

Prudential Short Duration High Yield Fund, Inc.
Form N-Q
October 27, 2014

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:	Gateway Center 3, 100 Mulberry Street, Newark, New Jersey 07102
Name and address of agent for service:	Deborah A. Docs Gateway Center 3, 100 Mulberry Street, Newark, New Jersey 07102
Registrant's telephone number, including area code:	800-225-1852
Date of fiscal year end:	5/31/2015

Date of reporting period:

8/31/2014

Item 1. Schedule of Investments

Prudential Short Duration High Yield Fund, Inc.

Schedule of Investments

as of August 31, 2014 (Unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 139.6%				
BANK LOANS(a) 7.8%				
Cable 0.5%				
Newsday LLC	3.657%	10/12/16	2,954	\$ 2,953,846
Capital Goods 1.3%				
CPM Acquisition Holdings, Inc.	6.250%	08/29/17	6,000	6,015,000
CPM Acquisition Holdings, Inc.	10.250%	03/01/18	1,749	1,769,769
				7,784,769
Chemicals 0.5%				
Axalta Coating Systems US Holdings	4.000%	02/01/20	997	990,831
Colouroz Investment 2 LLC	4.750%	09/30/21	2,250	2,239,454
				3,230,285
Electric 0.8%				
Calpine Corp.	4.000%	10/09/19	3,734	3,722,844
Energy Future Intermediate Co. LLC	4.250%	06/20/16	1,000	1,002,917
				4,725,761
Energy Other 0.3%				
Samson Investment Co.	5.000%	09/25/18	1,850	1,829,519
Food 2.3%				
Albertsons Holdings LLC	5.000%	08/31/19	14,000	13,979,588
Gaming 0.3%				
MGM Resorts International	3.500%	12/20/19	1,970	1,956,866
Healthcare & Pharmaceutical 0.1%				
Catalent Pharma Solutions, Inc.	6.500%	12/29/17	875	879,832
Technology 1.7%				
Avago Technologies Finance Pte Ltd.	3.750%	05/06/21	5,000	4,992,855
Kronos, Inc.	9.750%	04/30/20	3,743	3,836,514
Sungard Availability Services Capital, Inc.	6.000%	03/29/19	1,995	1,962,581
				10,791,950
TOTAL BANK LOANS				
(cost \$47,872,636)				48,132,416
CORPORATE BONDS 131.8%				

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Aerospace & Defense 2.0%

Bombardier, Inc. (Canada), Sr. Unsec d. Notes, 144A(b)	7.500%	03/15/18	2,875	3,205,625
Ducommun, Inc., Gtd. Notes(b)	9.750%	07/15/18	2,975	3,250,188
Esterline Technologies Corp., Gtd. Notes(b)	7.000%	08/01/20	1,225	1,310,750
Michael Baker International, Inc., Sr. Sec d. Notes, 144A(b)	8.250%	10/15/18	4,525	4,660,750
				12,427,313

Automotive 3.8%

Allison Transmission, Inc., Gtd. Notes, 144A(b)	7.125%	05/15/19	2,420	2,559,150
American Axle & Manufacturing, Inc., Gtd. Notes(b)	5.125%	02/15/19	1,550	1,596,500
Chrysler Group LLC/CG Co.-Issuer, Inc., Sec d. Notes(b)	8.000%	06/15/19	7,275	7,825,354
General Motors Co., Sr. Unsec d. Notes(b)	3.500%	10/02/18	2,925	2,987,156
Lear Corp., Gtd. Notes(b)	8.125%	03/15/20	1,214	1,286,840
Schaeffler Holding Finance BV (Germany), Sr. Sec d. Notes, PIK, 144A(b)	6.875%	08/15/18	6,850	7,218,188
				23,473,188

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Building Materials & Construction 8.3%				
Beazer Homes USA, Inc., Gtd. Notes	5.750%	06/15/19	1,675	1,662,438
Beazer Homes USA, Inc., Sr. Sec d. Notes(b)	6.625%	04/15/18	5,275	5,578,312
Building Materials Corp. of America, Sr. Sec d. Notes, 144A (original cost \$1,522,894; purchased 06/30/14)(b)(c)(d)	7.000%	02/15/20	1,435	1,506,750
Building Materials Corp. of America, Sr. Unsec d. Notes, 144A (original cost \$4,015,735; purchased 06/20/13 - 08/12/14)(b)(c)(d)	6.875%	08/15/18	3,850	3,994,375
Cemex Finance LLC (Mexico), Sr. Sec d. Notes, 144A(b)	9.875%	04/30/19	5,000	5,675,000
D.R. Horton, Inc., Gtd. Notes(b)	4.750%	05/15/17	3,000	3,157,500
KB Home, Gtd. Notes	4.750%	05/15/19	1,000	1,000,000
Lennar Corp., Gtd. Notes(b)	4.500%	06/15/19	2,600	2,652,000
Lennar Corp., Gtd. Notes(b)	4.750%	12/15/17	5,075	5,278,000
Standard Pacific Corp., Gtd. Notes	8.375%	05/15/18	1,000	1,160,000
Standard Pacific Corp., Gtd. Notes(b)	10.750%	09/15/16	4,000	4,660,000
Taylor Morrison Communities, Inc./Monarch Communities, Inc., Gtd. Notes, 144A(b)	7.750%	04/15/20	3,500	3,788,750
Toll Brothers Finance Corp., Gtd. Notes	4.000%	12/31/18	400	407,000
Toll Brothers Finance Corp., Gtd. Notes(b)	8.910%	10/15/17	1,600	1,904,000
US Concrete, Inc., Sr. Sec d. Notes	8.500%	12/01/18	5,075	5,481,000
Weyerhaeuser Real Estate Co., Sr. Unsec d. Notes, 144A(b)	4.375%	06/15/19	3,125	3,125,000
				51,030,125
Cable 8.7%				
Cablevision Systems Corp., Sr. Unsec d. Notes(b)	7.750%	04/15/18	2,750	3,059,375
Cablevision Systems Corp., Sr. Unsec d. Notes(b)	8.625%	09/15/17	6,700	7,638,000
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.000%	01/15/19	9,620	10,088,494
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.250%	10/30/17	2,900	3,030,500
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes	7.375%	06/01/20	1,000	1,080,000
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes	8.125%	04/30/20	2,460	2,638,350
CSC Holdings LLC, Sr. Unsec d. Notes(b)	8.625%	02/15/19	2,500	2,937,500
DISH DBS Corp., Gtd. Notes(b)	4.250%	04/01/18	3,390	3,470,512
DISH DBS Corp., Gtd. Notes	7.875%	09/01/19	1,000	1,160,000
Nara Cable Funding Ltd. (Spain), Sr. Sec d. Notes, 144A	8.875%	12/01/18	4,725	4,996,687
Nara Cable Funding Ltd. (Spain), Sr. Sec d. Notes, 144A	8.875%	12/01/18	5,100	5,393,250
Numericable Group SA (France), Sr. Sec d. Notes, 144A(b)	4.875%	05/15/19	5,155	5,219,437
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH (Germany), Sr. Sec d. Notes, 144A(b)	7.500%	03/15/19	1,625	1,718,438
Videotron Ltee (Canada), Gtd. Notes	9.125%	04/15/18	41	42,333
Virgin Media Finance PLC (United Kingdom), Gtd. Notes(b)	8.375%	10/15/19	1,350	1,414,125
				53,887,001
Capital Goods 12.8%				
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., Gtd. Notes(b)	2.977%(a)	12/01/17	6,375	6,343,125
BlueLine Rental Finance Corp., Sec d. Notes, 144A (original cost \$1,142,312; purchased 01/16/14 - 02/12/14)(b)(c)(d)	7.000%	02/01/19	1,125	1,189,688
Clean Harbors, Inc., Gtd. Notes	5.250%	08/01/20	850	873,375
Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A (original cost \$1,526,000; purchased 03/21/14)(b)(c)(d)	8.750%	12/15/19	1,400	1,554,000
CNH America LLC, Gtd. Notes(b)	7.250%	01/15/16	7,235	7,687,187
CNH Capital LLC, Gtd. Notes(b)	3.875%	11/01/15	2,075	2,106,125

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Columbus McKinnon Corp., Gtd. Notes(b)	7.875%	02/01/19	2,900	3,066,750
Hertz Corp. (The), Gtd. Notes(b)	4.250%	04/01/18	3,875	3,894,375
Hertz Corp. (The), Gtd. Notes	6.750%	04/15/19	925	970,094
Hertz Corp. (The), Gtd. Notes(b)	7.500%	10/15/18	3,250	3,392,187
International Wire Group Holdings, Inc., Sec d. Notes, 144A	8.500%	10/15/17	1,000	1,077,500
Kenan Advantage Group, Inc. (The), Sr. Unsec d. Notes, 144A (original cost \$10,792,500; purchased 04/04/14 - 04/15/14)(c)(d)	8.375%	12/15/18	10,000	10,500,000
Laureate Education, Inc., Gtd. Notes, 144A	9.250%	09/01/19	3,875	3,971,875
Light Tower Rentals, Inc., Sr. Sec d. Notes, 144A	8.125%	08/01/19	950	973,750
NCSG Crane & Heavy Haul Services (Canada), Sec d. Notes, 144A	9.500%	08/15/19	4,175	4,274,156
Polymer Group, Inc., Sr. Sec d. Notes(b)	7.750%	02/01/19	1,342	1,414,133
Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A(b)	7.000%	05/15/18	7,474	7,866,385
SPX Corp., Gtd. Notes(b)	6.875%	09/01/17	3,000	3,307,500
Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A (original cost \$6,924,030; purchased 05/14/14 - 06/30/14)(c)(d)	7.500%	02/15/19	6,538	6,734,140
Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A (original cost \$4,080,000; purchased 07/28/14)(c)(d)	7.500%	02/15/19	4,000	4,120,000
United Rentals North America, Inc., Sec d. Notes(b)	5.750%	07/15/18	1,600	1,684,000
WireCo WorldGroup, Inc., Gtd. Notes(b)	9.500%	05/15/17	2,000	2,050,000
				79,050,345

Chemicals 5.3%

Ashland, Inc., Sr. Unsec d. Notes(b)	3.000%	03/15/16	3,350	3,396,063
Axalta Coating Systems US Holdings Inc./Axalta Coating Systems Dutch Holdings BV, Gtd. Notes, 144A	7.375%	05/01/21	1,750	1,907,500
Celanese U.S. Holdings LLC, Gtd. Notes	6.625%	10/15/18	495	513,563
Hexion U.S. Finance Corp., Sr. Sec d. Notes	8.875%	02/01/18	3,425	3,553,437
Huntsman International LLC, Gtd. Notes(b)	8.625%	03/15/20	4,500	4,826,250
Kissner Milling Co., Ltd. (Canada), Sr. Sec d. Notes, 144A (original cost \$2,025,000; purchased 05/15/14)(b)(c)(d)	7.250%	06/01/19	2,025	2,088,281
Koppers, Inc., Gtd. Notes(b)	7.875%	12/01/19	5,494	5,761,832
Taminco Global Chemical Corp. (Belgium), Sec d. Notes, 144A(b)	9.750%	03/31/20	9,800	10,780,000
				32,826,926

Consumer 1.8%

Gibson Brands, Inc., Sr. Sec d. Notes, 144A (original cost \$625,500; purchased 05/13/14)(c)(d)	8.875%	08/01/18	600	606,000
Jarden Corp., Gtd. Notes(b)	7.500%	05/01/17	3,750	4,185,938
Scotts Miracle-Gro Co. (The), Gtd. Notes(b)	6.625%	12/15/20	2,000	2,135,000
Service Corp. International, Sr. Unsec d. Notes	7.000%	06/15/17	1,000	1,103,750
Service Corp. International, Sr. Unsec d. Notes(b)	7.625%	10/01/18	2,753	3,172,833
				11,203,521

Electric 3.4%

AES Corp. (The), Sr. Unsec d. Notes(b)	8.000%	10/15/17	4,000	4,610,000
AES Corp. (The), Sr. Unsec d. Notes(b)	9.750%	04/15/16	3,444	3,848,670
DPL, Inc., Sr. Unsec d. Notes(b)	6.500%	10/15/16	1,550	1,643,000
GenOn REMA LLC, Pass-Through Certificates, Series B(d)	9.237%	07/02/17	860	917,674
GenOn REMA LLC, Pass-Through Certificates, Series C(b)	9.681%	07/02/26	900	981,000
Mirant Mid Atlantic LLC, Pass-Through Certificates, Series B	9.125%	06/30/17	613	657,133

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NRG Energy, Inc., Gtd. Notes(b)	7.625%	01/15/18	7,600	8,557,600
				21,215,077
Energy Integrated 0.3%				
Pacific Rubiales Energy Corp. (Colombia), Gtd. Notes, 144A(b)	7.250%	12/12/21	1,500	1,665,000
Energy Other 3.9%				
Energy XXI Gulf Coast, Inc., Gtd. Notes(b)	9.250%	12/15/17	1,725	1,828,500
EP Energy LLC/EP Energy Finance, Inc., Sr. Unsec d. Notes(b)	9.375%	05/01/20	2,250	2,536,875
Harvest Operations Corp. (South Korea), Gtd. Notes(b)	6.875%	10/01/17	3,050	3,255,875
Hilcorp Energy I LP/Hilcorp Finance Co., Sr. Unsec d. Notes, 144A (original cost \$7,717,500; purchased 03/15/13)(b)(c)(d)	8.000%	02/15/20	7,000	7,385,000
Ocean Rig UDW, Inc. (Cyprus), Sr. Unsec d. Notes, 144A	7.250%	04/01/19	1,125	1,119,375
PHI Inc., Gtd. Notes	5.250%	03/15/19	1,225	1,240,312
SESI LLC, Gtd. Notes(b)	6.375%	05/01/19	2,550	2,683,875
Tesoro Corp., Gtd. Notes(b)	4.250%	10/01/17	3,675	3,822,000
				23,871,812
Foods 4.1%				
ARAMARK Corp., Gtd. Notes	5.750%	03/15/20	950	995,125
Constellation Brands, Inc., Gtd. Notes(b)	7.250%	09/01/16	3,052	3,364,830
JBS USA LLC/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A (original cost \$3,784,375; purchased 06/17/14)(b)(c)(d)	7.250%	06/01/21	3,500	3,736,250
Landry s, Inc., Sr. Unsec d. Notes, 144A (original cost \$2,898,125; purchased 05/27/14 - 07/08/14)(c)(d)	9.375%	05/01/20	2,625	2,821,875
Pilgrim s Pride Corp., Gtd. Notes(b)	7.875%	12/15/18	2,250	2,368,125
Smithfield Foods, Inc., Sr. Unsec d. Notes, 144A(b)	5.250%	08/01/18	4,585	4,768,400
Tops Holding Corp./Tops Markets LLC, Sr. Sec d. Notes(b)	8.875%	12/15/17	6,700	7,152,250
				25,206,855
Gaming 7.4%				
Boyd Gaming Corp., Gtd. Notes(b)	9.125%	12/01/18	5,120	5,388,800
Caesars Entertainment Operating Co., Inc., Sr. Sec d. Notes	11.250%	06/01/17	365	300,213
Caesars Entertainment Resort Properties LLC, Sr. Sec d. Notes, 144A	8.000%	10/01/20	1,575	1,563,188
CCM Merger, Inc., Gtd. Notes, 144A (original cost \$3,788,015; purchased 09/04/13 - 05/21/14)(c)(d)	9.125%	05/01/19	3,618	3,853,170
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(b)	4.375%	11/01/18	3,775	3,916,562
Isle of Capri Casinos, Inc., Gtd. Notes(b)	7.750%	03/15/19	5,575	5,895,562
MGM Resorts International, Gtd. Notes(b)	7.500%	06/01/16	2,000	2,175,000
MGM Resorts International, Gtd. Notes(b)	10.000%	11/01/16	5,000	5,762,500
MTR Gaming Group, Inc., Sec d. Notes(b)	11.500%	08/01/19	3,502	3,913,485
Peninsula Gaming LLC/Peninsula Gaming Corp., Gtd. Notes, 144A	8.375%	02/15/18	4,000	4,220,000