

Prudential Global Short Duration High Yield Fund, Inc.  
Form N-Q  
December 28, 2017

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:	7/31/2018
Date of reporting period:	10/31/2017

**Item 1. Schedule of Investments**

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

as of October 31, 2017 (unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
<b>LONG-TERM INVESTMENTS 135.6%</b>				
<b>BANK LOANS 19.3%</b>				
<b>Aerospace &amp; Defense 0.1%</b>				
DAE Aviation Holdings, Inc., 3 Month LIBOR + 3.750%	5.107%(c)	07/07/22	900	\$ 906,911
<b>Cable 0.6%</b>				
Mergermarket Bidco Ltd. (United Kingdom), 3 Month GBP LIBOR + 4.500%	4.940%(c)	07/31/24	GBP 3,150	4,170,582
<b>Capital Goods 2.8%</b>				
Eagle Bidco Ltd. (United Kingdom)	%(p)	05/12/22	GBP 3,650	4,862,121
IPH (United Kingdom), 3 Month EURIBOR + 4.500%	4.171%(c)	06/30/23	EUR 4,500	5,191,045
QA (United Kingdom), 3 Month GBP LIBOR + 5.000%	5.440%(c)	07/31/24	GBP 4,000	5,252,812
VFS Global Services Pvt. Ltd. (Luxembourg), 3 Month GBP LIBOR + 4.000%	4.291%(c)	07/29/24	GBP 2,875	3,833,419
				19,139,397
<b>Chemicals 0.6%</b>				
INEOS Finance PLC (United Kingdom)	%(p)	03/31/24	EUR 3,450	4,025,639
<b>Consumer Services 1.8%</b>				
Diversey, 3 Month EURIBOR + 3.250%	3.250%(c)	09/06/24	EUR 4,325	5,031,677
Verisure Holding AB (Sweden), 3 Month EURIBOR + 3.000%	3.000%(c)	10/21/22	EUR 3,000	3,507,653
West Corp., 3 Month LIBOR + 4.000%	5.334%(c)	10/10/24	3,725	3,721,275
				12,260,605
<b>Food 1.5%</b>				
CEC Entertainment, Inc., 3 Month LIBOR + 3.000%	4.309%(c)	02/12/21	3,720	3,706,876
CEP (France), 3 Month EURIBOR + 4.500%	4.128%(c)	09/30/20	EUR 3,997	4,680,997
Refresco Group NV (Netherlands)	%(p)	09/26/24	GBP 1,400	1,863,664
				10,251,537
<b>Healthcare 0.6%</b>				
Unilabs Diagnostics AB (Sweden), 1-6 Month EURIBOR + 3.000%	3.000%(c)	04/19/24	EUR 3,300	3,828,389
<b>Healthcare &amp; Pharmaceuticals 0.9%</b>				
HomeVi SAS (France)	%(p)	11/30/24	EUR 2,650	3,101,322
Nidda Healthcare Holding AG (Germany), 3 Month EURIBOR + 4.500%	4.171%(c)	09/30/24	EUR 2,300	3,077,097
				6,178,419

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<b>Media &amp; Entertainment 0.5%</b>						
Infinitas Learning BV (Netherlands)		%(p)	05/03/24	EUR	1,000	1,154,366
LSC Communications, Inc.	7.203%		09/30/22		1,919	1,928,705
						3,083,071
<b>Non-Captive Finance 0.3%</b>						
Exela Intermediate LLC, 3 Month LIBOR + 7.500%	8.859%(c)		07/12/23		2,000	1,965,000
<b>Other Industry 1.7%</b>						
Laureate Education, Inc., 3 Month LIBOR + 4.500%	5.878%(c)		04/26/24		5,734	5,753,350
Parkdean Resorts Holdco Ltd. (United Kingdom), 3 Month GBP LIBOR + 4.250%	4.504%(c)		03/03/24	GBP	600	793,500

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Webhelp (France), 3 Month EURIBOR + 4.250%	4.250%(c)	03/16/23	EUR	4,000	4,668,717
					11,215,567
<b>Packaging &amp; Containers 0.3%</b>					
Coveris Holdings SA (Luxembourg), 3 Month LIBOR + 4.250%	5.583%(c)	06/29/22		1,678	1,674,535
<b>Pharmaceuticals 1.2%</b>					
Ethyparm SA (France), 3 Month GBP LIBOR + 4.750%	5.085%(c)	07/21/23	GBP	6,000	8,019,917
<b>Retail 2.1%</b>					
Academy Ltd., 3 Month LIBOR + 4.000%	5.316%(c)	07/01/22		3,081	2,258,451
Euro Garages Ltd. (United Kingdom), 3 Month GBP LIBOR + 5.000%	5.440%(c)	01/30/23	GBP	2,500	3,337,887
Sally Holdings LLC^	4.500%	07/05/24		2,905	2,883,212
THOM Europe SAS (France), 3 Month EURIBOR + 4.500%	4.500%(c)	08/07/24	EUR	5,100	5,888,751
					14,368,301
<b>Software 1.1%</b>					
BMC Software Finance, Inc., Initial B-1 US Term Loans, 1 Month LIBOR + 4.000%	5.240%(c)	09/12/22		4,336	4,361,250
Infor US, Inc., Tranche B-6 Term Loan 3 Month LIBOR + 2.750%	4.083%(c)	02/01/22		749	749,602
Symantec Corp., 3 Month LIBOR + 1.750%	3.030%(c)	08/01/21		2,493	2,485,867
					7,596,719
<b>Technology 2.1%</b>					
Civica UK Ltd. (United Kingdom), 3 Month EURIBOR + 4.750%	4.750%(c)	10/31/24	EUR	2,200	2,564,271
Evergreen Skills SARL, 3 Month LIBOR + 4.750%	5.992%(c)	04/28/21		2,250	2,154,375
Informatica Corp., 3 Month LIBOR + 3.500%	4.833%(c)	08/05/22		1,542	1,544,575
McAfee LLC, First Lien Closing Date Term Loan, 3 Month LIBOR + 4.500%	5.833%(c)	09/30/24		5,675	5,709,935
McAfee LLC, Second Lien Initial Loan, 3 Month LIBOR + 8.500%	9.833%(c)	09/29/25		2,225	2,243,078
					14,216,234
<b>Telecommunications 1.0%</b>					
Digicel International Finance Ltd., 3 Month LIBOR + 3.750%	5.070%(c)	05/27/24		2,850	2,866,624
Frontier Communications Corp., 3 Month LIBOR + 3.750%	5.070%(c)	06/15/24		4,364	4,145,449
					7,012,073
<b>Tobacco 0.1%</b>					
Jacobs Douwe Egberts BV (Netherlands)	%(p)	07/01/22	EUR	252	295,972
<b>TOTAL BANK LOANS</b> (cost \$127,876,578)					130,208,868
<b>CORPORATE BONDS 78.9%</b>					
<b>Auto Parts &amp; Equipment 0.6%</b>					
American Axle & Manufacturing, Inc., Gtd. Notes(aa)	5.125%	02/15/19		1,000	1,000,000
American Axle & Manufacturing, Inc., Gtd. Notes(aa)	7.750%	11/15/19		2,800	3,059,000

4,059,000

<b>Building Materials 0.6%</b>				
Griffon Corp., Gtd. Notes	5.250%	03/01/22	575	583,453
Standard Industries, Inc., Sr. Unsec d. Notes, 144A	5.125%	02/15/21	800	825,000

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Summit Materials LLC/Summit Materials Finance Corp., Gtd. Notes(aa)	8.500%	04/15/22	2,100	2,346,750
				3,755,203
<b>Chemicals 4.3%</b>				
A. Schulman, Inc., Gtd. Notes	6.875%(cc)	06/01/23	950	1,001,063