

Prudential Short Duration High Yield Fund, Inc.
Form N-Q
April 26, 2018

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, 17 th Floor, Newark, New Jersey 07102
Name and address of agent for service:	Deborah A. Docs 655 Broad Street, 17 th 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:	2/28/2018

Item 1. Schedule of Investments

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

as of February 28, 2018 (unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 128.5%				
BANK LOANS 7.7%				
Aerospace & Defense 0.2%				
StandardAero Aviation Holdings, Inc., Initial Term Loan, 1 Month LIBOR + 3.750%	5.400%(c)	07/07/22	898	\$ 904,717
Commercial Services 0.6%				
Laureate Education, Inc., Series 2024 Term Loan, 1 Month LIBOR + 3.500%	5.150%(c)	04/26/24	3,051	3,066,609
Foods 0.6%				
CEC Entertainment, Inc., First Lien Term B Loan, 1 Month LIBOR + 3.250%	4.900%(c)	02/15/21	3,213	3,103,944
Non-Captive Finance 0.4%				
Exela Intermediate LLC, First Lien Term B Loan, 1 Month LIBOR + 7.500%	9.080%(c)	06/30/23	1,988	1,941,539
Packaging & Containers 0.2%				
Coveris Holdings SA (Luxembourg), USD Term B-1 Loan, 3 Month LIBOR + 4.250%	5.940%(c)	06/29/22	1,378	1,380,185
Retail 0.8%				
Academy Ltd., Initial Term Loan, 1 Month LIBOR + 4.000%	5.535%(c)	07/01/22	2,606	2,075,963
Sally Holdings LLC, Term B-2 Loan^	4.500%	07/05/24	2,475	2,462,625
				4,538,588
Software 1.1%				
BMC Software Finance, Inc., Initial B-2 US Term Loan, 1 Month LIBOR + 3.250%	4.900%(c)	09/12/22	3,550	3,559,214
Symantec Corp., Term A-5 Loan, 2 Month LIBOR + 1.750%	3.390%(c)	08/01/21	2,564	2,564,102
				6,123,316
Technology 1.6%				
Informatica LLC, Dollar Term B-1 Loan, 3 Month LIBOR + 3.250%	4.940%(c)	08/05/22	1,485	1,491,438
McAfee LLC, Closing Date USD Term Loan, 1 Month LIBOR + 4.500%	6.150%(c)	09/30/24	5,638	5,665,394
McAfee LLC, Second Lien Initial Loan, 1 Month LIBOR + 8.500%	10.150%(c)	09/29/25	1,850	1,850,000
				9,006,832

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Telecommunications 1.5%

Frontier Communications Corp., Term B-1 Loan, 1 Month LIBOR + 3.750%	5.400%(c)	06/15/24	1,131	1,109,313
Intelsat Jackson Holdings SA (Luxembourg), Tranche B-5 Term Loan	6.630%	01/02/24	3,025	3,030,043
West Corp., First Lien Term B Loan, 1 Month LIBOR + 4.000%	5.650%(c)	10/10/24	4,100	4,133,595
				8,272,951

Wireless 0.7%

Digicel International Finance Ltd., First Lien Initial Term B Loan, 3 Month LIBOR + 3.250%	5.020%(c)	05/27/24	2,394	2,397,991
Xplornet Communications, Inc. (Canada), Term B Loan, 3 Month LIBOR + 4.750%	6.440%(c)	09/09/21	1,520	1,533,805
				3,931,796

TOTAL BANK LOANS

(cost \$41,804,370) 42,270,477

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CORPORATE BONDS 120.8%

Advertising 0.8%

Lamar Media Corp., Gtd. Notes	5.875%	02/01/22	1,423	1,452,741
Outfront Media Capital LLC/Outfront Media Capital Corp., Gtd. Notes(aa)	5.625%	02/15/24	2,650	2,679,812

4,132,553

Aerospace & Defense 0.7%

StandardAero Aviation Holdings, Inc., Gtd. Notes, 144A	10.000%	07/15/23	800	868,000
TransDigm, Inc., Gtd. Notes	6.000%	07/15/22	3,150	3,224,812

4,092,812

Auto Manufacturers 0.3%

Jaguar Land Rover Automotive PLC (United Kingdom), Gtd. Notes, 144A	4.250%	11/15/19	1,600	1,608,000
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Auto Parts & Equipment 0.9%

American Axle & Manufacturing, Inc., Gtd. Notes(aa)	7.750%	11/15/19	2,500	2,656,250
IHO Verwaltungs GmbH (Germany), Sr. Sec d. Notes, Cash coupon 4.125% or PIK 4.875%, 144A	4.125%	09/15/21	2,200	2,194,500

4,850,750

Banks 0.8%

CIT Group, Inc., Sr. Unsec d. Notes(aa)	5.000%	08/15/22	4,175	4,305,469
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Building Materials 0.7%

Griffon Corp., Gtd. Notes	5.250%	03/01/22	1,708	1,712,270
Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes	6.125%	07/15/23	170	175,100
Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes	8.500%	04/15/22	1,750	1,912,688

3,800,058

Chemicals 5.7%

A. Schulman, Inc., Gtd. Notes	6.875%	06/01/23	2,250	2,385,000
Ashland LLC, Gtd. Notes	4.750%	08/15/22	1,460	1,492,850
Chemours Co. (The), Gtd. Notes(aa)	6.625%	05/15/23	7,805	8,205,006
Chemours Co. (The), Gtd. Notes	7.000%	05/15/25	1,035	1,115,213
Hexion, Inc., Sr. Sec d. Notes, 144A(aa)	10.375%	02/01/22	735	716,625
Kraton Polymers LLC/Kraton Polymers Capital Corp., Gtd. Notes, 144A	10.500%	04/15/23	1,975	2,207,063
NOVA Chemicals Corp. (Canada), Sr. Unsec d. Notes, 144A(aa)	4.875%	06/01/24	3,110	3,071,125
Platform Specialty Products Corp., Sr. Unsec d. Notes, 144A	6.500%	02/01/22	1,145	1,175,056
PQ Corp., Sr. Sec d. Notes, 144A(aa)	6.750%	11/15/22	3,800	4,009,000
Tronox Finance LLC, Gtd. Notes, 144A(aa)	7.500%	03/15/22	5,645	5,856,687
W.R. Grace & Co., Gtd. Notes, 144A(aa)	5.125%	10/01/21	765	791,775

31,025,400

Commercial Services 1.6%

Jaguar Holding Co. II/Pharmaceutical Product Development LLC, Gtd. Notes, 144A(aa)	6.375%	08/01/23	4,450	4,472,250
Nielsen Co. Luxembourg SARL (The), Gtd. Notes, 144A	5.500%	10/01/21	2,215	2,264,837
Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes	4.500%	10/01/20	325	326,219
Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes, 144A	5.000%	04/15/22	1,500	1,516,875

8,580,181

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Computers 4.1%

Dell International LLC/EMC Corp., Gtd. Notes, 144A(aa)	5.875%	06/15/21	6,550	6,697,375
Dell International LLC/EMC Corp., Gtd. Notes, 144A(aa)	7.125%	06/15/24	4,000	4,305,000
NCR Corp., Gtd. Notes	4.625%	02/15/21	1,075	1,066,938
NCR Corp., Gtd. Notes	5.000%	07/15/22	1,882	1,886,705
NCR Corp., Gtd. Notes(aa)	5.875%	12/15/21	2,685	2,731,987
NCR Corp., Gtd. Notes	6.375%	12/15/23	2,350	2,444,000
Western Digital Corp., Sr. Sec d. Notes, 144A	7.375%	04/01/23	2,850	3,097,950

22,229,955

Distribution/Wholesale 0.3%

Global Partners LP/GLP Finance Corp., Gtd. Notes	6.250%	07/15/22	550	551,375
Global Partners LP/GLP Finance Corp., Gtd. Notes	7.000%	06/15/23	1,350	1,375,313

1,926,688

Diversified Financial Services 2.3%

Alliance Data Systems Corp., Gtd. Notes, 144A	5.375%	08/01/22	2,545	2,554,544
Alliance Data Systems Corp., Gtd. Notes, 144A	6.375%	04/01/20	2,500	2,505,750
FBM Finance, Inc., Sr. Sec d. Notes, 144A	8.250%	08/15/21	850	896,750
Navient Corp., Sr. Unsec d. Notes(aa)	6.500%	06/15/22	4,965	5,176,012
Navient Corp., Sr. Unsec d. Notes	6.625%	07/26/21	525	548,625
Navient Corp., Sr. Unsec d. Notes, MTN	8.000%	03/25/20	425	455,281
VFH Parent LLC/Orchestra Co-Issuer, Inc., Sec d. Notes, 144A	6.750%	06/15/22	325	340,633

12,477,595

Electric 7.0%

AES Corp., Sr. Unsec d. Notes	7.375%	07/01/21	1,250	1,375,000
Calpine Corp., Sr. Sec d. Notes, 144A	5.875%	01/15/24	550	561,688
Calpine Corp., Sr. Unsec d. Notes(aa)	5.375%	01/15/23	2,805	2,734,875
Calpine Corp., Sr. Unsec d. Notes	5.500%	02/01/24	2,325	2,176,781
DPL, Inc., Sr. Unsec d. Notes(aa)	6.750%	10/01/19	3,160	3,318,000
DPL, Inc., Sr. Unsec d. Notes(aa)	7.250%	10/15/21	2,325	2,534,250
Dynegy, Inc., Gtd. Notes(aa)	7.375%	11/01/22	8,925	9,404,719
Dynegy, Inc., Gtd. Notes	7.625%	11/01/24	1,350	1,451,250
Dynegy, Inc., Gtd. Notes	8.034%	02/02/24	775	809,875
Dynegy, Inc., Gtd. Notes, 144A	8.000%	01/15/25	1,500	1,629,375
GenOn Energy, Inc., Sr. Unsec d. Notes(dd)	7.875%	06/15/17	750	639,375
GenOn Energy, Inc., Sr. Unsec d. Notes (original cost \$2,644,511; purchased 05/18/15-09/09/15)(d)(dd)(f)	9.500%	10/15/18	2,625	2,185,312
GenOn Energy, Inc., Sr. Unsec d. Notes (original cost \$941,438; purchased 12/08/15-02/03/16)(d)(dd)(f)	9.875%	10/15/20	1,400	1,165,500
NRG Energy, Inc., Gtd. Notes(aa)	6.250%	07/15/22	3,325	3,433,062
NRG Energy, Inc., Gtd. Notes(aa)	6.250%	05/01/24	3,625	3,751,875
NRG REMA LLC, Series C, Pass-Through Certificates(aa)	9.681%	07/02/26	1,100	666,188
Red Oak Power LLC, Series B, Sr. Sec d. Notes	9.200%	11/30/29	375	425,625

38,262,750

Electronics 0.1%

Jabil, Inc., Sr. Unsec d. Notes	5.625%	12/15/20	690	726,225
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Entertainment 5.5%

AMC Entertainment Holdings, Inc., Gtd. Notes(aa)	5.875%	02/15/22	1,250	1,260,937
Carmike Cinemas, Inc, Sec d. Notes, 144A(aa)	6.000%	06/15/23	2,250	2,345,625
CCM Merger, Inc., Sr. Unsec d. Notes, 144A(aa)	6.000%	03/15/22	4,000	4,042,320

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Eldorado Resorts, Inc., Gtd. Notes(aa)	7.000%	08/01/23	2,200	2,326,500
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(aa)	4.375%	11/01/18	3,175	3,175,000
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes	5.375%	11/01/23	1,500	1,563,750

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International Game Technology PLC, Sr. Sec d. Notes, 144A(aa)	6.250%	02/15/22	3,150	3,327,187
Jacobs Entertainment, Inc., Sec d. Notes, 144A	7.875%	02/01/24	600	641,250
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A(aa)	5.000%	08/01/18	4,550	4,550,000
National CineMedia LLC, Sr. Sec d. Notes(aa)	6.000%	04/15/22	2,630	2,653,012
Regal Entertainment Group, Sr. Unsec d. Notes	5.750%	03/15/22	425	436,688
Scientific Games International, Inc., Gtd. Notes(aa)	6.625%	05/15/21	1,975	2,038,990
Scientific Games International, Inc., Gtd. Notes	10.000%	12/01/22	500	542,500
Scientific Games International, Inc., Sr. Sec d. Notes, 144A(aa)	7.000%	01/01/22	975	1,026,188
				29,929,947
Environmental Control 0.5%				
Clean Harbors, Inc., Gtd. Notes(aa)	5.125%	06/01/21	2,600	2,616,250
Foods 2.7%				
Hearthside Group Holdings LLC/Hearthside Finance Co., Gtd. Notes, 144A(aa)	6.500%	05/01/22	925	931,938
JBS Investments GmbH (Brazil), Gtd. Notes, 144A	7.750%	10/28/20	1,500	1,533,750
JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A	7.250%	06/01/21	1,050	1,063,125
JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A(aa)	7.250%	06/01/21	6,325	6,404,062
JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A	8.250%	02/01/20	275	275,055
Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A(aa)	9.000%	11/01/19	3,325	3,379,031
SUPERVALU, Inc., Sr. Unsec d. Notes	6.750%	06/01/21	1,000	987,500
				14,574,461
Forest Products & Paper 0.5%				
Cascades, Inc. (Canada), Gtd. Notes, 144A	5.500%	07/15/22	1,982	2,006,775
Mercer International, Inc. (Canada), Sr. Unsec d. Notes	7.750%	12/01/22	590	623,925
				2,630,700
Gas 0.3%				
AmeriGas Partners LP/AmeriGas Finance Corp., Sr. Unsec d. Notes	5.625%	05/20/24	375	376,875
Rockpoint Gas Storage Canada Ltd. (Canada), Sr. Sec d. Notes, 144A	7.000%	03/31/23	1,350	1,350,000
				1,726,875
Hand/Machine Tools 0.2%				
Apex Tool Group LLC, Gtd. Notes, 144A	7.000%	02/01/21	850	865,470
Healthcare-Products 0.8%				
Avantor, Inc., Sr. Sec d. Notes, 144A	6.000%	10/01/24	375	375,000
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A(aa)	4.875%	04/15/20	2,460	2,380,050
Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A	5.750%	08/01/22	1,540	1,362,900
				4,117,950
Healthcare-Services 10.2%				
Acadia Healthcare Co., Inc., Gtd. Notes	5.125%	07/01/22	500	506,050
Acadia Healthcare Co., Inc., Gtd. Notes	5.625%	02/15/23	2,625	2,693,119
Acadia Healthcare Co., Inc., Gtd. Notes	6.500%	03/01/24	600	619,500

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Centene Corp., Sr. Unsec d. Notes	5.625%	02/15/21	2,900	2,968,875
CHS/Community Health Systems, Inc., Gtd. Notes	6.875%	02/01/22	775	505,688
CHS/Community Health Systems, Inc., Gtd. Notes	7.125%	07/15/20	875	739,375
CHS/Community Health Systems, Inc., Gtd. Notes(aa)	8.000%	11/15/19	3,950	3,715,014
CHS/Community Health Systems, Inc., Sr. Sec d. Notes	6.250%	03/31/23	1,600	1,456,000
HCA Healthcare, Inc., Sr. Unsec d. Notes(aa)	6.250%	02/15/21	1,750	1,841,875
HCA, Inc., Gtd. Notes	5.875%	05/01/23	100	105,150
HCA, Inc., Gtd. Notes	7.500%	02/15/22	2,800	3,097,500
HCA, Inc., Sr. Sec d. Notes(aa)	4.750%	05/01/23	4,700	4,782,250
Kindred Healthcare, Inc., Gtd. Notes(aa)	8.000%	01/15/20	3,550	3,794,062
LifePoint Health, Inc., Gtd. Notes(aa)	5.500%	12/01/21	3,125	3,148,438
MEDNAX, Inc., Gtd. Notes, 144A	5.250%	12/01/23	1,743	1,784,396
Molina Healthcare, Inc., Gtd. Notes(aa)	5.375%	11/15/22	2,550	2,537,250
Select Medical Corp., Gtd. Notes(aa)	6.375%	06/01/21	2,500	2,549,750
Surgery Center Holdings, Inc., Gtd. Notes, 144A	8.875%	04/15/21	2,450	2,541,875
Tenet Healthcare Corp., Sr. Sec d. Notes	4.375%	10/01/21	175	174,125
Tenet Healthcare Corp., Sr. Sec d. Notes	4.750%	06/01/20	1,525	1,547,875
Tenet Healthcare Corp., Sr. Sec d. Notes	6.000%	10/01/20	2,098	2,181,899
Tenet Healthcare Corp., Sr. Sec d. Notes, 144A(aa)	4.625%	07/15/24	3,375	3,240,000
Tenet Healthcare Corp., Sr. Unsec d. Notes	6.750%	02/01/20	475	492,219
Tenet Healthcare Corp., Sr. Unsec d. Notes	6.750%	06/15/23	4,775	4,775,000
Tenet Healthcare Corp., Sr. Unsec d. Notes(aa)	8.125%	04/01/22	2,950	3,112,250
Universal Health Services, Inc., Sr. Sec d. Notes, 144A	4.750%	08/01/22	1,000	1,012,500
				55,922,035

Home Builders 9.0%

Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec d. Notes, 144A(aa)	6.875%	02/15/21	3,600	3,645,000
AV Homes, Inc., Gtd. Notes	6.625%	05/15/22	2,050	2,116,625
Beazer Homes USA, Inc., Gtd. Notes(aa)	8.750%	03/15/22	4,950	5,346,000
Brookfield Residential Properties, Inc. (Canada), Gtd. Notes, 144A(aa)	6.500%	12/15/20	2,765	2,815,323
Brookfield Residential Properties, Inc./Brookfield Residential US Corp. (Canada), Gtd. Notes, 144A	6.125%	07/01/22	750	774,375
KB Home, Gtd. Notes(aa)	4.750%	05/15/19	3,609	3,654,112
KB Home, Gtd. Notes(aa)	7.250%	06/15/18	2,000	2,020,000
Lennar Corp., Gtd. Notes(aa)	4.125%	01/15/22	2,600	2,574,000
Lennar Corp., Gtd. Notes	4.500%	11/15/19	1,000	1,013,750
Lennar Corp., Gtd. Notes, 144A	6.250%	12/15/21	350	373,555
Lennar Corp., Gtd. Notes, 144A(aa)	8.375%	05/15/18	4,200	4,242,000
M/I Homes, Inc., Gtd. Notes(aa)	6.750%	01/15/21	3,175	3,270,250
Mattamy Group Corp. (Canada), Sr. Unsec d. Notes, 144A	6.875%	12/15/23	1,225	1,284,719
New Home Co., Inc. (The), Gtd. Notes	7.250%	04/01/22	1,525	1,582,188
PulteGroup, Inc., Gtd. Notes	4.250%	03/01/21	1,850	1,882,375
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc., Gtd. Notes, 144A(aa)	5.250%	04/15/21	3,300	3,333,000
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc., Gtd. Notes, 144A	5.625%	03/01/24	1,910	1,948,200
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc., Gtd. Notes, 144A	5.875%	04/15/23	350	364,105
TRI Pointe Group, Inc./TRI Pointe Homes, Inc., Gtd. Notes	4.375%	06/15/19	1,288	1,291,220
TRI Pointe Group, Inc., Gtd. Notes(aa)	4.875%	07/01/21	2,400	2,412,000
William Lyon Homes, Inc., Gtd. Notes(aa)	5.750%	04/15/19	2,950	2,957,375
William Lyon Homes, Inc., Gtd. Notes	7.000%	08/15/22	400	410,000
				49,310,172

Internet 0.9%

TIBCO Software, Inc., Sr. Unsec d. Notes, 144A	11.375%	12/01/21	4,500	4,905,810
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Iron/Steel 1.5%

BlueScope Steel Finance Ltd./BlueScope Steel Finance USA LLC (Australia), Gtd. Notes, 144A(aa)	6.500%	05/15/21	3,405	3,532,688
Cleveland-Cliffs, Inc., Sr. Sec d. Notes, 144A(aa)	4.875%	01/15/24	2,925	2,855,531
Signode Industrial Group LUX SA/Signode Industrial Group US, Inc., Gtd. Notes, 144A	6.375%	05/01/22	1,950	2,018,250
				8,406,469

Leisure Time 0.4%

NCL Corp. Ltd., Sr. Unsec d. Notes, 144A	4.750%	12/15/21	1,125	1,148,906
Silversea Cruise Finance Ltd., Sr. Sec d. Notes, 144A	7.250%	02/01/25	850	907,375
				2,056,281

Lodging 2.3%

Boyd Gaming Corp., Gtd. Notes	6.875%	05/15/23	300	316,500
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sec d. Notes, 144A	10.250%	11/15/22	975	1,067,625
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sr. Sec d. Notes, 144A(aa)	6.750%	11/15/21	4,100	4,272,077
MGM Resorts International, Gtd. Notes	6.000%	03/15/23	400	425,500
MGM Resorts International, Gtd. Notes(aa)	8.625%	02/01/19	6,380	6,699,000
				12,780,702

Media 16.5%

Altice US Finance I Corp., Sr. Sec d. Notes, 144A	5.375%	07/15/23	250	254,063
AMC Networks, Inc., Gtd. Notes(aa)	4.750%	12/15/22	4,403	4,436,022
AMC Networks, Inc., Gtd. Notes	5.000%	04/01/24	150	150,375
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes	5.250%	03/15/21	150	152,063
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes(aa)	5.250%	09/30/22	10,455	10,644,497
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes, 144A	4.000%	03/01/23	1,690	1,645,637
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes, 144A	5.125%	05/01/23	1,240	1,263,250
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes, 144A	5.875%	04/01/24	1,115	1,151,684
Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A	5.125%	12/15/21	2,160	2,147,191
Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(aa)	5.125%	12/15/21	4,595	4,577,769
Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(aa)	6.375%	09/15/20	7,586	7,671,342
Clear Channel Worldwide Holdings, Inc., Series A, Gtd. Notes(aa)	6.500%	11/15/22	3,090	3,168,795
Clear Channel Worldwide Holdings, Inc., Series A, Gtd. Notes	7.625%	03/15/20	465	460,350
Clear Channel Worldwide Holdings, Inc., Series B, Gtd. Notes	6.500%	11/15/22	1,385	1,419,625
Clear Channel Worldwide Holdings, Inc., Series B, Gtd. Notes	7.625%	03/15/20	1,985	1,982,519
DISH DBS Corp., Gtd. Notes(aa)	5.125%	05/01/20	2,875	2,871,406
DISH DBS Corp., Gtd. Notes(aa)	6.750%	06/01/21	5,643	5,798,182
Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes	5.500%	04/15/21	1,800	1,809,000
Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes(aa)	6.375%	04/01/23	6,819	6,988,793
Midcontinent Communications/Midcontinent Finance Corp., Gtd. Notes, 144A	6.875%	08/15/23	3,300	3,485,625

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Nexstar Broadcasting, Inc., Gtd. Notes, 144A	6.125%	02/15/22	1,035	1,066,050
Quebecor Media, Inc. (Canada), Sr. Unsec d. Notes	5.750%	01/15/23	400	415,000
Radiate Holdco LLC/Radiate Finance, Inc., Sr. Unsec d. Notes, 144A	6.625%	02/15/25	150	143,625
Radiate Holdco LLC/Radiate Finance, Inc., Sr. Unsec d. Notes, 144A	6.875%	02/15/23	875	872,813
SFR Group SA (France), Sr. Sec d. Notes, 144A(aa)	6.000%	05/15/22	3,800	3,690,750
Sinclair Television Group, Inc., Gtd. Notes(aa)	5.375%	04/01/21	3,120	3,159,000
Sinclair Television Group, Inc., Gtd. Notes	6.125%	10/01/22	2,975	3,067,969
Sirius XM Radio, Inc., Gtd. Notes, 144A	3.875%	08/01/22	450	441,000
TEGNA, Inc., Gtd. Notes	5.125%	10/15/19	346	350,758
TEGNA, Inc., Gtd. Notes	6.375%	10/15/23	2,100	2,189,250
TEGNA, Inc., Gtd. Notes, 144A(aa)	4.875%	09/15/21	3,030	3,071,662
Tribune Media Co., Gtd. Notes(aa)	5.875%	07/15/22	4,045	4,125,900
Univision Communications, Inc., Sr. Sec d. Notes, 144A	6.750%	09/15/22	4,768	4,928,920
Videotron Ltd. (Canada), Gtd. Notes	5.000%	07/15/22	345	355,350

89,956,235

Metal Fabricate/Hardware 0.9%

Zekelman Industries, Inc., Sr. Sec d. Notes, 144A	9.875%	06/15/23	4,654	5,119,400
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Mining 5.7%

First Quantum Minerals Ltd. (Zambia), Gtd. Notes, 144A(aa)	7.000%	02/15/21	5,490	5,661,562
FMG Resources August 2006 Pty Ltd. (Australia), Sr. Sec d. Notes, 144A	9.750%	03/01/22	9,314	10,288,617
Freeport-McMoRan, Inc., Gtd. Notes	3.550%	03/01/22	650	632,320
International Wire Group, Inc., Sec d. Notes, 144A	10.750%	08/01/21	1,500	1,391,250
Kinross Gold Corp. (Canada), Gtd. Notes	5.125%	09/01/21	840	867,300
New Gold, Inc. (Canada), Gtd. Notes, 144A(aa)	6.250%	11/15/22	5,005	5,142,638
Teck Resources Ltd. (Canada), Gtd. Notes(aa)	4.500%	01/15/21	3,124	3,164,612
Teck Resources Ltd. (Canada), Gtd. Notes, 144A	8.500%	06/01/24	3,500	3,893,750

31,042,049

Miscellaneous Manufacturing 2.7%

Bombardier, Inc. (Canada), Sr. Unsec d. Notes, 144A(aa)	7.500%	12/01/24	6,850	7,115,438
Bombardier, Inc. (Canada), Sr. Unsec d. Notes, 144A(aa)	8.750%	12/01/21	6,525	7,153,031
EnPro Industries, Inc., Gtd. Notes	5.875%	09/15/22	500	518,275

14,786,744

Oil & Gas 6.2%

Alta Mesa Holdings LP/Alta Mesa Finance Sevices Corp., Gtd. Notes	7.875%	12/15/24	2,225	2,369,625
Antero Resources Corp., Gtd. Notes	5.125%	12/01/22	275	277,406
Antero Resources Corp., Gtd. Notes	5.375%	11/01/21	925	945,813
Ascent Resources Utica Holdings LLC/ARU Finance Corp., Sr. Unsec d. Notes, 144A(aa)	10.000%	04/01/22	4,558	4,854,270
Citgo Holding, Inc., Sr. Sec d. Notes, 144A(aa)	10.750%	02/15/20	3,400	3,646,500
CNX Resources Corp., Gtd. Notes(aa)	5.875%	04/15/22	5,008	5,036,170
CNX Resources Corp., Gtd. Notes	8.000%	04/01/23	1,289	1,364,729
Denbury Resources, Inc., Sec d. Notes, 144A	9.000%	05/15/21	500	511,250
Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec d. Notes, 144A	5.500%	01/30/26	1,925	1,910,562
MEG Energy Corp. (Canada), Gtd. Notes, 144A(aa)	6.375%	01/30/23	3,950	3,387,125
MEG Energy Corp. (Canada), Gtd. Notes, 144A	7.000%	03/31/24	325	277,063
Range Resources Corp., Gtd. Notes	5.000%	03/15/23	1,325	1,295,187
Range Resources Corp., Gtd. Notes	5.875%	07/01/22	1,000	1,015,000
RSP Permian, Inc., Gtd. Notes	6.625%	10/01/22	1,375	1,433,437

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Sunoco LP/Sunoco Finance Corp., Gtd. Notes, 144A	4.875%	01/15/23	2,200	2,188,780
Teine Energy Ltd. (Canada), Sr. Unsec d. Notes, 144A	6.875%	09/30/22	1,500	1,530,000
WPX Energy, Inc., Sr. Unsec d. Notes	6.000%	01/15/22	725	752,188
WPX Energy, Inc., Sr. Unsec d. Notes	7.500%	08/01/20	1,021	1,092,470
				33,887,575
Packaging & Containers 3.2%				
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. (Ireland), Sr. Sec d. Notes, 144A	4.250%	09/15/22	2,300	2,291,375
Coveris Holdings SA (Luxembourg), Gtd. Notes, 144A(aa)	7.875%	11/01/19	4,375	4,340,438
Greif, Inc., Sr. Unsec d. Notes(aa)	7.750%	08/01/19	6,050	6,352,500
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer LU, Sr. Sec d. Notes(aa)	5.750%	10/15/20	3,610	3,664,075
Sealed Air Corp., Gtd. Notes, 144A(aa)	6.500%	12/01/20	1,045	1,112,925
				17,761,313
Pharmaceuticals 1.0%				
Allergan, Inc., Gtd. Notes(aa)	1.350%	03/15/18	2,240	2,239,612
Endo Finance LLC, Gtd. Notes, 144A	5.750%	01/15/22	175	143,062
Endo Finance LLC/Endo Finco, Inc., Gtd. Notes, 144A	5.375%	01/15/23	1,000	747,500
Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A	5.375%	03/15/20	1,592	1,588,020
Valeant Pharmaceuticals International, Inc., Sr. Sec d. Notes, 144A	6.500%	03/15/22	775	806,000
				5,524,194
Pipelines 2.0%				
DCP Midstream Operating LP, Gtd. Notes, 144A	4.750%	09/30/21	1,000	1,017,500
Genesis Energy LP/Genesis Energy Finance Corp., Gtd. Notes(aa)	6.000%	05/15/23	3,050	3,041,460
NGPL PipeCo LLC, Sr. Unsec d. Notes, 144A	4.375%	08/15/22	1,200	1,197,000
Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A	5.625%	04/15/20	1,600	1,662,000
Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A(aa)	6.000%	01/15/19	2,150	2,198,375
Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A	6.850%	07/15/18	1,900	1,923,750
				11,040,085
Real Estate 0.7%				
Crescent Communities LLC/Crescent Venture, Inc., Sr. Sec d. Notes, 144A	8.875%	10/15/21	2,037	2,149,035
Realogy Group LLC/Realogy Co-Issuer Corp., Gtd. Notes, 144A	5.250%	12/01/21	1,425	1,442,813
				3,591,848
Real Estate Investment Trusts (REITs) 2.0%				
CyrusOne LP/CyrusOne Finance Corp., Gtd. Notes	5.000%	03/15/24	700	705,250
FelCor Lodging LP, Gtd. Notes	6.000%	06/01/25	2,150	2,201,063
RHP Hotel Properties LP/RHP Finance Corp., Gtd. Notes	5.000%	04/15/21	1,150	1,154,313
RHP Hotel Properties LP/RHP Finance Corp., Gtd. Notes(aa)	5.000%	04/15/23	500	502,500
Sabra Health Care LP/Sabra Capital Corp., Gtd. Notes(aa)	5.500%	02/01/21	2,625	2,684,062
SBA Communications Corp., Sr. Unsec d. Notes	4.875%	07/15/22	500	506,250
SBA Communications Corp., Sr. Unsec d. Notes, 144A	4.000%	10/01/22	2,400	2,352,000
VICI Properties 1 LLC/VICI FC, Inc., Sec d. Notes	8.000%	10/15/23	748	827,856
				10,933,294
Retail 5.2%				
Brinker International, Inc., Gtd. Notes, 144A	5.000%	10/01/24	1,050	1,035,563

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CEC Entertainment, Inc., Gtd. Notes	8.000%	02/15/22	800	776,000
Claire s Stores, Inc., Sr. Sec d. Notes, 144A	6.125%	03/15/20	400	266,000
Claire s Stores, Inc., Sr. Sec d. Notes, 144A	9.000%	03/15/19	600	408,000
Ferrellgas LP/Ferrellgas Finance Corp., Gtd. Notes	6.750%	06/15/23	725	659,750
Ferrellgas LP/Ferrellgas Finance Corp., Sr. Unsec d. Notes	6.750%	01/15/22	675	631,125
Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes	8.625%	06/15/20	900	825,750
Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes	8.625%	06/15/20	2,350	2,156,125
Golden Nugget, Inc., Sr. Unsec d. Notes, 144A	6.750%	10/15/24	725	743,125
Hot Topic, Inc., Sr. Sec d. Notes, 144A	9.250%	06/15/21	955	945,450
L Brands, Inc., Gtd. Notes	5.625%	02/15/22	1,000	1,040,000
L Brands, Inc., Gtd. Notes	5.625%	10/15/23	2,770	2,908,500
L Brands, Inc., Gtd. Notes(aa)	6.625%	04/01/21	3,325	3,548,407
L Brands, Inc., Gtd. Notes	7.000%	05/01/20	1,175	1,257,984
Men s Wearhouse, Inc. (The), Gtd. Notes	7.000%	07/01/22	525	522,375
Neiman Marcus Group Ltd. LLC, Gtd. Notes, 144A	8.000%	10/15/21	575	347,875
PetSmart, Inc., Gtd. Notes, 144A(aa)	7.125%	03/15/23	3,375	2,151,225
PF Chang s China Bistro, Inc., Gtd. Notes, 144A	10.250%	06/30/20	1,100	957,000
Rite Aid Corp., Gtd. Notes(aa)	9.250%	03/15/20	1,200	1,213,500
Rite Aid Corp., Gtd. Notes, 144A(aa)	6.125%	04/01/23	3,350	3,366,750
Sally Holdings LLC/Sally Capital, Inc., Gtd. Notes	5.500%	11/01/23	200	200,000
Yum! Brands, Inc., Sr. Unsec d. Notes(aa)	3.875%	11/01/20	2,400	2,415,000
				28,375,504

Semiconductors 0.8%

NXP BV/NXP Funding LLC (Netherlands), Gtd. Notes, 144A	3.875%	09/01/22	1,500	1,503,300
NXP BV/NXP Funding LLC (Netherlands), Gtd. Notes, 144A(aa)	4.125%	06/15/20	2,900	2,950,750
				4,454,050

Software 4.8%

BMC Software Finance, Inc., Sr. Unsec d. Notes, 144A(aa)	8.125%	07/15/21	2,735	2,745,256
First Data Corp., Gtd. Notes, 144A(aa)	7.000%	12/01/23	12,725	13,377,156
Infor US, Inc., Gtd. Notes	6.500%	05/15/22	2,000	2,045,000
Infor US, Inc., Sr. Sec d. Notes, 144A(aa)	5.750%	08/15/20	5,340	5,446,800
Nuance Communications, Inc., Gtd. Notes, 144A(aa)	5.375%	08/15/20	2,480	2,501,700
				26,115,912

Telecommunications 7.3%

Anixter, Inc., Gtd. Notes(aa)	5.625%	05/01/19	1,500	1,531,875
CenturyLink, Inc., Series S, Sr. Unsec d. Notes(aa)	6.450%	06/15/21	4,825	4,933,563
CommScope, Inc., Gtd. Notes, 144A(aa)	5.000%	06/15/21	5,940	6,021,675
Frontier Communications Corp., Sr. Unsec d. Notes	8.125%	10/01/18	1,775	1,805,530
Intelsat Jackson Holdings SA (Luxembourg), Sr. Sec d. Notes, 144A	9.500%	09/30/22	590	675,550
Level 3 Financing, Inc., Gtd. Notes	5.375%	08/15/22	250	252,500
Level 3 Financing, Inc., Gtd. Notes(aa)	6.125%	01/15/21	6,022	6,123,621
Qwest Capital Funding, Inc., Gtd. Notes	6.500%	11/15/18	1,000	1,018,750
Sprint Communications, Inc., Gtd. Notes, 144A	7.000%	03/01/20	3,000	3,168,750
Sprint Corp., Gtd. Notes(aa)	7.250%	09/15/21	3,225	3,370,125
Sprint Corp., Gtd. Notes(aa)	7.875%	09/15/23	4,910	5,081,850
T-Mobile USA, Inc., Gtd. Notes	6.000%	03/01/23	875	910,000
T-Mobile USA, Inc., Gtd. Notes	6.625%	04/01/23	2,750	2,847,350
T-Mobile USA, Inc., Gtd. Notes	6.836%	04/28/23	2,000	2,075,000
				39,816,139

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Textiles 0.7%				
Springs Industries, Inc., Sr. Sec d. Notes(aa)	6.250%	06/01/21	3,875	3,942,812
Transportation 0.4%				
XPO Logistics, Inc., Gtd. Notes, 144A	6.500%	06/15/22	1,875	1,947,656
Trucking & Leasing 0.6%				
DAE Funding LLC (United Arab Emirates), Gtd. Notes, 144A	4.500%	08/01/22	1,475	1,430,750
Park Aerospace Holdings Ltd. (Ireland), Gtd. Notes, 144A	4.500%	03/15/23	200	193,000
Park Aerospace Holdings Ltd. (Ireland), Gtd. Notes, 144A	5.250%	08/15/22	1,300	1,301,625
Park Aerospace Holdings Ltd. (Ireland), Gtd. Notes, 144A	5.500%	02/15/24	100	100,500
				3,025,875
TOTAL CORPORATE BONDS				
(cost \$663,381,726)				659,182,243

Shares