

Prudential Global Short Duration High Yield Fund, Inc.  
Form N-Q  
June 26, 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:             | Gateway Center 3,<br>100 Mulberry Street,<br>Newark, New Jersey 07102                    |
| Name and address of agent for service:              | Deborah A. Docs<br>Gateway Center 3,<br>100 Mulberry Street,<br>Newark, New Jersey 07102 |
| Registrant's telephone number, including area code: | 973-367-7521   |
| Date of fiscal year end:                            | 7/31/2015  |
| Date of reporting period:                           | 4/30/2015  |



**Item 1. Schedule of Investments**

## Prudential Global Short Duration High Yield Fund, Inc.

## Schedule of Investments

as of April 30, 2015 (Unaudited)

|   | Interest Rate | Maturity Date | Principal Amount (000)# | Value        |
|---|---------------|---------------|-------------------------|--------------|
| <b>LONG-TERM INVESTMENTS</b> 135.6%               |               |               |                         |              |
| <b>BANK LOANS(a)</b> 5.5%                         |               |               |                         |              |
| <b>Building Materials &amp; Construction</b> 0.5% |               |               |                         |              |
| Materis CHRYSO SA (France)                        | 4.750%        | 08/13/21      | EUR 3,000               | \$ 3,350,306 |
| <b>Capital Goods</b> 0.5%                         |               |               |                         |              |
| Laureate Education, Inc.                          | 5.000%        | 06/18/18      | 2,443                   | 2,363,770    |
| Neff Rental LLC                                   | 7.250%        | 06/09/21      | 1,054                   | 1,037,993    |
|   |               |               |                         | 3,401,763    |
| <b>Chemicals</b> 0.1%                             |               |               |                         |              |
| Axalta Coating Systems (US Holdings), Inc.        | 3.750%        | 02/01/20      | 946                     | 948,145      |
| <b>Foods</b> 1.0%                                 |               |               |                         |              |
| Agrokor DD Spv2 (Croatia), PIK                    | 9.500%        | 06/04/18      | EUR 4,700               | 5,349,965    |
| Jacobs Douwe Egberts (Netherlands)                | 4.250%        | 07/23/21      | EUR 1,900               | 2,150,561    |
|   |               |               |                         | 7,500,526    |
| <b>Gaming</b> 0.9%                                |               |               |                         |              |
| Gala Group Finance PLC (United Kingdom), RegS     | 5.510%        | 05/25/18      | GBP 4,000               | 6,155,310    |
| <b>Metals</b> 1.2%                                |               |               |                         |              |
| FMG Resources (August 2006) Pty. Ltd.             | 3.750%        | 06/30/19      | 4,482                   | 4,044,010    |
| Murray Energy Corp.                               | 7.500%        | 04/16/20      | 5,000                   | 4,946,875    |
|   |               |               |                         | 8,990,885    |
| <b>Non-Captive Finance</b> 0.5%                   |               |               |                         |              |
| Scout24 AG (Germany)                              | 4.040%        | 02/28/21      | EUR 3,000               | 3,398,028    |
| <b>Technology</b> 0.4%                            |               |               |                         |              |
| BMC Software Finance, Inc.                        | 5.000%        | 09/10/20      | 2,750                   | 2,700,000    |
| <b>Telecommunications</b> 0.4%                    |               |               |                         |              |
| Communications Sales & Leasing, Inc.              | 5.000%        | 10/31/22      | 3,100                   | 3,094,188    |
| <b>TOTAL BANK LOANS</b>                           |               |               |                         |              |
| (cost \$42,399,194)                               |               |               |                         | 39,539,151   |
| <b>CORPORATE BONDS</b> 89.2%                      |               |               |                         |              |
| <b>Aerospace &amp; Defense</b> 0.7%               |               |               |                         |              |
| Ducommun, Inc., Gtd. Notes(b)                     | 9.750%        | 07/15/18      | 4,475                   | 4,743,500    |
| <b>Airlines</b> 2.1%                              |               |               |                         |              |

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Continental Airlines, Inc., Pass-Through Trust,  
Series 2012-3, Class C, Pass-Through  
Certificates(b)

6.125% 04/29/18 14,280 15,136,800

**Automotive 0.3%**

American Axle & Manufacturing, Inc., Gtd. Notes 5.125% 02/15/19 800 824,000  
American Axle & Manufacturing, Inc., Gtd. Notes 7.750% 11/15/19 1,222 1,391,553

2,215,553

**Building Materials & Construction 5.0%**

Beazer Homes USA, Inc., Gtd. Notes 5.750% 06/15/19 2,050 2,019,250  
Beazer Homes USA, Inc., Sr. Sec d. Notes(b) 6.625% 04/15/18 5,775 5,984,344  
D.R. Horton, Inc., Gtd. Notes(b) 6.500% 04/15/16 2,525 2,632,313  
HD Supply, Inc., Gtd. Notes 11.500% 07/15/20 1,500 1,755,000  
KB Home, Gtd. Notes(b) 4.750% 05/15/19 1,250 1,240,625  
Lennar Corp., Gtd. Notes(b) 4.500% 06/15/19 3,125 3,218,750  
Standard Pacific Corp., Gtd. Notes(b) 8.375% 05/15/18 7,750 8,902,812  
US Concrete, Inc., Sr. Sec d. Notes(b) 8.500% 12/01/18 6,750 7,188,750  
USG Corp., Sr. Unsec d. Notes 9.750% 01/15/18 1,500 1,736,250  
William Lyon Homes, Inc., Gtd. Notes 8.500% 11/15/20 1,000 1,085,000

35,763,094

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|  |           |          |           |  |            |
|--|-----------|----------|-----------|--|------------|
| <b>Cable &amp; Satellite 5.3%</b>  |           |          |           |  |            |
| Cablevision Systems Corp., Sr. Unsec d. Notes(b)   | 7.750%    | 04/15/18 | 2,065     |  | 2,317,963  |
| Cablevision Systems Corp., Sr. Unsec d. Notes(b)   | 8.625%    | 09/15/17 | 9,046     |  | 10,199,365 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)   | 7.000%    | 01/15/19 | 3,990     |  | 4,144,612  |
| CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes  | 8.125%    | 04/30/20 | 5,035     |  | 5,257,547  |
| CSC Holdings LLC, Sr. Unsec d. Notes(b)  | 7.875%    | 02/15/18 | 1,000     |  | 1,130,000  |
| DISH DBS Corp., Gtd. Notes   | 4.250%    | 04/01/18 | 2,355     |  | 2,397,154  |
| DISH DBS Corp., Gtd. Notes(b)  | 4.625%    | 07/15/17 | 5,000     |  | 5,149,375  |
| DISH DBS Corp., Gtd. Notes   | 7.875%    | 09/01/19 | 1,900     |  | 2,144,625  |
| Harron Communications LP/Harron Finance Corp., Sr. Unsec d. Notes, 144A (original cost \$5,399,375; purchased 04/14/15-04/23/15)(c)(d) | 9.125%    | 04/01/20 | 4,900     |  | 5,377,750  |
|  |           |          |           |  | 38,118,391 |
| <b>Capital Goods 6.3%</b>  |           |          |           |  |            |
| Anixter, Inc., Gtd. Notes(b)   | 5.625%    | 05/01/19 | 1,000     |  | 1,073,750  |
| BlueLine Rental Finance Corp., Sec d. Notes, 144A (original cost \$1,371,875; purchased 01/16/14-02/12/14)(b)(c)(d)                    | 7.000%    | 02/01/19 | 1,350     |  | 1,377,135  |
| Case New Holland Industrial, Inc., Gtd. Notes(b)   | 7.875%    | 12/01/17 | 2,000     |  | 2,205,000  |
| Clean Harbors, Inc., Gtd. Notes(b)   | 5.250%    | 08/01/20 | 950       |  | 978,500    |
| Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A (original cost \$2,286,375; purchased 03/21/14-10/06/14)(b)(c)(d)                         | 8.750%    | 12/15/19 | 2,100     |  | 2,131,500  |
| Laureate Education, Inc., Gtd. Notes, 144A(b)  | 10.000%   | 09/01/19 | 3,900     |  | 3,802,500  |
| Michael Baker International, Inc., Sr. Sec d. Notes, 144A(b)   | 8.250%    | 10/15/18 | 4,725     |  | 4,606,875  |
| Polymer Group, Inc., Sr. Sec d. Notes(b)   | 7.750%    | 02/01/19 | 1,110     |  | 1,146,075  |
| Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A(b)   | 7.000%    | 05/15/18 | 6,950     |  | 7,036,875  |
| SPX Corp., Gtd. Notes(b)   | 6.875%    | 09/01/17 | 5,205     |  | 5,673,450  |
| Terex Corp., Gtd. Notes(b)   | 6.500%    | 04/01/20 | 5,850     |  | 6,113,250  |
| 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     |  | 6,180,000  |
| WireCo WorldGroup, Inc., Gtd. Notes(b)   | 9.500%    | 05/15/17 | 3,200     |  | 2,816,000  |
|  |           |          |           |  | 45,140,910 |
| <b>Chemicals 3.7%</b>  |           |          |           |  |            |
| Axalta Coating Systems US Holdings Inc./Axalta Coating Systems Dutch Holding B BV, Gtd. Notes, 144A(b)                                 | 7.375%    | 05/01/21 | 10,853    |  | 11,775,505 |
| Hexion US Finance Corp., Sr. Sec d. Notes  | 8.875%    | 02/01/18 | 2,180     |  | 1,942,925  |
| Koppers, Inc., Gtd. Notes(b)   | 7.875%    | 12/01/19 | 7,075     |  | 7,101,531  |
| PolyOne Corp., Sr. Unsec d. Notes(b)   | 7.375%    | 09/15/20 | 5,204     |  | 5,477,210  |
|  |           |          |           |  | 26,297,171 |
| <b>Consumer 2.4%</b>   |           |          |           |  |            |
| AA Bond Co. Ltd. (United Kingdom), Sec d. Notes, RegS  | 9.500%    | 07/31/43 | GBP 4,000 |  | 6,776,429  |
| Jarden Corp., Gtd. Notes(b)  | 7.500%    | 05/01/17 | 1,320     |  | 1,456,950  |
| Scotts Miracle-Gro Co. (The), Gtd. Notes   | 6.625%    | 12/15/20 | 1,405     |  | 1,478,762  |
| Service Corp. International, Sr. Unsec d. Notes(b)   | 7.000%    | 06/15/17 | 6,615     |  | 7,243,425  |
|  |           |          |           |  | 16,955,566 |
| <b>Electric 2.4%</b>   |           |          |           |  |            |
| AES Corp. (The), Sr. Unsec d. Notes(b)   | 3.262%(a) | 06/01/19 | 2,000     |  | 2,000,000  |

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|---|---------|----------|-------|------------|
| DPL, Inc., Sr. Unsec d. Notes   | 6.500%  | 10/15/16 | 219   | 229,950    |
| Dynegy, Inc., Gtd. Notes, 144A(b)   | 6.750%  | 11/01/19 | 3,850 | 4,023,250  |
| Mirant Mid Atlantic LLC, Series B, Pass-Through Trust, Pass-Through Certificates(b)   | 9.125%  | 06/30/17 | 626   | 664,928    |
| NRG Energy, Inc., Gtd. Notes(b)   | 7.625%  | 01/15/18 | 5,734 | 6,350,405  |
| NRG Energy, Inc., Gtd. Notes(b)   | 8.250%  | 09/01/20 | 2,750 | 2,901,250  |
| NRG REMA LLC, Series B, Pass-Through Certificates (original cost \$684,718; purchased 04/03/13-04/24/13)(c)(d)                      | 9.237%  | 07/02/17 | 620   | 661,481    |
|   |         |          |       | 16,831,264 |
| <b>Energy - Other 2.1%</b>  |         |          |       |            |
| California Resources Corp., Gtd. Notes, 144A  | 5.000%  | 01/15/20 | 1,100 | 1,039,500  |
| Citgo Holding, Inc., Sr. Sec d. Notes, 144A   | 10.750% | 02/15/20 | 2,550 | 2,694,075  |
| EP Energy LLC/EP Energy Finance, Inc., Gtd. Notes(b)  | 9.375%  | 05/01/20 | 1,000 | 1,070,000  |
| Hilcorp Energy I LP/Hilcorp Finance Co., Sr. Unsec d. Notes, 144A (original cost \$5,424,300; purchased 03/15/13-03/18/13)(b)(c)(d) | 8.000%  | 02/15/20 | 4,920 | 5,092,200  |
| Kodiak Oil & Gas Corp., Gtd. Notes(b)   | 8.125%  | 12/01/19 | 3,500 | 3,714,200  |
| PHI, Inc., Gtd. Notes(b)  | 5.250%  | 03/15/19 | 1,475 | 1,423,375  |
|   |         |          |       | 15,033,350 |
| <b>Foods 3.9%</b>   |         |          |       |            |
| Constellation Brands, Inc., Gtd. Notes(b)   | 3.875%  | 11/15/19 | 2,750 | 2,846,250  |
| Constellation Brands, Inc., Gtd. Notes(b)   | 7.250%  | 09/01/16 | 1,100 | 1,179,640  |
| Cott Beverages, Inc. (Canada), Gtd. Notes, 144A   | 6.750%  | 01/01/20 | 2,350 | 2,461,625  |
| Diamond Foods, Inc., Gtd. Notes, 144A   | 7.000%  | 03/15/19 | 4,250 | 4,398,750  |
| Landry s, Inc., Gtd. Notes, 144A (original cost \$8,514,375; purchased 11/20/14-04/24/15)(c)(d)                                     | 9.375%  | 05/01/20 | 7,925 | 8,479,750  |
| Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A  | 9.000%  | 11/01/19 | 2,350 | 2,561,500  |
| Smithfield Foods, Inc., Sr. Unsec d. Notes  | 7.750%  | 07/01/17 | 1,507 | 1,672,770  |
| Smithfield Foods, Inc., Sr. Unsec d. Notes, 144A  | 5.250%  | 08/01/18 | 600   | 615,000    |
| Tops Holding Corp./Tops Markets LLC, Sr. Sec d Notes (original cost \$4,088,781; purchased 10/25/13-08/20/14)(b)(c)(d)              | 8.875%  | 12/15/17 | 3,725 | 3,915,906  |
|   |         |          |       | 28,131,191 |
| <b>Gaming 6.6%</b>  |         |          |       |            |
| Boyd Gaming Corp., Gtd. Notes(b)  | 9.125%  | 12/01/18 | 9,660 | 10,106,775 |
| CCM Merger, Inc., Gtd. Notes, 144A (original cost \$2,135,000; purchased 05/21/14)(c)(d)  | 9.125%  | 05/01/19 | 2,000 | 2,172,500  |
| GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(b)  | 4.375%  | 11/01/18 | 2,370 | 2,452,950  |
| Isle of Capri Casinos, Inc., Gtd. Notes   | 7.750%  | 03/15/19 | 3,500 | 3,644,375  |
| MGM Resorts International, Gtd. Notes(b)  | 7.500%  | 06/01/16 | 3,750 | 3,953,906  |
| MGM Resorts International, Gtd. Notes(b)  | 7.625%  | 01/15/17 | 6,889 | 7,404,297  |
| MGM Resorts International, Gtd. Notes   | 8.625%  | 02/01/19 | 3,000 | 3,453,750  |
| MTR Gaming Group, Inc., Sec d. Notes(b)   | 11.500% | 08/01/19 | 6,200 | 6,680,500  |
| Pinnacle Entertainment, Inc., Gtd. Notes(b)   | 8.750%  | 05/15/20 | 6,750 | 7,095,938  |
|   |         |          |       | 46,964,991 |
| <b>Healthcare &amp; Pharmaceutical 10.7%</b>  |         |          |       |            |
| Acadia Healthcare Co., Inc., Gtd. Notes(b)  | 12.875% | 11/01/18 | 2,650 | 2,941,500  |
| Biomet, Inc., Gtd. Notes(b)   | 6.500%  | 08/01/20 | 2,500 | 2,646,875  |
| Capella Healthcare, Inc., Gtd. Notes(b)   | 9.250%  | 07/01/17 | 1,500 | 1,545,000  |
| Capsugel SA, Sr. Unsec d. Notes, PIK, 144A  | 7.000%  | 05/15/19 | 1,825 | 1,861,500  |
| CHS/Community Health Systems, Inc., Gtd. Notes(b)   | 8.000%  | 11/15/19 | 9,108 | 9,654,480  |

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|                             |         |          |       |           |
|-----------------------------|---------|----------|-------|-----------|
| Emdeon, Inc., Gtd. Notes(b) | 11.000% | 12/31/19 | 7,500 | 8,212,500 |
|-----------------------------|---------|----------|-------|-----------|



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|---|---------|----------|-------|------------|
| HCA Holdings, Inc., Sr. Unsec d. Notes(b)   | 7.750%  | 05/15/21 | 3,500 | 3,727,500  |
| HCA, Inc., Gtd. Notes(b)  | 6.500%  | 02/15/16 | 2,500 | 2,590,625  |
| HCA, Inc., Gtd. Notes(b)  | 8.000%  | 10/01/18 | 2,050 | 2,383,125  |
| HCA, Inc., Sr. Sec d. Notes(b)  | 3.750%  | 03/15/19 | 3,800 | 3,914,000  |
| HCA, Inc., Sr. Sec d. Notes(b)  | 4.250%  | 10/15/19 | 2,875 | 3,004,375  |
| Kindred Healthcare, Inc., Gtd. Notes, 144A(b)   | 8.000%  | 01/15/20 | 3,525 | 3,802,770  |
| Mallinckrodt International Finance SA/ Mallinckrodt CB LLC, Gtd. Notes, 144A  | 4.875%  | 04/15/20 | 5,825 | 5,919,656  |
| MedAssets, Inc., Gtd. Notes(b)  | 8.000%  | 11/15/18 | 5,319 | 5,545,057  |
| Tenet Healthcare Corp., Sr. Sec d. Notes(b)   | 6.250%  | 11/01/18 | 1,126 | 1,218,614  |
| Tenet Healthcare Corp., Sr. Unsec d Notes, 144A(b)  | 5.000%  | 03/01/19 | 9,775 | 9,713,906  |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A(b)  | 5.375%  | 03/15/20 | 5,225 | 5,358,891  |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A   | 6.750%  | 08/15/18 | 2,000 | 2,117,500  |
|   |         |          |       | 76,157,874 |
| <b>Leisure 0.3%</b>   |         |          |       |            |
| Royal Caribbean Cruises Ltd., Sr. Unsec d. Notes  | 7.250%  | 03/15/18 | 1,650 | 1,829,355  |
| <b>Media &amp; Entertainment 4.2%</b>   |         |          |       |            |
| AMC Entertainment, Inc., Gtd. Notes(b)  | 9.750%  | 12/01/20 | 6,300 | 6,851,250  |
| AMC Networks, Inc., Gtd. Notes  | 7.750%  | 07/15/21 | 3,000 | 3,270,000  |
| Carlson Travel Holdings, Inc., Sr. Unsec d. Notes, PIK, 144A (original cost \$2,100,000; purchased 06/26/14)(c)(d)  | 7.500%  | 08/15/19 | 2,100 | 2,131,500  |
| Carmike Cinemas, Inc., Sec d. Notes   | 7.375%  | 05/15/19 | 2,700 | 2,851,740  |
| Cinemark USA, Inc., Gtd. Notes(b)   | 7.375%  | 06/15/21 | 1,050 | 1,123,500  |
| Clear Channel Worldwide Holdings, Inc., Gtd. Notes  | 7.625%  | 03/15/20 | 260   | 271,700    |
| Crown Media Holdings, Inc., Gtd. Notes  | 10.500% | 07/15/19 | 500   | 532,500    |
| Entercom Radio LLC, Gtd. Notes  | 10.500% | 12/01/19 | 5,000 | 5,425,000  |
| Gannett Co., Inc., Gtd. Notes   | 6.375%  | 09/01/15 | 850   | 861,688    |
| NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A (original cost \$3,749,250; purchased 07/30/13-04/20/15)(b)(c)(d) | 5.000%  | 08/01/18 | 3,675 | 3,794,437  |
| National CineMedia LLC, Sr. Unsec d. Notes  | 7.875%  | 07/15/21 | 1,500 | 1,584,300  |
| NCL Corp. Ltd., Sr. Unsec d. Notes, 144A  | 5.250%  | 11/15/19 | 1,200 | 1,236,000  |
|   |         |          |       | 29,933,615 |
| <b>Metals 2.8%</b>  |         |          |       |            |
| AK Steel Corp., Sr. Sec d. Notes(b)   | 8.750%  | 12/01/18 | 8,450 | 8,957,000  |
| Alcoa, Inc., Sr. Unsec d. Notes(b)  | 6.750%  | 07/15/18 | 2,700 | 3,053,740  |
| Cliffs Natural Resources, Inc., Sr. Unsec d. Notes  | 5.950%  | 01/15/18 | 2,100 | 1,711,500  |
| JMC Steel Group, Inc., Sr. Unsec d. Notes, 144A (original cost \$3,442,250; purchased 10/07/14-11/26/14)(b)(c)(d)   | 8.250%  | 03/15/18 | 3,400 | 2,838,150  |
| Peabody Energy Corp., Gtd. Notes(b)   | 6.000%  | 11/15/18 | 2,600 | 2,049,125  |
| Steel Dynamics, Inc., Gtd. Notes(b)   | 6.125%  | 08/15/19 | 1,400 | 1,494,500  |
|   |         |          |       | 20,104,015 |
| <b>Non-Captive Finance 2.7%</b>   |         |          |       |            |
| International Lease Finance Corp., Sr. Unsec d. Notes(b)  | 8.875%  | 09/01/17 | 7,500 | 8,521,875  |
| KCG Holdings, Inc., Sr. Sec d. Notes, 144A  | 6.875%  | 03/15/20 | 1,575 | 1,508,063  |
| OneMain Financial Holdings, Inc., Gtd. Notes, 144A(b)   | 6.750%  | 12/15/19 | 3,375 | 3,552,188  |
| SLM Corp., Sr. Unsec d. Notes, MTN(b)   | 8.450%  | 06/15/18 | 4,775 | 5,327,467  |
|   |         |          |       | 18,909,593 |

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**Packaging 2.3%**

|  |        |          |       |           |
|--|--------|----------|-------|-----------|
| AEP Industries, Inc., Sr. Unsec d. Notes(b)                                  | 8.250% | 04/15/19 | 4,185 | 4,237,312 |
| Beverage Packaging Holdings Luxembourg II SA (New Zealand), Gtd. Notes, 144A | 6.000% | 06/15/17 | 1,875 | 1,898,438 |
| Greif, Inc., Sr. Unsec d. Notes(b)   | 6.750% | 02/01/17 | 865   | 921,225   |

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| Greif, Inc., Sr. Unsec d. Notes(b)   | 7.750%  | 08/01/19 | 4,050  | 4,546,125  |
| PaperWorks Industries, Inc., Sr. Sec d. Notes, 144A(b)   | 9.500%  | 08/15/19 | 2,525  | 2,550,250  |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC (New Zealand), Gtd. Notes  | 9.875%  | 08/15/19 | 750    | 799,219    |
| Sealed Air Corp., Gtd. Notes, 144A   | 6.500%  | 12/01/20 | 1,260  | 1,401,750  |
|  |         |          |        | 16,354,319 |
| <b>Pipelines &amp; Other 0.4%</b>  |         |          |        |            |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A (original cost \$2,842,188; purchased 01/10/13-02/22/13)(b)(c)(d) | 6.000%  | 01/15/19 | 2,850  | 3,028,125  |
| <b>Real Estate Investment Trusts 0.9%</b>  |         |          |        |            |
| CTR Partnership LP/Caretrust Capital Corp., Gtd. Notes   | 5.875%  | 06/01/21 | 975    | 1,004,250  |
| Felcor Lodging LP, Sr. Sec d. Notes(b)   | 6.750%  | 06/01/19 | 5,510  | 5,709,738  |
|  |         |          |        | 6,713,988  |
| <b>Retailers 1.4%</b>  |         |          |        |            |
| Academy Ltd./Academy Finance Corp., Gtd. Notes, 144A(b)  | 9.250%  | 08/01/19 | 6,250  | 6,640,625  |
| Family Tree Escrow LLC, Sr. Unsec d. Notes, 144A   | 5.250%  | 03/01/20 | 850    | 890,375    |
| HT Intermediate Holdings Corp., Sr. Unsec d. Notes, PIK, 144A  | 12.000% | 05/15/19 | 425    | 433,500    |
| Petco Holdings, Inc., Sr. Unsec d. Notes, PIK, 144A (original cost \$1,938,281; purchased 01/30/13)(b)(c)(d)             | 8.500%  | 10/15/17 | 1,875  | 1,931,250  |
|  |         |          |        | 9,895,750  |
| <b>Technology 11.8%</b>  |         |          |        |            |
| Ancestry.com, Inc., Gtd. Notes   | 11.000% | 12/15/20 | 500    | 568,750    |
| Brightstar Corp., Gtd. Notes, 144A (original cost \$7,528,263; purchased 01/04/13-11/14/14)(b)(c)(d)                     | 9.500%  | 12/01/16 | 7,030  | 7,319,987  |
| Brightstar Corp., Sr. Unsec d. Notes, 144A (original cost \$2,770,643; purchased 07/26/13-11/13/13)(b)(c)(d)             | 7.250%  | 08/01/18 | 2,750  | 2,925,313  |
| CommScope Holding Co., Inc., Sr. Unsec d. Notes, PIK, 144A(b)  | 6.625%  | 06/01/20 | 6,355  | 6,506,249  |
| CoreLogic, Inc., Gtd. Notes  | 7.250%  | 06/01/21 | 1,900  | 2,025,875  |
| First Data Corp., Gtd. Notes(b)  | 12.625% | 01/15/21 | 9,560  | 11,285,580 |
| First Data Corp., Sr. Sec d. Notes, 144A(b)  | 7.375%  | 06/15/19 | 4,500  | 4,674,375  |
| First Data Corp., Sr. Sec d. Notes, 144A(b)  | 8.875%  | 08/15/20 | 1,210  | 1,279,575  |
| Freescale Semiconductor, Inc., Gtd. Notes  | 10.750% | 08/01/20 | 5,370  | 5,786,175  |
| Freescale Semiconductor, Inc., Sr. Sec d. Notes, 144A  | 6.000%  | 01/15/22 | 3,700  | 3,997,850  |
| Igloo Holdings Corp., Sr. Unsec d. Notes, PIK, 144A(b)   | 8.250%  | 12/15/17 | 3,250  | 3,282,500  |
| Interactive Data Corp., Gtd. Notes, 144A   | 5.875%  | 04/15/19 | 7,990  | 8,069,900  |
| Sophia LP/Sophia Finance, Inc., Gtd. Notes, 144A   | 9.750%  | 01/15/19 | 3,320  | 3,569,000  |
| SunGard Data Systems, Inc., Gtd. Notes(b)  | 6.625%  | 11/01/19 | 740    | 771,450    |
| SunGard Data Systems, Inc., Gtd. Notes(b)  | 7.375%  | 11/15/18 | 11,211 | 11,659,440 |
| SunGard Data Systems, Inc., Gtd. Notes   | 7.625%  | 11/15/20 | 300    | 317,250    |
| TransUnion Holding Co., Inc., Sr. Unsec d. Notes   | 8.125%  | 06/15/18 | 2,200  | 2,244,000  |
| TransUnion Holding Co., Inc., Sr. Unsec d. Notes, PIK  | 9.625%  | 06/15/18 | 7,715  | 7,772,862  |
|  |         |          |        | 84,056,131 |
| <b>Telecommunications 8.0%</b>   |         |          |        |            |
| CenturyLink, Inc., Sr. Unsec d. Notes(b)   | 5.150%  | 06/15/17 | 695    | 728,847    |
| Clearwire Communications LLC/Clearwire Finance, Inc., Sr. Sec d. Notes, 144A(b)  | 14.750% | 12/01/16 | 2,500  | 2,981,250  |
| Frontier Communications Corp., Sr. Unsec d. Notes  | 8.125%  | 10/01/18 | 1,500  | 1,689,375  |

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|                                     |           |          |       |           |
|-------------------------------------|-----------|----------|-------|-----------|
| Level 3 Financing, Inc., Gtd. Notes | 3.826%(a) | 01/15/18 | 1,270 | 1,279,525 |
| Level 3 Financing, Inc., Gtd. Notes | 7.000%    | 06/01/20 | 1,400 | 1,499,750 |

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|  |         |          |        |            |
|--|---------|----------|--------|------------|
| Level 3 Financing, Inc., Gtd. Notes(b)             | 8.125%  | 07/01/19 | 5,325  | 5,596,575  |
| Level 3 Financing, Inc., Gtd. Notes(b)             | 8.625%  | 07/15/20 | 6,600  | 7,161,000  |
| Qwest Capital Funding, Inc., Gtd. Notes            | 6.500%  | 11/15/18 | 4,000  | 4,340,000  |
| Sprint Communications, Inc., Sr. Unsec d. Notes(b) | 8.375%  | 08/15/17 | 12,700 | 13,874,750 |
| T-Mobile USA, Inc., Gtd. Notes(b)                  | 6.464%  | 04/28/19 | 3,975  | 4,104,187  |
| T-Mobile USA, Inc., Gtd. Notes                     | 6.542%  | 04/28/20 | 1,375  | 1,450,556  |
| T-Mobile USA, Inc., Gtd. Notes                     | 6.625%  | 11/15/20 | 1,000  | 1,043,750  |
| Windstream Corp., Gtd. Notes                       | 7.750%  | 10/15/20 | 2,000  | 2,055,000  |
| Windstream Holdings, Inc., Gtd. Notes(b)           | 7.875%  | 11/01/17 | 3,750  | 4,050,000  |
| Zayo Group LLC/Zayo Capital, Inc., Gtd. Notes      | 10.125% | 07/01/20 | 4,521  | 5,131,335  |
|  |         |          |        | 56,985,900 |

**Transportation 2.9%**

|   |        |          |       |            |
|---|--------|----------|-------|------------|
| Hertz Corp. (The), Gtd. Notes(b)  | 4.250% | 04/01/18 | 3,125 | 3,171,875  |
| Hertz Corp. (The), Gtd. Notes(b)  | 6.750% | 04/15/19 | 3,000 | 3,104,370  |
| Hertz Corp. (The), Gtd. Notes(b)  | 7.500% | 10/15/18 | 3,069 | 3,187,924  |
| Kenan Advantage Group, Inc. (The), Sr. Unsec d. Notes, 144A<br>(original cost \$4,728,238; purchased<br>04/15/14-02/05/15)(b)(c)(d) | 8.375% | 12/15/18 | 4,430 | 4,618,275  |
| XPO Logistics, Inc., Sr. Unsec d. Notes, 144A(b)  | 7.875% | 09/01/19 | 6,100 | 6,481,250  |
|   |        |          |       | 20,563,694 |

**TOTAL CORPORATE BONDS**

(cost \$638,478,984) 635,864,140

**FOREIGN BONDS 40.9%**

**Argentina 0.5%**

|                                  |        |          |       |           |
|----------------------------------|--------|----------|-------|-----------|
| YPF SA, Sr. Unsec d. Notes, 144A | 8.875% | 12/19/18 | 3,230 | 3,411,689 |
|----------------------------------|--------|----------|-------|-----------|

**Australia 0.2%**

|  |        |          |     |         |
|--|--------|----------|-----|---------|
| FMG Resources (August 2006) Pty Ltd., Gtd. Notes, 144A | 6.875% | 02/01/18 | 700 | 724,500 |
| FMG Resources (August 2006) Pty Ltd., Gtd. Notes, 144A | 8.250% | 11/01/19 | 972 | 848,070 |

1,572,570

**Brazil 2.7%**

|  |         |          |       |           |
|--|---------|----------|-------|-----------|
| Bertin SA/Bertin Finance Ltd., Gtd. Notes, 144A(b) | 10.250% | 10/05/16 | 1,980 | 2,164,110 |
| Bertin SA/Bertin Finance Ltd., Gtd. Notes, RegS(b) | 10.250% | 10/05/16 | 6,000 | 6,557,910 |
| JBS Finance II Ltd., Gtd. Notes, 144A              | 8.250%  | 01/29/18 | 2,646 | 2,729,375 |
| JBS Finance II Ltd., Gtd. Notes, RegS              | 8.250%  | 01/29/18 | 750   | 773,633   |
| Minerva Luxembourg SA, Gtd. Notes, 144A            | 12.250% | 02/10/22 | 3,325 | 3,654,175 |
| Petrobras Global Finance BV, Gtd. Notes            | 2.000%  | 05/20/16 | 1,500 | 1,470,000 |
| Petrobras Global Finance BV, Gtd. Notes            | 3.875%  | 01/27/16 | 2,000 | 2,003,240 |

19,352,443

**Canada 4.6%**

|   |        |          |       |           |
|---|--------|----------|-------|-----------|
| Bombardier, Inc., Sr. Unsec d. Notes, 144A(b)   | 4.750% | 04/15/19 | 1,525 | 1,517,375 |
| Bombardier, Inc., Sr. Unsec d. Notes, 144A(b)   | 7.500% | 03/15/18 | 6,375 | 6,834,000 |
| Brookfield Residential Properties, Inc., Gtd. Notes, 144A   | 6.500% | 12/15/20 | 2,100 | 2,199,750 |
| Cascades, Inc., Gtd. Notes(b)   | 7.875% | 01/15/20 | 2,100 | 2,184,000 |
| Kissner Milling Co., Ltd., Sr. Sec d. Notes, 144A (original cost<br>\$2,103,000; purchased 05/15/14-02/03/15)(c)(d) | 7.250% | 06/01/19 | 2,100 | 2,160,375 |
| Lundin Mining Corp., Sr. Sec d. Notes, 144A(b)  | 7.500% | 11/01/20 | 7,075 | 7,429,457 |
| NCSG Crane & Heavy Haul Services, Sec d. Notes, 144A(b)   | 9.500% | 08/15/19 | 1,925 | 1,284,938 |
| Telesat Canada/Telesat LLC, Gtd. Notes, 144A(b)   | 6.000% | 05/15/17 | 7,740 | 7,875,450 |

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|   |        |          |       |            |
|---|--------|----------|-------|------------|
| Tembec Industries, Inc., Sr. Sec d. Notes, 144A | 9.000% | 12/15/19 | 1,250 | 1,275,000  |
|   |        |          |       | 32,760,345 |

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**Colombia 0.4%**

|  |        |          |       |           |
|--|--------|----------|-------|-----------|
| Pacific Rubiales Energy Corp., Gtd. Notes, 144A(b) | 7.250% | 12/12/21 | 4,000 | 3,160,000 |
|--|--------|----------|-------|-----------|

**France 3.3%**

|  |           |          |           |           |
|--|-----------|----------|-----------|-----------|
| Alcatel-Lucent USA, Inc., Gtd. Notes, 144A(b)                    | 4.625%    | 07/01/17 | 2,800     | 2,891,000 |
| Alcatel-Lucent USA, Inc., Gtd. Notes, 144A                       | 6.750%    | 11/15/20 | 2,150     | 2,316,625 |
| Alcatel-Lucent USA, Inc., Gtd. Notes, 144A                       | 8.875%    | 01/01/20 | 2,850     | 3,142,125 |
| Dry Mix Solutions Investissements SAS, Sr. Sec d. Notes, 144A(b) | 4.277%(a) | 06/15/21 | EUR 3,500 | 3,920,154 |
| Financiere Quick SAS, Sr. Sec d. Notes, 144A(b)                  | 4.761%(a) | 04/15/19 | EUR 1,525 | 1,558,237 |
| Numericable Group SA, Sr. Sec d. Notes, 144A(b)                  | 4.875%    | 05/15/19 | 5,470     | 5,517,862 |
| Picard Groupe SA, Sr. Sec d. Notes, 144A                         | 4.302%(a) | 08/01/19 | EUR 825   | 930,984   |
| THOM Europe SAS, Sr. Sec d. Notes, 144A(b)                       | 7.375%    | 07/15/19 | EUR 2,500 | 2,947,484 |

23,224,471

**Germany 4.2%**

|   |           |          |           |           |
|---|-----------|----------|-----------|-----------|
| BMBG Bond Finance SCA, Sr. Sec d. Notes, 144A                 | 5.011%(a) | 10/15/20 | EUR 4,800 | 5,434,625 |
| Galapagos SA, Sr. Sec d. Notes, 144A                          | 4.777%(a) | 06/15/21 | EUR 5,000 | 5,595,729 |
| Schaeffler Finance BV, Gtd. Notes, 144A(b)                    | 3.250%    | 05/15/19 | EUR 2,000 | 2,293,423 |
| Schaeffler Holding Finance BV, Sr. Sec d. Notes, PIK, 144A    | 6.250%    | 11/15/19 | 1,450     | 1,544,250 |
| Schaeffler Holding Finance BV, Sr. Sec d. Notes, PIK, 144A(b) | 6.875%    | 08/15/18 | 6,150     | 6,411,375 |
| Schaeffler Holding Finance BV, Sr. Sec d. Notes, PIK, 144A(b) | 6.875%    | 08/15/18 | EUR 1,900 | 2,227,714 |
| Techem GmbH, Sr. Sec d. Notes, MTN, RegS(b)                   | 6.125%    | 10/01/19 | EUR 3,000 | 3,574,877 |
| ZF North America Capital, Inc., Gtd. Notes, 144A              | 4.000%    | 04/29/20 | 2,500     | 2,515,625 |

29,597,618

**Indonesia 0.8%**

|  |         |          |       |           |
|--|---------|----------|-------|-----------|
| Berau Capital Resources Pte Ltd., Sr. Sec d. Notes, RegS | 12.500% | 07/08/15 | 6,410 | 3,487,040 |
| TBG Global Pte Ltd., Gtd. Notes, 144A                    | 4.625%  | 04/03/18 | 1,500 | 1,522,500 |
| TBG Global Pte Ltd., Gtd. Notes, RegS                    | 4.625%  | 04/03/18 | 500   | 507,500   |
| Theta Capital Pte Ltd., Gtd. Notes, RegS                 | 7.000%  | 05/16/19 | 350   | 365,412   |

5,882,452

**Ireland 0.7%**

|  |        |          |       |           |
|--|--------|----------|-------|-----------|
| Ardagh Packaging Finance PLC, Gtd. Notes, 144A                           | 9.125% | 10/15/20 | 500   | 537,500   |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A | 6.250% | 01/31/19 | 400   | 408,000   |
| Smurfit Kappa Acquisitions, Sr. Sec d. Notes, 144A                       | 4.875% | 09/15/18 | 4,038 | 4,239,900 |

5,185,400

**Italy 1.9%**

|   |           |          |           |           |
|---|-----------|----------|-----------|-----------|
| GCL Holdings SCA, Sec d. Notes, RegS                | 9.375%    | 04/15/18 | EUR 1,400 | 1,639,587 |
| Telecom Italia Capital SA, Gtd. Notes               | 6.999%    | 06/04/18 | 6,175     | 6,885,125 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A | 4.011%(a) | 07/15/20 | EUR 2,000 | 2,242,895 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A | 6.500%    | 04/30/20 | 2,600     | 2,762,500 |

13,530,107

**Luxembourg 5.7%**

|   |        |          |       |           |
|---|--------|----------|-------|-----------|
| Altice Financing SA, Sr. Sec d. Notes, 144A | 7.875% | 12/15/19 | 1,700 | 1,806,335 |
| ArcelorMittal, Sr. Unsec d. Notes           | 5.250% | 02/25/17 | 4,300 | 4,473,720 |
| ArcelorMittal, Sr. Unsec d. Notes           | 6.125% | 06/01/18 | 9,100 | 9,714,250 |

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|  |         |          |     |       |           |
|--|---------|----------|-----|-------|-----------|
| ConvaTec Finance International SA, Sr. Unsec d. Notes, PIK, 144A | 8.250%  | 01/15/19 |     | 1,275 | 1,286,156 |
| ConvaTec Healthcare E SA, Gtd. Notes, RegS                       | 10.875% | 12/15/18 | EUR | 3,570 | 4,239,072 |
| ConvaTec Healthcare E SA, Sr. Sec d. Notes, RegS                 | 7.375%  | 12/15/17 | EUR | 5,000 | 5,817,773 |
| GCS Holdco Finance I SA, Sr. Sec d. Notes, RegS                  | 6.500%  | 11/15/18 | EUR | 1,287 | 1,511,946 |



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|  |           |          |           |            |
|--|-----------|----------|-----------|------------|
| Intelsat Jackson Holdings SA, Gtd. Notes   | 7.250%    | 04/01/19 | 6,209     | 6,434,076  |
| Intelsat Jackson Holdings SA, Gtd. Notes   | 7.250%    | 10/15/20 | 2,000     | 2,062,250  |
| Telenet Finance Luxembourg SCA, Sr. Sec d. Notes, RegS   | 6.375%    | 11/15/20 | EUR 3,000 | 3,536,981  |
|  |           |          |           | 40,882,559 |
| <b>Mexico 1.1%</b>   |           |          |           |            |
| Cemex Espana Luxembourg, Sr. Sec d. Notes, 144A(b)   | 9.875%    | 04/30/19 | 4,000     | 4,417,520  |
| Cemex Espana SA, Sr. Sec d. Notes, RegS  | 9.875%    | 04/30/19 | 1,500     | 1,656,570  |
| Cemex SAB de CV, Sr. Sec d. Notes, 144A  | 6.500%    | 12/10/19 | 1,315     | 1,410,338  |
|  |           |          |           | 7,484,428  |
| <b>Netherlands 2.9%</b>  |           |          |           |            |
| Carlson Wagonlit BV, Sr. Sec d. Notes, 144A (original cost \$3,016,933; purchased 04/07/14)(b)(c)(d) | 7.500%    | 06/15/19 | EUR 2,000 | 2,386,058  |
| Hydra Dutch Holdings 2 BV, Sr. Sec d. Notes, RegS  | 5.511%(a) | 04/15/19 | EUR 1,072 | 1,107,401  |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(b)  | 3.750%    | 06/01/18 | 1,600     | 1,644,000  |
| UPCB Finance III Ltd., Sr. Sec d. Notes, 144A  | 6.625%    | 07/01/20 | 15,000    | 15,596,250 |
|  |           |          |           | 20,733,709 |
| <b>Peru 0.7%</b>   |           |          |           |            |
| Corp. Pesquera Inca SAC, Gtd. Notes, 144A  | 9.000%    | 02/10/17 | 2,291     | 2,289,855  |
| Peru Enhanced Pass-Through Finance Ltd., Pass-Through Certificates, RegS                             | 1.390%(e) | 05/31/18 | 3,012     | 2,886,967  |
|  |           |          |           | 5,176,822  |
| <b>Poland 1.8%</b>   |           |          |           |            |
| Eileme 2 AB, Sec d. Notes, RegS  | 11.625%   | 01/31/20 | 1,000     | 1,119,500  |
| Eileme 2 AB, Sr. Sec d. Notes, RegS  | 11.750%   | 01/31/20 | EUR 7,400 | 9,357,790  |
| TVN Finance Corp. III AB, Gtd. Notes, RegS   | 7.875%    | 11/15/18 | EUR 1,666 | 1,947,517  |
|  |           |          |           | 12,424,807 |
| <b>Russia 2.9%</b>   |           |          |           |            |
| Evrax Group SA, Sr. Unsec d. Notes, 144A   | 7.400%    | 04/24/17 | 3,000     | 2,940,000  |
| Evrax Group SA, Sr. Unsec d. Notes, RegS   | 7.400%    | 04/24/17 | 500       | 490,000    |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, 144A   | 4.300%    | 11/12/15 | 1,500     | 1,501,875  |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, 144A   | 8.146%    | 04/11/18 | 2,000     | 2,120,000  |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS   | 3.755%    | 03/15/17 | EUR 2,000 | 2,221,112  |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS   | 5.092%    | 11/29/15 | 500       | 503,333    |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS   | 6.212%    | 11/22/16 | 1,000     | 1,023,462  |
| Gazprom OAO Via GAZ Capital SA, Sr. Unsec d. Notes, RegS   | 8.146%    | 04/11/18 | 815       | 863,900    |
| Lukoil International Finance BV, Gtd. Notes, RegS  | 3.416%    | 04/24/18 | 750       | 706,125    |
| Russian Foreign Bond - Eurobond, Sr. Unsec d. Notes, RegS  | 3.500%    | 01/16/19 | 1,400     | 1,371,300  |
| Severstal OAO Via Steel Capital SA, Sr. Unsec d. Notes, RegS   | 4.450%    | 03/19/18 | 1,500     | 1,423,710  |
| Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Sr. Unsec d. Notes, 144A                    | 9.125%    | 04/30/18 | 2,200     | 2,323,200  |
| Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Sr. Unsec d. Notes, RegS                    | 9.125%    | 04/30/18 | 2,175     | 2,296,800  |
| VTB Bank OJSC Via VTB Capital SA, Sr. Unsec d. Notes, RegS   | 6.000%    | 04/12/17 | 1,000     | 988,580    |
|  |           |          |           | 20,773,397 |



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|  |           |          |     |       |  |                |
|--|-----------|----------|-----|-------|--|----------------|
| <b>Spain 0.5%</b>  |           |          |     |       |  |                |
| Abengoa Finance SAU, Gtd. Notes, RegS(b)                   | 8.875%    | 02/05/18 | EUR | 1,200 |  | 1,415,385      |
| Gestamp Funding Luxembourg SA, Sr. Sec d. Notes, 144A      | 5.625%    | 05/31/20 |     | 2,000 |  | 2,070,000      |
|  |           |          |     |       |  | 3,485,385      |
| <b>Sweden 0.2%</b>   |           |          |     |       |  |                |
| Bravida Holding AB, Sr. Sec d. Notes, 144A                 | 5.027%(a) | 06/15/19 | EUR | 1,200 |  | 1,351,464      |
| <b>Switzerland 0.5%</b>                                    |           |          |     |       |  |                |
| Gategroup Finance SA, Gtd. Notes, MTN, RegS                | 6.750%    | 03/01/19 | EUR | 3,000 |  | 3,520,138      |
| <b>United Kingdom 4.8%</b>                                 |           |          |     |       |  |                |
| Elli Finance UK PLC, Sr. Sec d. Notes, RegS(b)             | 8.750%    | 06/15/19 | GBP | 2,050 |  | 3,143,366      |
| Fiat Chrysler Automobiles NV, Sr. Unsec d. Notes, 144A     | 4.500%    | 04/15/20 |     | 1,275 |  | 1,283,287      |
| Fiat Finance & Trade SA, Ser. G, Gtd. Notes, MTN, RegS     | 6.375%    | 04/01/16 | EUR | 6,000 |  | 7,042,972      |
| Gala Group Finance PLC, Sr. Sec d. Notes, RegS(b)          | 8.875%    | 09/01/18 | GBP | 1,319 |  | 2,114,959      |
| Galaxy Bidco Ltd., Sr. Sec d. Notes, 144A                  | 5.563%(a) | 11/15/19 | GBP | 2,450 |  | 3,751,324      |
| Iceland Bondco PLC, Sr. Sec d. Notes, 144A                 | 4.822%(a) | 07/15/20 | GBP | 1,074 |  | 1,384,807      |
| IDH Finance PLC, Sr. Sec d. Notes, 144A(b)                 | 5.562%(a) | 12/01/18 | GBP | 1,700 |  | 2,596,436      |
| IDH Finance PLC, Sr. Sec d. Notes, MTN, 144A(b)            | 6.000%    | 12/01/18 | GBP | 1,500 |  | 2,342,779      |
| Innovia Group Finance PLC, Sr. Sec d. Notes, 144A(b)       | 5.027%(a) | 03/31/20 | EUR | 2,000 |  | 2,223,245      |
| Jaguar Land Rover Automotive PLC, Gtd. Notes, 144A         | 4.250%    | 11/15/19 |     | 1,350 |  | 1,387,125      |
| Jerrold Finco PLC, Sr Secured, 144A                        | 9.750%    | 09/15/18 | GBP | 2,000 |  | 3,353,953      |
| Priory Group No. 3 PLC, Sr. Sec d. Notes, RegS(b)          | 7.000%    | 02/15/18 | GBP | 2,265 |  | 3,606,675      |
|  |           |          |     |       |  | 34,230,928     |
| <b>Venezuela 0.5%</b>                                      |           |          |     |       |  |                |
| Petroleos de Venezuela SA, Gtd. Notes, RegS                | 8.500%    | 11/02/17 |     | 4,400 |  | 3,403,400      |
| <b>TOTAL FOREIGN BONDS</b><br>(cost \$313,414,957)         |           |          |     |       |  | 291,144,132    |
| <b>TOTAL LONG-TERM INVESTMENTS</b><br>(cost \$994,293,135) |           |          |     |       |  | 966,547,423    |
| <b>TOTAL INVESTMENTS 135.6%</b><br>(cost \$994,293,135)(f) |           |          |     |       |  | 966,547,423    |
| Liabilities in excess of other assets(g) (35.6)%           |           |          |     |       |  | (253,930,530)  |
| <b>NET ASSETS 100.0%</b>                                   |           |          |     |       |  | \$ 712,616,893 |

The following abbreviations are used in the portfolio descriptions:

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.

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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.

MTN Medium Term Note

PIK Payment-in-Kind

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 April 30, 2015.
- (b) Represents security, or portion thereof, with an aggregate value of \$554,841,625 segregated as collateral for amount of \$275,000,000 borrowed and outstanding as of April 30, 2015.
- (c) Indicates a restricted security; the aggregate original cost of the restricted securities is \$70,243,845. The aggregate value of \$68,521,692 is approximately 9.6% of net assets.

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- (d) Indicates a security or securities that have been deemed illiquid.  
(e) Represents zero coupon bond or principal only securities. Rate represents yield to maturity at purchase date.  
(f) The United States federal income tax basis of investments and net unrealized depreciation were as follows:

|                             |                  |
|-----------------------------|------------------|
| Tax Basis                   | \$ 1,009,890,877 |
| Appreciation                | 5,079,110        |
| Depreciation                | (48,422,564)     |
| Net Unrealized Depreciation | \$ (43,343,454)  |

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

- (g) Includes net unrealized appreciation (depreciation) on the following derivative contracts held at reporting period end:  
**Forward foreign currency exchange contracts outstanding at April 30, 2015:**

| Purchase Contracts | Counterparty             | Notional Amount (000) | Value at Settlement Date | Current Value  | Unrealized Appreciation (Depreciation)(1)(2) |
|--------------------|--------------------------|-----------------------|--------------------------|----------------|--|
| British Pound,     |                          |                       |                          |                |  |
| Expiring 05/05/15  | Goldman Sachs & Co.      | GBP 27,070            | \$ 41,170,914            | \$ 41,550,027  | \$ 379,113                                   |
| Expiring 05/05/15  | JPMorgan Chase           | GBP 1,519             | 2,264,077                | 2,331,840      | 67,763                                       |
| Expiring 06/02/15  | Bank of America          | GBP 355               | 544,977                  | 544,920        | (57)   |
| Euro,              |                          |                       |                          |                |  |
| Expiring 05/04/15  | UBS AG                   | EUR 1,007             | 1,130,847                | 1,131,040      | 193  |
| Expiring 05/05/15  | Bank of America          | EUR 3,962             | 4,353,019                | 4,449,272      | 96,253                                       |
| Expiring 05/05/15  | Bank of America          | EUR 14,549            | 15,833,987               | 16,337,032     | 503,045                                      |
| Expiring 05/05/15  | Barclays Capital Group   | EUR 14,549            | 15,833,986               | 16,337,031     | 503,045                                      |
| Expiring 05/05/15  | Citigroup Global Markets | EUR 212               | 227,391                  | 237,783        | 10,392                                       |
| Expiring 05/05/15  | Citigroup Global Markets | EUR 14,549            | 15,834,859               | 16,337,031     | 502,172                                      |
| Expiring 05/05/15  | Goldman Sachs & Co.      | EUR 14,549            | 15,834,859               | 16,337,031     | 502,172                                      |
| Expiring 05/05/15  | JPMorgan Chase           | EUR 14,549            | 15,833,986               | 16,337,031     | 503,045                                      |
| Expiring 05/05/15  | UBS AG                   | EUR 3,001             | 3,201,120                | 3,369,576      | 168,456                                      |
| Expiring 05/05/15  | UBS AG                   | EUR 14,549            | 15,833,986               | 16,337,031     | 503,045                                      |
| Expiring 06/02/15  | Deutsche Bank AG         | EUR 857               | 941,522                  | 963,217        | 21,695                                       |
|                    |                          |                       | \$ 148,839,530           | \$ 152,599,862 | \$ 3,760,332                                 |

| Sale Contracts    | Counterparty             | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation)(1)(2) |
|-------------------|--------------------------|-----------------------|--------------------------|---------------|--|
| British Pound,    |                          |                       |                          |               |  |
| Expiring 05/05/15 | Bank of America          | GBP 355               | \$ 544,977               | \$ 544,922    | \$ 55  |
| Expiring 05/05/15 | Barclays Capital Group   | GBP 622               | 923,556                  | 955,151       | (31,595)                                     |
| Expiring 05/05/15 | Goldman Sachs & Co.      | GBP 26,501            | 39,323,870               | 40,677,141    | (1,353,271)                                  |
| Expiring 05/05/15 | JPMorgan Chase           | GBP 1,466             | 2,203,937                | 2,249,576     | (45,639)                                     |
| Expiring 06/02/15 | Goldman Sachs & Co.      | GBP 27,070            | 41,163,605               | 41,541,759    | (378,154)                                    |
| Euro,             |                          |                       |                          |               |  |
| Expiring 05/05/15 | Bank of America          | EUR 18,317            | 20,008,293               | 20,568,926    | (560,633)                                    |
| Expiring 05/05/15 | Barclays Capital Group   | EUR 18,317            | 20,009,026               | 20,568,926    | (559,900)                                    |
| Expiring 05/05/15 | Citigroup Global Markets | EUR 18,317            | 20,008,586               | 20,568,926    | (560,340)                                    |
| Expiring 05/05/15 | Goldman Sachs & Co.      | EUR 18,317            | 20,008,660               | 20,568,926    | (560,266)                                    |

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|                   |                        |     |        |            |            |           |
|-------------------|------------------------|-----|--------|------------|------------|-----------|
| Expiring 05/05/15 | JPMorgan Chase         | EUR | 18,317 | 20,008,660 | 20,568,926 | (560,266) |
| Expiring 05/05/15 | JPMorgan Chase         | EUR | 2,880  | 3,128,049  | 3,234,187  | (106,138) |
| Expiring 06/02/15 | Bank of America        | EUR | 14,549 | 15,839,472 | 16,343,198 | (503,726) |
| Expiring 06/02/15 | Barclays Capital Group | EUR | 14,549 | 15,840,024 | 16,343,198 | (503,174) |
| Expiring 06/02/15 | Barclays Capital Group | EUR | 1,271  | 1,424,556  | 1,427,658  | (3,102)   |

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|                   |                          |     |        |                |                |                |
|-------------------|--------------------------|-----|--------|----------------|----------------|----------------|
| Expiring 06/02/15 | Citigroup Global Markets | EUR | 14,549 | 15,840,592     | 16,343,198     | (502,606)      |
| Expiring 06/02/15 | Goldman Sachs & Co.      | EUR | 14,549 | 15,840,824     | 16,343,197     | (502,373)      |
| Expiring 06/02/15 | JPMorgan Chase           | EUR | 14,549 | 15,839,878     | 16,343,197     | (503,319)      |
| Expiring 06/02/15 | UBS AG                   | EUR | 14,549 | 15,839,922     | 16,343,197     | (503,275)      |
| Expiring 06/02/15 | UBS AG                   | EUR | 1,007  | 1,131,241      | 1,131,543      | (302)          |
|                   |                          |     |        | \$ 284,927,728 | \$ 292,665,752 | (7,738,024)    |
|                   |                          |     |        |                |                | \$ (3,977,692) |

- (1) Cash of \$1,540,000 has been segregated to cover requirements for open forward foreign currency contracts as of April 30, 2015.  
(2) The amount represents fair value of derivative instruments subject to foreign exchange contracts risk exposure as of April 30, 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 April 30, 2015 in valuing such portfolio securities:

|   | Level 1 | Level 2        | Level 3       |
|---|---------|----------------|---------------|
| <b>Investments in Securities</b>            |         |                |               |
| Bank Loans                                  | \$      | \$ 39,539,151  | \$            |
| Corporate Bonds                             |         | 620,062,412    | 15,801,728    |
| Foreign Bonds                               |         | 291,144,132    |               |
| <b>Other Financial Instruments*</b>         |         |                |               |
| Forward Foreign Currency Exchange Contracts |         | (3,977,692)    |               |
| <b>Total</b>                                | \$      | \$ 946,768,003 | \$ 15,801,728 |

The following is a reconciliation of assets in which unobservable inputs (Level 3) were used in determining fair value:

|  | Bank Loans   | Corporate Bonds |
|--|--------------|-----------------|
| <b>Balance as of 7/31/14</b>                       | \$ 9,092,978 | \$ 836,409      |
| Realized gain (loss)                               | 314,661      |                 |
| Change in unrealized appreciation (depreciation)** | (496,514)    | (3,667)         |
| Purchases  |              | 15,139,300      |
| Sales  | (8,914,874)  | (146)           |
| Accrued discount/premium                           | 3,749        |                 |
| Transfers into Level 3                             |              | 666,241         |
| Transfers out of Level 3                           |              | (836,409)       |
| <b>Balance as of 4/30/15</b>                       | \$           | \$ 15,801,728   |

\*

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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 over-the-counter swap contracts which are recorded at fair value.

\*\* Of which, \$(3,667) was relating to securities held at the reporting period end.

Level 3 securities as presented in the table above are being fair valued using pricing methodologies approved by Board, which contain unobservable inputs as follows:

| Level 3 Securities | Fair Value as of<br>April 30,<br>2015 | Valuation<br>Methodology | Unobservable<br>Inputs         |
|--------------------|---------------------------------------|--------------------------|--------------------------------|
| Corporate Bonds    | \$ 15,801,728                         | Market Approach          | Single Broker Indicative Quote |

It is the Fund's policy to recognize transfers in and transfers out at the fair value as of the beginning of period. At the reporting period end, securities transferred levels as follows:

| Investments in Securities | Amount<br>Transferred | Level Transfer | Logic                                |
|---------------------------|-----------------------|----------------|--------------------------------------|
| Corporate Bonds           | \$ 836,409            | L3 to L2       | Single Broker Quote to Evaluated Bid |
| Corporate Bonds           | 666,241               | L2 to L3       | Evaluated Bid to Single Broker Quote |



**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, as the inputs are observable.

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, as the adjustment factors are observable. 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.

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 over-the-counter 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.

Over-the-counter 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 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](http://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 June 17, 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 June 17, 2015

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

Date June 17, 2015

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