

Prudential Global Short Duration High Yield Fund, Inc.  
Form N-Q  
December 29, 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:	7/31/2015
Date of reporting period:	10/31/2014

**Item 1. Schedule of Investments**

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

as of October 31, 2014 (Unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
<b>LONG-TERM INVESTMENTS 135.5%</b>				
<b>BANK LOANS(a) 9.2%</b>				
<b>Automotive 0.6%</b>				
Alliance Auto (France)	8.000%	11/26/20	EUR 3,000	\$ 3,754,746
Schaeffler AG (Germany)	3.750%	04/30/20	EUR 814	1,014,658
				4,769,404
<b>Building Materials &amp; Construction 1.0%</b>				
Materis CHRYSO SA (France)	4.838%	08/13/21	EUR 3,000	3,671,727
Materis Paints SA (France)	4.816%	08/13/21	EUR 3,000	3,693,655
				7,365,382
<b>Cable 0.7%</b>				
Ziggo BV (Netherlands)	3.500%	01/15/22	EUR 4,000	4,906,041
<b>Capital Goods 1.5%</b>				
British Car Auctions Ltd. (United Kingdom)	4.799%	02/29/20	EUR 3,000	3,728,118
CPM Acquisition Corp.	6.250%	08/29/17	3,989	3,969,476
Laureate Education, Inc.	5.000%	06/16/18	2,456	2,369,836
Neff Rental LLC	7.250%	06/09/21	1,265	1,263,947
				11,331,377
<b>Chemicals 0.5%</b>				
Axalta Coating Systems (US Holdings), Inc.	3.750%	02/01/20	951	934,808
Colouroz Investment 2 LLC	4.750%	09/07/21	2,800	2,730,000
				3,664,808
<b>Energy - Other 0.3%</b>				
Samson Co-invest I LP	5.000%	09/25/18	2,300	2,118,300
<b>Foods 1.2%</b>				
Agrokor DD Spv2 (Croatia), PIK	9.500%	06/04/18	EUR 4,700	5,648,316
Jacobs Douwe Egberts (Netherlands)	4.250%	07/23/21	EUR 2,900	3,595,064
				9,243,380
<b>Gaming 0.9%</b>				
Gala Group Finance PLC (United Kingdom)	5.510%	05/25/18	GBP 4,000	6,350,781
<b>Healthcare &amp; Pharmaceutical</b>				
Catalent Pharma Solutions, Inc.	6.500%	12/29/17	250	249,738

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**Non-Captive Finance 2.5%**

RBS WorldPay, Inc. (United Kingdom)	5.750%	11/29/19	GBP	1,800	2,880,887
Santander Asset Management (United Kingdom)	5.000%	12/17/20	GBP	1,718	2,737,711
Scandlines GmbH (Denmark)	4.510%	11/04/20	EUR	5,000	6,281,407
Scout24 AG (Germany)	4.260%	02/28/21	EUR	5,000	6,254,552
					18,154,557

**TOTAL BANK LOANS**

(cost \$72,020,044) 68,153,768

**CORPORATE BONDS 77.8%**

**Aerospace & Defense 1.3%**

Ducommun, Inc., Gtd. Notes(b)	9.750%	07/15/18		4,125	4,496,250
Michael Baker International, Inc., Sr. Sec d. Notes, 144A(b)	8.250%	10/15/18		4,725	4,795,875
					9,292,125

**Automotive 1.5%**

Allison Transmission, Inc., Gtd. Notes, 144A(b)	7.125%	05/15/19		725	762,156
American Axle & Manufacturing, Inc., Gtd. Notes	7.750%	11/15/19		950	1,064,000

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Chrysler Group LLC/CG Co-Issuer, Inc., Sec d. Notes(b)	8.000%	06/15/19	6,125	6,561,407
Lear Corp., Gtd. Notes(b)	8.125%	03/15/20	2,420	2,556,125

10,943,688

**Building Materials & Construction 4.7%**

Beazer Homes USA, Inc., Gtd. Notes	5.750%	06/15/19	2,050	1,962,875
Beazer Homes USA, Inc., Sr. Sec d. Notes(b)	6.625%	04/15/18	4,000	4,170,000
Building Materials Corp. of America, Sr. Unsec d. Notes, 144A (original cost \$4,662,750; purchased 07/30/14-08/12/14)(c)(d)	6.875%	08/15/18	4,500	4,673,250
D.R. Horton, Inc., Gtd. Notes(b)	6.500%	04/15/16	2,525	2,676,500
HD Supply, Inc., Gtd. Notes	11.500%	07/15/20	1,500	1,747,500
KB Home, Gtd. Notes(b)	4.750%	05/15/19	1,250	1,240,625
Lennar Corp., Gtd. Notes(b)	4.500%	06/15/19	3,125	3,181,656
Standard Pacific Corp., Gtd. Notes(b)	8.375%	05/15/18	3,050	3,530,375
Taylor Morrison Communities, Inc./Monarch Communities, Inc., Gtd. Notes, 144A(b)	7.750%	04/15/20	2,022	2,168,595
US Concrete, Inc., Sr. Sec d. Notes	8.500%	12/01/18	5,500	5,885,000
Weyerhaeuser Real Estate Co., Sr. Unsec d. Notes, 144A(b)	4.375%	06/15/19	3,875	3,855,625

35,092,001

**Cable 5.0%**

Cablevision Systems Corp., Sr. Unsec d. Notes(b)	7.750%	04/15/18	2,065	2,300,410
Cablevision Systems Corp., Sr. Unsec d. Notes(b)	8.625%	09/15/17	9,046	10,221,980
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.000%	01/15/19	5,765	6,010,012
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.250%	10/30/17	9,355	9,740,894
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	8.125%	04/30/20	5,035	5,337,100
CSC Holdings LLC, Sr. Unsec d. Notes(b)	7.875%	02/15/18	1,000	1,130,000
DISH DBS Corp., Gtd. Notes	7.875%	09/01/19	1,900	2,206,375

36,946,771

**Capital Goods 5.9%**

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	1,420,875
Case New Holland Industrial, Inc., Gtd. Notes(b)	7.875%	12/01/17	2,000	2,245,000
Clean Harbors, Inc., Gtd. Notes(b)	5.250%	08/01/20	950	976,125
Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A (original cost \$2,286,375; purchased 03/21/14-10/06/14)(b)(c)(d)	8.750%	12/15/19	2,100	2,283,750
Columbus McKinnon Corp., Gtd. Notes(b)	7.875%	02/01/19	3,150	3,291,750
Laureate Education, Inc., Gtd. Notes, 144A(b)				