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Prudential Short Duration High Yield Fund, Inc.  
Form NSAR-B  
July 27, 2012

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
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001 A000000 Prudential Short Duration High Yield Fund Inc  
001 B000000 811-22632  
001 C000000 8002251852  
002 A000000 100 MULBERRY STREET GATEWAY CENTER 3  
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008 A000001 PRUDENTIAL INVESTMENT MANAGEMENT, INC.  
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008 A000002 PRUDENTIAL INVESTMENTS LLC  
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010 A000001 PRUDENTIAL INVESTMENTS LLC  
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011 A000001 PRUDENTIAL INVESTMENT MANAGEMENT SERVICES LLC  
011 B000001 8-36540  
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012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.  
012 B000001 84-0000000  
PAGE 2  
012 C010001 PROVIDENCE  
012 C020001 RI  
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013 A000001 KPMG LLP  
013 B010001 NEW YORK

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013 B020001 NY  
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015 A000001 CITIBANK ARGENTINA  
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015 A000004 BNP PARIBAS SECURITIES SERVICES  
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015 E040005 X  
015 A000006 THE BANK OF NEW YORK MELLON SA/NV  
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015 A000007 DBS BANK LTD.  
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022 A000001 GOLDMAN, SACHS & CO.  
022 B000001 13-5108880  
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022 A000002 JPMORGAN CHASE & CO.  
022 B000002 13-2624428  
022 C000002 88908  
022 D000002 6488  
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000003 05-0546650  
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022 A000004 BARCLAYS CAPITAL, INC.  
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022 A000005 BANC OF AMERICA SECURITIES LLC  
022 B000005 56-2058405  
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080 A000000 ICI MUTUAL FUND INSURANCE COMPANY  
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087 A010000 PRUDENTIAL SHORT DURATION HIGH YIELD FUND INC  
087 A020000 74442F107  
087 A030000 ISD  
088 A000000 N  
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088 D000000 N  
SIGNATURE Tannia Villalba  
TITLE VP