

Prudential Short Duration High Yield Fund, Inc.
Form N-Q
October 30, 2013

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:	5/31/2014

Date of reporting period:

8/31/2013

Item 1. Schedule of Investments

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

as of August 31, 2013 (Unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 130.0%				
BANK LOANS(a) 6.2%				
Cable 0.6%				
Newsday LLC	3.690%	10/12/16	3,938	\$ 3,945,846
Electric 0.6%				
Calpine Corp.	4.000%	10/09/19	3,772	3,779,124
Gaming 0.3%				
MGM Resorts International	3.500%	12/20/19	1,990	1,983,367
Healthcare & Pharmaceutical 0.2%				
Catalent Pharma Solutions, Inc.	6.500%	12/29/17	1,500	1,504,688
Media & Entertainment 1.9%				
Getty Images, Inc.	4.750%	10/18/19	6,965	6,705,993
Gray Television, Inc.	4.750%	10/14/19	4,820	4,840,906
				11,546,899
Metals 0.8%				
FMG Resources (August 2006) Pty. Ltd.	5.250%	10/18/17	4,963	4,975,596
Pipelines & Other 0.4%				
Energy Transfer Equity LP	3.750%	03/24/17	2,250	2,260,625
Technology 1.4%				
Ancestry.com, Inc.	5.250%	12/28/18	3,280	3,297,801
First Data Corp.	4.180%	09/24/18	1,675	1,652,667
Kronos, Inc.	9.750%	04/30/20	3,750	3,876,563
				8,827,031
TOTAL BANK LOANS				
(cost \$38,705,490)				38,823,176
CORPORATE BONDS 123.8%				
Aerospace & Defense 2.1%				
Bombardier, Inc. (Canada), Sr. Notes, 144A(d)	4.250%	01/15/16	5,000	5,168,750
Bombardier, Inc. (Canada), Sr. Unsec d. Notes, 144A(d)	6.300%	05/01/14	1,725	1,768,125
Bombardier, Inc. (Canada), Sr. Unsec d. Notes, 144A	7.500%	03/15/18	2,875	3,176,875
TransDigm, Inc., Gtd. Notes(d)	7.750%	12/15/18	3,000	3,210,000
				13,323,750
Automobiles 7.8%				
	9.250%	01/15/17	9,688	10,341,940

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American Axle & Manufacturing Holdings, Inc., Sr. Sec d. Notes, 144A(d)				
Chrysler Group LLC/CG Co.-Issuer, Inc., Sec d. Notes(d)	8.000%	06/15/19	7,500	8,146,875
Continental Rubber of America Corp., Sr. Sec d. Notes, 144A	4.500%	09/15/19	5,350	5,406,175
Dana Holding Corp., Sr. Unsec d. Notes	6.500%	02/15/19	225	239,062
Delphi Corp., Gtd. Notes(d)	5.875%	05/15/19	2,765	2,930,900
Lear Corp., Gtd. Notes	7.875%	03/15/18	5,646	6,012,990
Lear Corp., Gtd. Notes	8.125%	03/15/20	1,670	1,824,475
Schaeffler Holding Finance BV (Germany), Sr. Sec d. Notes, PIK, 144A	6.875%	08/15/18	3,850	4,004,000
Titan International, Inc., Sr. Sec d. Notes, 144A(d)	7.875%	10/01/17	2,500	2,650,000
TRW Automotive, Inc., Gtd. Notes, 144A	7.250%	03/15/17	6,557	7,409,410
				48,965,827

Building Materials & Construction 3.7%

Beazer Homes USA, Inc., Sr. Sec d. Notes(d)	6.625%	04/15/18	4,075	4,294,031
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Building Materials Corp. of America, Sr. Notes, 144A (original cost \$2,103,860; purchased 06/20/2013)(b)(c)	6.875%	08/15/18	2,000	2,125,000
Cemex Finance LLC (Mexico), Sr. Sec d. Notes, 144A	9.500%	12/14/16	1,644	1,734,420
D.R. Horton, Inc., Gtd. Notes(d)	4.750%	05/15/17	3,000	3,075,000
Lennar Corp., Gtd. Notes(d)	4.750%	12/15/17	5,075	5,151,125
Standard Pacific Corp., Gtd. Notes(d)	10.750%	09/15/16	4,000	4,750,000
Toll Brothers Finance Corp., Gtd. Notes	8.910%	10/15/17	1,600	1,880,000
				23,009,576

Cable 6.8%

Cablevision Systems Corp., Sr. Unsec d. Notes(d)	7.750%	04/15/18	750	823,125
Cablevision Systems Corp., Sr. Unsec d. Notes(d)	8.625%	09/15/17	6,200	7,052,500
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(d)	7.000%	01/15/19	6,200	6,556,500
Columbus International, Inc. (Barbados), Sr. Sec d. Notes, RegS, (original cost \$4,983,956; purchased 09/18/12)(b)(c)	11.500%	11/20/14	4,485	4,821,375
CSC Holdings LLC, Sr. Unsec d. Notes(d)	8.625%	02/15/19	2,500	2,875,000
DISH DBS Corp., Gtd. Notes	4.250%	04/01/18	6,600	6,501,000
UPC Holding BV (Netherlands), Sec d. Notes, 144A(d)	9.875%	04/15/18	7,250	7,866,250
Videotron Ltee (Canada), Gtd. Notes	9.125%	04/15/18	187	196,116
Virgin Media Secured Finance PLC (United Kingdom), Sr. Sec d. Notes(d)	6.500%	01/15/18	5,500	5,733,750
				42,425,616

Capital Goods 5.6%

CNH America LLC, Gtd. Notes(d)	7.250%	01/15/16	7,235	7,886,150
CNH Capital LLC, Gtd. Notes(d)	3.875%	11/01/15	2,075	2,116,500
Columbus McKinnon Corp., Gtd. Notes(d)	7.875%	02/01/19	2,900	3,045,000
Griffon Corp., Gtd. Notes(d)	7.125%	04/01/18	3,000	3,183,750
Interline Brands, Inc., Gtd. Notes(d)	7.500%	11/15/18	1,450	1,522,500
Laureate Education, Inc., Gtd. Notes, 144A	9.250%	09/01/19	2,125	2,295,000
Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A	7.000%	05/15/18	1,200	1,206,000
SPX Corp., Gtd. Notes(d)	7.625%	12/15/14	3,212	3,420,780
United Rentals North America, Inc., Gtd. Notes(d)	9.250%	12/15/19	7,437	8,338,736
WireCo WorldGroup, Inc., Gtd. Notes(d)	9.500%	05/15/17	2,000	2,070,000
				35,084,416

Chemicals 2.4%

Ashland, Inc., Sr. Unsec d. Notes, 144A	3.000%	03/15/16	4,675	4,733,438
INEOS Group Holdings SA (Luxembourg), Gtd. Notes, 144A (original cost \$1,050,000; purchased 05/02/2013)(b)(c)	6.125%	08/15/18	1,050	1,015,875
Koppers, Inc., Gtd. Notes(d)	7.875%	12/01/19	5,274	5,669,550
Orion Engineered Carbons Finance & Co. SCA (Luxembourg), Gtd. Notes, PIK, 144A	9.250%	08/01/19	2,850	2,907,000
PetroLogistics LP/PetroLogistics Finance Corp., Gtd. Notes, 144A	6.250%	04/01/20	1,000	967,500
				15,293,363

Consumer 2.1%

Jarden Corp., Gtd. Notes(d)	7.500%	05/01/17	3,750	4,171,875
PVH Corp., Sr. Unsec d. Notes(d)	7.375%	05/15/20	1,750	1,890,000
QVC, Inc., Sr. Sec d. Notes, 144A	7.500%	10/01/19	750	808,559
Service Corp. International, Sr. Unsec d. Notes(d)	7.000%	05/15/19	2,735	2,926,450

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Service Corp. International, Sr. Unsec d. Notes(d)	7.625%	10/01/18	2,753	3,128,096
				12,924,980

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Electric 4.8%

AES Corp. (The), Sr. Unsec d. Notes(d)	8.000%	10/15/17	4,000	4,600,000
AES Corp. (The), Sr. Unsec d. Notes	9.750%	04/15/16	6,120	7,129,800
Calpine Corp., Sr. Sec d. Notes, 144A	7.250%	10/15/17	275	286,688
GenOn REMA LLC, Pass-Through Certificates Ser. B(b)	9.237%	07/02/17	2,155	2,225,054
GenOn REMA LLC, Pass-Through Certificates Ser. C(d)	9.681%	07/02/26	900	954,000
Mirant Mid Atlantic LLC, Pass-Through Certificates Ser. B	9.125%	06/30/17	819	859,553
NRG Energy, Inc., Gtd. Notes	7.625%	01/15/18	7,000	7,752,500
Public Service Co. of New Mexico, Sr. Unsec d. Notes(d)	7.950%	05/15/18	5,500	6,559,184
				30,366,779

Energy Integrated 0.2%

Pacific Rubiales Energy Corp. (Colombia), Gtd. Notes, 144A	7.250%	12/12/21	1,500	1,552,500
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Energy Other 6.1%

Cie Generale de Geophysique-Veritas (France), Gtd. Notes(d)	9.500%	05/15/16	5,030	5,281,500
EP Energy LLC/EP Energy Finance, Inc., Sr. Unsec d. Notes	9.375%	05/01/20	1,250	1,375,000
Hercules Offshore, Inc., Gtd. Notes, 144A	10.500%	10/15/17	4,300	4,547,250
Hercules Offshore, Inc., Sr. Sec d. Notes, 144A	7.125%	04/01/17	750	795,000
Hilcorp Energy I LP/Hilcorp Finance Co., Sr. Notes, 144A (original cost \$7,717,500; purchased 03/15/13)(b)(c)(d)	8.000%	02/15/20	7,000	7,612,500
Parker Drilling Co., Gtd. Notes(d)	9.125%	04/01/18	9,000	9,585,000
Plains Exploration & Production Co., Gtd. Notes(d)	8.625%	10/15/19	2,000	2,220,154
Seitel, Inc., Gtd. Notes	9.500%	04/15/19	1,125	1,130,625
Tesoro Corp., Gtd. Notes(d)	4.250%	10/01/17	3,675	3,720,938
WPX Energy, Inc., Sr. Unsec d. Notes	5.250%	01/15/17	2,000	2,120,000
				38,387,967

Foods 7.5%

ARAMARK Corp., Gtd. Notes, 144A(d)	5.750%	03/15/20	950	969,000
Constellation Brands, Inc., Gtd. Notes(d)	7.250%	09/01/16	3,052	3,452,575
Cott Beverages, Inc., Gtd. Notes(d)	8.125%	09/01/18	6,750	7,247,812
Cott Beverages, Inc., Gtd. Notes(d)	8.375%	11/15/17	3,499	3,673,950
Darling International, Inc., Gtd. Notes(d)	8.500%	12/15/18	5,175	5,692,500
Fiesta Restaurant Group, Inc., Sec d. Notes(d)	8.875%	08/15/16	2,700	2,875,500
JBS USA LLC/JBS USA Finance, Inc. (Brazil), Gtd. Notes (original cost \$2,315,000; purchased 05/02/2012)(b)(c)(d)	11.625%	05/01/14	2,000	2,100,000
Michael Foods Group, Inc., Gtd. Notes	9.750%	07/15/18	5,505	6,041,738
Pilgrim s Pride Corp., Gtd. Notes	7.875%	12/15/18	2,250	2,430,000
Stater Bros. Holdings, Inc., Gtd. Notes(d)	7.375%	11/15/18	1,990	2,104,425
Sun Merger Sub, Inc., Sr. Unsec d. Notes, 144A	5.250%	08/01/18	800	803,000
Tops Holding Corp./Tops Markets LLC, Sr. Sec d. Notes, 144A (original cost \$1,668,750; purchased 05/21/2013)(b)(c)(d)	8.875%	12/15/17	1,500	1,657,500
TreeHouse Foods, Inc., Gtd. Notes(d)	7.750%	03/01/18	7,600	8,056,000
				47,104,000

Foreign Agency 0.6%

Harvest Operations Corp. (South Korea), Gtd. Notes(d)	6.875%	10/01/17	3,725	4,023,000
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Gaming 5.5%

Boyd Gaming Corp., Gtd. Notes(d)	9.125%	12/01/18	5,120	5,580,800
Caesars Entertainment Operating Co., Inc., Sr. Sec d. Notes(d)	11.250%	06/01/17	10,000	10,300,000
Isle of Capri Casinos, Inc., Gtd. Notes	7.750%	03/15/19	3,000	3,097,500

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MGM Resorts International, Gtd. Notes(d)	7.500%	06/01/16	2,000	2,200,000
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MGM Resorts International, Gtd. Notes	7.625%	01/15/17	1,500	1,653,750
MGM Resorts International, Gtd. Notes(d)	10.000%	11/01/16	5,000	5,875,000
Peninsula Gaming LLC/Peninsula Gaming Corp., Gtd. Notes, 144A	8.375%	02/15/18	2,000	2,150,000
Pinnacle Entertainment, Inc., Gtd. Notes(d)	8.750%			