

Various inputs determine how the Fund s investments are valued, all of which are categorized according to the three broad levels (Level 1, 2, or 3) detailed in the Schedule of Investments.

Investments in open-end, non-exchange-traded mutual funds are valued at their net asset values as of the close of the NYSE on the date of valuation. These securities are classified as Level 1 in the fair value hierarchy since they may be purchased or sold at their net asset values on the date of valuation.

Fixed income securities traded in the OTC market are generally classified as Level 2 in the fair value hierarchy. Such fixed income securities are typically valued using the market approach which generally involves obtaining data from an approved independent third-party vendor source. The Fund utilizes the market approach as the primary method to value securities when market prices of identical or comparable instruments are available. The third-party vendors valuation techniques used to derive the evaluated bid price are based on evaluating observable inputs, including but not limited to, yield curves, yield spreads, credit ratings, deal terms, tranche level attributes, default rates, cash flows, prepayment speeds, broker/dealer quotations and reported trades. Certain Level 3 securities are also valued using the market approach when obtaining a single broker quote or when utilizing recent transaction prices for identical or comparable securities. During the reporting period, there were no changes to report with respect to the valuation approach and/or valuation techniques discussed above.

Bank loans are generally valued at prices provided by approved independent pricing vendors. The pricing vendors utilize broker/dealer quotations and provide prices based on the average of such quotations. Bank loans valued using such vendor prices are generally classified as Level 2 in the fair value hierarchy. Bank loans valued based on a single broker quote or at the original transaction price are classified as Level 3 in the fair value hierarchy.

OTC derivative instruments are generally classified as Level 2 in the fair value hierarchy. Such derivative instruments are typically valued using the market approach and/or income approach which generally involves obtaining data from an approved independent third-party vendor source. The Fund utilizes the market approach when quoted prices in broker-dealer markets are available but also includes consideration of alternative valuation approaches, including the income approach. In the absence of reliable market quotations, the income approach is typically utilized for purposes of valuing OTC derivatives such as interest rate swaps based on a discounted cash flow analysis whereby the value of the instrument is equal to the present value of its future cash inflows or outflows. Such analysis includes projecting future cash flows and determining the discount rate (including the present value factors that affect the discount rate) used to discount the future cash flows. In addition, the third-party vendors valuation techniques used to derive the evaluated OTC derivative price is based on evaluating observable inputs, including but not limited to, underlying asset prices, indices, spreads, interest rates and exchange rates. Certain OTC derivatives may be classified as Level 3 when valued using the market approach by obtaining a single broker quote or when utilizing unobservable inputs in the income approach. During the reporting period, there were no changes to report with respect to the valuation approach and/or valuation techniques discussed above.

Securities and other assets that cannot be priced according to the methods described above are valued based on pricing methodologies approved by the Board. In the event that unobservable inputs are used when determining such valuations, the securities will be classified as Level 3 in the fair value hierarchy.

When determining the fair value of securities, some of the factors influencing the valuation include: the nature of any restrictions on disposition of the securities; assessment of the general liquidity of the securities; the issuer s financial condition and the markets in which it does business; the cost of the investment; the size of the holding and the capitalization of the issuer; the prices of any recent transactions or bids/offers for such securities or any comparable securities; any available analyst media or other reports or information deemed reliable by the investment adviser regarding the issuer or the markets or industry in which it operates. Using fair value to price securities may result in a value that is different from a security s most recent closing price and from the price used by other unaffiliated mutual funds to calculate their net asset values.

The Fund may invest without limit in illiquid securities, including those that are restricted as to disposition under securities law (restricted securities). Restricted securities are valued pursuant to the valuation procedures noted above.

The Fund may invest its overnight sweep cash in the Prudential Core Ultra Short Bond Fund, a series of the Prudential Investment Portfolios 2, registered under the Investment Company Act of 1940, as amended, and managed by PGIM Investments.

Other information regarding the Fund is available in the Fund's most recent Report to Shareholders. This information is available on the Securities and Exchange Commission's website (www.sec.gov)

Item 2. Controls and Procedures

- (a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

- (b) There have been no significant changes in the registrant's internal controls or in other factors that could significantly affect these controls subsequent to the date of their evaluation, including any corrective actions with regard to significant deficiencies and material weaknesses.

Item 3. Exhibits

Certifications pursuant to Rule 30a-2(a) under the Investment Company Act of 1940 Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Prudential Short Duration High Yield Fund, Inc.

By (Signature and Title)* /s/ Deborah A. Docs
Deborah A. Docs
Secretary of the Fund

Date October 18, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)* /s/ Stuart S. Parker
Stuart S. Parker
President and Principal Executive Officer

Date October 18, 2017

By (Signature and Title)* /s/ M. Sadiq Peshimam
M. Sadiq Peshimam
Treasurer and Principal Financial and Accounting Officer

Date October 18, 2017

* Print the name and title of each signing officer under his or her signature.