

PGIM Global Short Duration High Yield Fund, Inc.
Form N-Q
December 26, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES**

| | |
|---|---|
| Investment Company Act file number: | 811-22724 |
| Exact name of registrant as specified in charter: | PGIM 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: | Andrew R. French 655 Broad Street, 17th Floor, Newark, New Jersey 07102 |
| Registrant's telephone number, including area code: | 800-225-1852 |
| Date of fiscal year end: | 7/31/2019 |
| Date of reporting period: | 10/31/2018 |

Item 1. Schedule of Investments

PGIM Global Short Duration High Yield Fund, Inc.
 Schedule of Investments as of October 31, 2018 (unaudited)

| Description | Interest Rate | Maturity Date | Principal Amount (000)# | Value |
|--|---------------|---------------|-------------------------|--------------|
| Long-Term Investments | 135.8% | | | |
| Bank Loans | 19.1% | | | |
| Canada | 1.1% | | | |
| Xplornet Communications, Inc., New Term B Loan, 3 Month LIBOR + 4.000% [^] | 6.390 | 09/09/21 | 7,100 | \$ 7,118,002 |
| France | 3.2% | | | |
| Financiere Verdi I SAS, Facility B1, 3 Month GBP LIBOR + 4.750% | 5.550(c) | 07/21/23 | 6,000 | 7,710,746 |
| HomeVI, Senior Facility B, 3 Month EURIBOR + 3.250% | 3.250(c) | 10/31/24 | 2,650 | 3,016,514 |
| Thom Europe, Facility B, 3 Month EURIBOR + 4.500% | 4.500(c) | 08/07/24 | 5,100 | 5,595,969 |
| WowMidco SAS, Facility B2, 1 - 6 Month EURIBOR + 3.500% | 3.500(c) | 03/16/23 | 4,000 | 4,542,844 |
| | | | | 20,866,073 |
| Germany | 0.0% | | | |
| Nidda Healthcare Holding AG, Facility C GBP, 3 Month GBP LIBOR + 4.500% | 4.993(c) | 08/21/24 | 77 | 99,271 |
| Luxembourg | 1.6% | | | |
| Intelsat Jackson Holdings SA, Tranche B-3 Term Loan, 1 Month LIBOR + 3.750% | 6.040(c) | 11/27/23 | 2,000 | 1,997,000 |
| Tranche B-5 Term Loan | 6.630 | 01/02/24 | 3,695 | 3,779,985 |
| Kiwi VFS SUB II Sarl, Facility B1 Loan, 3 Month GBP LIBOR + 4.000% | 4.810(c) | 07/29/24 | 3,875 | 4,962,313 |
| | | | | 10,739,298 |
| Netherlands | 0.0% | | | |
| Jacobs Douwe Egberts B.V., Term Loan | —(p) | 07/01/22 | 202 | 229,066 |
| Sweden | 1.1% | | | |
| Unilabs Diagnostics AB, Facility B2, 1 - 6 Month EURIBOR + 2.875% | 2.875(c) | 04/19/24 | 3,300 | 3,721,373 |
| Verisure Holding AB, Facility B1E, 3 Month EURIBOR + 3.000% | 3.000(c) | 10/21/22 | 3,000 | 3,391,326 |
| | | | | 7,112,699 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Rate | Maturity Date | Principal Amount (000)# | Amount | Value |
|---|---------------|---------------|----------------------------|--------|--------------|
| Bank Loans (Continued) | | | | | |
| United Kingdom 3.0% | | | | | |
| Camelia Bidco Ltd., Facility B1, 3 Month GBP LIBOR + 4.750% | 5.550 | 01/01/24 | GBP 2,200 | | \$ 2,811,163 |
| Eagle Bidco Ltd., Facility B, 1 Month GBP LIBOR + 4.750% | 5.480(c) | 05/12/22 | GBP 3,650 | | 4,671,263 |
| EG Finco Ltd., Second Lien Term Loan, 3 Month EURIBOR + 7.750% | 8.750(c) | 04/06/26 | EUR 2,675 | | 3,039,291 |
| Term B, 3 Month GBP LIBOR + 4.750% | 5.550(c) | 02/06/25 | GBP 4,029 | | 5,171,065 |
| | | | | | |
| Froneri International PLC, Facility B3, 1 Month GBP LIBOR + 3.250% | 3.980(c) | 01/31/25 | GBP 2,600 | | 3,334,597 |
| Richmond UK Bidco Ltd., Facility B, 1 Month GBP LIBOR + 4.250% | 4.980(c) | 03/03/24 | GBP 583 | | 722,536 |
| | | | | | 19,749,915 |
| United States 9.1% | | | | | |
| Aleris International, Inc., Initial Term Loan, 1 Month LIBOR + 4.750% | 7.050(c) | 02/27/23 | | 1,047 | 1,055,230 |
| Asurion LLC, Second Lien Replacement B-2 Term Loan, 1 Month LIBOR + 6.500% | 8.800(c) | 08/04/25 | | 1,300 | 1,333,583 |
| Boxer Parent Co., Inc., Initial Dollar Term Loan, 3 Month LIBOR + 4.250% | 6.650(c) | 10/02/25 | | 4,050 | 4,058,100 |
| CEC Entertainment, Inc., First Lien Term B Loan, 1 Month LIBOR + 3.250% | 5.550(c) | 02/15/21 | | 3,682 | 3,519,700 |
| Diamond BV, Initial Euro Term Loan, 2 - 3 Month EURIBOR + 3.250% | 3.250(c) | 09/06/24 | EUR 5,853 | | 6,589,040 |
| Digicel International Finance Ltd., First Lien Initial Term B Loan, 3 Month LIBOR + 3.250% | 5.570(c) | 05/27/24 | | 2,822 | 2,698,064 |
| Exela Intermediate LLC, 2018 Repriced Term Loan, 3 Month LIBOR + 6.500% | 8.830(c) | 07/12/23 | | 1,950 | 1,967,063 |
| Financial & Risk U.S. Holdings, Inc., Initial Dollar Term Loan, 1 Month LIBOR + 3.750% | 6.050(c) | 10/01/25 | | 4,800 | 4,753,714 |
| Infor (US), Inc., Tranche B-6 Term Loan, 3 Month LIBOR + 2.750% | 4.990(c) | 02/01/22 | | 735 | 732,084 |
| Informatica LLC, Dollar Term B-1 Loan, 1 Month LIBOR + 3.250% | 5.550(c) | 08/05/22 | | 1,305 | 1,307,905 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Rate | Maturity Date | Principal Amount (000)# | Amount Value |
|--|---------------|---------------|----------------------------|-----------------|
| Bank Loans (Continued) | | | | |
| United States (cont'd.) | | | | |
| Laureate Education, Inc., Series 2024 Term Loan, 3 Month LIBOR + 3.500% | 6.030 | 04/26/24 | 4,459 | \$ 4,462,877 |
| McAfee LLC, Retired Closing Date Euro Term Loan, 1 Month EURIBOR + 4.250%^ | 4.250(c) | 09/30/24 | 1,389 | 1,577,714 |
| Retired Closing Date Term Loan, 1 Month LIBOR + 4.500% | 6.790(c) | 09/30/24 | 5,081 | 5,087,314 |
| Second Lien Initial Loan, 1 Month LIBOR + 8.500% | 10.790(c) | 09/29/25 | 2,225 | 2,249,103 |
| Radiate Holdco LLC, Closing Date Term Loan, 1 Month LIBOR + 3.000% | 5.300(c) | 02/01/24 | 1,895 | 1,880,976 |
| Sally Holdings LLC, Term B-2 Loan, | 4.500 | 07/05/24 | 3,255 | 3,096,319 |
| Shearer's Foods LLC, First Lien Term Loan, 1 Month LIBOR + 4.250% | 6.550(c) | 06/30/21 | 1,617 | 1,608,497 |
| Solenis International LP, First Lien Initial Dollar Term Loan, 3 Month LIBOR + 4.000% | 6.310(c) | 12/26/23 | 3,990 | 3,989,170 |
| StandardAero Aviation Holdings, Inc., Initial Term Loan, 1 Month LIBOR + 3.750% | 6.050(c) | 07/07/22 | 891 | 893,839 |
| Symantec Corp., Term A-5 Loan, 1 Month LIBOR + 1.750%^ | 4.030(c) | 08/01/21 | 2,493 | 2,489,761 |
| West Corp., Initial Term B Loan, 1 - 3 Month LIBOR + 4.000% | 6.415(c) | 10/10/24 | 3,697 | 3,679,502 |
| | | | | 59,029,555 |
| Total Bank Loans (cost \$126,185,831) | | | | 124,943,879 |
| Corporate Bonds 104.2% | | | | |
| Argentina 0.6% | | | | |
| Cablevision SA, Sr. Unsec'd. Notes | 6.500 | 06/15/21 | 500 | 488,750 |
| Sr. Unsec'd. Notes, 144A | 6.500 | 06/15/21 | 2,286 | 2,234,565 |
| YPF SA, Sr. Unsec'd. Notes | 8.500 | 03/23/21 | 1,500 | 1,514,250 |
| | | | | 4,237,565 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal (000)# | Amount Value |
|--|-------------------|----------|---------------------|-----------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| Bahrain 0.1% | | | | |
| Oil & Gas Holdings, Sr. Unsec'd. Notes, 144A | 7.625 | 01/07/24 | 380 | \$ 380,000 |
| Brazil 2.0% | | | | |
| Banco do Brasil SA, Gtd. Notes(aa) | 3.875 | 10/10/22 | 2,000 | 1,897,020 |
| Braskem Finance Ltd., Gtd. Notes, 144A | 5.750 | 04/15/21 | 4,000 | 4,095,040 |
| Caixa Economica Federal, Sr. Unsec'd. Notes, 144A(aa) | 3.500 | 11/07/22 | 1,000 | 957,000 |
| Petrobras Global Finance BV, Gtd. Notes | 6.125 | 01/17/22 | 297 | 307,766 |
| Gtd. Notes(aa) | 6.250 | 03/17/24 | 3,500 | 3,540,250 |
| Gtd. Notes(aa) | 8.375 | 05/23/21 | 1,960 | 2,132,970 |
| | | | | 12,930,046 |
| Canada 6.6% | | | | |
| Bombardier, Inc., | | | | |
| Sr. Unsec'd. Notes, 144A(aa) | 7.500 | 12/01/24 | 8,300 | 8,434,875 |
| Sr. Unsec'd. Notes, 144A(aa) | 8.750 | 12/01/21 | 5,725 | 6,154,375 |
| Brookfield Residential Properties, Inc., | | | | |
| Gtd. Notes, 144A(aa) | 6.500 | 12/15/20 | 2,025 | 2,025,000 |
| Cascades, Inc., Gtd. Notes, 144A(aa) | 5.500 | 07/15/22 | 454 | 450,595 |
| Mattamy Group Corp., Sr. Unsec'd. Notes, 144A(aa) | 6.875 | 12/15/23 | 3,175 | 3,091,656 |
| MEG Energy Corp., Gtd. Notes, 144A(aa) | 6.375 | 01/30/23 | 5,650 | 5,452,250 |
| Gtd. Notes, 144A | 7.000 | 03/31/24 | 400 | 393,000 |
| Mercer International, Inc., | | | | |
| Sr. Unsec'd. Notes(aa) | 7.750 | 12/01/22 | 711 | 738,551 |
| New Gold, Inc., Gtd. Notes, 144A(aa) | 6.250 | 11/15/22 | 1,855 | 1,613,850 |
| NOVA Chemicals Corp., Sr. Unsec'd. Notes, 144A(aa) | 4.875 | 06/01/24 | 4,760 | 4,373,250 |
| Sr. Unsec'd. Notes, 144A(aa) | 5.250 | 08/01/23 | 2,630 | 2,537,950 |
| Quebecor Media, Inc., | | | | |
| Sr. Unsec'd. Notes(aa) | 5.750 | 01/15/23 | 2,830 | 2,837,075 |
| Rockpoint Gas Storage Canada Ltd., Sr. Sec'd. Notes, 144A(aa) | 7.000 | 03/31/23 | 2,175 | 2,164,125 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Rate | Maturity Date | Principal Amount (000)# | Amount Value |
|---|---------------|---------------|----------------------------|-----------------|
| Corporate Bonds (Continued) | | | | |
| Canada (cont'd.) | | | | |
| Teck Resources Ltd., Gtd. Notes | 4.500 | 01/15/21 | 157 | \$ 157,393 |
| Gtd. Notes, 144A(aa) | 8.500 | 06/01/24 | 2,442 | 2,649,570 |
| | | | | 43,073,515 |
| Chile 0.6% | | | | |
| VTR Finance BV, Sr. Sec'd. Notes, 144A(aa) | 6.875 | 01/15/24 | 4,100 | 4,151,250 |
| China 0.1% | | | | |
| Eagle Intermediate Global Holding BV/Ruyi US Finance LLC, Sr. Sec'd. Notes, 144A | 7.500 | 05/01/25 | 625 | 604,688 |
| France 1.3% | | | | |
| Banijay Group SAS, Sr. Sec'd. Notes, 144A | 4.000 | 07/01/22EUR | 375 | 433,364 |
| Loxam SAS, Sr. Sec'd. Notes, 144A(aa) | 3.500 | 04/15/22EUR | 1,600 | 1,855,977 |
| Sr. Sub. Notes(aa) | 7.000 | 07/23/22EUR | 1,080 | 1,272,565 |
| Picard Groupe SAS, Sr. Sec'd., 144A, 3 Month EURIBOR + 3.000%(aa) | 3.000(c) | 11/30/23EUR | 4,350 | 4,865,414 |
| | | | | 8,427,320 |
| Germany 2.0% | | | | |
| BMBG Bond Finance SCA, Sr. Sec'd. Notes, 144A | 3.000 | 06/15/21EUR | 2,000 | 2,288,124 |
| IHO Verwaltungs GmbH, Sr. Sec'd. Notes, 144A, Cash coupon 2.750% or PIK 3.500%(aa) | 2.750 | 09/15/21EUR | 8,500 | 9,663,480 |
| Sr. Sec'd. Notes, 144A, Cash coupon 4.125% or PIK 4.875%(aa) | 4.125 | 09/15/21 | 1,075 | 1,042,750 |
| | | | | 12,994,354 |
| Guatemala 0.2% | | | | |
| Comunicaciones Celulares SA Via Comcel Trust, Sr. Unsec'd. Notes | 6.875 | 02/06/24 | 1,000 | 1,022,875 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|----------|----------------------------|------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| India 0.1% | | | | |
| ABJA Investment Co. Pte Ltd., Gtd. Notes | 5.950 | 07/31/24 | 651 | \$ 643,116 |
| Indonesia 0.3% | | | | |
| Saka Energi Indonesia PT, Sr. Unsec'd. Notes | 4.450 | 05/05/24 | 1,750 | 1,602,767 |
| TBG Global Pte Ltd., Gtd. Notes | 5.250 | 02/10/22 | 522 | 508,628 |
| | | | | 2,111,395 |
| Ireland 1.9% | | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Gtd. Notes, 144A | | | | |
| | 6.750 | 05/15/24 | 400 | 480,264 |
| Sr. Sec'd. Notes, 144A | 4.250 | 09/15/22 | 2,425 | 2,352,250 |
| Avolon Holdings Funding Ltd., Gtd. Notes, 144A | | | | |
| | 5.125 | 10/01/23 | 3,125 | 3,066,406 |
| Gtd. Notes, 144A | 5.500 | 01/15/23 | 750 | 746,250 |
| eircom Finance DAC, Sr. Sec'd. Notes, 144A | | | | |
| | 4.500 | 05/31/22 | 1,000 | 1,156,100 |
| Park Aerospace Holdings Ltd., Gtd. Notes, 144A | | | | |
| | 4.500 | 03/15/23 | 250 | 237,845 |
| Gtd. Notes, 144A | 5.250 | 08/15/22 | 3,750 | 3,721,875 |
| Gtd. Notes, 144A | 5.500 | 02/15/24 | 525 | 519,881 |
| | | | | 12,280,871 |
| Israel 0.3% | | | | |
| Teva Pharmaceutical Finance, Sr. Unsec'd. Notes(aa) | 3.250 | 04/15/22 | 1,425 | 1,662,409 |
| Italy 0.4% | | | | |
| Wind Tre SpA, Sr. Sec'd. Notes, 144A(aa) | 2.625 | 01/20/23 | 2,625 | 2,763,646 |
| Jamaica 0.3% | | | | |
| Digicel Group Ltd., Sr. Unsec'd. Notes | | | | |
| | 8.250 | 09/30/20 | 950 | 679,260 |
| Sr. Unsec'd. Notes, 144A | 8.250 | 09/30/20 | 500 | 357,505 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Rate | Maturity Date | Principal Amount (000)# | Value |
|---|---------------|---------------|----------------------------|------------|
| Corporate Bonds (Continued) | | | | |
| Jamaica (cont'd.) | | | | |
| Digicel Ltd., Sr. Unsec'd. Notes | 6.000 | 04/15/21 | 500 | \$ 453,750 |
| Sr. Unsec'd. Notes, 144A | 6.000 | 04/15/21 | 400 | 363,000 |
| | | | | 1,853,515 |
| Luxembourg 1.5% | | | | |
| ARD Finance SA, Sr. Sec'd. Notes, Cash coupon 7.125% or PIK 7.875% | 7.125 | 09/15/23 | 2,050 | 1,987,219 |
| Galapagos SA, Sr. Sec'd. Notes, 3 Month EURIBOR + 4.750% | 4.431(c) | 06/15/21 | EUR 3,146 | 3,172,262 |
| Swissport Financing Sarl, Gtd. Notes | 9.750 | 12/15/22 | EUR 3,985 | 4,857,521 |
| | | | | 10,017,002 |
| Mexico 0.2% | | | | |
| Petroleos Mexicanos, Gtd. Notes(aa) | 4.875 | 01/24/22 | 1,290 | 1,271,940 |
| Netherlands 1.2% | | | | |
| GTH Finance BV, Gtd. Notes(aa) | 7.250 | 04/26/23 | 1,250 | 1,293,750 |
| United Group BV, Sr. Sec'd. Notes, 144A | 4.375 | 07/01/22 | EUR 3,200 | 3,729,345 |
| UPCB Finance IV Ltd., Sr. Sec'd. Notes, 144A | 5.375 | 01/15/25 | 2,000 | 1,946,000 |
| VEON Holdings BV, Gtd. Notes(aa) | 5.950 | 02/13/23 | 750 | 753,105 |
| | | | | 7,722,200 |
| Puerto Rico 0.5% | | | | |
| Popular, Inc., Sr. Unsec'd. Notes | 6.125 | 09/14/23 | 3,475 | 3,516,005 |
| Russia 2.3% | | | | |
| EuroChem Mineral & Chemical Co. OJSC Via EuroChem Global Investments Ltd., Sr. Unsec'd. Notes, 144A | 3.800 | 04/12/20 | 2,000 | 1,960,000 |
| Evraz Group SA, Sr. Unsec'd. Notes | 6.500 | 04/22/20 | 1,000 | 1,014,230 |

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal (000)# | Amount Value |
|---------------------------------------|-------------------|----------|---------------------|-----------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| Russia (cont'd.) | | | | |
| Gazprom OAO Via Gaz Capital SA, | | | | |
| Sr. Unsec'd. Notes | 4.950 | 07/19/22 | 645 | \$ 646,336 |
| Sr. Unsec'd. Notes | 6.510 | 03/07/22 | 1,470 | 1,538,423 |
| Sr. Unsec'd. Notes, 144A | 4.950 | 07/19/22 | 3,500 | 3,507,252 |
| Sr. Unsec'd. Notes, EMTN | 3.600 | 02/26/21 | 2,000 | 2,394,341 |
| Sr. Unsec'd. Notes, EMTN | 5.338 | 09/25/20 | 1,000 | 1,331,246 |
| Sberbank of Russia Via SB Capital SA, | | | | |
| Sr. Unsec'd. Notes | 5.717 | 06/16/21 | 500 | 507,500 |
| Sr. Unsec'd. Notes | 6.125 | 02/07/22 | 1,600 | 1,636,800 |
| VTB Bank OJSC Via VTB Capital SA, | | | | |
| Sr. Unsec'd. Notes | 6.551 | 10/13/20 | 650 | 669,175 |
| | | | | 15,205,303 |
| South Africa 0.9% | | | | |
| Eskom Holdings SOC Ltd., | | | | |
| Sr. Unsec'd. Notes | 5.750 | 01/26/21 | 1,905 | 1,824,037 |
| Sasol Financing International Ltd., | | | | |
| Gtd. Notes | 4.500 | 11/14/22 | 3,500 | 3,399,515 |
| Transnet SOC Ltd., | | | | |
| Sr. Unsec'd. Notes, 144A | 4.000 | 07/26/22 | 740 | 690,148 |
| | | | | 5,913,700 |
| Sweden 0.2% | | | | |
| Perstorp Holding AB, | | | | |
| Sr. Sec'd. Notes | 7.625 | 06/30/21 | 732 | 862,259 |
| Verisure Holding AB, | | | | |
| Sr. Sec'd. Notes, 144A | 6.000 | 11/01/22 | 450 | 524,940 |
| | | | | 1,387,199 |
| Turkey 0.6% | | | | |
| Turkiye Garanti Bankasi AS, | | | | |
| Sr. Unsec'd. Notes | 6.250 | 04/20/21 | 1,000 | 972,500 |
| Turkiye Is Bankasi, | | | | |
| Sr. Unsec'd. Notes | 5.000 | 04/30/20 | 1,375 | 1,301,547 |
| Sr. Unsec'd. Notes, 144A, MTN | 5.375 | 10/06/21 | 1,000 | 881,528 |
| Sr. Unsec'd. Notes, MTN | 5.375 | 10/06/21 | 625 | 550,955 |
| | | | | 3,706,530 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Rate | Maturity Date | Principal Amount (000)# | Amount | Value |
|---|---------------|---------------|-------------------------|--------|------------|
| Corporate Bonds (Continued) | | | | | |
| United Kingdom 5.0% | | | | | |
| B&M European Value Retail SA, Sr. Sec'd. Notes, 144A, MTN | 4.125 | 02/01/22 | GBP 425 | | \$ 543,589 |
| Boparan Finance PLC, Sr. Sec'd. Notes(aa) | 5.250 | 07/15/19 | GBP 1,700 | | 2,139,477 |
| Sr. Sec'd. Notes(aa) | 5.500 | 07/15/21 | GBP 1,575 | | 1,763,533 |
| CPUK Finance Ltd., Sec'd. Notes, 144A | 4.250 | 02/28/47 | GBP 2,575 | | 3,303,597 |
| EC Finance PLC, Sr. Sec'd. Notes, 144A | 2.375 | 11/15/22 | EUR 950 | | 1,066,382 |
| Iceland Bondco PLC, Sr. Sec'd. Notes, 144A, 3 Month GBP LIBOR + 4.250%(aa) | 5.063(c) | 07/15/20 | GBP 182 | | 231,588 |
| Jaguar Land Rover Automotive PLC, Gtd. Notes, 144A(aa) | 4.250 | 11/15/19 | | 1,850 | 1,843,063 |
| Jerrold Finco PLC, Sr. Sec'd. Notes, 144A, MTN(aa) | 6.250 | 09/15/21 | GBP 1,850 | | 2,417,876 |
| Jewel UK Bondco PLC, First Lien, 144A(aa) | 8.500 | 04/15/23 | GBP 2,025 | | 2,558,279 |
| Kelda Finance No. 3 PLC, Sr. Sec'd. Notes(aa) | 5.750 | 02/17/20 | GBP 1,370 | | 1,794,913 |
| McLaren Finance PLC, Sr. Sec'd. Notes, 144A(aa) | 5.000 | 08/01/22 | GBP 1,125 | | 1,357,089 |
| Newday Bondco PLC, First Lien, 144A, 3 Month GBP LIBOR + 6.500%(aa) | 7.302(c) | 02/01/23 | GBP 1,250 | | 1,492,634 |
| Sr. Sec'd. Notes, 144A(aa) | 7.375 | 02/01/24 | GBP 1,000 | | 1,198,384 |
| Stonegate Pub Co. Financing PLC, Sr. Sec'd. Notes, 144A(aa) | 4.875 | 03/15/22 | GBP 1,275 | | 1,597,854 |
| Sr. Sec'd. Notes, 144A, 3 Month GBP LIBOR + 4.375%(aa) | 5.173(c) | 03/15/22 | GBP 925 | | 1,170,985 |
| TVL Finance PLC, Sec'd. Notes, 144A, 3 Month GBP LIBOR + 4.875% | 5.677(c) | 05/15/23 | GBP 1,200 | | 1,528,855 |
| Voyage Care BondCo PLC, Sr. Sec'd. Notes, 144A(aa) | 5.875 | 05/01/23 | GBP 1,600 | | 1,907,451 |
| Wagamama Finance PLC, First Lien, 144A(aa) | 4.125 | 07/01/22 | GBP 1,250 | | 1,593,756 |
| William Hill PLC, Gtd. Notes(aa) | 4.250 | 06/05/20 | GBP 2,500 | | 3,259,411 |
| | | | | | 32,768,716 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest | Maturity | Principal | Amount | Value |
|--|----------|----------|-----------|--------|------------|
| | Rate | Date | (000)# | | |
| Corporate Bonds (Continued) | | | | | |
| United States 74.3% | | | | | |
| Acadia Healthcare Co., Inc., Gtd. Notes(aa) | 5.125 | 07/01/22 | 600 | | \$ 598,500 |
| Gtd. Notes(aa) | 5.625 | 02/15/23 | 2,875 | | 2,878,594 |
| AK Steel Corp., Sr. Sec'd. Notes(aa) | 7.500 | 07/15/23 | 2,960 | | 3,004,400 |
| Alliance Data Systems Corp., Gtd. Notes, 144A(aa) | 5.375 | 08/01/22 | 2,815 | | 2,825,556 |
| Gtd. Notes, 144A, MTN(aa) | 5.875 | 11/01/21 | 3,100 | | 3,153,630 |
| Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., Gtd. Notes(aa) | 7.875 | 12/15/24 | 2,650 | | 2,371,750 |
| Altice US Finance I Corp., Sr. Sec'd. Notes, 144A(aa) | 5.375 | 07/15/23 | 1,000 | | 999,810 |
| AMC Networks, Inc., Gtd. Notes(aa) | 4.750 | 12/15/22 | 1,400 | | 1,379,000 |
| American Axle & Manufacturing, Inc., Gtd. Notes(aa) | 7.750 | 11/15/19 | 1,300 | | 1,339,000 |
| AmeriGas Partners LP/AmeriGas Finance Corp., Sr. Unsec'd. Notes(aa) | 5.625 | 05/20/24 | 450 | | 432,000 |
| Antero Resources Corp., Gtd. Notes(aa) | 5.375 | 11/01/21 | 1,125 | | 1,126,406 |
| Gtd. Notes(aa) | 5.625 | 06/01/23 | 550 | | 550,000 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp., Sr. Unsec'd. Notes, 144A(aa) | 10.000 | 04/01/22 | 4,768 | | 5,250,760 |
| Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec'd. Notes, 144A(aa) | 6.875 | 02/15/21 | 4,725 | | 4,725,000 |
| B&G Foods, Inc., Gtd. Notes(aa) | 4.625 | 06/01/21 | 1,775 | | 1,763,906 |
| Bausch Health Cos., Inc., Sr. Sec'd. Notes, 144A(aa) | 6.500 | 03/15/22 | 650 | | 672,750 |
| Beacon Roofing Supply, Inc., Gtd. Notes(aa) | 6.375 | 10/01/23 | 520 | | 525,200 |
| Beazer Homes USA, Inc., Gtd. Notes(aa) | 8.750 | 03/15/22 | 7,700 | | 7,757,750 |
| Blue Cube Spinco LLC, Gtd. Notes | 9.750 | 10/15/23 | 275 | | 305,938 |
| Gtd. Notes(aa) | 10.000 | 10/15/25 | 1,130 | | 1,279,725 |
| Brinker International, Inc., Gtd. Notes, 144A | 5.000 | 10/01/24 | 300 | | 282,000 |
| Calpine Corp., Sr. Sec'd. Notes, 144A(aa) | 5.875 | 01/15/24 | 650 | | 650,000 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal (000)# | Amount Value |
|---|-------------------|----------|---------------------|-----------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| Calpine Corp., (cont'd.) | | | | |
| Sr. Unsec'd. Notes(aa) | 5.375 | 01/15/23 | 4,425 | \$ 4,192,687 |
| Sr. Unsec'd. Notes(aa) | 5.500 | 02/01/24 | 2,600 | 2,359,500 |
| Carmike Cinemas, Inc., Sec'd. Notes, 144A(aa) | 6.000 | 06/15/23 | 2,750 | 2,777,500 |
| Carvana Co., Gtd. Notes, 144A(aa) | 8.875 | 10/01/23 | 4,400 | 4,158,000 |
| CCM Merger, Inc., Sr. Unsec'd. Notes, 144A(aa) | 6.000 | 03/15/22 | 4,775 | 4,858,562 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec'd. Notes | 5.125 | 02/15/23 | 400 | 398,000 |
| Sr. Unsec'd. Notes(aa) | 5.250 | 09/30/22 | 3,800 | 3,819,000 |
| Sr. Unsec'd. Notes, 144A(aa) | 4.000 | 03/01/23 | 2,060 | 1,962,150 |
| Sr. Unsec'd. Notes, 144A(aa) | 5.125 | 05/01/23 | 10,565 | 10,512,175 |
| Sr. Unsec'd. Notes, 144A(aa) | 5.875 | 04/01/24 | 1,360 | 1,371,900 |
| CEC Entertainment, Inc., Gtd. Notes(aa) | 8.000 | 02/15/22 | 1,700 | 1,525,750 |
| CenturyLink, Inc., Sr. Unsec'd. Notes, Ser. S(aa) | 6.450 | 06/15/21 | 4,895 | 5,005,137 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec'd. Notes, 144A(aa) | 5.125 | 12/15/21 | 4,848 | 4,834,813 |
| Sr. Unsec'd. Notes, 144A(aa) | 5.125 | 12/15/21 | 5,975 | 5,958,748 |
| Chemours Co. (The), Gtd. Notes(aa) | 6.625 | 05/15/23 | 8,034 | 8,214,765 |
| Gtd. Notes(aa) | 7.000 | 05/15/25 | 2,960 | 3,048,800 |
| CHS/Community Health Systems, Inc., Gtd. Notes | 6.875 | 02/01/22 | 784 | 396,312 |
| Sec'd. Notes, 144A | 8.125 | 06/30/24 | 837 | 661,230 |
| Sr. Sec'd. Notes(aa) | 6.250 | 03/31/23 | 1,825 | 1,678,453 |
| CIT Group, Inc., Sr. Unsec'd. Notes(aa) | 5.250 | 03/07/25 | 1,100 | 1,106,875 |
| Citgo Holding, Inc., Sr. Sec'd. Notes, 144A(aa) | 10.750 | 02/15/20 | 7,600 | 7,904,000 |
| Clear Channel Worldwide Holdings, Inc., Gtd. Notes, Ser. A(aa) | 6.500 | 11/15/22 | 3,515 | 3,528,181 |
| Gtd. Notes, Ser. A(aa) | 7.625 | 03/15/20 | 2,315 | 2,306,319 |
| Gtd. Notes, Ser. B(aa) | 6.500 | 11/15/22 | 1,300 | 1,319,760 |
| Gtd. Notes, Ser. B(aa) | 7.625 | 03/15/20 | 1,845 | 1,842,694 |
| | 4.875 | 01/15/24 | 2,456 | 2,345,480 |

Cleveland-Cliffs, Inc.,
Sr. Sec'd. Notes, 144A(aa)
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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|--------------|----------------------------|--------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| CNX Resources Corp., Gtd. Notes(aa) | 5.875 | 04/15/22 | 3,518 | \$ 3,454,254 |
| CommScope, Inc., Gtd. Notes, 144A(aa) | 5.000 | 06/15/21 | 1,425 | 1,420,369 |
| Gtd. Notes, 144A(aa) | 5.500 | 06/15/24 | 1,305 | 1,260,956 |
| Coty, Inc., Gtd. Notes, 144A(aa) | 4.000 | 04/15/23 EUR | 4,675 | 5,162,733 |
| Dell International LLC/EMC Corp., Gtd. Notes, 144A(aa) | 5.875 | 06/15/21 | 4,590 | 4,653,212 |
| Gtd. Notes, 144A(aa) | 7.125 | 06/15/24 | 3,180 | 3,365,439 |
| Denbury Resources, Inc., Sec'd. Notes, 144A | 9.000 | 05/15/21 | 300 | 312,375 |
| DISH DBS Corp., Gtd. Notes(aa) | 5.125 | 05/01/20 | 5,785 | 5,799,462 |
| Gtd. Notes(aa) | 5.875 | 07/15/22 | 585 | 552,825 |
| Gtd. Notes(aa) | 6.750 | 06/01/21 | 4,005 | 4,045,050 |
| Eldorado Resorts, Inc., Gtd. Notes(aa) | 7.000 | 08/01/23 | 2,600 | 2,730,000 |
| EMC Corp., Sr. Unsec'd. Notes(aa) | 2.650 | 06/01/20 | 1,665 | 1,619,855 |
| Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec'd. Notes, 144A(aa) | 5.500 | 01/30/26 | 2,325 | 2,388,937 |
| Endo Finance LLC, Gtd. Notes, 144A | 5.750 | 01/15/22 | 225 | 203,625 |
| Everi Payments, Inc., Gtd. Notes, 144A(aa) | 7.500 | 12/15/25 | 700 | 696,500 |
| Ferrellgas LP/Ferrellgas Finance Corp., Gtd. Notes(aa) | 6.750 | 06/15/23 | 900 | 776,250 |
| Sr. Unsec'd. Notes(aa) | 6.750 | 01/15/22 | 800 | 694,000 |
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec'd. Notes(aa) | 8.625 | 06/15/20 | 1,000 | 905,000 |
| Sr. Unsec'd. Notes(aa) | 8.625 | 06/15/20 | 2,850 | 2,579,250 |
| First Data Corp., Sr. Sec'd. Notes, 144A(aa) | 5.375 | 08/15/23 | 418 | 421,658 |
| Freeport-McMoRan, Inc., Gtd. Notes(aa) | 3.875 | 03/15/23 | 1,650 | 1,526,250 |
| Gtd. Notes(aa) | 4.550 | 11/14/24 | 1,965 | 1,820,081 |

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| | | | | |
|---|-------|----------|-------|-----------|
| FXI Holdings, Inc., Sr. Sec'd. Notes, 144A | 7.875 | 11/01/24 | 250 | 233,125 |
| Genesis Energy LP/Genesis Energy Finance Corp., Gtd. Notes(aa) | 6.000 | 05/15/23 | 1,575 | 1,484,438 |

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|-------------|----------------------------|--------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| GenOn Energy, Inc., Sr. Unsec'd. Notes(d) | 7.875 | 06/15/17 | 1,750 | \$ 1,203,125 |
| Sr. Unsec'd. Notes(d) | 9.500 | 10/15/18 | 2,875 | 1,962,188 |
| Sr. Unsec'd. Notes(d) | 9.875 | 10/15/20 | 650 | 443,625 |
| Global Partners LP/GLP Finance Corp., Gtd. Notes(aa) | 6.250 | 07/15/22 | 825 | 810,563 |
| Gtd. Notes(aa) | 7.000 | 06/15/23 | 1,450 | 1,444,563 |
| Golden Nugget, Inc., Gtd. Notes, 144A(aa) | 8.750 | 10/01/25 | 1,675 | 1,721,063 |
| Sr. Unsec'd. Notes, 144A(aa) | 6.750 | 10/15/24 | 1,675 | 1,670,813 |
| Griffon Corp., Gtd. Notes(aa) | 5.250 | 03/01/22 | 8,925 | 8,367,187 |
| HCA Healthcare, Inc., Sr. Unsec'd. Notes(aa) | 6.250 | 02/15/21 | 5,000 | 5,193,750 |
| HCA, Inc., Gtd. Notes(aa) | 7.500 | 02/15/22 | 4,355 | 4,725,175 |
| Sr. Sec'd. Notes(aa) | 4.750 | 05/01/23 | 1,300 | 1,313,000 |
| Hexion, Inc., Sr. Sec'd. Notes, 144A(aa) | 10.375 | 02/01/22 | 895 | 799,906 |
| Hot Topic, Inc., Sr. Sec'd. Notes, 144A(aa) | 9.250 | 06/15/21 | 1,100 | 1,086,250 |
| Infor Software Parent LLC/Infor Software Parent, Inc., Sr. Unsec'd. Notes, 144A, Cash coupon 7.125% or PIK 7.875%(aa) | 7.125 | 05/01/21 | 605 | 603,488 |
| Infor US, Inc., Gtd. Notes(aa) | 5.750 | 05/15/22EUR | 1,550 | 1,802,121 |
| Gtd. Notes(aa) | 6.500 | 05/15/22 | 4,030 | 4,019,925 |
| Informatica LLC, Sr. Unsec'd. Notes, 144A(aa) | 7.125 | 07/15/23 | 2,130 | 2,173,260 |
| International Game Technology PLC, Sr. Sec'd. Notes, 144A(aa) | 6.250 | 02/15/22 | 3,025 | 3,123,312 |
| International Wire Group, Inc., Sec'd. Notes, 144A(aa) | 10.750 | 08/01/21 | 1,375 | 1,261,563 |
| Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sec'd. Notes, 144A(aa) | 10.250 | 11/15/22 | 2,675 | 2,912,406 |
| Sr. Sec'd. Notes, 144A(aa) | 6.750 | 11/15/21 | 4,000 | 4,105,000 |
| Jacobs Entertainment, Inc., Sec'd. Notes, 144A(aa) | 7.875 | 02/01/24 | 1,550 | 1,633,313 |
| KB Home, Gtd. Notes | 7.625 | 05/15/23 | 250 | 263,125 |
| Gtd. Notes | 8.000 | 03/15/20 | 350 | 366,188 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal (000)# | Amount Value |
|---|-------------------|----------|---------------------|-----------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| L Brands, Inc., Gtd. Notes(aa) | 5.625 | 10/15/23 | 5,525 | \$ 5,463,120 |
| Gtd. Notes(aa) | 6.625 | 04/01/21 | 1,325 | 1,381,313 |
| Gtd. Notes | 7.000 | 05/01/20 | 250 | 260,000 |
| Laureate Education, Inc., Gtd. Notes, 144A(aa) | 8.250 | 05/01/25 | 1,875 | 2,001,562 |
| Lennar Corp., Gtd. Notes(aa) | 4.125 | 01/15/22 | 3,125 | 3,050,937 |
| Level 3 Financing, Inc., Gtd. Notes(aa) | 5.625 | 02/01/23 | 750 | 752,813 |
| Gtd. Notes(aa) | 6.125 | 01/15/21 | 7,025 | 7,042,562 |
| M/I Homes, Inc., Gtd. Notes(aa) | 6.750 | 01/15/21 | 3,125 | 3,132,812 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A | 4.875 | 04/15/20 | 805 | 794,938 |
| Gtd. Notes, 144A | 5.750 | 08/01/22 | 1,770 | 1,579,725 |
| Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec'd. Notes(aa) | 5.500 | 04/15/21 | 5,285 | 5,307,461 |
| MEDNAX, Inc., Gtd. Notes, 144A(aa) | 5.250 | 12/01/23 | 1,050 | 1,048,688 |
| Meritage Homes Corp., Gtd. Notes(aa) | 7.000 | 04/01/22 | 800 | 823,760 |
| MGM Resorts International, Gtd. Notes(aa) | 6.000 | 03/15/23 | 650 | 659,750 |
| Gtd. Notes | 6.625 | 12/15/21 | 325 | 340,337 |
| Midcontinent Communications/Midcontinent Finance Corp., Gtd. Notes, 144A(aa) | 6.875 | 08/15/23 | 2,591 | 2,701,117 |
| Molina Healthcare, Inc., Gtd. Notes(aa) | 5.375 | 11/15/22 | 2,150 | 2,150,000 |
| National CineMedia LLC, Sr. Sec'd. Notes(aa) | 6.000 | 04/15/22 | 3,200 | 3,232,000 |
| Nationstar Mortgage Holdings, Inc., Gtd. Notes, 144A(aa) | 8.125 | 07/15/23 | 6,025 | 6,130,437 |
| Navient Corp., Sr. Unsec'd. Notes(aa) | 6.500 | 06/15/22 | 1,025 | 1,042,938 |
| Sr. Unsec'd. Notes | 6.625 | 07/26/21 | 625 | 642,969 |
| NCR Corp., Gtd. Notes(aa) | 4.625 | 02/15/21 | 2,000 | 1,970,000 |
| Gtd. Notes(aa) | 5.000 | 07/15/22 | 730 | 700,800 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|--------------|----------------------------|-------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| NCR Corp., (cont'd.) Gtd. Notes(aa) | 6.375 | 02/15/23 | 8,055 | \$8,034,862 |
| New Home Co., Inc. (The), Gtd. Notes(aa) | 7.250 | 04/01/22 | 3,500 | 3,465,000 |
| Nexstar Broadcasting, Inc., Gtd. Notes, 144A(aa) | 6.125 | 02/15/22 | 1,260 | 1,283,625 |
| Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes, 144A(aa) | 5.000 | 04/15/22 | 6,535 | 6,363,456 |
| Nine Energy Service, Inc., Sr. Unsec'd. Notes, 144A | 8.750 | 11/01/23 | 500 | 508,125 |
| Novelis Corp., Gtd. Notes, 144A(aa) | 6.250 | 08/15/24 | 2,265 | 2,242,350 |
| NRG Energy, Inc., Gtd. Notes(aa) | 6.250 | 05/01/24 | 585 | 597,215 |
| Nuance Communications, Inc., Gtd. Notes, 144A(aa) | 5.375 | 08/15/20 | 1,135 | 1,135,709 |
| ORBCOMM, Inc., Sr. Sec'd. Notes, 144A(aa) | 8.000 | 04/01/24 | 1,970 | 2,048,800 |
| Outfront Media Capital LLC/Outfront Media Capital Corp., | | | | |
| Gtd. Notes(aa) | 5.625 | 02/15/24 | 4,860 | 4,868,019 |
| Gtd. Notes(aa) | 5.875 | 03/15/25 | 495 | 496,856 |
| PetSmart, Inc., Gtd. Notes, 144A | 7.125 | 03/15/23 | 3,600 | 2,520,000 |
| PF Chang's China Bistro, Inc., Gtd. Notes, 144A(aa) | 10.250 | 06/30/20 | 1,200 | 1,140,000 |
| PQ Corp., Sr. Sec'd. Notes, 144A(aa) | 6.750 | 11/15/22 | 1,795 | 1,848,850 |
| PSPC Escrow Corp., Sr. Unsec'd. Notes(aa) | 6.000 | 02/01/23 EUR | 4,904 | 5,758,058 |
| Qwest Capital Funding, Inc., Gtd. Notes(aa) | 6.500 | 11/15/18 | 3,150 | 3,146,062 |
| Radiate Holdco LLC/Radiate Finance, Inc., Sr. Unsec'd. Notes, 144A(aa) | 6.875 | 02/15/23 | 1,240 | 1,190,400 |
| Range Resources Corp., Gtd. Notes(aa) | 5.000 | 03/15/23 | 1,025 | 991,688 |
| Gtd. Notes(aa) | 5.875 | 07/01/22 | 1,225 | 1,232,656 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Sr. Sec'd. Notes(aa) | 5.750 | 10/15/20 | 2,092 | 2,092,304 |

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|----------|----------------------------|-----------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, (cont'd.) | | | | |
| Sr. Sec'd. Notes, 144A(aa) | 5.125 | 07/15/23 | 500 | \$488,750 |
| Rite Aid Corp., Gtd. Notes, 144A(aa) | 6.125 | 04/01/23 | 3,825 | 3,248,859 |
| RP Crown Parent LLC, Sr. Sec'd. Notes, 144A(aa) | 7.375 | 10/15/24 | 2,045 | 2,096,125 |
| Sable International Finance Ltd., Gtd. Notes, 144A | 6.875 | 08/01/22 | 2,000 | 2,087,500 |
| Sabra Health Care LP/Sabra Capital Corp., Gtd. Notes(aa) | 5.500 | 02/01/21 | 2,630 | 2,664,519 |
| Sally Holdings LLC/Sally Capital, Inc., Gtd. Notes | 5.500 | 11/01/23 | 225 | 216,563 |
| SBA Communications Corp., Sr. Unsec'd. Notes(aa) | 4.000 | 10/01/22 | 5,430 | 5,199,225 |
| Scientific Games International, Inc., Gtd. Notes | 6.250 | 09/01/20 | 225 | 218,813 |
| Gtd. Notes(aa) | 6.625 | 05/15/21 | 4,025 | 3,894,187 |
| Gtd. Notes(aa) | 10.000 | 12/01/22 | 4,375 | 4,571,875 |
| Select Medical Corp., Gtd. Notes(aa) | 6.375 | 06/01/21 | 2,500 | 2,521,875 |
| Sensata Technologies BV, Gtd. Notes, 144A(aa) | 4.875 | 10/15/23 | 937 | 912,404 |
| Silversea Cruise Finance Ltd., Sr. Sec'd. Notes, 144A | 7.250 | 02/01/25 | 800 | 862,008 |
| Sinclair Television Group, Inc., Gtd. Notes(aa) | 5.375 | 04/01/21 | 3,840 | 3,835,200 |
| Gtd. Notes(aa) | 6.125 | 10/01/22 | 2,525 | 2,550,250 |
| Gtd. Notes, 144A(aa) | 5.625 | 08/01/24 | 2,735 | 2,618,762 |
| Sprint Communications, Inc., Sr. Unsec'd. Notes(aa) | 6.000 | 11/15/22 | 1,735 | 1,751,266 |
| Sprint Corp., Gtd. Notes(aa) | 7.250 | 09/15/21 | 4,150 | 4,336,750 |
| Gtd. Notes(aa) | 7.875 | 09/15/23 | 3,170 | 3,383,975 |
| Standard Industries, Inc., Sr. Unsec'd. Notes, 144A | 5.375 | 11/15/24 | 1,350 | 1,296,000 |
| StandardAero Aviation Holdings, Inc., Gtd. Notes, 144A(aa) | 10.000 | 07/15/23 | 1,875 | 2,018,662 |
| Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes(aa) | 8.500 | 04/15/22 | 2,100 | 2,215,500 |
| | 4.875 | 01/15/23 | 4,400 | 4,240,500 |

Sunoco LP/Sunoco Finance Corp.,

Gtd. Notes, 144A

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|---|-------------------|--------------|----------------------------|--------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| Surgery Center Holdings, Inc., Gtd. Notes, 144A(aa) | 8.875 | 04/15/21 | 2,938 | \$ 3,018,795 |
| TA MFG. Ltd., Gtd. Notes(aa) | 3.625 | 04/15/23 EUR | 2,530 | 2,912,037 |
| Taylor Morrison Communities, Inc., Gtd. Notes(aa) | 6.625 | 05/15/22 | 2,475 | 2,487,375 |
| Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc., Gtd. Notes, 144A(aa) | 5.250 | 04/15/21 | 4,775 | 4,757,094 |
| Gtd. Notes, 144A(aa) | 5.625 | 03/01/24 | 2,783 | 2,706,467 |
| Gtd. Notes, 144A(aa) | 5.875 | 04/15/23 | 425 | 419,688 |
| TEGNA, Inc., Gtd. Notes(aa) | 6.375 | 10/15/23 | 4,120 | 4,212,700 |
| Tempur Sealy International, Inc., Gtd. Notes(aa) | 5.625 | 10/15/23 | 3,270 | 3,188,250 |
| Tenet Healthcare Corp., Sec'd. Notes, 144A(aa) | 7.500 | 01/01/22 | 3,175 | 3,309,937 |
| Sr. Sec'd. Notes | 4.375 | 10/01/21 | 175 | 172,813 |
| Sr. Sec'd. Notes(aa) | 4.625 | 07/15/24 | 2,650 | 2,554,202 |
| Sr. Sec'd. Notes(aa) | 4.750 | 06/01/20 | 1,825 | 1,829,563 |
| Sr. Unsec'd. Notes(aa) | 6.750 | 02/01/20 | 550 | 565,125 |
| Sr. Unsec'd. Notes(aa) | 6.750 | 06/15/23 | 6,875 | 6,832,031 |
| TIBCO Software, Inc., Sr. Unsec'd. Notes, 144A(aa) | 11.375 | 12/01/21 | 5,935 | 6,291,100 |
| TPC Group, Inc., Sr. Sec'd. Notes, 144A(aa) | 8.750 | 12/15/20 | 1,000 | 980,000 |
| TransDigm, Inc., Gtd. Notes(aa) | 6.000 | 07/15/22 | 3,325 | 3,341,625 |
| TRI Pointe Group, Inc., Gtd. Notes(aa) | 4.875 | 07/01/21 | 2,900 | 2,871,000 |
| Tribune Media Co., Gtd. Notes(aa) | 5.875 | 07/15/22 | 3,850 | 3,898,125 |
| U.S. Concrete, Inc., Gtd. Notes(aa) | 6.375 | 06/01/24 | 4,800 | 4,470,000 |
| Univision Communications, Inc., Sr. Sec'd. Notes, 144A(aa) | 5.125 | 05/15/23 | 3,095 | 2,915,490 |
| Sr. Sec'd. Notes, 144A(aa) | 6.750 | 09/15/22 | 5,488 | 5,597,760 |
| VFH Parent LLC/Orchestra Co-Issuer, Inc., Sec'd. Notes, 144A | 6.750 | 06/15/22 | 400 | 408,000 |
| | 8.000 | 10/15/23 | 878 | 963,056 |

VICI Properties 1 LLC/VICI FC, Inc.,

Sec'd. Notes(aa)

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|---|-------------------|----------|----------------------------|--------------|
| | Rate | Date | | |
| Corporate Bonds (Continued) | | | | |
| United States (cont'd.) | | | | |
| Vistra Energy Corp., | | | | |
| Gtd. Notes(aa) | 7.375 | 01/01/22 | 2,025 | \$ 2,100,937 |
| Gtd. Notes(aa) | 7.625 | 11/01/24 | 4,339 | 4,588,492 |
| W.R. Grace & Co., | | | | |
| Gtd. Notes, 144A(aa) | 5.625 | 10/01/24 | 730 | 742,775 |
| WeWork Cos., Inc., | | | | |
| Gtd. Notes, 144A(aa) | 7.875 | 05/01/25 | 425 | 389,938 |
| William Lyon Homes, Inc., | | | | |
| Gtd. Notes(aa) | 6.000 | 09/01/23 | 2,225 | 2,030,312 |
| Gtd. Notes(aa) | 7.000 | 08/15/22 | 1,900 | 1,897,625 |
| WPX Energy, Inc., | | | | |
| Sr. Unsec'd. Notes | 6.000 | 01/15/22 | 275 | 281,188 |
| Sr. Unsec'd. Notes(aa) | 8.250 | 08/01/23 | 550 | 618,063 |
| XPO Logistics, Inc., | | | | |
| Gtd. Notes, 144A(aa) | 6.500 | 06/15/22 | 845 | 866,125 |
| Zayo Group LLC/Zayo Capital, Inc., | | | | |
| Gtd. Notes(aa) | 6.000 | 04/01/23 | 3,280 | 3,345,600 |
| Zekelman Industries, Inc., | | | | |
| Sr. Sec'd. Notes, 144A(aa) | 9.875 | 06/15/23 | 3,410 | 3,631,650 |
| | | | | 484,667,599 |
| Zambia 0.7% | | | | |
| First Quantum Minerals Ltd., | | | | |
| Gtd. Notes, 144A(aa) | 7.000 | 02/15/21 | 4,380 | 4,282,326 |
| Total Corporate Bonds | | | | 679,595,085 |
| (cost \$694,968,807) | | | | |
| Sovereign Bonds 12.4% | | | | |
| Argentina 1.6% | | | | |
| Argentine Republic Government International Bond, | | | | |
| Sr. Unsec'd. Notes | 4.625 | 01/11/23 | 2,435 | 2,057,575 |
| Sr. Unsec'd. Notes | 5.625 | 01/26/22 | 1,750 | 1,570,625 |
| Sr. Unsec'd. Notes | 6.250 | 04/22/19 | 3,000 | 3,016,500 |
| Sr. Unsec'd. Notes | 6.875 | 04/22/21 | 770 | 736,505 |
| Provincia de Buenos Aires, | | | | |
| Sr. Unsec'd. Notes | 9.950 | 06/09/21 | 2,915 | 2,848,538 |
| | | | | 10,229,743 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|--------------|----------------------------|------------|
| | Rate | Date | | |
| Sovereign Bonds (Continued) | | | | |
| Armenia 0.1% | | | | |
| Republic of Armenia International Bond, Sr. Unsec'd. Notes | 6.000 | 09/30/20 | 370 | \$ 373,730 |
| Azerbaijan 0.1% | | | | |
| Republic of Azerbaijan International Bond, Sr. Unsec'd. Notes | 4.750 | 03/18/24 | 640 | 630,400 |
| Bahrain 1.0% | | | | |
| Bahrain Government International Bond, Sr. Unsec'd. Notes | 5.500 | 03/31/20 | 1,840 | 1,832,846 |
| Sr. Unsec'd. Notes | 5.875 | 01/26/21 | 3,300 | 3,291,618 |
| Sr. Unsec'd. Notes | 6.125 | 07/05/22 | 850 | 855,321 |
| Sr. Unsec'd. Notes, 144A | 5.875 | 01/26/21 | 660 | 658,324 |
| | | | | 6,638,109 |
| Belarus 0.1% | | | | |
| Republic of Belarus International Bond, Sr. Unsec'd. Notes | 6.875 | 02/28/23 | 910 | 937,537 |
| Brazil 0.3% | | | | |
| Brazilian Government International Bond, Sr. Unsec'd. Notes(aa) | 2.875 | 04/01/21 EUR | 1,400 | 1,639,967 |
| Dominican Republic 0.2% | | | | |
| Dominican Republic International Bond, Sr. Unsec'd. Notes | 7.500 | 05/06/21 | 1,405 | 1,454,175 |
| Ecuador 0.7% | | | | |
| Ecuador Government International Bond, Sr. Unsec'd. Notes | 10.500 | 03/24/20 | 1,100 | 1,127,500 |
| Sr. Unsec'd. Notes | 10.750 | 03/28/22 | 3,270 | 3,368,100 |
| | | | | 4,495,600 |
| Egypt 0.7% | | | | |
| Egypt Government International Bond, Sr. Unsec'd. Notes | 5.577 | 02/21/23 | 595 | 567,856 |
| Sr. Unsec'd. Notes, MTN | 6.125 | 01/31/22 | 3,840 | 3,790,541 |
| | | | | 4,358,397 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|-------------|----------------------------|--------------|
| | Rate | Date | | |
| Sovereign Bonds (Continued) | | | | |
| El Salvador 0.2% | | | | |
| El Salvador Government International Bond, Sr. Unsec'd. Notes | 7.750 | 01/24/23 | 1,530 | \$ 1,540,542 |
| Ghana 0.2% | | | | |
| Ghana Government International Bond, Sr. Unsec'd. Notes | 7.875 | 08/07/23 | 1,550 | 1,579,186 |
| Iraq 0.3% | | | | |
| Iraq International Bond, Sr. Unsec'd. Notes | 6.752 | 03/09/23 | 2,065 | 2,010,195 |
| Ivory Coast 0.1% | | | | |
| Ivory Coast Government International Bond, Sr. Unsec'd. Notes | 5.125 | 06/15/25EUR | 840 | 935,532 |
| Lebanon 0.8% | | | | |
| Lebanon Government International Bond, Sr. Unsec'd. Notes, EMTN | 6.000 | 05/20/19 | 500 | 492,732 |
| Sr. Unsec'd. Notes, EMTN | 6.100 | 10/04/22 | 2,000 | 1,743,240 |
| Sr. Unsec'd. Notes, EMTN | 6.250 | 05/27/22 | 2,550 | 2,243,770 |
| Sr. Unsec'd. Notes, GMTN | 5.450 | 11/28/19 | 805 | 775,650 |
| | | | | 5,255,392 |
| Mongolia 0.4% | | | | |
| Mongolia Government International Bond, Sr. Unsec'd. Notes | 5.625 | 05/01/23 | 1,135 | 1,080,532 |
| Sr. Unsec'd. Notes, EMTN | 8.750 | 03/09/24 | 270 | 290,126 |
| Sr. Unsec'd. Notes, EMTN | 10.875 | 04/06/21 | 1,085 | 1,204,690 |
| | | | | 2,575,348 |
| Namibia 0.1% | | | | |
| Namibia International Bonds, Sr. Unsec'd. Notes | 5.500 | 11/03/21 | 425 | 424,787 |
| Nigeria 0.4% | | | | |
| Nigeria Government International Bond, Sr. Unsec'd. Notes | 6.375 | 07/12/23 | 1,340 | 1,334,801 |
| Sr. Unsec'd. Notes | 6.750 | 01/28/21 | 895 | 923,112 |
| | | | | 2,257,913 |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Interest Maturity | | Principal Amount (000)# | Value |
|--|-------------------|-------------|----------------------------|------------|
| | Rate | Date | | |
| Sovereign Bonds (Continued) | | | | |
| Pakistan 0.5% | | | | |
| Pakistan Government International Bond, | | | | |
| Sr. Unsec'd. Notes | 7.250 | 04/15/19 | 620 | \$ 620,471 |
| Sr. Unsec'd. Notes | 8.250 | 04/15/24 | 1,240 | 1,266,363 |
| Third Pakistan International Sukuk Co. Ltd. (The), | | | | |
| Sr. Unsec'd. Notes | 5.500 | 10/13/21 | 775 | 750,347 |
| Sr. Unsec'd. Notes | 5.625 | 12/05/22 | 870 | 829,914 |
| | | | | 3,467,095 |
| Sri Lanka 0.5% | | | | |
| Sri Lanka Government International Bond, | | | | |
| Sr. Unsec'd. Notes | 5.875 | 07/25/22 | 3,300 | 3,043,930 |
| Turkey 3.0% | | | | |
| Export Credit Bank of Turkey, | | | | |
| Sr. Unsec'd. Notes | 5.000 | 09/23/21 | 1,140 | 1,050,296 |
| Sr. Unsec'd. Notes | 5.875 | 04/24/19 | 4,495 | 4,466,178 |
| Turkey Government International Bond, | | | | |
| Sr. Unsec'd. Notes | 5.125 | 05/18/20EUR | 150 | 173,903 |
| Sr. Unsec'd. Notes | 5.125 | 03/25/22 | 1,500 | 1,410,465 |
| Sr. Unsec'd. Notes | 5.625 | 03/30/21 | 1,910 | 1,862,143 |
| Sr. Unsec'd. Notes | 6.250 | 09/26/22 | 3,070 | 2,973,983 |
| Sr. Unsec'd. Notes | 7.000 | 06/05/20 | 5,265 | 5,299,033 |
| Sr. Unsec'd. Notes | 7.250 | 12/23/23 | 1,000 | 992,600 |
| Sr. Unsec'd. Notes | 7.500 | 11/07/19 | 1,430 | 1,447,168 |
| | | | | 19,675,769 |
| Ukraine 1.1% | | | | |
| Ukraine Government International Bond, | | | | |
| Sr. Unsec'd. Notes | 7.750 | 09/01/20 | 3,895 | 3,875,525 |
| Sr. Unsec'd. Notes | 7.750 | 09/01/21 | 2,475 | 2,434,682 |
| Sr. Unsec'd. Notes | 7.750 | 09/01/22 | 660 | 639,778 |
| Sr. Unsec'd. Notes | 7.750 | 09/01/23 | 525 | 499,379 |
| | | | | 7,449,364 |
| Total Sovereign Bonds | | | | 80,972,711 |
| (cost \$82,624,536) | | | | |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| Description | Shares | Value |
|-----------------------------|--------|-------------|
| Common Stock 0.1% | | |
| Colombia | | |
| Frontera Energy Corp.* | 44,076 | \$ 574,310 |
| (cost \$878,862) | | |
| | | |
| Total Long-Term Investments | | 886,085,985 |
| (cost \$904,658,036) | | |

Short-Term Investment 1.7%

Affiliated Mutual Fund
 PGIM
 Core
 Ultra
 Short
 Bond 11,382,154 11,382,154
 Fund
 (cost
 \$11,382,154)(w)

TOTAL
 INVESTMENTS 137.5%
 897,468,139
 (cost
 \$916,040,190)
 Liabilities in
 excess of (244,954,226)
 other
 assets(z) (37.5)%

Net
 Assets 100.0% \$ 652,513,913

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.

EMTN—Euro Medium Term Note

EURIBOR—Euro Interbank Offered Rate

GMTN—Global Medium Term Note

LIBOR—London Interbank Offered Rate

MTN—Medium Term Note

OJSC—Open Joint-Stock Company

PIK—Payment-in-Kind

EUR—Euro

GBP—British Pound

* Non-income producing security.

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

^ Indicates a Level 3 security. The aggregate value of Level 3 securities is \$11,185,477 and 1.7% of net assets.

(aa) Represents security, or a portion thereof, with aggregate value of \$567,046,018 segregated as collateral for amount of \$268,000,000 borrowed and outstanding as of October 31, 2018.

(c) Variable rate instrument. The interest rate shown reflects the rate in effect at October 31, 2018.

(d) Represents issuer in default on interest payments and/or principal repayment. Non-income producing security.

(d) Such securities may be post-maturity.

(p) Interest rate not available as of October 31, 2018.

(w) PGIM Investments LLC, the manager of the Fund, also serves as manager of the PGIM Core Ultra Short Bond Fund.

(z) Includes net unrealized appreciation/(depreciation) and/or market value of the below holdings which are excluded from the Schedule of Investments:

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

Unfunded loan commitment outstanding at October 31, 2018

| Borrower | Principal Amount (000) | Current Value | Unrealized Appreciation | Unrealized Depreciation |
|--|------------------------|---------------|-------------------------|-------------------------|
| Nidda Healthcare Holding AG (Germany), Facility C GBP, 4.500%, Exp. Date 08/21/24 (cost \$2,990,259) | GBP 2,223 | \$2,847,939 | \$— | \$(142,320) |

Forward foreign currency exchange contracts outstanding at October 31, 2018:

| Purchase Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation | Unrealized Depreciation |
|--------------------|--------------|-----------------------|--------------------------|---------------|-------------------------|-------------------------|
|--------------------|--------------|-----------------------|--------------------------|---------------|-------------------------|-------------------------|

OTC Forward Foreign Currency Exchange Contracts:

British Pound,

| | | | | | | |
|-------------------|-------------|---------|--------------|--------------|-----|-------------|
| Expiring 11/02/18 | Citibank NA | GBP 909 | \$ 1,191,177 | \$ 1,162,202 | \$— | \$ (28,975) |
|-------------------|-------------|---------|--------------|--------------|-----|-------------|

| | | | | | | |
|-------------------|-----------------------------|---------|---------|---------|---|---------|
| Expiring 11/02/18 | Goldman Sachs International | GBP 151 | 196,673 | 193,690 | — | (2,983) |
|-------------------|-----------------------------|---------|---------|---------|---|---------|

| | | | | | | |
|-------------------|----------------|------------|------------|------------|---|-----------|
| Expiring 11/02/18 | Morgan Stanley | GBP 51,375 | 65,987,241 | 65,667,192 | — | (320,049) |
|-------------------|----------------|------------|------------|------------|---|-----------|

Euro,

| | | | | | | |
|-------------------|-------------|---------|---------|---------|---|----------|
| Expiring 11/02/18 | Citibank NA | EUR 840 | 981,108 | 951,245 | — | (29,863) |
|-------------------|-------------|---------|---------|---------|---|----------|

| | | | | | | |
|-------------------|---------------------------|---------|-----------|---------|---|----------|
| Expiring 11/02/18 | Hong Kong & Shanghai Bank | EUR 875 | 1,015,000 | 990,966 | — | (24,034) |
|-------------------|---------------------------|---------|-----------|---------|---|----------|

| | | | | | | |
|-------------------|----------------|------------|------------|------------|---|-----------|
| Expiring 11/02/18 | JPMorgan Chase | EUR 82,230 | 93,594,080 | 93,137,205 | — | (456,875) |
|-------------------|----------------|------------|------------|------------|---|-----------|

| | | | | | | |
|-------------------|----------------|---------|---------|---------|---|----------|
| Expiring 11/02/18 | Morgan Stanley | EUR 339 | 400,000 | 384,168 | — | (15,832) |
|-------------------|----------------|---------|---------|---------|---|----------|

| | | | | | | |
|--|--|--|---------------|---------------|---|-----------|
| | | | \$163,365,279 | \$162,486,668 | — | (878,611) |
|--|--|--|---------------|---------------|---|-----------|

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation | Unrealized Depreciation |
|----------------|--------------|-----------------------|--------------------------|---------------|-------------------------|-------------------------|
|----------------|--------------|-----------------------|--------------------------|---------------|-------------------------|-------------------------|

OTC Forward Foreign Currency Exchange Contracts:

British Pound,

| | | | | | | |
|-------------------|---------------------------|---------|------------|------------|----------|------|
| Expiring 11/02/18 | Hong Kong & Shanghai Bank | GBP 100 | \$ 130,928 | \$ 127,820 | \$ 3,108 | \$ — |
|-------------------|---------------------------|---------|------------|------------|----------|------|

| | | | | | | |
|-------------------|----------------|------------|------------|------------|-----------|---|
| Expiring 11/02/18 | Morgan Stanley | GBP 52,335 | 68,972,445 | 66,895,264 | 2,077,181 | — |
|-------------------|----------------|------------|------------|------------|-----------|---|

| | | | | | | |
|-------------------|----------------|------------|------------|------------|---------|---|
| Expiring 12/04/18 | Morgan Stanley | GBP 51,375 | 66,079,613 | 65,772,254 | 307,359 | — |
|-------------------|----------------|------------|------------|------------|---------|---|

Euro,

| | | | | | | |
|-------------------|-------------|---------|---------|---------|--------|---|
| Expiring 11/02/18 | Citibank NA | EUR 675 | 779,570 | 764,535 | 15,035 | — |
|-------------------|-------------|---------|---------|---------|--------|---|

| | | | | | | |
|-------------------|---------------------------|-----------|-----------|-----------|--------|---|
| Expiring 11/02/18 | Hong Kong & Shanghai Bank | EUR 2,444 | 2,780,640 | 2,768,264 | 12,376 | — |
|-------------------|---------------------------|-----------|-----------|-----------|--------|---|

| | | | | | | |
|-------------------|---------------------------|-----------|-----------|-----------|--------|---|
| Expiring 11/02/18 | Hong Kong & Shanghai Bank | EUR 1,700 | 1,966,541 | 1,925,494 | 41,047 | — |
|-------------------|---------------------------|-----------|-----------|-----------|--------|---|

| | | | | | | |
|-------------------|----------------|------------|------------|------------|-----------|---|
| Expiring 11/02/18 | JPMorgan Chase | EUR 77,465 | 91,473,425 | 87,740,005 | 3,733,420 | — |
|-------------------|----------------|------------|------------|------------|-----------|---|

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

Forward foreign currency exchange contracts outstanding at October 31, 2018 (continued):

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation | Unrealized Depreciation |
|--|----------------|-----------------------|--------------------------|---------------|-------------------------|-------------------------|
| OTC Forward Foreign Currency Exchange Contracts (cont'd.): | | | | | | |
| Euro (cont'd.), | | | | | | |
| Expiring 11/02/18 | Morgan Stanley | EUR2,000 | \$ 2,279,756 | \$ 2,265,288 | \$ 14,468 | \$ — |
| Expiring 12/04/18 | JPMorgan Chase | EUR82,230 | 93,829,957 | 93,403,011 | 426,946 | — |
| | | | \$328,292,875 | \$321,661,935 | 6,630,940 | — |
| | | | | | \$6,630,940 | \$(878,611) |

Cross currency exchange contracts outstanding at October 31, 2018:

| Settlement | Type | Notional Amount (000) | In Exchange For (000) | Unrealized Appreciation | Unrealized Depreciation | Counterparty |
|---------------------------------------|--------|-----------------------|-----------------------|-------------------------|-------------------------|-----------------------------|
| OTC Cross Currency Exchange Contract: | | | | | | |
| 12/04/18 | GBP668 | EUR 750 | \$2,845 | \$— | | Goldman Sachs International |

Fair Value Measurements:

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—unadjusted 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, 2018 in valuing such portfolio securities:

| | Level 1 | Level 2 | Level 3 |
|---------------------------|---------|------------|--------------|
| Investments in Securities | | | |
| Bank Loans | | | |
| Canada | \$ — | \$ — | \$ 7,118,002 |
| France | — | 20,866,073 | — |
| Germany | — | 99,271 | — |
| Luxembourg | — | 10,739,298 | — |
| Netherlands | — | 229,066 | — |
| Sweden | — | 7,112,699 | — |
| United Kingdom | — | 19,749,915 | — |
| United States | — | 54,962,080 | 4,067,475 |
| Corporate Bonds | | | |
| Argentina | — | 4,237,565 | — |

Bahrain — 380,000 —

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| | Level 1 | Level 2 | Level 3 |
|---------------------------------------|---------|---------------|---------|
| Investments in Securities (continued) | | | |
| Corporate Bonds (continued) | | | |
| Brazil | \$ — | \$ 12,930,046 | \$ — |
| Canada | — | 43,073,515 | — |
| Chile | — | 4,151,250 | — |
| China | — | 604,688 | — |
| France | — | 8,427,320 | — |
| Germany | — | 12,994,354 | — |
| Guatemala | — | 1,022,875 | — |
| India | — | 643,116 | — |
| Indonesia | — | 2,111,395 | — |
| Ireland | — | 12,280,871 | — |
| Israel | — | 1,662,409 | — |
| Italy | — | 2,763,646 | — |
| Jamaica | — | 1,853,515 | — |
| Luxembourg | — | 10,017,002 | — |
| Mexico | — | 1,271,940 | — |
| Netherlands | — | 7,722,200 | — |
| Puerto Rico | — | 3,516,005 | — |
| Russia | — | 15,205,303 | — |
| South Africa | — | 5,913,700 | — |
| Sweden | — | 1,387,199 | — |
| Turkey | — | 3,706,530 | — |

| | | | |
|--------------------|---|-------------|---|
| United Kingdom | — | 32,768,716 | — |
| United States | — | 484,667,599 | — |
| Zambia | — | 4,282,326 | — |
| Sovereign Bonds | | | |
| Argentina | — | 10,229,743 | — |
| Armenia | — | 373,730 | — |
| Azerbaijan | — | 630,400 | — |
| Bahrain | — | 6,638,109 | — |
| Belarus | — | 937,537 | — |
| Brazil | — | 1,639,967 | — |
| Dominican Republic | — | 1,454,175 | — |
| Ecuador | — | 4,495,600 | — |
| Egypt | — | 4,358,397 | — |
| El Salvador | — | 1,540,542 | — |
| Ghana | — | 1,579,186 | — |
| Iraq | — | 2,010,195 | — |
| Ivory Coast | — | 935,532 | — |
| Lebanon | — | 5,255,392 | — |
| Mongolia | — | 2,575,348 | — |
| Namibia | — | 424,787 | — |
| Nigeria | — | 2,257,913 | — |
| Pakistan | — | 3,467,095 | — |
| Sri Lanka | — | 3,043,930 | — |
| Turkey | — | 19,675,769 | — |

Ukraine

— 7,449,364 —

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

| | Level 1 | Level 2 | Level 3 |
|---|--------------|---------------|--------------|
| Investments in Securities (continued) | | | |
| Common Stock | | | |
| Colombia | \$ 574,310 | \$ — | \$ — |
| Affiliated Mutual Fund | 11,382,154 | — | — |
| Other Financial Instruments* | | | |
| Unfunded Loan Commitment | — | (142,320) | — |
| OTC Forward Foreign Currency Exchange Contracts | — | 5,752,329 | — |
| OTC Cross Currency Exchange Contract | — | 2,845 | — |
| Total | \$11,956,464 | \$879,939,052 | \$11,185,477 |

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

| | |
|--|---------------|
| | Bank Loans |
| Balance as of 07/31/18 | \$10,245,216 |
| Realized gain (loss) | (83) |
| Change in unrealized appreciation (depreciation) | (47,883) |
| Purchases/Exchanges/Issuances | — |
| Sales/Paydowns | (21,959) |
| Accrued discount/premium | 1,855 |
| Transfers into of Level 3 | 4,108,718 |
| Transfers out of Level 3 | (3,100,387) |
| Balance as of 10/31/18 | \$11,185,477 |
| Change in unrealized appreciation (depreciation) relating to securities still held at reporting period end | \$ (47,883) |

Other financial instruments are derivatives, with the exception of unfunded loan commitments and are not reflected *in the Schedule of Investments. Futures, forwards, centrally cleared swap contracts and unfunded loan commitments are recorded at net unrealized appreciation (depreciation) and OTC swap contracts are recorded at fair value. 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:

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| Level 3 Securities | Fair Value as of October 31, 2018 | Valuation Methodology | Unobservable Inputs |
|------------------------------|--------------------------------------|--------------------------|---|
| Bank Loans | \$11,185,477 | Market Approach | Single Broker Indicative Quote |
| Investments in Securities | Amount Transferred | Level Transfer | Logic |
| Bank Loans | \$3,100,387 | L3 to L2 | Single Broker Indicative Quote to Multiple Broker Quotes |
| Bank Loans | \$4,108,718 | L2 to L3 | Multiple Broker Quotes to Single Broker Indicative Quote |

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of October 31, 2018 (unaudited) (continued)

Industry Classification:

The industry classification of investments and liabilities in excess of other assets shown as a percentage of net assets as of October 31, 2018 were as follows:

| | |
|---------------------------------------|--------|
| Media | 15.4 % |
| Sovereign Bonds | 12.4 |
| Oil & Gas | 10.1 |
| Telecommunications | 8.9 |
| Retail | 7.2 |
| Home Builders | 7.0 |
| Chemicals | 6.8 |
| Healthcare-Services | 6.7 |
| Entertainment | 5.1 |
| Computers | 4.7 |
| Software | 3.2 |
| Aerospace & Defense | 3.1 |
| Electric | 3.1 |
| Diversified Financial Services | 3.0 |
| Building Materials | 2.8 |
| Commercial Services | 2.8 |
| Foods | 2.4 |
| Consumer Services | 2.3 |
| Technology | 2.3 |
| Healthcare & Pharmaceuticals | 2.3 |
| Mining | 2.3 |
| Banks | 2.2 |
| Auto Parts & Equipment | 1.9 |
| Affiliated Mutual Fund | 1.7 |
| Internet | 1.7 |
| Capital Goods | 1.4 |
| Lodging | 1.4 |
| Real Estate Investment Trusts (REITs) | 1.3 |
| Trucking & Leasing | 1.3 |
| Iron/Steel | 1.2 |
| Engineering & Construction | 1.1 |
| Packaging & Containers | 1.1 |
| Metal Fabricate/Hardware | 0.9 % |
| Advertising | 0.8 |
| Cosmetics/Personal Care | 0.8 |
| Auto Manufacturers | 0.5 |
| Home Furnishings | 0.5 |
| Machinery-Diversified | 0.5 |
| Gas | 0.4 |
| Pharmaceuticals | 0.4 |
| Healthcare-Products | 0.3 |
| Distribution/Wholesale | 0.3 |
| Environmental Control | 0.3 |
| Restaurant | 0.2 |
| Transportation | 0.2 |

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| | |
|---------------------------------------|--------|
| Pipelines | 0.2 |
| Insurance | 0.2 |
| Forest Products & Paper | 0.2 |
| Electronics | 0.1 |
| Leisure Time | 0.1 |
| Textiles | 0.1 |
| Oil, Gas & Consumable Fuels | 0.1 |
| Oil & Gas Services | 0.1 |
| Real Estate | 0.1 |
| Miscellaneous Manufacturing | 0.0* |
| Tobacco | 0.0* |
| | 137.5 |
| Liabilities in excess of other assets | (37.5) |
| | 100.0% |

*Less than +/- 0.05%

Notes to Schedule of Investments (unaudited)

Securities Valuation: The Fund holds securities and other assets and liabilities 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 Fund’s Board of Directors (the “Board”) has adopted valuation procedures for security valuation under which fair valuation responsibilities have been delegated to PGIM Investments LLC (“PGIM Investments” or the “Manager”). Pursuant to the Board’s delegation, a Valuation Committee has been established as two persons, being one or more officers of the Fund, including: the Fund’s Treasurer (or the Treasurer’s direct reports); and the Fund’s Chief or Deputy Chief Compliance Officer (or Vice-President-level direct reports of the Chief or Deputy Chief Compliance Officer). Under the current valuation procedures, the Valuation Committee of the Board is responsible for supervising the valuation of portfolio securities and other assets and liabilities. 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.

For the fiscal reporting period-end, securities and other assets and liabilities were fair valued at the close of the last U.S. business day. Trading in certain foreign securities may occur when the NYSE is closed (including weekends and holidays). Because such foreign securities trade in markets that are open on weekends and U.S. holidays, the values of some of the Fund’s foreign investments may change on days when investors cannot purchase or redeem Fund shares. 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 Schedule of Investments and referred to herein as the “fair value hierarchy” in accordance with Financial Accounting Standards Board Accounting Standard Codification Topic 820 - Fair Value Measurements and Disclosures.

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 classified as Level 2 in the fair value hierarchy. Such fixed income securities are typically valued using the market approach which generally involves obtaining data from an approved independent third-party vendor source. The Fund utilizes the market approach as the primary method to value

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securities when market prices of identical or comparable instruments are available. The third-party vendors' valuation techniques used to derive the evaluated bid price are based on 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. Certain Level 3 securities are also valued using the market approach when obtaining a single broker quote or when utilizing transaction prices for identical securities that have been used in excess of five business days. During the reporting period, there were no changes to report with respect to the valuation approach and/or valuation techniques discussed above.

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. Bank loans valued based on a single broker quote or at the original transaction price in excess of five business days are classified as Level 3 in the fair value hierarchy.

OTC derivative instruments are generally classified as Level 2 in the fair value hierarchy. Such derivative instruments are typically valued using the market approach and/or income approach which generally involves obtaining data from an approved independent third-party vendor source. The Fund utilizes the market approach when quoted prices in broker-dealer markets are available but also includes consideration of alternative valuation approaches, including the income approach. In the absence of reliable market quotations, the income approach is typically utilized for purposes of valuing OTC derivatives such as interest rate swaps based on a discounted cash flow analysis whereby the value of the instrument is equal to the present value of its future cash inflows or outflows. Such analysis includes projecting future cash flows and determining the discount rate (including the present value factors that affect the discount rate) used to discount the future cash flows. In addition, the third-party vendors' valuation techniques used to derive the evaluated OTC derivative price is based on evaluating observable inputs, including but not limited to, underlying asset prices, indices, spreads, interest rates and exchange rates. Certain OTC derivatives may be classified as Level 3 when valued using the market approach by obtaining a single broker quote or when utilizing unobservable inputs in the income approach. During the reporting period, there were no changes to report with respect to the valuation approach and/or valuation techniques discussed above.

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

Notes to Schedule of Investments (unaudited)

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 Manager 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 unaffiliated mutual funds to calculate their net asset values.

The Fund may invest without limit in illiquid securities, including those that are restricted as to disposition under securities law ("restricted securities"). Restricted securities are valued pursuant to the valuation procedures noted above. The Fund may invest its overnight sweep cash in the PGIM Core Ultra Short Bond Fund, a series of the Prudential Investment Portfolios 2, registered under the Investment Company Act of 1940, as amended, and managed by PGIM Investments.

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)

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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.

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) PGIM Global Short Duration High Yield Fund, Inc.

By (Signature and Title)* /s/ Andrew R. French
Andrew R. French
Secretary of the Fund

Date December 14, 2018

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 14, 2018

By (Signature and Title)* /s/ Brian D. Nee
Brian D. Nee
Treasurer and Principal Financial and Accounting Officer

Date December 14, 2018

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