

Prudential Global Short Duration High Yield Fund, Inc.
Form N-Q
June 27, 2014

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM N-Q
QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number:	811-22724
Exact name of registrant as specified in charter:	Prudential Global Short Duration High Yield Fund, Inc.
Address of principal executive offices:	Gateway Center 3, 100 Mulberry Street, Newark, New Jersey 07102
Name and address of agent for service:	Deborah A. Docs Gateway Center 3, 100 Mulberry Street, Newark, New Jersey 07102
Registrant's telephone number, including area code:	973-367-7521
Date of fiscal year end:	7/31/2014
Date of reporting period:	4/30/2014

Item 1. Schedule of Investments

Prudential Global Short Duration High Yield Fund, Inc.

Schedule of Investments

as of April 30, 2014 (Unaudited)

Description	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 139.4%				
BANK LOANS(a) 12.6%				
Automotive 0.7%				
Alliance Auto	8.000%	11/26/20	EUR 3,000	\$ 4,120,422
Schaeffler AG (Germany)	4.750%	01/27/17	EUR 814	1,130,881
				5,251,303
Cable 1.9%				
Newsday LLC	3.650%	10/12/16	3,692	3,690,000
Numericable SAS (France)	4.260%	12/29/17	EUR 2,000	2,760,821
Numericable SAS (France)	4.510%	12/31/18	EUR 2,000	2,767,181
Ziggo BV	3.077%	01/15/22	EUR 2,842	3,877,076
Ziggo BV	3.500%	01/15/22	EUR 1,158	1,585,032
				14,680,110
Capital Goods 1.9%				
British Car Auctions Ltd. (United Kingdom)	5.040%	02/29/20	EUR 3,000	4,141,232
Laureate Education, Inc.	5.000%	06/16/18	2,468	2,431,377
OGF SA (France)	4.230%	10/30/20	EUR 2,500	3,496,549
Tank & Rast GmbH	3.810%	12/10/18	EUR 3,500	4,867,855
				14,937,013
Chemicals 0.1%				
Axalta Coating Systems (US Holdings), Inc.	4.000%	02/01/20	1,000	996,111
Consumer 0.7%				
AA Group (United Kingdom)	3.520%	01/01/20	GBP 3,047	5,124,501
Energy - Other 0.3%				
Samson Co-invest I LP	5.000%	09/25/18	2,300	2,297,603
Gaming 0.9%				
Gala Group Finance PLC (United Kingdom)	5.490%	05/27/18	GBP 4,000	6,766,225
Healthcare & Pharmaceutical 0.2%				
Catalent Pharma Solutions, Inc.	6.500%	12/29/17	1,700	1,704,250
Insurance 0.4%				
Asurion LLC	3.750%	03/03/17	3,000	2,988,750
Non-Captive Finance 3.4%				
RBS WorldPay, Inc. (United Kingdom)	5.750%	11/29/19	GBP 1,800	3,058,444
Saga Group Ltd.	4.511%	04/30/20	GBP 3,000	5,055,675

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Santander Asset Management	5.000%	12/17/20	GBP	2,494	4,194,635
Scandlines GmbH (Germany)	4.750%	12/03/20	EUR	5,000	6,987,798
Scout24 AG	4.557%	02/28/21	EUR	5,000	6,987,521

26,284,073

Retailers 1.0%

Alliance Boots Ltd. (United Kingdom)	3.460%	07/09/15	GBP	1,494	2,518,336
Alliance Boots Ltd. (United Kingdom)	3.970%	07/09/17	GBP	2,000	3,376,781
B&M Retail Ltd. (United Kingdom)	5.770%	03/06/20	GBP	1,000	1,691,346

7,586,463

Technology 1.1%

Ancestry.com, Inc.	4.500%	12/28/18		1,785	1,782,891
Avago Technologies Finance Pte Ltd.	3.750%	05/31/21		5,000	5,010,940
Interactive Data Corp.	4.750%	05/02/21		2,000	1,996,876

8,790,707

TOTAL BANK LOANS

(cost \$94,055,087) 97,407,109

CORPORATE BONDS 69.8%**Aerospace & Defense 0.6%**

Michael Baker International, Inc., Sr. Sec d. Notes, 144A(b)	8.250%	10/15/18	4,725	5,020,313
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Automotive 2.0%

Chrysler Group LLC/CG Co-Issuer, Inc., Sec d. Notes	8.000%	06/15/19	8,000	8,760,000
Chrysler Group LLC/CG Co-Issuer, Inc., Sec d. Notes, 144A	8.000%	06/15/19	1,400	1,533,000
General Motors Co., Sr. Unsec d. Notes, 144A(b)	3.500%	10/02/18	2,300	2,348,875
Lear Corp., Gtd. Notes(b)	8.125%	03/15/20	2,420	2,637,800

15,279,675

Building Materials & Construction 3.6%

Beazer Homes USA, Inc., Gtd. Notes, 144A	5.750%	06/15/19	2,050	2,024,375
Beazer Homes USA, Inc., Sr. Sec d. Notes(b)	6.625%	04/15/18	4,000	4,270,000
BMBG Bond Finance SCA (Luxembourg), Sr. Sec d. Notes, 144A	5.327%(a)	10/15/20	EUR 4,800	6,702,729
D.R. Horton, Inc., Gtd. Notes(b)	6.500%	04/15/16	4,525	4,932,250
Lennar Corp., Gtd. Notes(b)	4.500%	06/15/19	3,125	3,160,156
Standard Pacific Corp., Gtd. Notes(b)	8.375%	05/15/18	3,050	3,599,000
US Concrete, Inc., Sr. Sec d. Notes, 144A(b)	8.500%	12/01/18	2,650	2,868,625

27,557,135

Cable 3.7%

Cablevision Systems Corp., Sr. Unsec d. Notes	7.750%	04/15/18	2,065	2,341,194
Cablevision Systems Corp., Sr. Unsec d. Notes(b)	8.625%	09/15/17	9,046	10,651,665
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.000%	01/15/19	5,200	5,492,500
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.250%	10/30/17	8,355	8,845,856
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	8.125%	04/30/20	1,000	1,096,250

28,427,465

Capital Goods 2.8%

BlueLine Rental Finance Corp., Sec d. Notes, 144A (original cost \$1,371,875; purchased 01/16/14-02/12/14)(b)(c)(d)	7.000%	02/01/19	1,350	1,444,500
Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A (original cost \$1,526,000; purchased 03/21/14)(b)(c)(d)	8.750%	12/15/19	1,400	1,550,500
Laureate Education, Inc., Gtd. Notes, 144A(b)	9.250%	09/01/19	3,900	4,114,500
Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A(b)	7.000%	05/15/18	1,450	1,537,000
SPX Corp., Gtd. Notes(b)	6.875%	09/01/17	6,205	7,042,675
Terex Corp., Gtd. Notes(b)	6.500%	04/01/20	5,850	