

Prudential Global Short Duration High Yield Fund, Inc.
Form N-Q
December 27, 2016

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: | 7/31/2017 |
| Date of reporting period: | 10/31/2016 |

Item 1. Schedule of Investments

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

as of October 31, 2016 (unaudited)

| | Interest Rate | Maturity Date | Principal Amount (000)# | Value |
|---|----------------------|----------------------|--------------------------------|--------------|
| LONG-TERM INVESTMENTS 139.7% | | | | |
| BANK LOANS(a) 11.0% | | | | |
| Building Materials & Construction 0.5% | | | | |
| Materis CHRYSO SA (France) | 4.250% | 08/13/21 | EUR 3,000 | \$ 3,286,405 |
| Chemicals 0.8% | | | | |
| Axalta Coating Systems US Holdings, Inc. | 3.750% | 02/01/20 | 778 | 782,757 |
| MacDermid, Inc. | 5.000% | 06/07/23 | 1,333 | 1,343,395 |
| MacDermid, Inc. | 5.500% | 06/07/20 | 2,945 | 2,967,952 |
| | | | | 5,094,104 |
| Commercial Services 0.5% | | | | |
| Verisure Holding AB (Sweden)(b) | 4.500% | 10/21/22 | EUR 3,000 | 3,342,664 |
| Construction Machinery 0.2% | | | | |
| Neff Rental LLC | 7.250% | 06/09/21 | 1,046 | 1,016,785 |
| Entertainment 0.7% | | | | |
| Gala Group Finance PLC (United Kingdom) | 4.741% | 05/25/18 | GBP 4,000 | 4,893,979 |
| Foods 1.3% | | | | |
| Agrokor DD Spv2 (Croatia), PIK | 9.500% | 06/04/18 | EUR 3,949 | 3,739,433 |
| CEP (France)(c) | 4.628% | 09/30/20 | EUR 4,000 | 4,423,953 |
| Jacobs Douwe Egberts (Netherlands) | 4.250% | 07/02/22 | EUR 854 | 936,928 |
| | | | | 9,100,314 |
| Gaming 0.1% | | | | |
| Golden Nugget, Inc. | 4.500% | 11/21/19 | 288 | 290,912 |
| Golden Nugget, Inc. | 5.500% | 11/21/19 | 672 | 678,795 |
| | | | | 969,707 |
| Healthcare-Services 0.5% | | | | |
| CHS/Community Health Systems, Inc. | 4.083% | 12/31/18 | 750 | 732,455 |
| Unilabs Diagnostics AB (Sweden) | 4.250% | 10/11/21 | EUR 2,300 | 2,556,791 |
| | | | | 3,289,246 |
| Home Builders 0.1% | | | | |
| Beazer Homes USA, Inc.(c) | 6.750% | 03/11/18 | 393 | 388,929 |
| Media & Entertainment 2.0% | | | | |
| Infinitas Learning BV (Netherlands) | 5.500% | 02/03/23 | EUR 6,000 | 6,630,443 |
| Lions Gate Entertainment Corp.(c) | 5.000% | 03/17/22 | 1,250 | 1,268,750 |
| LSC Communications, Inc.(c) | 7.000% | 09/30/22 | 4,975 | 4,925,250 |

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|----------------------------------|--------|----------|-----|-------|------------|
| Scout24 AG (Germany) | 3.500% | 02/12/21 | EUR | 853 | 944,224 |
| | | | | | 13,768,667 |
| Mining 0.1% | | | | | |
| Freeport-McMoRan, Inc. | 3.290% | 05/31/18 | | 894 | 889,422 |
| Other Industry 0.9% | | | | | |
| Laureate Education, Inc. | 8.857% | 03/17/21 | | 1,931 | 1,913,979 |
| Webhelp (France) | 5.500% | 03/16/23 | EUR | 4,000 | 4,435,480 |
| | | | | | 6,349,459 |
| Packaging 1.1% | | | | | |
| Coveris Holdings SA (Luxembourg) | 4.500% | 05/08/19 | | 1,696 | 1,691,402 |
| Jost World GmbH (Germany) | 5.000% | 12/21/22 | EUR | 5,000 | 5,447,610 |
| | | | | | 7,139,012 |

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| | | | | | |
|--|------------|----------|-----------|--|------------|
| Retail 0.4% | | | | | |
| Euro Garages (United Kingdom) | 5.961% | 01/30/23 | GBP 2,500 | | 2,985,425 |
| Technology 1.8% | | | | | |
| BMC Software Finance, Inc. | 5.000% | 09/10/20 | 5,021 | | 4,948,805 |
| Dell Int 1 LLC | 2.854% | 12/31/18 | 5,250 | | 5,242,618 |
| First Data Corp. | 4.881% | 03/24/21 | 1,212 | | 1,218,349 |
| Lawson Software, Inc. | 3.750% | 06/03/20 | 997 | | 993,760 |
| | | | | | 12,403,532 |
| TOTAL BANK LOANS | | | | | |
| (cost \$78,549,678) | | | | | 74,917,650 |
| CORPORATE BONDS 81.5% | | | | | |
| Agriculture 0.4% | | | | | |
| Vector Group Ltd., Gtd. Notes | 7.750% | 02/15/21 | 2,425 | | 2,540,188 |
| Airlines 1.4% | | | | | |
| Continental Airlines, Inc., Pass-Through Trust, Series 2012-3, Class C, Pass-Through Certificates(d) | 6.125% | 04/29/18 | 9,180 | | 9,639,000 |
| Auto Parts & Equipment 0.7% | | | | | |
| American Axle & Manufacturing, Inc., Gtd. Notes(d) | 5.125% | 02/15/19 | 1,000 | | 1,012,500 |
| American Axle & Manufacturing, Inc., Gtd. Notes(d) | 7.750% | 11/15/19 | 3,422 | | 3,866,860 |
| | | | | | 4,879,360 |
| Building Materials 1.2% | | | | | |
| Standard Industries, Inc., Sr. Unsec d. Notes, 144A (original cost \$800,000; purchased 02/18/16)(b)(e) | 5.125% | 02/15/21 | 800 | | 840,000 |
| Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes, 144A | 8.500% | 04/15/22 | 2,100 | | 2,310,000 |
| USG Corp., Sr. Unsec d. Notes(d) | 9.500% | 01/15/18 | 4,750 | | 5,118,125 |
| | | | | | 8,268,125 |
| Chemicals 1.6% | | | | | |
| CF Industries, Inc., Gtd. Notes | 7.125% | 05/01/20 | 575 | | 635,774 |
| Chemtura Corp., Gtd. Notes(d) | 5.750% | 07/15/21 | 1,865 | | 1,943,097 |
| Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A (original cost \$6,120,000; purchased 07/28/14)(b)(d)(e) | 7.500% | 02/15/19 | 6,000 | | 5,775,000 |
| W.R. Grace & Co., Gtd. Notes, 144A(d) | 5.125% | 10/01/21 | 2,200 | | 2,343,000 |
| | | | | | 10,696,871 |
| Commercial Services 2.3% | | | | | |
| Hertz Corp. (The), Gtd. Notes(d) | 4.250% | 04/01/18 | 3,125 | | 3,203,125 |
| Hertz Corp. (The), Gtd. Notes(d) | 6.750% | 04/15/19 | 836 | | 852,896 |
| Hertz Holdings Netherlands BV, Gtd. Notes, 144A | 4.125% | 10/15/21 | EUR 1,400 | | 1,598,331 |
| Laureate Education, Inc., Gtd. Notes, 144A(d) | 10.000%(a) | 09/01/19 | 3,900 | | 3,607,500 |
| Service Corp. International, Sr. Unsec d. Notes(d) | 7.625% | 10/01/18 | 5,850 | | 6,449,625 |
| | | | | | 15,711,477 |
| Computers 0.8% | | | | | |

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|---|--------|----------|-----------|-----------|
| Diamond 1 Finance Corp./Diamond 2 Finance Corp., Gtd. Notes, 144A(d) | 5.875% | 06/15/21 | 3,800 | 4,005,040 |
| EMC Corp., Sr. Unsec d. Notes | 2.650% | 06/01/20 | 1,665 | 1,619,709 |
| | | | | 5,624,749 |
| Distribution/Wholesale 0.5% | | | | |
| VWR Funding, Inc., Gtd. Notes, RegS(d) | 4.625% | 04/15/22 | EUR 3,000 | 3,400,296 |

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Diversified Financial Services 1.8%

| | | | | |
|--|--------|----------|-------|------------|
| FBM Finance, Inc., Sr. Sec d. Notes, 144A | 8.250% | 08/15/21 | 1,025 | 1,071,125 |
| KCG Holdings, Inc., Sr. Sec d. Notes, 144A(d) | 6.875% | 03/15/20 | 1,275 | 1,246,312 |
| Navient Corp., Sr. Unsec d. Notes | 6.625% | 07/26/21 | 625 | 629,688 |
| Navient Corp., Sr. Unsec d. Notes, MTN(d) | 8.450% | 06/15/18 | 5,675 | 6,137,796 |
| OneMain Financial Holdings, Inc., Gtd. Notes, 144A (original cost \$3,203,688; purchased 12/08/14-10/13/15)(b)(d)(e) | 6.750% | 12/15/19 | 3,175 | 3,286,125 |
| | | | | 12,371,046 |

Electric 4.7%

| | | | | |
|---|--------|----------|-------|------------|
| AES Corp. (The), Sr. Unsec d. Notes(d) | 7.375% | 07/01/21 | 1,525 | 1,719,438 |
| DPL, Inc., Sr. Unsec d. Notes(d) | 6.750% | 10/01/19 | 4,648 | 4,822,300 |
| DPL, Inc., Sr. Unsec d. Notes(d) | 7.250% | 10/15/21 | 1,825 | 1,904,844 |
| Dynegy, Inc., Gtd. Notes(d) | 6.750% | 11/01/19 | 4,300 | 4,351,987 |
| Dynegy, Inc., Gtd. Notes | 7.375% | 11/01/22 | 7,150 | 6,895,281 |
| GenOn Energy, Inc., Sr. Unsec d. Notes(d) | 7.875% | 06/15/17 | 1,750 | 1,435,000 |
| GenOn Energy, Inc., Sr. Unsec d. Notes(d) | 9.500% | 10/15/18 | 3,375 | 2,708,437 |
| GenOn Energy, Inc., Sr. Unsec d. Notes | 9.875% | 10/15/20 | 650 | 485,875 |
| Mirant Mid Atlantic LLC, Series B, Pass-Through Trust, Pass-Through Certificates(b)(d) | 9.125% | 06/30/17 | 1,735 | 1,418,568 |
| NRG Energy, Inc., Gtd. Notes(d) | 7.625% | 01/15/18 | 5,734 | 6,121,045 |
| NRG Energy, Inc., Gtd. Notes | 7.875% | 05/15/21 | 168 | 175,560 |
| NRG REMA LLC, Series B, Pass-Through Certificates(b)(d) | 9.237% | 07/02/17 | 193 | 154,097 |
| | | | | 32,192,432 |

Electrical Components & Equipment 0.2%

| | | | | |
|------------------------------|--------|----------|-------|-----------|
| Anixter, Inc., Gtd. Notes(d) | 5.625% | 05/01/19 | 1,000 | 1,060,000 |
|------------------------------|--------|----------|-------|-----------|

Entertainment 7.3%

| | | | | |
|--|--------|----------|-------|------------|
| CCM Merger, Inc., Gtd. Notes, 144A (original cost \$3,972,708; purchased 05/21/14-12/09/15)(b)(d)(e) | 9.125% | 05/01/19 | 3,725 | 3,892,625 |
| Cedar Fair LP/Canada s Wonderland Co./Magnum Management Corp., Gtd. Notes(d) | 5.250% | 03/15/21 | 2,703 | 2,803,200 |
| Churchill Downs, Inc., Gtd. Notes(d) | 5.375% | 12/15/21 | 2,477 | 2,563,695 |
| Churchill Downs, Inc., Gtd. Notes, 144A(d) | 5.375% | 12/15/21 | 3,290 | 3,405,150 |
| GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(d) | 4.375% | 11/01/18 | 1,120 | 1,163,400 |
| GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(d) | 4.375% | 04/15/21 | 1,625 | 1,710,313 |
| GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(d) | 4.875% | 11/01/20 | 4,100 | 4,371,625 |
| Greektown Holdings LLC/Greektown Mothership Corp., Sr. Sec d. Notes, 144A(d) | 8.875% | 03/15/19 | 3,225 | 3,410,437 |
| Isle of Capri Casinos, Inc., Gtd. Notes(d) | 5.875% | 03/15/21 | 3,000 | 3,120,000 |
| Isle of Capri Casinos, Inc., Gtd. Notes(d) | 8.875% | 06/15/20 | 7,775 | 8,231,781 |
| 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)(b)(d)(e) | 5.000% | 08/01/18 | 4,650 | 4,696,500 |
| National CineMedia LLC, Sr. Sec d. Notes | 6.000% | 04/15/22 | 675 | 702,000 |
| Penn National Gaming, Inc., Sr. Unsec d. Notes | 5.875% | 11/01/21 | 1,925 | 1,992,375 |
| Scientific Games Corp., Gtd. Notes(d) | 8.125% | 09/15/18 | 6,550 | 6,599,125 |
| Scientific Games International, Inc., Gtd. Notes | 6.625% | 05/15/21 | 1,300 | 1,069,250 |
| | | | | 49,731,476 |

Environmental Control 0.4%

| | | | | |
|---------------------------------|--------|----------|-------|-----------|
| Clean Harbors, Inc., Gtd. Notes | 5.125% | 06/01/21 | 1,800 | 1,842,750 |
|---------------------------------|--------|----------|-------|-----------|

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|------------------------------------|--------|----------|-----|-----------|
| Clean Harbors, Inc., Gtd. Notes(d) | 5.250% | 08/01/20 | 950 | 969,000 |
| | | | | 2,811,750 |

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Foods 1.4%

| | | | | |
|--|--------|----------|-------|-----------|
| Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A(d) | 9.000% | 11/01/19 | 4,250 | 4,441,250 |
| Smithfield Foods, Inc., Sr. Unsec d. Notes(d) | 7.750% | 07/01/17 | 1,507 | 1,561,629 |
| Smithfield Foods, Inc., Sr. Unsec d. Notes, 144A | 5.875% | 08/01/21 | 1,500 | 1,563,750 |
| SUPERVALU, Inc., Sr. Unsec d. Notes(d) | 6.750% | 06/01/21 | 2,225 | 2,236,125 |
| | | | | 9,802,754 |

Gas 0.2%

| | | | | |
|--|--------|----------|-------|-----------|
| NGL Energy Partners LP/NGL Energy Finance Corp., Gtd. Notes, 144A | 7.500% | 11/01/23 | 1,175 | 1,177,938 |
|--|--------|----------|-------|-----------|

Hand/Machine Tools 0.1%

| | | | | |
|--|--------|----------|-------|---------|
| Apex Tool Group LLC, Gtd. Notes, 144A (original cost \$946,844; purchased 10/26/16)(b)(e) | 7.000% | 02/01/21 | 1,025 | 935,313 |
|--|--------|----------|-------|---------|

Healthcare-Products 0.5%

| | | | | |
|--|--------|----------|-------|-----------|
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A | 4.875% | 04/15/20 | 3,325 | 3,337,469 |
|--|--------|----------|-------|-----------|

Healthcare-Services 7.0%

| | | | | |
|---|-----------|----------|--------|------------|
| Centene Corp., Sr. Unsec d. Notes(d) | 5.625% | 02/15/21 | 2,875 | 3,015,904 |
| CHS/Community Health Systems, Inc., Gtd. Notes | 7.125% | 07/15/20 | 350 | 282,625 |
| CHS/Community Health Systems, Inc., Gtd. Notes(d) | 8.000% | 11/15/19 | 10,908 | 9,599,040 |
| HCA Holdings, Inc., Sr. Unsec d. Notes | 6.250% | 02/15/21 | 2,000 | 2,157,500 |
| HCA, Inc., Gtd. Notes(d) | 8.000% | 10/01/18 | 2,050 | 2,272,937 |
| HCA, Inc., Sr. Sec d. Notes(d) | 3.750% | 03/15/19 | 1,300 | 1,329,250 |
| HCA, Inc., Sr. Sec d. Notes(d) | 6.500% | 02/15/20 | 1,000 | 1,107,500 |
| Kindred Healthcare, Inc., Gtd. Notes(d) | 8.000% | 01/15/20 | 5,950 | 5,890,500 |
| LifePoint Health, Inc., Gtd. Notes(d) | 5.500% | 12/01/21 | 2,750 | 2,849,687 |
| Select Medical Corp., Gtd. Notes(d) | 6.375% | 06/01/21 | 3,000 | 2,962,500 |
| Surgery Center Holdings, Inc., Gtd. Notes, 144A | 8.875% | 04/15/21 | 1,450 | 1,544,250 |
| Tenet Healthcare Corp., Sr. Sec d. Notes(d) | 4.750% | 06/01/20 | 1,825 | 1,866,063 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes(d) | 5.000%(a) | 03/01/19 | 8,675 | 8,412,061 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes | 6.750% | 02/01/20 | 1,100 | 1,078,000 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes | 8.000% | 08/01/20 | 1,250 | 1,237,500 |
| Universal Health Services, Inc., Sr. Sec d. Notes, 144A | 4.750% | 08/01/22 | 1,600 | 1,643,200 |
| | | | | 47,248,517 |

Holding Companies - Diversified 0.3%

| | | | | |
|--|--------|----------|-------|-----------|
| Carlson Travel Holdings, Inc., Sr. Unsec d. Notes, PIK, 144A (original cost \$2,100,000; purchased 06/26/14)(b)(d)(e) | 7.500% | 08/15/19 | 2,100 | 2,047,500 |
|--|--------|----------|-------|-----------|

Home Builders 8.2%

| | | | | |
|---|--------|----------|-------|-----------|
| Beazer Homes USA, Inc., Gtd. Notes(d) | 5.750% | 06/15/19 | 3,825 | 3,949,312 |
| Beazer Homes USA, Inc., Gtd. Notes, 144A(d) | 8.750% | 03/15/22 | 2,725 | 2,895,313 |
| CalAtlantic Group, Inc., Gtd. Notes(d) | 8.375% | 05/15/18 | 7,750 | 8,447,500 |
| KB Home, Gtd. Notes(d) | 4.750% | 05/15/19 | 3,950 | 4,038,875 |
| KB Home, Gtd. Notes(d) | 7.250% | 06/15/18 | 3,500 | 3,710,000 |
| Lennar Corp., Gtd. Notes(d) | 4.500% | 06/15/19 | 3,125 | 3,273,437 |
| Lennar Corp., Gtd. Notes(d) | 4.500% | 11/15/19 | 5,000 | 5,268,750 |
| M/I Homes, Inc., Gtd. Notes(d) | 6.750% | 01/15/21 | 2,500 | 2,631,250 |
| Meritage Homes Corp., Gtd. Notes(d) | 4.500% | 03/01/18 | 3,161 | 3,204,464 |
| PulteGroup, Inc., Gtd. Notes(d) | 4.250% | 03/01/21 | 2,275 | 2,388,750 |
| Taylor Morrison Communities, Inc./Monarch Communities, Inc., Gtd. Notes, 144A(d) | 5.250% | 04/15/21 | 4,100 | 4,202,500 |
| TRI Pointe Group, Inc., Gtd. Notes(d) | 4.875% | 07/01/21 | 2,900 | 2,987,000 |

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| WCI Communities, Inc., Gtd. Notes(d) | 6.875% | 08/15/21 | 5,045 | 5,322,475 |
| William Lyon Homes, Inc., Gtd. Notes | 5.750% | 04/15/19 | 1,500 | 1,530,000 |
| William Lyon Homes, Inc., Gtd. Notes(d) | 8.500% | 11/15/20 | 2,125 | 2,225,938 |
| | | | | 56,075,564 |

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| Leisure Time 1.2% | | | | |
|--|---------|----------|--------|------------|
| NCL Corp. Ltd., Sr. Unsec d. Notes, 144A | 4.625% | 11/15/20 | 2,100 | 2,126,250 |
| NCL Corp. Ltd., Sr. Unsec d. Notes, 144A | 5.250% | 11/15/19 | 2,275 | 2,309,125 |
| Royal Caribbean Cruises Ltd., Sr. Unsec d. Notes | 7.250% | 03/15/18 | 1,650 | 1,765,500 |
| Viking Cruises Ltd., Sr. Unsec d. Notes, 144A (original cost \$1,617,000; purchased 04/19/16-06/09/16)(b)(e) | 8.500% | 10/15/22 | 1,750 | 1,767,500 |
| | | | | 7,968,375 |
| Lodging 4.0% | | | | |
| Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Prope, Sr. Sec d. Notes(d) | 8.000% | 10/01/20 | 7,095 | 7,361,062 |
| Golden Nugget Escrow, Inc., Sr. Unsec d. Notes, 144A (original cost \$2,941,656; purchased 04/07/16-07/27/16)(b)(e) | 8.500% | 12/01/21 | 2,850 | 2,992,500 |
| MGM Resorts International, Gtd. Notes | 6.625% | 12/15/21 | 500 | 558,440 |
| MGM Resorts International, Gtd. Notes(d) | 8.625% | 02/01/19 | 7,500 | 8,414,062 |
| Station Casinos LLC, Gtd. Notes(d) | 7.500% | 03/01/21 | 4,750 | 4,997,086 |
| Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp., Sr. Sec d. Notes, 144A (original cost \$2,773,563; purchased 03/14/16-10/20/16)(b)(e) | 6.375% | 06/01/21 | 2,825 | 2,838,052 |
| | | | | 27,161,202 |
| Machinery-Construction & Mining 0.4% | | | | |
| Terex Corp., Gtd. Notes(d) | 6.500% | 04/01/20 | 2,750 | 2,805,000 |
| Machinery-Diversified 1.2% | | | | |
| Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A (original cost \$1,557,750; purchased 02/26/16)(b)(d)(e) | 8.750% | 12/15/19 | 1,675 | 1,750,375 |
| CNH Industrial Capital LLC, Gtd. Notes(d) | 4.375% | 11/06/20 | 2,775 | 2,837,437 |
| Zebra Technologies Corp., Sr. Unsec d. Notes | 7.250% | 10/15/22 | 3,500 | 3,771,250 |
| | | | | 8,359,062 |
| Media 10.3% | | | | |
| Cablevision Systems Corp., Sr. Unsec d. Notes(d) | 7.750% | 04/15/18 | 1,465 | 1,543,744 |
| Cablevision Systems Corp., Sr. Unsec d. Notes(d) | 8.625% | 09/15/17 | 7,381 | 7,713,145 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes(d) | 5.250% | 09/30/22 | 1,800 | 1,874,250 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes(d) | 6.625% | 01/31/22 | 4,885 | 5,092,612 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A | 5.125% | 12/15/21 | 830 | 807,175 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(d) | 6.375% | 09/15/20 | 10,785 | 11,108,550 |
| Clear Channel Worldwide Holdings, Inc., Gtd. Notes | 6.500% | 11/15/22 | 450 | 452,250 |
| Clear Channel Worldwide Holdings, Inc., Gtd. Notes | 7.625% | 03/15/20 | 1,055 | 1,014,863 |
| DISH DBS Corp., Gtd. Notes(d) | 4.250% | 04/01/18 | 2,355 | 2,410,931 |
| DISH DBS Corp., Gtd. Notes(d) | 5.125% | 05/01/20 | 6,275 | 6,494,625 |
| DISH DBS Corp., Gtd. Notes(d) | 7.875% | 09/01/19 | 1,900 | 2,118,500 |
| Entercom Radio LLC, Gtd. Notes(d) | 10.500% | 12/01/19 | 5,000 | 5,150,000 |

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|--|---------|----------|-----------|------------|
| Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes(d) | 5.500% | 04/15/21 | 4,385 | 4,516,550 |
| Midcontinent Communications/Midcontinent Finance Corp., Gtd. Notes, 144A(d) | 6.250% | 08/01/21 | 2,590 | 2,713,025 |
| Nexstar Broadcasting, Inc., Gtd. Notes, 144A | 6.125% | 02/15/22 | 1,260 | 1,291,500 |
| Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes(d) | 4.500% | 10/01/20 | 1,500 | 1,530,165 |
| Sinclair Television Group, Inc., Gtd. Notes | 5.375% | 04/01/21 | 1,500 | 1,550,625 |
| Sinclair Television Group, Inc., Gtd. Notes | 6.125% | 10/01/22 | 270 | 285,198 |
| Univision Communications, Inc., Gtd. Notes, 144A (original cost \$7,196,645; purchased 08/26/15-09/27/16)(b)(e) | 8.500% | 05/15/21 | 6,879 | 7,088,961 |
| Univision Communications, Inc., Sr. Sec d. Notes, 144A (original cost \$5,398,631; purchased 04/29/16-09/07/16)(b)(d)(e) | 6.750% | 09/15/22 | 5,060 | 5,332,228 |
| | | | | 70,088,897 |
| Mining 1.9% | | | | |
| Alcoa, Inc., Sr. Unsec d. Notes(d) | 6.750% | 07/15/18 | 2,700 | 2,888,055 |
| Freeport-McMoRan, Inc., Gtd. Notes(d) | 2.300% | 11/14/17 | 8,685 | 8,598,150 |
| International Wire Group, Inc., Sec d. Notes, 144A (original cost \$1,733,782; purchased 07/12/16-08/04/16)(d)(e) | 10.750% | 08/01/21 | 1,800 | 1,701,000 |
| | | | | 13,187,205 |
| Miscellaneous Manufacturing 0.8% | | | | |
| Koppers, Inc., Gtd. Notes(d) | 7.875% | 12/01/19 | 5,160 | 5,237,400 |
| Oil & Gas 1.9% | | | | |
| Antero Resources Corp., Gtd. Notes | 5.375% | 11/01/21 | 675 | 685,125 |
| Citgo Holding, Inc., Sr. Sec d. Notes, 144A(d) | 10.750% | 02/15/20 | 2,550 | 2,603,550 |
| Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec d. Notes, 144A | 7.000% | 08/15/21 | 1,922 | 1,955,635 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes | 5.500% | 08/01/20 | 1,050 | 1,065,750 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes | 6.250% | 04/15/21 | 3,300 | 3,382,500 |
| Western Refining, Inc., Gtd. Notes | 6.250% | 04/01/21 | 1,072 | 1,080,040 |
| WPX Energy, Inc., Sr. Unsec d. Notes(d) | 7.500% | 08/01/20 | 1,825 | 1,923,094 |
| | | | | 12,695,694 |
| Oil & Gas Services 0.7% | | | | |
| Freeport-McMoran Oil & Gas LLC/FCX Oil & Gas, Inc., Gtd. Notes | 6.500% | 11/15/20 | 2,250 | 2,297,812 |
| Freeport-McMoran Oil & Gas LLC/FCX Oil & Gas, Inc., Gtd. Notes | 6.625% | 05/01/21 | 1,340 | 1,366,800 |
| PHI, Inc., Gtd. Notes | 5.250% | 03/15/19 | 425 | 409,063 |
| SESI LLC, Gtd. Notes | 6.375% | 05/01/19 | 750 | 740,625 |
| | | | | 4,814,300 |
| Packaging & Containers 3.1% | | | | |
| AEP Industries, Inc., Sr. Unsec d. Notes(d) | 8.250% | 04/15/19 | 3,856 | 3,962,040 |
| Ball Corp., Gtd. Notes | 3.500% | 12/15/20 | EUR 1,050 | 1,271,630 |
| Greif, Inc., Sr. Unsec d. Notes(d) | 6.750% | 02/01/17 | 865 | 871,488 |
| Greif, Inc., Sr. Unsec d. Notes(d) | 7.750% | 08/01/19 | 6,550 | 7,344,187 |
| PaperWorks Industries, Inc., Sr. Sec d. Notes, 144A(d) | 9.500% | 08/15/19 | 3,600 | 3,321,000 |

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Plastipak Holdings, Inc., Sr. Unsec d. Notes, 144A
 (original cost \$2,974,219;

| | | | | |
|---------------------------------------|--------|----------|-------|------------|
| purchased 11/04/15-02/09/16)(b)(d)(e) | 6.500% | 10/01/21 | 3,025 | 3,130,875 |
| Sealed Air Corp., Gtd. Notes, 144A(d) | 6.500% | 12/01/20 | 1,260 | 1,439,550 |
| | | | | 21,340,770 |

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Pharmaceuticals 1.7%

| | | | | |
|---|--------|----------|-------|------------|
| Capsugel SA, Sr. Unsec d. Notes, PIK, 144A | 7.000% | 05/15/19 | 1,413 | 1,413,000 |
| NBTY, Inc., Sr. Unsec d. Notes, 144A (original cost \$3,350,000; purchased 04/21/16)(b)(e) | 7.625% | 05/15/21 | 3,350 | 3,274,625 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A(d) | 5.375% | 03/15/20 | 5,375 | 4,649,375 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A(d) | 6.375% | 10/15/20 | 2,390 | 2,061,375 |
| | | | | 11,398,375 |

Pipelines 1.6%

| | | | | |
|--|--------|----------|-------|------------|
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A (original cost \$1,924,325; purchased 06/23/16)(b)(d)(e) | 5.625% | 04/15/20 | 1,910 | 2,003,113 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A (original cost \$2,842,188; purchased 01/10/13-02/22/13)(b)(d)(e) | 6.000% | 01/15/19 | 2,850 | 2,949,750 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A (original cost \$2,173,000; purchased 08/22/16)(b)(d)(e) | 6.850% | 07/15/18 | 2,050 | 2,157,625 |
| Tesoro Logistics LP/Tesoro Logistics Finance Corp., Gtd. Notes(d) | 6.125% | 10/15/21 | 3,425 | 3,583,406 |
| | | | | 10,693,894 |

Real Estate 0.4%

| | | | | |
|---|--------|----------|-------|-----------|
| Crescent Communities LLC/Crescent Ventures, Inc., Sr. Sec d. Notes, 144A | 8.875% | 10/15/21 | 825 | 828,094 |
| Realogy Group LLC /Realogy Co-issuer Corp., Gtd. Notes, 144A(d) | 5.250% | 12/01/21 | 1,725 | 1,813,406 |
| | | | | 2,641,500 |

Real Estate Investment Trusts (REITs) 1.1%

| | | | | |
|---|--------|----------|-------|-----------|
| DuPont Fabros Technology LP, Gtd. Notes(d) | 5.875% | 09/15/21 | 2,480 | 2,597,800 |
| MPT Operating Partnership LP/MPT Finance Corp., Gtd. Notes(d) | 6.375% | 02/15/22 | 1,475 | 1,530,312 |
| RHP Hotel Properties LP/RHP Finance Corp., Gtd. Notes | 5.000% | 04/15/21 | 1,150 | 1,184,500 |
| Sabra Health Care LP/Sabra Capital Corp., Gtd. Notes(d) | 5.500% | 02/01/21 | 1,900 | 1,980,750 |
| | | | | 7,293,362 |

Retail 1.8%

| | | | | |
|--|--------|----------|-------|------------|
| Dollar Tree, Inc., Gtd. Notes | 5.250% | 03/01/20 | 850 | 881,875 |
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes(d) | 8.625% | 06/15/20 | 1,000 | 982,500 |
| L Brands, Inc., Gtd. Notes | 6.625% | 04/01/21 | 500 | 575,000 |
| L Brands, Inc., Gtd. Notes(d) | 8.500% | 06/15/19 | 1,150 | 1,336,875 |
| Neiman Marcus Group Ltd. LLC, Gtd. Notes, 144A | 8.000% | 10/15/21 | 2,960 | 2,442,000 |
| Sally Holdings LLC/Sally Capital, Inc., Gtd. Notes | 5.750% | 06/01/22 | 3,571 | 3,713,840 |
| Yum! Brands, Inc., Sr. Unsec d. Notes(d) | 3.875% | 11/01/20 | 2,500 | 2,575,000 |
| | | | | 12,507,090 |

Software 2.6%

| | | | | |
|---|---------|----------|-------|-----------|
| BMC Software, Inc., Sr. Unsec d. Notes | 7.250% | 06/01/18 | 1,500 | 1,492,500 |
| Change Healthcare Holdings, Inc., Gtd. Notes(d) | 11.000% | 12/31/19 | 8,700 | 9,135,000 |
| First Data Corp., Sr. Sec d. Notes, 144A | 6.750% | 11/01/20 | 285 | 294,975 |
| | 5.750% | 08/15/20 | 3,552 | 3,716,280 |

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Infor US, Inc., Sr. Sec d. Notes, 144A
(original cost \$3,532,443;
purchased 08/11/15-02/03/16)(b)(d)(e)

| | | | | |
|--|--------|----------|-------|-----------|
| Nuance Communications, Inc., Gtd. Notes, 144A(d) | 5.375% | 08/15/20 | 2,795 | 2,871,862 |
|--|--------|----------|-------|-----------|

17,510,617

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Telecommunications 5.5%

Clearwire Communications LLC/Clearwire Finance, Inc., Sr. Sec d. Notes, 144A

(original cost \$3,103,125;

purchased 10/22/14)(b)(d)(e) 14.750% 12/01/16 2,500 2,518,750

CommScope, Inc., Gtd. Notes, 144A 5.000% 06/15/21 1,650 1,687,125

CommScope, Inc., Sr. Sec d. Notes, 144A(d) 4.375% 06/15/20 1,575 1,616,344

Frontier Communications Corp., Sr. Unsec d. Notes(d) 8.125% 10/01/18 1,500 1,631,250

Level 3 Financing, Inc., Gtd. Notes(d) 6.125% 01/15/21 4,810 4,966,325

Qwest Capital Funding, Inc., Gtd. Notes(d) 6.500% 11/15/18 4,000 4,230,000

Sprint Communications Inc, Gtd. Notes, 144A

(original cost \$437,000;

purchased 10/18/16)(b)(e) 7.000% 03/01/20 400 435,000

Sprint Communications, Inc., Sr. Unsec d. Notes

(original cost \$6,768,188;

purchased 02/05/13-02/14/13)(b)(d)(e) 8.375% 08/15/17 5,850 6,091,312

Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint

Spectrum Co. III LLC,

Sr. Sec d. Notes, 144A 3.360% 09/20/21 2,650 2,656,625

T-Mobile USA, Inc., Gtd. Notes(d) 6.250% 04/01/21 3,733 3,886,986

T-Mobile USA, Inc., Gtd. Notes 6.464% 04/28/19 1,251 1,271,329

T-Mobile USA, Inc., Gtd. Notes(d) 6.542% 04/28/20 1,375 1,419,688

T-Mobile USA, Inc., Gtd. Notes 6.625% 11/15/20 1,000 1,027,500

T-Mobile USA, Inc., Gtd. Notes 6.731% 04/28/22 1,000 1,045,000

West Corp., Sr. Sec d. Notes, 144A(d) 4.750% 07/15/21 3,110 3,203,300

37,686,534

Textiles 0.3%

Springs Industries, Inc., Sr. Sec d. Notes 6.250% 06/01/21 1,840 1,913,600

TOTAL CORPORATE BONDS

(cost \$552,990,788)

554,854,702

FOREIGN BONDS 47.2%

Argentina 1.6%

Argentine Republic Government International Bond,

Sr. Unsec d. Notes, 144A 6.250% 04/22/19 3,000 3,180,000

Cablevision SA, Sr. Unsec d. Notes, 144A 6.500% 06/15/21 2,286 2,377,440

YPF SA, Sr. Unsec d. Notes, 144A 8.875% 12/19/18 4,330 4,723,813

YPF SA, Sr. Unsec d. Notes, RegS 8.875% 12/19/18 400 436,380

10,717,633

Australia 0.4%

Bluescope Steel Finance Ltd./BlueScope Steel Finance USA LLC,

Gtd. Notes, 144A(d) 6.500% 05/15/21 2,435 2,569,168

Barbados 0.7%

Columbus Cable Barbados Ltd., Gtd. Notes, 144A

(original cost \$3,513,875;

purchased 08/03/15-09/06/16)(b)(e) 7.375% 03/30/21 3,300 3,531,000

Columbus Cable Barbados Ltd., Gtd. Notes, RegS

(original cost \$1,075,000; purchased 06/11/15)(b)(e) 7.375% 03/30/21 1,000 1,070,000

4,601,000

Brazil 3.1%

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| | | | | |
|--|---------|----------|-----------|------------|
| Braskem Finance Ltd., Gtd. Notes, 144A | 5.750% | 04/15/21 | 3,000 | 3,111,600 |
| Brazilian Government International Bond, Sr. Unsec d. Notes | 2.875% | 04/01/21 | EUR 1,400 | 1,579,059 |
| JBS Investments GmbH, Gtd. Notes, 144A(d) | 7.750% | 10/28/20 | 5,000 | 5,212,500 |
| JBS USA LLC/JBS USA Finance, Inc., Gtd. Notes, 144A | | | | |
| (original cost \$1,068,500; purchased 06/10/15)(b)(e) | 8.250% | 02/01/20 | 1,000 | 1,027,500 |
| Minerva Luxembourg SA, Gtd. Notes, 144A | 12.250% | 02/10/22 | 3,325 | 3,591,000 |
| Petrobras Global Finance BV, Gtd. Notes(d) | 8.375% | 05/23/21 | 6,125 | 6,776,088 |
| | | | | 21,297,747 |

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Canada 6.6%

| | | | | |
|--|--------|----------|-------|-----------|
| BC ULC/New Red Finance, Inc., Sec d. Notes, 144A | 6.000% | 04/01/22 | 1,400 | 1,463,000 |
| Bombardier, Inc., Sr. Unsec d. Notes, 144A(d) | 4.750% | 04/15/19 | 1,525 | 1,517,375 |
| Bombardier, Inc., Sr. Unsec d. Notes, 144A(d) | 7.500% | 03/15/18 | 2,684 | 2,843,376 |
| Brookfield Residential Properties, Inc., Gtd. Notes, 144A(d) | 6.500% | 12/15/20 | 3,025 | 3,115,750 |
| Cogeco Communications, Inc., Gtd. Notes, 144A | 4.875% | 05/01/20 | 500 | 516,250 |
| Concordia International Corp., Sr. Sec d. Notes, 144A | 9.000% | 04/01/22 | 1,450 | 1,413,750 |
| Cott Beverages, Inc., Gtd. Notes(d) | 6.750% | 01/01/20 | 4,500 | 4,674,375 |
| Eldorado Gold Corp., Gtd. Notes, 144A | 6.125% | 12/15/20 | 745 | 752,450 |
| Kinross Gold Corp., Gtd. Notes(d) | 5.125% | 09/01/21 | 2,100 | 2,184,000 |
| Lundin Mining Corp., Sr. Sec d. Notes, 144A(d) | 7.500% | 11/01/20 | 4,675 | 4,967,187 |
| Mercer International, Inc., Gtd. Notes(d) | 7.000% | 12/01/19 | 1,898 | 1,966,803 |
| New Gold, Inc., Gtd. Notes, 144A | 6.250% | 11/15/22 | 1,080 | 1,090,800 |
| Teck Resources Ltd., Gtd. Notes | 3.000% | 03/01/19 | 4,820 | 4,747,700 |
| Teck Resources Ltd., Gtd. Notes | 4.500% | 01/15/21 | 650 | 653,250 |
| Teck Resources Ltd., Gtd. Notes, 144A(d) | 8.000% | 06/01/21 | 6,985 | 7,631,112 |
| Telesat Canada/Telesat LLC, Gtd. Notes, 144A(d) | 6.000% | 05/15/17 | 4,950 | 4,956,188 |

44,493,366

Colombia 0.1%

| | | | | |
|---|--------|----------|-------|---------|
| Pacific Exploration & Production Corp., Gtd. Notes, 144A(f) | 7.250% | 12/12/21 | 4,000 | 800,000 |
|---|--------|----------|-------|---------|

Dominican Republic 0.2%

| | | | | |
|---|--------|----------|-------|-----------|
| Dominican Republic International Bond, Sr. Unsec d. Notes, RegS | 7.500% | 05/06/21 | 1,405 | 1,545,781 |
|---|--------|----------|-------|-----------|

France 3.9%

| | | | | |
|---|-----------|----------|-----------|-----------|
| 3AB Optique Developpement SAS, Sr. Sec d. Notes, RegS | 5.625% | 04/15/19 | EUR 1,200 | 1,340,359 |
| Cerba European Lab SAS, Sr. Sec d. Notes, RegS (original cost \$2,019,449; purchased 09/11/15)(b)(e) | 7.000% | 02/01/20 | EUR 1,700 | 1,928,216 |
| ContourGlobal Power Holdings SA, Sr. Sec d. Notes, 144A (original cost \$3,151,130; purchased 06/10/16)(b)(e) | 5.125% | 06/15/21 | EUR 2,800 | 3,218,179 |
| Dry Mix Solutions Investissements SAS, Sr. Sec d. Notes, 144A(d) | 3.948%(a) | 06/15/21 | EUR 3,500 | 3,844,448 |
| Dry Mix Solutions Investissements SAS, Sr. Sec d. Notes, RegS | 3.948%(a) | 06/15/21 | EUR 500 | 549,207 |
| Holding Medi-Partenaires SAS, Sr. Sec d. Notes, RegS(d) | 7.000% | 05/15/20 | EUR 3,000 | 3,453,515 |
| HomeVi SAS, Sr. Sec d. Notes, RegS(d) | 6.875% | 08/15/21 | EUR 2,200 | 2,574,214 |
| Picard Groupe SAS, Sr. Sec d. Notes, 144A | 4.250%(a) | 08/01/19 | EUR 775 | 856,854 |
| Rexel SA, Sr. Unsec d. Notes, 144A | 5.250% | 06/15/20 | 450 | 464,625 |
| SFR Group SA, Sr. Sec d. Notes, 144A(d) | 6.000% | 05/15/22 | 2,000 | 2,050,640 |
| THOM Europe SAS, Sr. Sec d. Notes, 144A(d) | 7.375% | 07/15/19 | EUR 3,300 | 3,816,763 |
| Verallia Packaging SASU, Sr. Sec d. Notes, 144A | 5.125% | 08/01/22 | EUR 2,000 | 2,303,090 |

26,400,110

Germany 2.9%

| | | | | |
|---|--------|----------|-----------|-----------|
| BMBG Bond Finance SCA, Sr. Sec d. Notes, 144A | 3.000% | 06/15/21 | EUR 2,000 | 2,274,096 |
| CeramTec Group GmbH, Gtd. Notes, RegS (original cost \$1,750,118; purchased 02/24/16)(b)(e) | 8.250% | 08/15/21 | EUR 1,500 | 1,745,431 |
| IHO Verwaltungs GmbH, Sr. Sec d. Notes, PIK, 144A(d) | 2.750% | 09/15/21 | EUR 8,500 | 9,540,864 |
| IHO Verwaltungs GmbH, Sr. Sec d. Notes, PIK, 144A | 4.125% | 09/15/21 | 2,675 | 2,738,531 |

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|--|--------|----------|-----------|------------|
| Techem GmbH, Sr. Sec d. Notes, RegS(d) | 6.125% | 10/01/19 | EUR 3,000 | 3,400,296 |
| ZF North America Capital, Inc., Gtd. Notes, 144A | 4.000% | 04/29/20 | 225 | 236,813 |
| | | | | 19,936,031 |

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India 0.2%

| | | | | |
|---|--------|----------|-------|-----------|
| HT Global IT Solutions Holdings Ltd., Sr. Sec d. Notes, 144A | 7.000% | 07/14/21 | 1,375 | 1,443,702 |
|---|--------|----------|-------|-----------|

Indonesia 0.2%

| | | | | |
|---------------------------------------|--------|----------|-----|---------|
| TBG Global Pte Ltd., Gtd. Notes, 144A | 4.625% | 04/03/18 | 800 | 808,960 |
| TBG Global Pte Ltd., Gtd. Notes, RegS | 4.625% | 04/03/18 | 500 | 505,600 |

1,314,560

Ireland 1.2%

| | | | | |
|---|--------|----------|-----------|-----------|
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A | 6.250% | 01/31/19 | 950 | 967,812 |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A | 6.750% | 01/31/21 | 1,950 | 2,008,500 |
| eircom Finance DAC, Sr. Sec d. Notes, 144A | 4.500% | 05/31/22 | EUR 1,000 | 1,130,698 |
| Smurfit Kappa Acquisitions, Gtd. Notes, 144A | 4.875% | 09/15/18 | 4,038 | 4,169,235 |

8,276,245

Italy 2.4%

| | | | | |
|--|-----------|----------|-----------|-----------|
| GCL Holdings SCA, Sec d. Notes, RegS | 9.375% | 04/15/18 | EUR 1,400 | 1,575,279 |
| Manutencoop Facility Management SpA, Sr. Sec d. Notes, RegS | 8.500% | 08/01/20 | EUR 900 | 1,012,679 |
| Telecom Italia Capital SA, Gtd. Notes | 6.999% | 06/04/18 | 4,045 | 4,353,431 |
| Telecom Italia SpA, Sr. Unsec d. Notes, EMTN | 6.375% | 06/24/19 | GBP 1,000 | 1,341,902 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A | 3.689%(a) | 07/15/20 | EUR 2,000 | 2,203,743 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A | 6.500% | 04/30/20 | 5,600 | 5,838,000 |

16,325,034

Jamaica 0.3%

| | | | | |
|--|--------|----------|-----|---------|
| Digicel Group Ltd., Sr. Unsec d. Notes, 144A | 8.250% | 09/30/20 | 500 | 442,500 |
| Digicel Group Ltd., Sr. Unsec d. Notes, RegS | 8.250% | 09/30/20 | 950 | 840,750 |
| Digicel Ltd., Sr. Unsec d. Notes, 144A | 6.000% | 04/15/21 | 400 | 357,880 |
| Digicel Ltd., Sr. Unsec d. Notes, RegS | 6.000% | 04/15/21 | 500 | 447,350 |

2,088,480

Lebanon 0.4%

| | | | | |
|--|--------|----------|-------|-----------|
| Lebanon Government International Bond, Sr. Unsec d. Notes, GMTN, RegS | 5.450% | 11/28/19 | 805 | 793,054 |
| Lebanon Government International Bond, Sr. Unsec d. Notes, EMTN, RegS | 6.100% | 10/04/22 | 2,000 | 1,958,800 |

2,751,854

Luxembourg 4.8%

| | | | | |
|--|-----------|----------|-----------|-----------|
| ArcelorMittal, Sr. Unsec d. Notes | 6.125% | 06/01/18 | 4,750 | 5,035,000 |
| ArcelorMittal, Sr. Unsec d. Notes | 10.850% | 06/01/19 | 2,230 | 2,670,425 |
| ConvaTec Finance International SA, Gtd. Notes, PIK, 144A | 8.250% | 01/15/19 | 1,275 | 1,275,000 |
| ConvaTec Healthcare E SA, Gtd. Notes, RegS | 10.875% | 12/15/18 | EUR 3,570 | 3,967,189 |
| Coveris Holdings SA, Gtd. Notes, 144A (original cost \$2,584,344; purchased 12/16/15-10/27/16)(b)(e) | 7.875% | 11/01/19 | 2,725 | 2,813,563 |
| Galapagos SA, Sr. Sec d. Notes, 144A (original cost \$6,814,774; purchased 05/23/14)(b)(e) | 4.448%(a) | 06/15/21 | EUR 5,000 | 5,324,112 |

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|--|--------|----------|-----------|-----------|
| Intelsat Jackson Holdings SA, Gtd. Notes | 7.250% | 04/01/19 | 1,894 | 1,527,038 |
| Intelsat Jackson Holdings SA, Gtd. Notes | 7.250% | 10/15/20 | 135 | 102,347 |
| Interoute Finco PLC, Sr. Sec d. Notes, 144A(d) | 7.375% | 10/15/20 | EUR 1,275 | 1,518,607 |

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| | | | | |
|--|-----------|----------|-----------|------------|
| Interoute Finco PLC, Sr. Sec d. Notes, RegS | 7.375% | 10/15/20 | EUR 1,480 | 1,762,775 |
| Millicom International Cellular SA, Sr. Unsec d. Notes, 144A | 4.750% | 05/22/20 | 2,000 | 2,007,800 |
| Millicom International Cellular SA, Sr. Unsec d. Notes, 144A | 6.625% | 10/15/21 | 750 | 784,725 |
| Millicom International Cellular SA, Sr. Unsec d. Notes, RegS | 6.625% | 10/15/21 | 1,500 | 1,569,450 |
| Monitchem HoldCo 3 SA, Sr. Sec d. Notes, RegS | 5.250% | 06/15/21 | EUR 1,000 | 1,107,360 |
| Trionista TopCo GmbH, Sec d. Notes, RegS | 6.875% | 04/30/21 | EUR 1,000 | 1,155,936 |
| | | | | 32,621,327 |
| Mexico 1.6% | | | | |
| Cemex Finance LLC, Sr. Sec d. Notes, 144A(d) | 9.375% | 10/12/22 | 4,415 | 4,823,387 |
| Cemex Finance LLC, Sr. Sec d. Notes, RegS(d) | 9.375% | 10/12/22 | 4,195 | 4,583,038 |
| Nemak SAB de CV, Sr. Unsec d. Notes, 144A | 5.500% | 02/28/23 | 1,000 | 1,038,250 |
| | | | | 10,444,675 |
| Netherlands 3.1% | | | | |
| Carlson Wagonlit BV, Sr. Sec d. Notes, 144A (original cost \$3,016,933; purchased 04/07/14)(b)(d)(e) | 7.500% | 06/15/19 | EUR 2,000 | 2,279,510 |
| InterXion Holding NV, Sr. Sec d. Notes, RegS(d) | 6.000% | 07/15/20 | EUR 2,500 | 2,867,885 |
| Lincoln Finance Ltd., Sr. Sec d. Notes, 144A | 6.875% | 04/15/21 | EUR 1,875 | 2,236,127 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A | 3.750% | 06/01/18 | 100 | 103,000 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(d) | 4.125% | 06/15/20 | 3,375 | 3,560,625 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(d) | 4.125% | 06/01/21 | 3,215 | 3,432,013 |
| NXP BV/NXP Funding LLC, Sr. Unsec d. Notes, 144A(d) | 3.875% | 09/01/22 | 3,325 | 3,516,188 |
| UPCB Finance VI Ltd., Sr. Sec d. Notes, 144A | 6.875% | 01/15/22 | 3,200 | 3,328,000 |
| | | | | 21,323,348 |
| New Zealand 0.4% | | | | |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Gtd. Notes | 9.875% | 08/15/19 | 569 | 583,225 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Sr. Sec d. Notes | 5.750% | 10/15/20 | 2,034 | 2,087,454 |
| | | | | 2,670,679 |
| Norway 0.7% | | | | |
| Lock AS, Sr. Sec d. Notes, RegS | 5.500%(a) | 08/15/20 | EUR 500 | 549,152 |
| Lock AS, Sr. Sec d. Notes, RegS | 7.000% | 08/15/21 | EUR 2,000 | 2,282,430 |
| Silk Bidco AS, Sr. Sec d. Notes, RegS | 7.500% | 02/01/22 | EUR 1,700 | 1,958,000 |
| | | | | 4,789,582 |
| Poland 0.4% | | | | |
| Play Finance 2 SA, Sr. Sec d. Notes, RegS | 5.250% | 02/01/19 | EUR 2,550 | 2,869,257 |
| Russia 3.4% | | | | |
| Eurochem Global Investments DAC, Sr. Sec d. Notes, 144A | 3.800% | 04/12/20 | 2,000 | 1,985,000 |
| Evraz Group SA, Sr. Unsec d. Notes, RegS | 6.500% | 04/22/20 | 1,000 | 1,027,490 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, 144A | 4.950% | 07/19/22 | 3,500 | 3,593,961 |

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| | | | | |
|---|--------|----------|-----------|-----------|
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, EMTN, RegS | 3.600% | 02/26/21 | EUR 2,000 | 2,294,528 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, RegS | 4.950% | 07/19/22 | 645 | 662,316 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, RegS | 6.510% | 03/07/22 | 1,470 | 1,610,829 |

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| | | | | |
|--|-----------|----------|-----------|------------|
| Russian Foreign Bond - Eurobond, Sr. Unsec d. Notes, RegS | 3.500% | 01/16/19 | 1,400 | 1,426,754 |
| Sberbank of Russia Via SB Capital SA, Sr. Unsec d. Notes, EMTN, RegS | 5.400% | 03/24/17 | 1,000 | 1,010,676 |
| Sberbank of Russia Via SB Capital SA, Sr. Unsec d. Notes, RegS | 5.717% | 06/16/21 | 500 | 533,059 |
| Severstal OAO Via Steel Capital SA, Sr. Unsec d. Notes, EMTN, RegS | 4.450% | 03/19/18 | 1,500 | 1,531,494 |
| United Group BV, Sr. Sec d. Notes, 144A(d) | 7.875% | 11/15/20 | EUR 2,500 | 2,861,024 |
| Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Sr. Unsec d. Notes, 144A | 9.125% | 04/30/18 | 2,200 | 2,388,654 |
| Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Sr. Unsec d. Notes, RegS | 9.125% | 04/30/18 | 2,175 | 2,361,511 |
| | | | | 23,287,296 |
| Spain 1.0% | | | | |
| Grupo Antolin Dutch BV, Sr. Sec d. Notes, RegS(d) | 4.750% | 04/01/21 | EUR 3,000 | 3,408,529 |
| NH Hotel Group SA, Sr. Sec d. Notes, RegS (original cost \$3,577,087; purchased 01/11/16)(b)(d)(e) | 6.875% | 11/15/19 | EUR 3,000 | 3,599,539 |
| | | | | 7,008,068 |
| Sweden 0.1% | | | | |
| Verisure Holding AB, Sr. Sec d. Notes, 144A | 6.000% | 11/01/22 | EUR 500 | 596,904 |
| Turkey 0.2% | | | | |
| Turkey Government International Bond, Sr. Unsec d. Notes | 5.125% | 03/25/22 | 1,500 | 1,549,293 |
| United Kingdom 7.3% | | | | |
| Alliance Automotive Finance PLC, Sr. Sec d. Notes, RegS | 6.250% | 12/01/21 | EUR 400 | 467,753 |
| Anglian Water Osprey Financing PLC, Sr. Sec d. Notes, EMTN, RegS | 7.000% | 01/31/18 | GBP 2,000 | 2,619,371 |
| Bakkavor Finance 2 PLC, Sr. Sec d. Notes, RegS(d) | 8.750% | 06/15/20 | GBP 2,000 | 2,607,131 |
| Boparan Finance PLC, Sr. Sec d. Notes, RegS | 5.500% | 07/15/21 | GBP 1,800 | 2,010,429 |
| Case New Holland Industrial, Inc., Gtd. Notes(d) | 7.875% | 12/01/17 | 2,000 | 2,117,500 |
| Fiat Chrysler Automobiles NV, Sr. Unsec d. Notes(d) | 4.500% | 04/15/20 | 1,275 | 1,306,875 |
| Gala Group Finance PLC, Sr. Sec d. Notes, RegS | 8.875% | 09/01/18 | GBP 368 | 460,772 |
| Grainger PLC, Sr. Sec d. Notes, RegS | 5.000% | 12/16/20 | GBP 4,565 | 6,131,144 |
| Heathrow Finance PLC, Sr. Sec d. Notes, EMTN, RegS | 5.375% | 09/01/19 | GBP 700 | 931,454 |
| Iceland Bondco PLC, Sr. Sec d. Notes, 144A | 4.651%(a) | 07/15/20 | GBP 1,074 | 1,235,707 |
| Innovia Group Finance PLC, Sr. Sec d. Notes, 144A | 4.698%(a) | 03/31/20 | EUR 1,556 | 1,711,510 |
| Inovyn Finance PLC, Sr. Sec d. Notes, 144A | 6.250% | 05/15/21 | EUR 600 | 689,452 |
| Jaguar Land Rover Automotive PLC, Gtd. Notes, 144A(d) | 4.250% | 11/15/19 | 1,850 | 1,914,750 |
| Jerrold Finco PLC, 144A | 6.250% | 09/15/21 | GBP 1,850 | 2,241,765 |
| Kelda Finance No 3 PLC, Sr. Sec d. Notes, RegS(d) | 5.750% | 02/17/20 | GBP 1,370 | 1,834,514 |
| Melton Renewable Energy UK PLC, Sr. Sec d. Notes, RegS | 6.750% | 02/01/20 | GBP 2,400 | 3,031,910 |
| Moy Park BondCo PLC, Gtd. Notes, RegS | 6.250% | 05/29/21 | GBP 1,615 | 2,036,071 |
| Stonegate Pub Co. Financing PLC, Sr. Sec d. Notes, 144A(d) | 5.750% | 04/15/19 | GBP 3,000 | 3,761,980 |
| Virgin Media Secured Finance PLC, Sr. Sec d. Notes | 5.500% | 01/15/21 | GBP 1,500 | 2,010,429 |
| Virgin Media Secured Finance PLC, Sr. Sec d. Notes, RegS | 6.000% | 04/15/21 | GBP 1,130 | 1,445,878 |

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| | | | | |
|---|--------|----------|-----------|-----------|
| Viridian Group FundCo II Ltd., Sr. Sec d. Notes, RegS | 7.500% | 03/01/20 | EUR 2,750 | 3,199,956 |
| Voyage Care Bondco PLC, Sr. Sec d. Notes, RegS(d) | 6.500% | 08/01/18 | GBP 2,030 | 2,496,160 |

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| | | | | |
|--|--------|----------|---------------|----------------|
| William Hill PLC, Gtd. Notes, RegS(d) | 4.250% | 06/05/20 | GBP 2,500 | 3,196,184 |
| | | | | 49,458,695 |
| TOTAL FOREIGN BONDS (cost \$336,161,437) | | | | 321,179,835 |
| TOTAL LONG-TERM INVESTMENTS (cost \$967,701,903) | | | | 950,952,187 |
| | | | Shares | |
| SHORT-TERM INVESTMENT | | | | |
| AFFILIATED MUTUAL FUND | | | | |
| Prudential Investment Portfolios 2 Prudential Core Ultra Short Bond Fund (cost \$5,190)(g) | | | 5,190 | 5,190 |
| TOTAL INVESTMENTS 139.7% (cost \$967,707,093)(h) | | | | 950,957,377 |
| Liabilities in excess of other assets(i) (39.7)% | | | | (270,377,627) |
| NET ASSETS 100.0% | | | | \$ 680,579,750 |

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. |
| 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. |
| EMTN | Euro Medium Term Note |
| GMTN | Global Medium Term Note |
| MTN | Medium Term Note |
| OJSC | Open Joint-Stock Company |
| OTC | Over-the-counter |
| 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 October 31, 2016.

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

(c) Indicates a Level 3 security. The aggregate value of Level 3 securities is \$11,006,882 and 1.6% of net assets.

(d) Represents security, or portion thereof, with an aggregate value of \$577,974,860 segregated as collateral for amount of \$285,000,000 borrowed and outstanding as of October 31, 2016.

(e) Indicates a restricted security; the aggregate original cost of the restricted securities is \$100,779,278. The aggregate value of \$97,758,059 is approximately 14.4% of net assets.

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

(g) Prudential Investments LLC, the manager of the Fund, also serves as manager of the Prudential Investment Portfolios 2 Prudential Core Ultra Short Bond Fund.

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

| | |
|-----------------------------|-----------------|
| Tax Basis | \$ 980,908,623 |
| Appreciation | 12,159,923 |
| Depreciation | (42,111,169) |
| Net Unrealized Depreciation | \$ (29,951,246) |

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, 2016:

| Purchase Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|---------------------------|-----------------------|--------------------------|----------------|--|
| OTC forward foreign currency exchange contracts: | | | | | |
| British Pound, | | | | | |
| Expiring 11/02/16 | Citigroup Global Markets | GBP 977 | \$ 1,186,563 | \$ 1,196,381 | \$ 9,818 |
| Expiring 11/02/16 | Goldman Sachs & Co. | GBP 38,745 | 47,365,609 | 47,423,927 | 58,318 |
| Expiring 11/02/16 | Goldman Sachs & Co. | GBP 4,053 | 4,952,135 | 4,960,911 | 8,776 |
| Euro, | | | | | |
| Expiring 11/02/16 | Bank of America | EUR 13,959 | 15,259,551 | 15,323,414 | 63,863 |
| Expiring 11/02/16 | Barclays Capital Group | EUR 13,959 | 15,241,460 | 15,323,414 | 81,954 |
| Expiring 11/02/16 | Citigroup Global Markets | EUR 13,959 | 15,248,384 | 15,323,414 | 75,030 |
| Expiring 11/02/16 | Citigroup Global Markets | EUR 13,959 | 15,248,384 | 15,323,414 | 75,030 |
| Expiring 11/02/16 | Goldman Sachs & Co. | EUR 13,959 | 15,256,899 | 15,323,414 | 66,515 |
| Expiring 11/02/16 | Goldman Sachs & Co. | EUR 422 | 466,503 | 462,728 | (3,775) |
| Expiring 11/02/16 | Hong Kong & Shanghai Bank | EUR 13,959 | 15,262,203 | 15,323,414 | 61,211 |
| Expiring 11/02/16 | JPMorgan Chase | EUR 13,959 | 15,255,293 | 15,323,414 | 68,121 |
| Expiring 11/02/16 | Morgan Stanley | EUR 13,959 | 15,250,268 | 15,323,414 | 73,146 |
| Expiring 11/02/16 | UBS AG | EUR 13,959 | 15,237,007 | 15,323,414 | 86,407 |
| Expiring 12/02/16 | Bank of America | EUR 365 | 398,853 | 401,352 | 2,499 |
| | | | \$ 191,629,112 | \$ 192,356,025 | 726,913 |

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|---------------------------|-----------------------|--------------------------|---------------|--|
| OTC forward foreign currency exchange contracts: | | | | | |
| British Pound, | | | | | |
| Expiring 11/02/16 | Goldman Sachs & Co. | GBP 43,775 | \$ 56,890,406 | \$ 53,581,219 | \$ 3,309,187 |
| Expiring 12/02/16 | Goldman Sachs & Co. | GBP 38,745 | 47,391,567 | 47,454,404 | (62,837) |
| Euro, | | | | | |
| Expiring 11/02/16 | Bank of America | EUR 13,816 | 15,511,568 | 15,166,719 | 344,849 |
| Expiring 11/02/16 | Barclays Capital Group | EUR 13,816 | 15,450,846 | 15,166,719 | 284,127 |
| Expiring 11/02/16 | Citigroup Global Markets | EUR 13,816 | 15,496,509 | 15,166,719 | 329,790 |
| Expiring 11/02/16 | Deutsche Bank AG | EUR 13,816 | 15,496,066 | 15,166,719 | 329,347 |
| Expiring 11/02/16 | Goldman Sachs & Co. | EUR 13,816 | 15,496,578 | 15,166,719 | 329,859 |
| Expiring 11/02/16 | Goldman Sachs & Co. | EUR 1,301 | 1,431,314 | 1,428,393 | 2,921 |
| Expiring 11/02/16 | Hong Kong & Shanghai Bank | EUR 13,816 | 15,495,196 | 15,166,719 | 328,477 |

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| | | | | | | |
|-------------------|----------------|-----|--------|------------|------------|---------|
| Expiring 11/02/16 | JPMorgan Chase | EUR | 13,816 | 15,496,301 | 15,166,719 | 329,582 |
| Expiring 11/02/16 | JPMorgan Chase | EUR | 405 | 452,116 | 444,591 | 7,525 |

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|---------------------------|-----------------------|--------------------------|----------------|--|
| OTC forward foreign currency exchange contracts (cont d.): | | | | | |
| Euro, (cont d.) | | | | | |
| Expiring 11/02/16 | Morgan Stanley | EUR 13,816 | \$ 15,495,610 | \$ 15,166,719 | \$ 328,891 |
| Expiring 11/02/16 | UBS AG | EUR 13,816 | 15,496,094 | 15,166,719 | 329,375 |
| Expiring 12/02/16 | Bank of America | EUR 13,959 | 15,277,418 | 15,343,550 | (66,132) |
| Expiring 12/02/16 | Barclays Capital Group | EUR 13,959 | 15,260,025 | 15,343,550 | (83,525) |
| Expiring 12/02/16 | Citigroup Global Markets | EUR 13,959 | 15,267,228 | 15,343,550 | (76,322) |
| Expiring 12/02/16 | Citigroup Global Markets | EUR 13,959 | 15,267,228 | 15,343,550 | (76,322) |
| Expiring 12/02/16 | Goldman Sachs & Co. | EUR 13,959 | 15,275,603 | 15,343,550 | (67,947) |
| Expiring 12/02/16 | Hong Kong & Shanghai Bank | EUR 13,959 | 15,280,489 | 15,343,550 | (63,061) |
| Expiring 12/02/16 | JPMorgan Chase | EUR 13,959 | 15,273,789 | 15,343,550 | (69,761) |
| Expiring 12/02/16 | Morgan Stanley | EUR 13,959 | 15,268,486 | 15,343,550 | (75,064) |
| Expiring 12/02/16 | UBS AG | EUR 13,959 | 15,255,642 | 15,343,550 | (87,908) |
| | | | \$ 383,026,079 | \$ 377,501,028 | 5,525,051 |
| | | | | | \$ 6,251,964 |

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, 2016 in valuing such portfolio securities:

| Investments in Securities | Level 1 | Level 2 | Level 3 |
|---------------------------|---------|---------------|---------------|
| Bank Loans | \$ | \$ 63,910,768 | \$ 11,006,882 |
| Corporate Bonds | | 554,854,702 | |
| Foreign Bonds | | | |
| Argentina | | 10,717,633 | |
| Australia | | 2,569,168 | |
| Barbados | | 4,601,000 | |
| Brazil | | 21,297,747 | |
| Canada | | 44,493,366 | |
| Colombia | | 800,000 | |
| Dominican Republic | | 1,545,781 | |
| France | | 26,400,110 | |
| Germany | | 19,936,031 | |
| India | | 1,443,702 | |
| Indonesia | | 1,314,560 | |
| Ireland | | 8,276,245 | |
| Italy | | 16,325,034 | |
| Jamaica | | 2,088,480 | |
| Lebanon | | 2,751,854 | |
| Luxembourg | | 32,621,327 | |
| Mexico | | 10,444,675 | |
| Netherlands | | 21,323,348 | |
| New Zealand | | 2,670,679 | |
| Norway | | 4,789,582 | |

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| | |
|----------------|------------|
| Poland | 2,869,257 |
| Russia | 23,287,296 |
| Spain | 7,008,068 |
| Sweden | 596,904 |
| Turkey | 1,549,293 |
| United Kingdom | 49,458,695 |

| | Level 1 | Level 2 | Level 3 |
|---|----------|----------------|---------------|
| Affiliated Mutual Fund | \$ 5,190 | \$ | \$ |
| Other Financial Instruments* | | | |
| OTC Forward Foreign Currency Exchange Contracts | | 6,251,964 | |
| Total | \$ 5,190 | \$ 946,197,269 | \$ 11,006,882 |

During the period, there were no transfers between Level 1 and Level 2 to report.

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

| | Bank Loans |
|--|---------------|
| Balance as of 7/31/16 | \$ 2,135,000 |
| Realized gain (loss) | 5,835 |
| Change in unrealized appreciation (depreciation)** | (27,979) |
| Purchases | 9,374,600 |
| Sales | (482,143) |
| Accrued discount/premium | 1,569 |
| Transfers into Level 3 | |
| Transfers out of Level 3 | |
| Balance as of 10/31/16 | \$ 11,006,882 |

* 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.

** Of which, \$(27,979) 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 October 31, 2016 | Valuation Methodology | Unobservable Inputs |
|--------------------|---|--------------------------|--------------------------------|
| Bank Loans | \$ 11,006,882 | Market Approach | Single Broker Indicative Quote |

The following is a summary of the fair value of the derivative instruments utilized by the Fund as of October 31, 2016 categorized by risk exposure:

| | Derivative Fair Value at 10/31/16 |
|----------------------------|--------------------------------------|
| Foreign exchange contracts | \$ 6,251,964 |

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 (generally, 4:00 PM Eastern time) 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.

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.

Bank loans are generally valued at prices provided by approved independent pricing vendors. The pricing vendors utilize broker/dealer quotations and provide prices based on the average of such quotations. Bank loans valued using such vendor prices are generally 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 its overnight sweep cash in the Prudential Core Ultra Short Bond Fund, (formerly known as Prudential Core Taxable Money Market Fund), a portfolio of 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 15, 2016

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 15, 2016

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

Date December 15, 2016

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