

Prudential Global Short Duration High Yield Fund, Inc.
Form N-Q
December 29, 2015

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: | 811-22724 |
| Exact name of registrant as specified in charter: | Prudential Global 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: | 7/31/2016 |
| Date of reporting period: | 10/31/2015 |

Item 1. Schedule of Investments

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

as of October 31, 2015 (Unaudited)

| | Interest Rate | Maturity Date | Principal Amount (000)# | Value |
|--|---------------|---------------|-------------------------|--------------|
| LONG-TERM INVESTMENTS 136.8% | | | | |
| BANK LOANS(a) 4.9% | | | | |
| Building Materials & Construction 0.5% | | | | |
| Materis CHRYSO SA (France) | 4.750% | 08/13/21 | EUR 3,000 | \$ 3,267,611 |
| Capital Goods 0.4% | | | | |
| Laureate Education, Inc. | 5.000% | 06/16/18 | 2,431 | 2,087,241 |
| Neff Rental LLC | 7.250% | 06/09/21 | 1,054 | 948,420 |
| | | | | 3,035,661 |
| Chemicals 0.1% | | | | |
| Axalta Coating Systems (US Holdings), Inc. | 3.750% | 02/01/20 | 897 | 894,069 |
| Foods 1.1% | | | | |
| Agrokor DD Spv2 (Croatia), PIK | 9.500% | 06/04/18 | EUR 4,700 | 5,161,896 |
| Jacobs Douwe Egberts (Netherlands) | 4.250% | 07/02/22 | EUR 1,848 | 2,033,575 |
| | | | | 7,195,471 |
| Gaming 0.9% | | | | |
| Gala Group Finance PLC (United Kingdom) | 5.506% | 05/25/18 | GBP 4,000 | 6,157,261 |
| Industrial 0.5% | | | | |
| Verisure Holding AB (Sweden) | 3.939% | 11/30/22 | EUR 3,000 | 3,294,237 |
| Metals 0.5% | | | | |
| Murray Energy Corp. | 7.500% | 04/16/20 | 4,988 | 3,258,498 |
| Non-Captive Finance 0.1% | | | | |
| Scout24 AG (Germany) | 4.250% | 02/28/21 | EUR 909 | 997,735 |
| Technology 0.4% | | | | |
| BMC Software Finance, Inc. | 5.000% | 09/10/20 | 2,736 | 2,457,126 |
| Telecommunications 0.4% | | | | |
| Communications Sales & Leasing, Inc. | 5.000% | 10/24/22 | 3,092 | 2,911,870 |
| TOTAL BANK LOANS (cost \$38,669,062) | | | | 33,469,539 |
| CORPORATE BONDS 86.3% | | | | |
| Airlines 1.8% | | | | |
| Continental Airlines, Inc., Pass-Through Trust, Series 2012-3, Class C, Pass-Through Certificates(b) | 6.125% | 04/29/18 | 11,780 | 12,138,112 |

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Auto Parts & Equipment 0.4%

| | | | | |
|---|--------|----------|-------|-----------|
| American Axle & Manufacturing, Inc., Gtd. Notes | 7.750% | 11/15/19 | 2,722 | 3,041,835 |
|---|--------|----------|-------|-----------|

Building Materials 2.7%

Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A

(original cost \$6,120,000; purchased
07/28/14)(c)(d)

| | | | | |
|--|--------|----------|-------|-----------|
| | 7.500% | 02/15/19 | 6,000 | 5,790,000 |
|--|--------|----------|-------|-----------|

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|-------------------------------------|--------|----------|-------|-----------|
| US Concrete, Inc., Sr. Sec d. Notes | 8.500% | 12/01/18 | 8,200 | 8,507,500 |
|-------------------------------------|--------|----------|-------|-----------|

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|-------------------------------|--------|----------|-------|-----------|
| USG Corp., Sr. Unsec d. Notes | 9.750% | 01/15/18 | 3,750 | 4,209,375 |
|-------------------------------|--------|----------|-------|-----------|

18,506,875

Chemicals 3.6%

Axalta Coating Systems US Holdings Inc./Axalta Coating

| | | | | |
|--|--------|----------|--------|------------|
| Systems Dutch Holding B BV, Gtd. Notes, 144A | 7.375% | 05/01/21 | 14,123 | 14,935,072 |
|--|--------|----------|--------|------------|

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|--|--------|----------|-------|-----------|
| Hexion US Finance Corp., Sr. Sec d. Notes(b) | 8.875% | 02/01/18 | 1,755 | 1,342,575 |
|--|--------|----------|-------|-----------|

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|--------------------------------------|--------|----------|-------|-----------|
| PolyOne Corp., Sr. Unsec d. Notes(b) | 7.375% | 09/15/20 | 5,704 | 5,945,850 |
|--------------------------------------|--------|----------|-------|-----------|

| | | | | |
|---|--|--|--|--|
| Rentech Nitrogen Partners LP/Rentech Nitrogen Finance | | | | |
|---|--|--|--|--|

| | | | | |
|------------------------------|--------|----------|-------|-----------|
| Corp., Sec d. Notes, 144A(b) | 6.500% | 04/15/21 | 1,990 | 1,990,000 |
|------------------------------|--------|----------|-------|-----------|

24,213,497

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|---|-----------|----------|-------|------------|
| Commercial Services 5.6% | | | | |
| Hertz Corp. (The), Gtd. Notes | 4.250% | 04/01/18 | 3,125 | 3,164,062 |
| Hertz Corp. (The), Gtd. Notes | 6.750% | 04/15/19 | 3,000 | 3,078,750 |
| Hertz Corp. (The), Gtd. Notes(b) | 7.500% | 10/15/18 | 3,069 | 3,138,053 |
| Igloo Holdings Corp., Sr. Unsec d. Notes, PIK, 144A(b) | 8.250% | 12/15/17 | 3,750 | 3,768,750 |
| Interactive Data Corp., Gtd. Notes, 144A | 5.875% | 04/15/19 | 7,990 | 8,039,937 |
| Laureate Education, Inc., Gtd. Notes, 144A | 9.250% | 09/01/19 | 3,900 | 3,100,500 |
| Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A | 7.000% | 05/15/18 | 6,950 | 7,141,125 |
| Service Corp. International, Sr. Unsec d. Notes(b) | 7.000% | 06/15/17 | 6,140 | 6,619,657 |
| | | | | 38,050,834 |
| Computers 0.1% | | | | |
| SunGard Data Systems, Inc., Gtd. Notes | 6.625% | 11/01/19 | 740 | 765,900 |
| Construction & Engineering 0.6% | | | | |
| Michael Baker International, Inc., Sr. Sec d. Notes, 144A | 8.250% | 10/15/18 | 4,725 | 4,441,500 |
| Containers & Packaging 3.0% | | | | |
| AEP Industries, Inc., Sr. Unsec d. Notes(b) | 8.250% | 04/15/19 | 6,110 | 6,293,300 |
| Beverage Packaging Holdings Luxembourg II SA (New Zealand), Gtd. Notes, 144A(b) | 6.000% | 06/15/17 | 1,875 | 1,884,375 |
| Greif, Inc., Sr. Unsec d. Notes | 6.750% | 02/01/17 | 865 | 901,745 |
| Greif, Inc., Sr. Unsec d. Notes | 7.750% | 08/01/19 | 6,050 | 6,783,563 |
| PaperWorks Industries, Inc., Sr. Sec d. Notes, 144A(b) | 9.500% | 08/15/19 | 3,025 | 3,009,875 |
| Sealed Air Corp., Gtd. Notes, 144A(b) | 6.500% | 12/01/20 | 1,260 | 1,408,050 |
| | | | | 20,280,908 |
| Distribution/Wholesale 1.5% | | | | |
| Brightstar Corp., Gtd. Notes, 144A (original cost \$7,528,263; purchased 01/04/13-11/14/14)(c)(d) | 9.500% | 12/01/16 | 7,030 | 7,066,556 |
| Brightstar Corp., Sr. Unsec d. Notes, 144A (original cost \$2,770,643; purchased 07/26/13-11/13/13)(c)(d) | 7.250% | 08/01/18 | 2,750 | 2,860,000 |
| | | | | 9,926,556 |
| Diversified Financial Services 3.7% | | | | |
| CoreLogic, Inc., Gtd. Notes | 7.250% | 06/01/21 | 5,350 | 5,630,875 |
| International Lease Finance Corp., Sr. Unsec d. Notes(b) | 8.875% | 09/01/17 | 7,500 | 8,325,000 |
| KCG Holdings, Inc., Sr. Sec d. Notes, 144A(b) | 6.875% | 03/15/20 | 1,275 | 1,211,250 |
| OneMain Financial Holdings, Inc., Gtd. Notes, 144A(b) | 6.750% | 12/15/19 | 4,875 | 5,173,594 |
| SLM Corp., Sr. Unsec d. Notes, MTN(b) | 8.450% | 06/15/18 | 4,775 | 5,121,187 |
| | | | | 25,461,906 |
| Diversified Machinery 0.6% | | | | |
| Case New Holland Industrial, Inc. (United Kingdom), Gtd. Notes | 7.875% | 12/01/17 | 2,000 | 2,162,500 |
| Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A (original cost \$1,823,125; purchased 03/21/14-10/06/14)(b)(c)(d) | 8.750% | 12/15/19 | 1,675 | 1,612,355 |
| | | | | 3,774,855 |
| Electric 3.8% | | | | |
| AES Corp. (The), Sr. Unsec d. Notes(b) | 3.324%(a) | 06/01/19 | 1,150 | 1,095,814 |
| AES Corp. (The), Sr. Unsec d. Notes(b) | 7.375% | 07/01/21 | 1,525 | 1,624,125 |
| DPL, Inc., Sr. Unsec d. Notes(b) | 6.500% | 10/15/16 | 219 | 223,927 |
| DPL, Inc., Sr. Unsec d. Notes(b) | 7.250% | 10/15/21 | 2,825 | 2,835,594 |

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|-----------------------------|--------|----------|-------|-----------|
| Dynegy, Inc., Gtd. Notes(b) | 6.750% | 11/01/19 | 5,350 | 5,336,625 |
|-----------------------------|--------|----------|-------|-----------|

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|--|--------|----------|--------|------------|
| GenOn Energy, Inc., Sr. Unsec d. Notes(b) | 7.875% | 06/15/17 | 1,750 | 1,623,125 |
| GenOn Energy, Inc., Sr. Unsec d. Notes | 9.500% | 10/15/18 | 3,375 | 2,970,000 |
| Mirant Mid Atlantic LLC, Series B, Pass-Through Trust, Pass-Through Certificates | 9.125% | 06/30/17 | 470 | 474,865 |
| NRG Energy, Inc., Gtd. Notes | 7.625% | 01/15/18 | 5,734 | 6,006,365 |
| NRG Energy, Inc., Gtd. Notes(b) | 7.875% | 05/15/21 | 675 | 671,625 |
| NRG Energy, Inc., Gtd. Notes | 8.250% | 09/01/20 | 2,750 | 2,818,750 |
| NRG REMA LLC, Series B, Pass-Through Certificates(d) | 9.237% | 07/02/17 | 434 | 448,338 |
| | | | | 26,129,153 |
| Electrical Components & Equipment 0.5% | | | | |
| Anixter, Inc., Gtd. Notes | 5.625% | 05/01/19 | 1,000 | 1,057,500 |
| WireCo WorldGroup, Inc., Gtd. Notes(b) | 9.500% | 05/15/17 | 2,600 | 2,366,000 |
| | | | | 3,423,500 |
| Energy-Coal 0.1% | | | | |
| Peabody Energy Corp., Gtd. Notes(b) | 6.000% | 11/15/18 | 2,600 | 455,000 |
| Entertainment 5.1% | | | | |
| CCM Merger, Inc., Gtd. Notes, 144A (original cost \$2,995,000; purchased 05/21/14-08/17/15)(b)(c)(d) | 9.125% | 05/01/19 | 2,800 | 2,968,000 |
| Cedar Fair LP/Canada s Wonderland Co./Magnum Management Corp., Gtd. Notes(b) | 5.250% | 03/15/21 | 4,175 | 4,352,438 |
| Cinemark USA, Inc., Gtd. Notes(b) | 7.375% | 06/15/21 | 2,550 | 2,696,625 |
| GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(b) | 4.375% | 11/01/18 | 1,120 | 1,159,200 |
| Isle of Capri Casinos, Inc., Gtd. Notes | 8.875% | 06/15/20 | 5,525 | 5,939,375 |
| NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A (original cost \$4,741,313; purchased 07/30/13-08/25/15)(c)(d) | 5.000% | 08/01/18 | 4,650 | 4,801,125 |
| National CineMedia LLC, Sr. Sec d. Notes(b) | 6.000% | 04/15/22 | 675 | 702,810 |
| National CineMedia LLC, Sr. Unsec d. Notes(b) | 7.875% | 07/15/21 | 1,500 | 1,582,500 |
| Penn National Gaming, Inc., Sr. Unsec d. Notes(b) | 5.875% | 11/01/21 | 475 | 484,500 |
| Pinnacle Entertainment, Inc., Gtd. Notes | 8.750% | 05/15/20 | 6,750 | 7,028,437 |
| Scientific Games Corp., Gtd. Notes(b) | 8.125% | 09/15/18 | 3,150 | 2,866,500 |
| | | | | 34,581,510 |
| Environmental Control 0.1% | | | | |
| Clean Harbors, Inc., Gtd. Notes | 5.250% | 08/01/20 | 950 | 988,000 |
| Food 1.6% | | | | |
| Diamond Foods, Inc., Gtd. Notes, 144A(b) | 7.000% | 03/15/19 | 4,800 | 5,022,000 |
| Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A(b) | 9.000% | 11/01/19 | 3,750 | 3,975,000 |
| Smithfield Foods, Inc., Sr. Unsec d. Notes(b) | 7.750% | 07/01/17 | 1,507 | 1,631,328 |
| | | | | 10,628,328 |
| Healthcare-Products 0.5% | | | | |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A(b) | 4.875% | 04/15/20 | 3,325 | 3,187,844 |
| Healthcare-Services 5.1% | | | | |
| CHS/Community Health Systems, Inc., Gtd. Notes(b) | 8.000% | 11/15/19 | 10,108 | 10,512,320 |
| HCA, Inc., Gtd. Notes | 6.500% | 02/15/16 | 2,500 | 2,532,500 |

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| HCA, Inc., Gtd. Notes | 8.000% | 10/01/18 | 2,050 | 2,324,188 |
| HCA, Inc., Sr. Sec d. Notes(b) | 3.750% | 03/15/19 | 1,300 | 1,322,750 |
| Kindred Healthcare, Inc., Gtd. Notes, 144A(b) | 8.000% | 01/15/20 | 3,525 | 3,692,437 |
| Select Medical Corp., Gtd. Notes(b) | 6.375% | 06/01/21 | 2,000 | 1,770,000 |
| Tenet Healthcare Corp., Sr. Sec d. Notes | 6.250% | 11/01/18 | 2,626 | 2,796,690 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes | 5.000% | 03/01/19 | 9,775 | 9,555,062 |
| | | | | 34,505,947 |

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Home Builders 5.9%

| | | | | |
|--|--------|----------|-------|-----------|
| Beazer Homes USA, Inc., Gtd. Notes(b) | 5.750% | 06/15/19 | 4,875 | 4,692,187 |
| Beazer Homes USA, Inc., Sr. Sec d. Notes | 6.625% | 04/15/18 | 8,250 | 8,518,125 |
| D.R. Horton, Inc., Gtd. Notes | 6.500% | 04/15/16 | 2,525 | 2,569,188 |
| KB Home, Gtd. Notes(b) | 4.750% | 05/15/19 | 1,950 | 1,917,620 |
| KB Home, Gtd. Notes | 7.250% | 06/15/18 | 3,500 | 3,745,000 |
| Lennar Corp., Gtd. Notes(b) | 4.500% | 06/15/19 | 3,125 | 3,242,188 |
| Lennar Corp., Gtd. Notes | 4.500% | 11/15/19 | 5,000 | 5,175,000 |
| Standard Pacific Corp., Gtd. Notes | 8.375% | 05/15/18 | 7,750 | 8,912,500 |
| William Lyon Homes, Inc., Gtd. Notes(b) | 8.500% | 11/15/20 | 1,000 | 1,075,000 |

39,846,808

Housewares 0.2%

| | | | | |
|---|--------|----------|-------|-----------|
| Scotts Miracle-Gro Co. (The), Gtd. Notes(b) | 6.625% | 12/15/20 | 1,405 | 1,447,150 |
|---|--------|----------|-------|-----------|

Internet 1.3%

| | | | | |
|---|---------|----------|-------|-----------|
| Ancestry.com, Inc., Gtd. Notes | 11.000% | 12/15/20 | 3,500 | 3,823,750 |
| Zayo Group LLC/Zayo Capital, Inc., Gtd. Notes | 10.125% | 07/01/20 | 4,521 | 4,927,890 |

8,751,640

Iron/Steel 0.9%

| | | | | |
|--|--------|----------|-------|-----------|
| AK Steel Corp., Sr. Sec d. Notes(b) | 8.750% | 12/01/18 | 2,671 | 2,570,303 |
| Cliffs Natural Resources, Inc., Sr. Unsec d. Notes(b)(d) | 5.950% | 01/15/18 | 2,100 | 1,081,500 |
| JMC Steel Group, Inc., Sr. Unsec d. Notes, 144A(b) | 8.250% | 03/15/18 | 1,250 | 850,000 |
| Steel Dynamics, Inc., Gtd. Notes | 6.125% | 08/15/19 | 1,400 | 1,449,000 |

5,950,803

Leisure 0.7%

| | | | | |
|---|--------|----------|-------|-----------|
| Jarden Corp., Gtd. Notes(b) | 7.500% | 05/01/17 | 1,307 | 1,408,293 |
| NCL Corp. Ltd., Sr. Unsec d. Notes, 144A(b) | 5.250% | 11/15/19 | 1,200 | 1,245,000 |
| Royal Caribbean Cruises Ltd., Sr. Unsec d. Notes(b) | 7.250% | 03/15/18 | 1,650 | 1,806,750 |

4,460,043

Lodging 3.7%

| | | | | |
|---------------------------------------|--------|----------|-------|-----------|
| Boyd Gaming Corp., Gtd. Notes | 9.000% | 07/01/20 | 5,583 | 6,015,682 |
| MGM Resorts International, Gtd. Notes | 7.625% | 01/15/17 | 6,889 | 7,327,623 |
| MGM Resorts International, Gtd. Notes | 8.625% | 02/01/19 | 7,500 | 8,475,000 |
| Station Casinos LLC, Gtd. Notes(b) | 7.500% | 03/01/21 | 3,275 | 3,496,063 |

25,314,368

Machinery-Construction & Mining 0.9%

| | | | | |
|----------------------------|--------|----------|-------|-----------|
| Terex Corp., Gtd. Notes(b) | 6.500% | 04/01/20 | 5,850 | 5,893,875 |
|----------------------------|--------|----------|-------|-----------|

Media 8.5%

| | | | | |
|---|--------|----------|--------|------------|
| AMC Networks, Inc., Gtd. Notes | 7.750% | 07/15/21 | 9,000 | 9,652,500 |
| Cablevision Systems Corp., Sr. Unsec d. Notes | 7.750% | 04/15/18 | 2,065 | 2,168,250 |
| Cablevision Systems Corp., Sr. Unsec d. Notes(b) | 8.625% | 09/15/17 | 6,031 | 6,407,938 |
| Carlson Travel Holdings, Inc., Sr. Unsec d. Notes, PIK, 144A (original cost \$2,100,000; purchased 06/26/14)(b)(c)(d) | 7.500% | 08/15/19 | 2,100 | 2,110,500 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b) | 6.500% | 04/30/21 | 11,843 | 12,427,748 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes | 7.000% | 01/15/19 | 1,734 | 1,781,685 |

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| CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b) | 7.375% | 06/01/20 | 1,000 | 1,037,500 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(b) | 6.375% | 09/15/20 | 2,405 | 2,408,006 |
| Clear Channel Worldwide Holdings, Inc., Gtd. Notes(b) | 7.625% | 03/15/20 | 260 | 263,900 |
| DISH DBS Corp., Gtd. Notes | 4.250% | 04/01/18 | 2,355 | 2,352,056 |
| DISH DBS Corp., Gtd. Notes | 7.875% | 09/01/19 | 1,900 | 2,084,851 |
| Entercom Radio LLC, Gtd. Notes | 10.500% | 12/01/19 | 5,000 | 5,200,000 |
| Harron Communications LP/Harron Finance Corp., Sr. Unsec d. Notes, 144A (original cost \$8,118,125; purchased 04/14/15-06/11/15)(c)(d) | 9.125% | 04/01/20 | 7,400 | 7,899,500 |
| Univision Communications, Inc., Gtd. Notes, 144A (original cost \$2,231,338; purchased 08/26/15-09/09/15)(b)(c)(d) | 8.500% | 05/15/21 | 2,130 | 2,225,850 |
| | | | | 58,020,284 |
| Mining 0.4% | | | | |
| Alcoa, Inc., Sr. Unsec d. Notes | 6.750% | 07/15/18 | 2,700 | 2,980,463 |
| Miscellaneous Manufacturing 1.8% | | | | |
| Koppers, Inc., Gtd. Notes | 7.875% | 12/01/19 | 7,075 | 7,075,000 |
| SPX FLOW, Inc., Gtd. Notes(b) | 6.875% | 09/01/17 | 5,205 | 5,517,300 |
| | | | | 12,592,300 |
| Oil & Gas 1.7% | | | | |
| AmeriGas Partners LP/AmeriGas Finance Corp., Sr. Unsec d. Notes(b) | 6.500% | 05/20/21 | 1,700 | 1,755,250 |
| Citgo Holding, Inc., Sr. Sec d. Notes, 144A | 10.750% | 02/15/20 | 2,550 | 2,562,750 |
| EP Energy LLC/EP Energy Finance, Inc., Gtd. Notes | 9.375% | 05/01/20 | 1,000 | 870,000 |
| Kodiak Oil & Gas Corp., Gtd. Notes | 8.125% | 12/01/19 | 3,500 | 3,526,250 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes, 144A(b) | 5.500% | 08/01/20 | 1,050 | 1,076,250 |
| WPX Energy, Inc., Sr. Unsec d. Notes(b) | 7.500% | 08/01/20 | 1,825 | 1,706,375 |
| | | | | 11,496,875 |
| Oil & Gas Services 0.2% | | | | |
| PHI, Inc., Gtd. Notes | 5.250% | 03/15/19 | 1,475 | 1,305,375 |
| Pharmaceuticals 1.9% | | | | |
| Capsugel SA, Sr. Unsec d. Notes, PIK, 144A(b) | 7.000% | 05/15/19 | 1,825 | 1,838,688 |
| Endo Finance LLC/Endo Finco, Inc., Gtd. Notes, 144A | 7.250% | 12/15/20 | 2,150 | 2,222,562 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A(b) | 5.375% | 03/15/20 | 7,975 | 6,938,250 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A | 6.375% | 10/15/20 | 2,390 | 2,139,050 |
| | | | | 13,138,550 |
| Pipelines 0.4% | | | | |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A (original cost \$2,842,188; purchased 01/10/13-02/22/13)(c)(d) | 6.000% | 01/15/19 | 2,850 | 2,885,625 |
| Real Estate Investment Trusts (REITs) 0.2% | | | | |
| MPT Operating Partnership LP/MPT Finance Corp., Gtd. Notes(b) | 6.375% | 02/15/22 | 1,475 | 1,541,375 |
| Retail 2.2% | | | | |
| Family Tree Escrow LLC, Gtd. Notes, 144A(b) | 5.250% | 03/01/20 | 850 | 886,125 |
| | 8.625% | 06/15/20 | 1,550 | 1,538,375 |

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Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d.
Notes(b)

| | | | | |
|-------------------------------|--------|----------|-------|-----------|
| L Brands, Inc., Gtd. Notes(b) | 8.500% | 06/15/19 | 1,150 | 1,357,000 |
|-------------------------------|--------|----------|-------|-----------|

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| Landry s, Inc., Gtd. Notes, 144A (original cost \$9,372,486; purchased 11/20/14-09/30/15)(b)(c)(d) | 9.375% | 05/01/20 | 8,725 | 9,357,562 |
| Petco Holdings, Inc., Sr. Unsec d. Notes, PIK, 144A (original cost \$1,938,281; purchased 01/30/13)(c)(d) | 8.500% | 10/15/17 | 1,875 | 1,907,813 |
| | | | | 15,046,875 |
| Semiconductors 1.6% | | | | |
| Freescale Semiconductor, Inc., Sr. Sec d. Notes, 144A(b) | 5.000% | 05/15/21 | 1,765 | 1,822,362 |
| Freescale Semiconductor, Inc., Sr. Sec d. Notes, 144A(b) | 6.000% | 01/15/22 | 8,650 | 9,212,250 |
| | | | | 11,034,612 |
| Software 5.9% | | | | |
| Audatex North America, Inc., Gtd. Notes, 144A | 6.000% | 06/15/21 | 7,440 | 7,492,155 |
| Emdeon, Inc., Gtd. Notes | 11.000% | 12/31/19 | 8,700 | 9,265,500 |
| First Data Corp., Gtd. Notes(b) | 11.750% | 08/15/21 | 2,975 | 3,391,500 |
| First Data Corp., Gtd. Notes | 12.625% | 01/15/21 | 10,960 | 12,562,900 |
| Infor US, Inc., Sr. Sec d. Notes, 144A (original cost \$2,252,250; purchased 08/11/15)(c)(d) | 5.750% | 08/15/20 | 2,275 | 2,320,500 |
| MedAssets, Inc., Gtd. Notes(b) | 8.000% | 11/15/18 | 5,319 | 5,418,731 |
| | | | | 40,451,286 |
| Telecommunications 6.6% | | | | |
| Clearwire Communications LLC/Clearwire Finance, Inc., Sr. Sec d. Notes, 144A | 14.750% | 12/01/16 | 2,500 | 2,809,375 |
| CommScope Holding Co., Inc., Sr. Sec d. Notes, 144A(b) | 4.375% | 06/15/20 | 3,475 | 3,544,500 |
| CommScope Holding Co., Inc., Sr. Unsec d. Notes, PIK, 144A | 6.625% | 06/01/20 | 6,355 | 6,609,200 |
| Frontier Communications Corp., Sr. Unsec d. Notes(b) | 8.125% | 10/01/18 | 1,500 | 1,582,500 |
| Level 3 Financing, Inc., Gtd. Notes | 7.000% | 06/01/20 | 4,700 | 4,982,000 |
| Level 3 Financing, Inc., Gtd. Notes | 8.625% | 07/15/20 | 6,600 | 6,971,250 |
| Qwest Capital Funding, Inc., Gtd. Notes | 6.500% | 11/15/18 | 4,000 | 4,200,000 |
| Sprint Communications, Inc., Sr. Unsec d. Notes(b) | 8.375% | 08/15/17 | 5,850 | 5,974,312 |
| T-Mobile USA, Inc., Gtd. Notes(b) | 6.542% | 04/28/20 | 1,375 | 1,409,375 |
| T-Mobile USA, Inc., Gtd. Notes(b) | 6.625% | 11/15/20 | 1,000 | 1,030,000 |
| Windstream Corp., Gtd. Notes(b) | 7.750% | 10/15/20 | 2,000 | 1,800,000 |
| Windstream Holdings, Inc., Gtd. Notes | 7.875% | 11/01/17 | 3,750 | 3,977,325 |
| | | | | 44,889,837 |
| Transportation 0.9% | | | | |
| XPO Logistics, Inc., Sr. Unsec d. Notes, 144A | 7.875% | 09/01/19 | 6,100 | 6,138,125 |
| TOTAL CORPORATE BONDS (cost \$600,810,237) | | | | 587,688,329 |
| FOREIGN BONDS 45.6% | | | | |
| Argentina 0.6% | | | | |
| YPF SA, Sr. Unsec d. Notes, RegS(b) | 8.875% | 12/19/18 | 400 | 413,000 |
| YPF SA, Sr. Unsec d. Notes, 144A(b) | 8.875% | 12/19/18 | 3,830 | 3,954,475 |
| | | | | 4,367,475 |
| Australia 0.1% | | | | |
| FMG Resources (August 2006) Pty Ltd., Gtd. Notes, 144A(b) | 8.250% | 11/01/19 | 972 | 826,200 |

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Barbados 0.4%

| | | | | |
|--|--------|----------|-------|-----------|
| Columbus International, Inc., Gtd. Notes, RegS (original cost \$1,075,000; purchased 06/11/15)(b)(c)(d) | 7.375% | 03/30/21 | 1,000 | 1,040,000 |
| Columbus International, Inc., Gtd. Notes, 144A (original cost \$1,899,500; purchased 08/03/15-08/26/15)(b)(c)(d) | 7.375% | 03/30/21 | 1,800 | 1,872,000 |
| | | | | 2,912,000 |

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Brazil 2.4%

| | | | | |
|---|---------|----------|-------|-----------|
| Bertin SA/Bertin Finance Ltd., Gtd. Notes, RegS | 10.250% | 10/05/16 | 6,000 | 6,337,500 |
| Bertin SA/Bertin Finance Ltd., Gtd. Notes, 144A | 10.250% | 10/05/16 | 1,980 | 2,091,375 |
| JBS USA LLC/JBS USA Finance, Inc., Gtd. Notes, 144A (original cost \$1,068,500; purchased 06/10/15)(b)(c)(d) | 8.250% | 02/01/20 | 1,000 | 1,047,500 |
| Minerva Luxembourg SA, Gtd. Notes, 144A(b) | 12.250% | 02/10/22 | 3,325 | 3,591,000 |
| Petrobras Global Finance BV, Gtd. Notes(b) | 2.000% | 05/20/16 | 1,500 | 1,478,250 |
| Petrobras Global Finance BV, Gtd. Notes(b) | 3.875% | 01/27/16 | 2,000 | 1,995,000 |

16,540,625

Canada 4.3%

| | | | | |
|---|--------|----------|-------|-----------|
| Bombardier, Inc., Sr. Unsec d. Notes, 144A(b) | 4.750% | 04/15/19 | 1,525 | 1,319,125 |
| Bombardier, Inc., Sr. Unsec d. Notes, 144A | 7.500% | 03/15/18 | 3,975 | 3,935,250 |
| Brookfield Residential Properties, Inc., Gtd. Notes, 144A | 6.500% | 12/15/20 | 3,025 | 3,032,562 |
| Cott Beverages, Inc., Gtd. Notes(b) | 6.750% | 01/01/20 | 3,600 | 3,816,000 |
| Kissner Milling Co., Ltd., Sr. Sec d. Notes, 144A (original cost \$2,103,000; purchased 05/15/14-02/03/15)(b)(c)(d) | 7.250% | 06/01/19 | 2,100 | 2,128,875 |
| Lundin Mining Corp., Sr. Sec d. Notes, 144A(b) | 7.500% | 11/01/20 | 4,975 | 5,024,750 |
| NCSG Crane & Heavy Haul Services, Sec d. Notes, 144A | 9.500% | 08/15/19 | 1,925 | 1,116,500 |
| Telesat Canada/Telesat LLC, Gtd. Notes, 144A | 6.000% | 05/15/17 | 7,740 | 7,856,100 |
| Tembec Industries, Inc., Sr. Sec d. Notes, 144A(b) | 9.000% | 12/15/19 | 1,250 | 1,000,000 |

29,229,162

Colombia 0.3%

| | | | | |
|--|--------|----------|-------|-----------|
| Pacific Rubiales Energy Corp., Gtd. Notes, 144A(b) | 5.375% | 01/26/19 | 400 | 174,000 |
| Pacific Rubiales Energy Corp., Gtd. Notes, 144A | 7.250% | 12/12/21 | 4,000 | 1,640,000 |

1,814,000

France 4.9%

| | | | | |
|---|-----------|----------|-----------|-----------|
| Alcatel-Lucent USA, Inc., Gtd. Notes, 144A | 4.625% | 07/01/17 | 2,800 | 2,884,000 |
| Alcatel-Lucent USA, Inc., Gtd. Notes, 144A | 6.750% | 11/15/20 | 5,150 | 5,471,875 |
| Alcatel-Lucent USA, Inc., Gtd. Notes, 144A | 8.875% | 01/01/20 | 5,995 | 6,482,094 |
| Cerba European Lab SAS, Sr. Sec d. Notes, RegS(b) | 7.000% | 02/01/20 | EUR 1,700 | 1,948,855 |
| Dry Mix Solutions Investissements SAS, Sr. Sec d. Notes, 144A | 4.212%(a) | 06/15/21 | EUR 3,500 | 3,714,069 |
| Financiere Quick SAS, Sr. Sec d. Notes, 144A(b) | 4.701%(a) | 04/15/19 | EUR 1,525 | 1,497,179 |
| Loxam SAS, Sr. Sub. Notes, RegS(b) | 7.375% | 01/24/20 | EUR 1,600 | 1,876,003 |
| Numericable Group SA, Sr. Sec d. Notes, 144A | 4.875% | 05/15/19 | 5,470 | 5,497,350 |
| Picard Groupe SA, Sr. Sec d. Notes, 144A(b) | 4.250%(a) | 08/01/19 | EUR 825 | 910,305 |
| THOM Europe SAS, Sr. Sec d. Notes, 144A | 7.375% | 07/15/19 | EUR 2,500 | 2,927,819 |

33,209,549

Germany 4.1%

| | | | | |
|---|-----------|----------|-----------|-----------|
| BMBG Bond Finance SCA, Sr. Sec d. Notes, 144A(b) | 4.951%(a) | 10/15/20 | EUR 4,800 | 5,289,454 |
| Galapagos SA, Sr. Sec d. Notes, 144A(b) | 4.712%(a) | 06/15/21 | EUR 5,000 | 5,263,476 |
| Schaeffler Holding Finance BV, Gtd. Notes, 144A | 3.250% | 05/15/19 | EUR 2,000 | 2,235,039 |
| Schaeffler Holding Finance BV, Sr. Sec d. Notes, PIK, 144A(b) | 6.250% | 11/15/19 | 1,450 | 1,529,750 |
| Schaeffler Holding Finance BV, Sr. Sec d. Notes, PIK, 144A | 6.875% | 08/15/18 | 6,150 | 6,365,250 |
| Schaeffler Holding Finance BV, Sr. Sec d. Notes, PIK, 144A(b) | 6.875% | 08/15/18 | EUR 1,900 | 2,167,686 |
| Techem GmbH, Sr. Sec d. Notes, MTN, RegS | 6.125% | 10/01/19 | EUR 3,000 | 3,457,795 |

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| | | | | | |
|---|--------|----------|-----|-------|------------|
| Trionista TopCo GmbH, Gtd. Notes, RegS(b) | 6.875% | 04/30/21 | EUR | 1,000 | 1,165,717 |
| ZF North America Capital, Inc., Gtd. Notes, 144A(b) | 4.000% | 04/29/20 | | 225 | 227,250 |
| | | | | | 27,701,417 |

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Indonesia 0.6%

| | | | | |
|---|---------|----------|-------|-----------|
| Berau Capital Resources Pte Ltd., Sr. Sec d. Notes, RegS (original cost \$6,237,063; purchased 01/03/13-02/04/13)(b)(c)(d)(e) | | | | |
| | 12.500% | 07/08/49 | 5,725 | 1,688,875 |
| TBG Global Pte Ltd., Gtd. Notes, RegS(b) | 4.625% | 04/03/18 | 500 | 497,500 |
| TBG Global Pte Ltd., Gtd. Notes, 144A(b) | 4.625% | 04/03/18 | 1,500 | 1,492,500 |
| Theta Capital Pte Ltd., Gtd. Notes, RegS(b) | 7.000% | 05/16/19 | 350 | 350,099 |
| | | | | 4,028,974 |

Ireland 1.3%

| | | | | |
|--|--------|----------|-------|-----------|
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A(b) | | | | |
| | 6.250% | 01/31/19 | 950 | 960,687 |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A(b) | 6.750% | 01/31/21 | 1,950 | 1,998,750 |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A(b) | 9.125% | 10/15/20 | 1,425 | 1,492,702 |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A(b) | 9.125% | 10/15/20 | 500 | 524,380 |
| Smurfit Kappa Acquisitions, Sr. Unsec d. Notes, 144A(b) | 4.875% | 09/15/18 | 4,038 | 4,239,900 |
| | | | | 9,216,419 |

Italy 1.9%

| | | | | |
|---|-----------|----------|-----------|------------|
| GCL Holdings SCA, Sec d. Notes, RegS(b) | | | | |
| | 9.375% | 04/15/18 | EUR 1,400 | 1,603,702 |
| TeamSystem Holding SpA, Sr. Sec d. Notes, RegS(b) | 7.375% | 05/15/20 | EUR 1,700 | 1,949,790 |
| Telecom Italia Capital SA, Gtd. Notes(b) | 6.999% | 06/04/18 | 4,045 | 4,459,613 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A(b) | 3.951%(a) | 07/15/20 | EUR 2,000 | 2,191,053 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A(b) | 6.500% | 04/30/20 | 2,600 | 2,743,000 |
| | | | | 12,947,158 |

Luxembourg 4.1%

| | | | | |
|--|---------|----------|-----------|------------|
| Altice Financing SA, Sr. Sec d. Notes, 144A(b) | | | | |
| | 7.875% | 12/15/19 | 1,700 | 1,775,437 |
| ArcelorMittal, Sr. Unsec d. Notes(b) | 5.250% | 02/25/17 | 4,300 | 4,332,250 |
| ArcelorMittal, Sr. Unsec d. Notes(b) | 6.000% | 08/05/20 | 900 | 856,688 |
| ArcelorMittal, Sr. Unsec d. Notes(b) | 6.125% | 06/01/18 | 3,500 | 3,508,750 |
| ArcelorMittal, Sr. Unsec d. Notes(b) | 6.250% | 03/01/21 | 1,100 | 1,038,813 |
| ArcelorMittal, Sr. Unsec d. Notes(b) | 10.600% | 06/01/19 | 1,115 | 1,232,075 |
| ConvaTec Finance International SA, Sr. Unsec d. Notes, PIK, 144A(b) | 8.250% | 01/15/19 | 1,275 | 1,271,812 |
| ConvaTec Healthcare E SA, Gtd. Notes, RegS(b) | 10.875% | 12/15/18 | EUR 3,570 | 4,054,909 |
| GCS Holdco Finance I SA, Sr. Sec d. Notes, RegS(b) | 6.500% | 11/15/18 | EUR 1,787 | 2,029,530 |
| Intelsat Jackson Holdings SA, Gtd. Notes(b) | 7.250% | 04/01/19 | 6,209 | 5,820,937 |
| Intelsat Jackson Holdings SA, Gtd. Notes(b) | 7.250% | 10/15/20 | 2,000 | 1,825,000 |
| | | | | 27,746,201 |

Mexico 1.3%

| | | | | |
|---|--------|----------|-------|-----------|
| Cemex Espana Luxembourg, Sr. Sec d. Notes, 144A | | | | |
| | 9.875% | 04/30/19 | 5,500 | 5,864,375 |
| Cemex Espana SA, Sr. Sec d. Notes, RegS(b) | 9.875% | 04/30/19 | 1,500 | 1,599,375 |
| Cemex SAB de CV, Sr. Sec d. Notes, 144A(b) | 6.500% | 12/10/19 | 1,315 | 1,334,725 |
| | | | | 8,798,475 |

Netherlands 2.7%

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Carlson Wagonlit BV, Sr. Sec d. Notes, 144A (original cost
\$3,016,933; purchased

| | | | | | |
|---|--------|----------|-----|-------|-----------|
| 04/07/14)(c)(d) | 7.500% | 06/15/19 | EUR | 2,000 | 2,306,913 |
| InterXion Holding NV, Sr. Sec d. Notes, RegS(b) | 6.000% | 07/15/20 | EUR | 2,000 | 2,332,138 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(b) | 3.750% | 06/01/18 | | 100 | 100,250 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(b) | 4.125% | 06/15/20 | | 3,865 | 3,942,300 |
| UPCB Finance V Ltd., Sr. Sec d. Notes, 144A(b) | 7.250% | 11/15/21 | | 5,294 | 5,637,897 |
| UPCB Finance VI Ltd., Sr. Sec d. Notes, 144A(b) | 6.875% | 01/15/22 | | 3,600 | 3,807,000 |

18,126,498

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New Zealand 0.2%

| | | | | | |
|---|--------|----------|--|-----|-----------|
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Gtd. Notes(b) | 9.875% | 08/15/19 | | 750 | 789,375 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Sr. Sec d. Notes(b) | 5.750% | 10/15/20 | | 959 | 997,360 |
| | | | | | 1,786,735 |

Peru 0.4%

| | | | | | |
|--|-----------|----------|--|-------|-----------|
| Peru Enhanced Pass-Through Finance Ltd., Pass-Through Certificates, RegS(b) | 1.390%(f) | 05/31/18 | | 2,582 | 2,488,770 |
|--|-----------|----------|--|-------|-----------|

Poland 1.7%

| | | | | | |
|---|---------|----------|-----|-------|------------|
| Eileme 2 AB, Sec d. Notes, RegS(b) | 11.625% | 01/31/20 | | 1,000 | 1,080,100 |
| Eileme 2 AB, Sr. Sec d. Notes, RegS(b) | 11.750% | 01/31/20 | EUR | 7,400 | 8,768,062 |
| TVN Finance Corp. III AB, Gtd. Notes, RegS(b) | 7.875% | 11/15/18 | EUR | 1,666 | 1,869,574 |
| | | | | | 11,717,736 |

Russia 3.0%

| | | | | | |
|---|--------|----------|-----|-------|------------|
| Evraz Group SA, Sr. Unsec d. Notes, RegS(b) | 7.400% | 04/24/17 | | 500 | 516,312 |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS(b) | 3.755% | 03/15/17 | EUR | 2,000 | 2,215,795 |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS(b) | 5.092% | 11/29/15 | | 500 | 501,178 |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS(b) | 6.212% | 11/22/16 | | 1,000 | 1,034,700 |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS(b) | 8.146% | 04/11/18 | | 815 | 881,977 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, 144A(b) | 4.300% | 11/12/15 | | 1,500 | 1,500,015 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, 144A(b) | 8.146% | 04/11/18 | | 2,000 | 2,164,360 |
| Lukoil International Finance BV, Gtd. Notes, RegS(b) | 3.416% | 04/24/18 | | 1,950 | 1,900,587 |
| Russian Foreign Bond - Eurobond, Sr. Unsec d. Notes, RegS(b) | 3.500% | 01/16/19 | | 1,400 | 1,412,250 |
| Sberbank of Russia Via SB Capital SA, Sr. Unsec d. Notes, MTN, RegS(b) | 5.400% | 03/24/17 | | 1,000 | 1,022,500 |
| Severstal OAO Via Steel Capital SA, Sr. Unsec d. Notes, RegS(b) | 4.450% | 03/19/18 | | 1,500 | 1,485,300 |
| Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Sr. Unsec d. Notes, RegS(b) | 9.125% | 04/30/18 | | 2,175 | 2,397,938 |
| Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Sr. Unsec d. Notes, 144A(b) | 9.125% | 04/30/18 | | 2,200 | 2,425,500 |
| VTB Bank OJSC Via VTB Capital SA, Sr. Unsec d. Notes, RegS(b) | 6.000% | 04/12/17 | | 1,000 | 1,028,054 |
| | | | | | 20,486,466 |

Spain 0.3%

| | | | | | |
|--|--------|----------|--|-------|-----------|
| Gestamp Funding Luxembourg SA, Sr. Sec d. Notes, 144A(b) | 5.625% | 05/31/20 | | 2,000 | 2,050,000 |
|--|--------|----------|--|-------|-----------|

Sweden 0.1%

| | | | | | |
|--|--------|----------|-----|-----|---------|
| Verisure Holding AB, Sr. Sec d. Notes, 144A(b) | 6.000% | 11/01/22 | EUR | 500 | 562,196 |
|--|--------|----------|-----|-----|---------|

Switzerland 0.4%

| | | | | | |
|--|--------|----------|-----|-------|-----------|
| Gategroup Finance SA, Gtd. Notes, MTN, RegS(b) | 6.750% | 03/01/19 | EUR | 2,143 | 2,475,698 |
|--|--------|----------|-----|-------|-----------|

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| United Kingdom 10.5% | | | | | | |
|--|-----------|----------|-----|-----------|---------------|----------------|
| Anglian Water Osprey Financing PLC, Sr. Sec d. Notes, MTN(b) | 7.000% | 01/31/18 | GBP | 2,000 | | 3,345,255 |
| Bakkavor Finance 2 PLC, Sr. Sec d. Notes, RegS(b) | 8.750% | 06/15/20 | GBP | 1,000 | | 1,688,043 |
| Elli Finance UK PLC, Sr. Sec d. Notes, RegS | 8.750% | 06/15/19 | GBP | 1,050 | | 1,435,802 |
| Fiat Chrysler Automobiles NV, Sr. Unsec d. Notes(b) | 4.500% | 04/15/20 | | 1,275 | | 1,287,750 |
| Fiat Finance & Trade SA, Ser. G, Gtd. Notes, MTN, RegS(b) | 6.375% | 04/01/16 | EUR | 6,000 | | 6,727,353 |
| Gala Group Finance PLC, Sr. Sec d. Notes, RegS(b) | 8.875% | 09/01/18 | GBP | 1,319 | | 2,129,137 |
| Grainger PLC, Sr. Sec d. Notes, RegS(b) | 5.000% | 12/16/20 | GBP | 3,565 | | 5,723,944 |
| Iceland Bondco PLC, Sr. Sec d. Notes, 144A(b) | 4.830%(a) | 07/15/20 | GBP | 1,074 | | 1,436,294 |
| IDH Finance PLC, Sr. Sec d. Notes, 144A | 5.585%(a) | 12/01/18 | GBP | 1,700 | | 2,607,603 |
| IDH Finance PLC, Sr. Sec d. Notes, MTN, 144A | 6.000% | 12/01/18 | GBP | 1,500 | | 2,333,200 |
| Innovia Group Finance PLC, Sr. Sec d. Notes, 144A | 4.962%(a) | 03/31/20 | EUR | 2,000 | | 2,144,318 |
| Interoute Finco PLC, Sr. Sec d. Notes, 144A(b) | 7.375% | 10/15/20 | EUR | 1,275 | | 1,479,868 |
| Jaguar Land Rover Automotive PLC, Gtd. Notes, 144A(b) | 4.250% | 11/15/19 | | 1,850 | | 1,882,375 |
| Jerrold Finco PLC, Sr. Sec d. Notes, RegS(b) | 9.750% | 09/15/18 | GBP | 400 | | 676,759 |
| Jerrold Finco PLC, Sr. Sec d. Notes, 144A(b) | 9.750% | 09/15/18 | GBP | 2,000 | | 3,383,795 |
| Kelda Finance No 3 PLC, Sr. Sec d. Notes, RegS(b) | 5.750% | 02/17/20 | GBP | 1,370 | | 2,209,660 |
| MEIF Renewable Energy UK PLC, Sr. Sec d. Notes, RegS(b) | 6.750% | 02/01/20 | GBP | 1,350 | | 2,070,744 |
| Pendragon PLC, Sr. Sec d. Notes, RegS(b) | 6.875% | 05/01/20 | GBP | 2,000 | | 3,214,991 |
| Pizzaexpress Financing 2 PLC, Sr. Sec d. Notes, RegS(b) | 6.625% | 08/01/21 | GBP | 1,500 | | 2,404,498 |
| Priory Group No. 3 PLC, Sr. Sec d. Notes, RegS | 7.000% | 02/15/18 | GBP | 2,265 | | 3,595,823 |
| R&R Ice Cream PLC, Sr. Sec d. Notes, RegS(b) | 5.500% | 05/15/20 | GBP | 500 | | 791,030 |
| Sable International Finance Ltd., Sr. Sec d. Notes, 144A(b) | 8.750% | 02/01/20 | | 5,000 | | 5,281,250 |
| Stonegate Pub Co. Financing PLC, 144A(b) | 5.750% | 04/15/19 | GBP | 3,000 | | 4,657,936 |
| Virgin Media Secured Finance PLC, Sr. Sec d. Notes(b) | 5.500% | 01/15/21 | GBP | 1,500 | | 2,467,896 |
| Voyage Care Bondco PLC, Sr. Sec d. Notes, RegS(b) | 6.500% | 08/01/18 | GBP | 2,030 | | 3,192,021 |
| William Hill PLC, Gtd. Notes, RegS(b) | 4.250% | 06/05/20 | GBP | 2,000 | | 3,113,245 |
| | | | | | | 71,280,590 |
| TOTAL FOREIGN BONDS | | | | | | |
| (cost \$336,482,526) | | | | | | 310,312,344 |
| TOTAL LONG-TERM INVESTMENTS | | | | | | |
| (cost \$975,961,825) | | | | | | 931,470,212 |
| SHORT-TERM INVESTMENT 0.3% | | | | | | |
| | | | | | Shares | |
| AFFILIATED MONEY MARKET MUTUAL FUND | | | | | | |
| Prudential Investment Portfolios 2 Prudential Core Taxable Money Market Fund | | | | | | |
| (cost \$1,971,430)(g) | | | | 1,971,430 | | 1,971,430 |
| TOTAL INVESTMENTS 137.1% | | | | | | |
| (cost \$977,933,255)(h) | | | | | | 933,441,642 |
| Liabilities in excess of other assets(i) (37.1)% | | | | | | (252,814,711) |
| NET ASSETS 100.0% | | | | | | \$ 680,626,931 |

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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. |
| MTN | Medium Term Note |
| OTC | Over-the-counter |
| PIK | Payment-in-Kind |

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RegS Regulation S. Security was purchased pursuant to Regulation S and may not be offered, sold or delivered within the United States or to, or for the account or benefit of, U.S. persons, except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933.

EUR Euro

GBP British Pound

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

(a) Variable rate instrument. The interest rate shown reflects the rate in effect at October 31, 2015.

(b) Represents security, or portion thereof, with an aggregate value of \$570,831,769 segregated as collateral for amount of \$275,000,000 borrowed and outstanding as of October 31, 2015.

(c) Indicates a restricted security; the aggregate original cost of the restricted securities is \$70,233,008. The aggregate value of \$63,889,549 is approximately 9.4% of net assets.

(d) Indicates a security or securities that have been deemed illiquid.

(e) Represents issuer in default on interest payments. Non-income producing security.

(f) Represents zero coupon bond or principal only securities. Rate represents yield to maturity at purchase date.

(g) Prudential Investments LLC, the manager of the Fund, also serves as manager of the Prudential Investment Portfolios 2 Prudential Core Taxable Money Market Fund.

(h) The United States federal income tax basis of investments and net unrealized depreciation were as follows:

| | |
|-----------------------------|-----------------|
| Tax Basis | \$ 993,663,722 |
| Appreciation | 3,217,453 |
| Depreciation | (63,439,533) |
| Net Unrealized Depreciation | \$ (60,222,080) |

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

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

Forward foreign currency exchange contracts outstanding at October 31, 2015:

| Purchase Contracts | Counterparty | | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation)(1) |
|---|--------------------------|-----|-----------------------------|-----------------------------|------------------|---|
| OTC forward foreign currency exchange contracts: | | | | | | |
| British Pound, | | | | | | |
| Expiring 11/03/15 | Goldman Sachs & Co. | GBP | 19,657 | \$ 30,099,073 | \$ 30,302,839 | \$ 203,766 |
| Expiring 11/03/15 | JPMorgan Chase | GBP | 19,657 | 30,099,072 | 30,302,839 | 203,767 |
| Euro, | | | | | | |
| Expiring 11/03/15 | Bank of America | EUR | 16,492 | 18,224,196 | 18,136,645 | (87,551) |
| Expiring 11/03/15 | Citigroup Global Markets | EUR | 16,492 | 18,225,038 | 18,136,645 | (88,393) |
| Expiring 11/03/15 | Deutsche Bank AG | EUR | 16,492 | 18,224,197 | 18,136,646 | (87,551) |
| Expiring 11/03/15 | JPMorgan Chase | EUR | 16,492 | 18,224,197 | 18,136,646 | (87,551) |
| Expiring 11/03/15 | UBS AG | EUR | 16,492 | 18,229,145 | 18,136,646 | (92,499) |
| Expiring 12/02/15 | Bank of America | EUR | 2,975 | 3,263,347 | 3,272,784 | 9,437 |
| | | | | \$ 154,588,265 | \$ 154,561,690 | \$ (26,575) |

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| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation)(1) |
|---|--------------------------|-----------------------------|-----------------------------|------------------|---|
| OTC forward foreign currency exchange contracts: | | | | | |
| British Pound, | | | | | |
| Expiring 11/03/15 | Citigroup Global Markets | GBP 3,054 | \$ 4,626,145 | \$ 4,707,984 | \$ (81,839) |
| Expiring 11/03/15 | Goldman Sachs & Co. | GBP 17,337 | 26,307,023 | 26,725,371 | (418,348) |
| Expiring 11/03/15 | JPMorgan Chase | GBP 17,337 | 26,306,937 | 26,725,371 | (418,434) |
| Expiring 11/03/15 | Morgan Stanley | GBP 1,587 | 2,431,759 | 2,446,952 | (15,193) |
| Expiring 12/02/15 | Goldman Sachs & Co. | GBP 19,657 | 30,094,158 | 30,298,121 | (203,963) |
| Expiring 12/02/15 | JPMorgan Chase | GBP 19,657 | 30,094,453 | 30,298,122 | (203,669) |

Forward foreign currency exchange contracts outstanding at October 31, 2015 (continued):

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation)(1) |
|---|--------------------------|-----------------------------|-----------------------------|------------------|---|
| OTC forward foreign currency exchange contracts (cont d.): | | | | | |
| Euro, | | | | | |
| Expiring 11/03/15 | Bank of America | EUR 11,624 | 12,994,439 | 12,782,612 | 211,827 |
| Expiring 11/03/15 | Barclays Capital Group | EUR 11,624 | 12,994,498 | 12,782,612 | 211,886 |
| Expiring 11/03/15 | Citigroup Global Markets | EUR 1,096 | 1,231,441 | 1,204,943 | 26,498 |
| Expiring 11/03/15 | Citigroup Global Markets | EUR 11,624 | 12,994,498 | 12,782,612 | 211,886 |
| Expiring 11/03/15 | Deutsche Bank AG | EUR 11,624 | 12,994,439 | 12,782,612 | 211,827 |
| Expiring 11/03/15 | Goldman Sachs & Co. | EUR 11,624 | 12,994,439 | 12,782,612 | 211,827 |
| Expiring 11/03/15 | JPMorgan Chase | EUR 11,624 | 12,994,381 | 12,782,612 | 211,769 |
| Expiring 11/03/15 | UBS AG | EUR 11,624 | 12,994,497 | 12,782,612 | 211,885 |
| Expiring 12/02/15 | Bank of America | EUR 16,492 | 18,231,042 | 18,143,670 | 87,372 |
| Expiring 12/02/15 | Citigroup Global Markets | EUR 16,492 | 18,232,246 | 18,143,670 | 88,576 |
| Expiring 12/02/15 | Deutsche Bank AG | EUR 16,492 | 18,231,701 | 18,143,669 | 88,032 |
| Expiring 12/02/15 | JPMorgan Chase | EUR 16,492 | 18,231,618 | 18,143,669 | 87,949 |
| Expiring 12/02/15 | UBS AG | EUR 16,492 | 18,236,583 | 18,143,669 | 92,914 |
| | | | \$ 303,216,297 | \$ 302,603,495 | \$ 612,802 |
| | | | | | \$ 586,227 |

(1) The amount represents fair value of derivative instruments subject to foreign exchange contracts risk exposure as of October 31, 2015. 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 - 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 October 31, 2015 in valuing such portfolio securities:

| | Level 1 | Level 2 | Level 3 |
|---|--------------|----------------|------------|
| Investments in Securities | | | |
| Bank Loans | \$ | \$ 32,521,119 | \$ 948,420 |
| Corporate Bonds | | 587,688,329 | |
| Foreign Bonds | | 310,312,344 | |
| Affiliated Money Market Mutual Fund | 1,971,430 | | |
| Other Financial Instruments* | | | |
| OTC Forward Foreign Currency Exchange Contracts | | 586,227 | |
| Total | \$ 1,971,430 | \$ 931,108,019 | \$ 948,420 |

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

Notes to Schedule of Investments (Unaudited)

Securities Valuation: The Fund holds securities and other assets that are fair valued at the close of each day 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 Prudential Investments LLC (PI or Manager). Under the current Valuation Procedures, the established Valuation Committee is responsible for supervising the valuation of portfolio securities and other assets. 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 table following the Schedule of Investments.

Common and preferred stocks, exchange-traded funds, and derivative instruments such as futures or options that are traded on a national securities exchange are valued at the last sale price as of the close of trading on the applicable exchange where the security principally trades. Securities traded via NASDAQ are valued at the NASDAQ official closing price. To the extent these securities are valued at the last sale price or NASDAQ official closing price, they are classified as Level 1 in the fair value hierarchy.

In the event that no sale or official closing price on valuation date exists, these securities are generally valued at the mean between the last reported bid and ask prices, or at the last bid price in the absence of an ask price. These securities are classified as Level 2 in the fair value hierarchy.

Common and preferred stocks traded on foreign securities exchanges are valued using pricing vendor services that provide model prices derived using adjustment factors based on information such as local closing price, relevant general and sector indices, currency fluctuations, depository receipts, and futures, as applicable. Securities valued using such model prices are classified as Level 2 in the fair value hierarchy. Such securities are valued using model prices to the extent that the valuation meets the established confidence level for each security. If the confidence level is not met or the vendor does not provide a model price, securities are valued in accordance with exchange-traded common and preferred stocks discussed above.

Participatory Notes (P-notes) are generally valued based upon the value of a related underlying security that trades actively in the market and are classified as Level 2 in the fair value hierarchy.

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 valued at prices provided by approved independent pricing vendors. The pricing vendors provide these prices after 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. Securities valued using such vendor prices are classified as Level 2 in the fair value hierarchy.

OTC derivative instruments are generally valued using pricing vendor services, which derive the valuation based on inputs such as underlying asset prices, indices, spreads, interest rates, and exchange rates. These instruments are categorized as Level 2 in the fair value hierarchy.

Centrally cleared swaps listed or traded on a multilateral or trade facility platform, such as a registered exchange, are generally valued at the daily settlement price determined by the respective exchange. These securities are classified as Level 2 in the fair value hierarchy, as the daily settlement price is not public.

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 mutual funds to calculate their net asset values.

The Fund may invest in illiquid securities, including repurchase agreements which have a maturity of longer than seven days, certain securities with legal or contractual restrictions on resale (restricted securities, sometimes referred to as Private Placements) and securities that are not readily marketable. Restricted securities are valued pursuant to the valuation procedures noted above.

The Fund invests in the Prudential Core Taxable Money Market Fund, a portfolio of the Prudential Investment Portfolios 2, registered under the Investment Company Act of 1940, as amended, and managed by PI.

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 Global Short Duration High Yield Fund, Inc.

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

Date December 18, 2015

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 December 18, 2015

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

Date December 18, 2015

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