

Prudential Global Short Duration High Yield Fund, Inc.
Form N-Q
June 26, 2015

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:	4/30/2015

Item 1. Schedule of Investments

Prudential Global Short Duration High Yield Fund, Inc.

Schedule of Investments

as of April 30, 2015 (Unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)#	Value
LONG-TERM INVESTMENTS 135.6%				
BANK LOANS(a) 5.5%				
Building Materials & Construction 0.5%				
Materis CHRYSO SA (France)	4.750%	08/13/21	EUR 3,000	\$ 3,350,306
Capital Goods 0.5%				
Laureate Education, Inc.	5.000%	06/18/18	2,443	2,363,770
Neff Rental LLC	7.250%	06/09/21	1,054	1,037,993
				3,401,763
Chemicals 0.1%				
Axalta Coating Systems (US Holdings), Inc.	3.750%	02/01/20	946	948,145
Foods 1.0%				
Agrokor DD Spv2 (Croatia), PIK	9.500%	06/04/18	EUR 4,700	5,349,965
Jacobs Douwe Egberts (Netherlands)	4.250%	07/23/21	EUR 1,900	2,150,561
				7,500,526
Gaming 0.9%				
Gala Group Finance PLC (United Kingdom), RegS	5.510%	05/25/18	GBP 4,000	6,155,310
Metals 1.2%				
FMG Resources (August 2006) Pty. Ltd.	3.750%	06/30/19	4,482	4,044,010
Murray Energy Corp.	7.500%	04/16/20	5,000	4,946,875
				8,990,885
Non-Captive Finance 0.5%				
Scout24 AG (Germany)	4.040%	02/28/21	EUR 3,000	3,398,028
Technology 0.4%				
BMC Software Finance, Inc.	5.000%	09/10/20	2,750	2,700,000
Telecommunications 0.4%				
Communications Sales & Leasing, Inc.	5.000%	10/31/22	3,100	3,094,188
TOTAL BANK LOANS (cost \$42,399,194)				39,539,151
CORPORATE BONDS 89.2%				
Aerospace & Defense 0.7%				
Ducommun, Inc., Gtd. Notes(b)	9.750%	07/15/18	4,475	4,743,500
Airlines 2.1%				

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Continental Airlines, Inc., Pass-Through Trust,
Series 2012-3, Class C, Pass-Through
Certificates(b)

6.125% 04/29/18 14,280 15,136,800

Automotive 0.3%

American Axle & Manufacturing, Inc., Gtd. Notes 5.125% 02/15/19 800 824,000
American Axle & Manufacturing, Inc., Gtd. Notes 7.750% 11/15/19 1,222 1,391,553

2,215,553

Building Materials & Construction 5.0%

Beazer Homes USA, Inc., Gtd. Notes 5.750% 06/15/19 2,050 2,019,250
Beazer Homes USA, Inc., Sr. Sec d. Notes(b) 6.625% 04/15/18 5,775 5,984,344
D.R. Horton, Inc., Gtd. Notes(b) 6.500% 04/15/16 2,525 2,632,313
HD Supply, Inc., Gtd. Notes 11.500% 07/15/20 1,500 1,755,000
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 3,218,750
Standard Pacific Corp., Gtd. Notes(b) 8.375% 05/15/18 7,750 8,902,812
US Concrete, Inc., Sr. Sec d. Notes(b) 8.500% 12/01/18 6,750 7,188,750
USG Corp., Sr. Unsec d. Notes 9.750% 01/15/18 1,500 1,736,250
William Lyon Homes, Inc., Gtd. Notes 8.500% 11/15/20 1,000 1,085,000

35,763,094

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Cable & Satellite 5.3%

Cablevision Systems Corp., Sr. Unsec d. Notes(b)	7.750%	04/15/18	2,065	2,317,963
Cablevision Systems Corp., Sr. Unsec d. Notes(b)	8.625%	09/15/17	9,046	10,199,365
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes(b)	7.000%	01/15/19	3,990	4,144,612
CCO Holdings LLC/CCO Holdings Capital Corp., Gtd. Notes	8.125%	04/30/20	5,035	5,257,547
CSC Holdings LLC, Sr. Unsec d. Notes(b)	7.875%	02/15/18	1,000	1,130,000
DISH DBS Corp., Gtd. Notes	4.250%	04/01/18	2,355	2,397,154
DISH DBS Corp., Gtd. Notes(b)	4.625%	07/15/17	5,000	5,149,375
DISH DBS Corp., Gtd. Notes	7.875%	09/01/19	1,900	2,144,625
Harron Communications LP/Harron Finance Corp., Sr. Unsec d. Notes, 144A (original cost \$5,399,375; purchased 04/14/15-04/23/15)(c)(d)	9.125%	04/01/20	4,900	5,377,750
				38,118,391

Capital Goods 6.3%

Anixter, Inc., Gtd. Notes(b)	5.625%	05/01/19	1,000	1,073,750
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	1,377,135
Case New Holland Industrial, Inc., Gtd. Notes(b)	7.875%	12/01/17	2,000	2,205,000
Clean Harbors, Inc., Gtd. Notes(b)	5.250%	08/01/20	950	978,500
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	2,131,500
Laureate Education, Inc., Gtd. Notes, 144A(b)	10.000%	09/01/19	3,900	3,802,500
Michael Baker International, Inc., Sr. Sec d. Notes, 144A(b)	8.250%	10/15/18	4,725	4,606,875
Polymer Group, Inc., Sr. Sec d. Notes(b)	7.750%	02/01/19	1,110	1,146,075
Safway Group Holding LLC/Safway Finance Corp., Sec d. Notes, 144A(b)	7.000%	05/15/18	6,950	7,036,875
SPX Corp., Gtd. Notes(b)	6.875%	09/01/17	5,205	5,673,450
Terex Corp., Gtd. Notes(b)	6.500%	04/01/20	5,850	6,113,250
Unifrax I LLC/Unifrax Holding Co., Gtd. Notes, 144A (original cost \$6,120,000; purchased 07/28/14)(c)(d)	7.500%	02/15/19	6,000	6,180,000
WireCo WorldGroup, Inc., Gtd. Notes(b)	9.500%	05/15/17	3,200	2,816,000
				45,140,910

Chemicals 3.7%

Axalta Coating Systems US Holdings Inc./Axalta Coating Systems Dutch Holding B BV, Gtd. Notes, 144A(b)	7.375%	05/01/21	10,853	11,775,505
Hexion US Finance Corp., Sr. Sec d. Notes	8.875%	02/01/18	2,180	1,942,925
Koppers, Inc., Gtd. Notes(b)	7.875%	12/01/19	7,075	7,101,531
PolyOne Corp., Sr. Unsec d. Notes(b)	7.375%	09/15/20	5,204	5,477,210
				26,297,171

Consumer 2.4%

AA Bond Co. Ltd. (United Kingdom), Sec d. Notes, RegS	9.500%	07/31/43	GBP 4,000	6,776,429
Jarden Corp., Gtd. Notes(b)	7.500%	05/01/17	1,320	1,456,950
Scotts Miracle-Gro Co. (The), Gtd. Notes	6.625%	12/15/20	1,405	1,478,762
Service Corp. International, Sr. Unsec d. Notes(b)	7.000%	06/15/17	6,615	7,243,425
				16,955,566

Electric 2.4%

AES Corp. (The), Sr. Unsec d. Notes(b)	3.262%(a)	06/01/19	2,000	2,000,000
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DPL, Inc., Sr. Unsec d. Notes	6.500%	10/15/16	219	229,950
Dynegy, Inc., Gtd. Notes, 144A(b)	6.750%	11/01/19	3,850	4,023,250
Mirant Mid Atlantic LLC, Series B, Pass-Through Trust, Pass-Through Certificates(b)	9.125%	06/30/17	626	664,928
NRG Energy, Inc., Gtd. Notes(b)	7.625%	01/15/18	5,734	6,350,405
NRG Energy, Inc., Gtd. Notes(b)	8.250%	09/01/20	2,750	2,901,250
NRG REMA LLC, Series B, Pass-Through Certificates (original cost \$684,718; purchased 04/03/13-04/24/13)(c)(d)	9.237%	07/02/17	620	661,481
				16,831,264

Energy - Other 2.1%

California Resources Corp., Gtd. Notes, 144A	5.000%	01/15/20	1,100	1,039,500
Citgo Holding, Inc., Sr. Sec d. Notes, 144A	10.750%	02/15/20	2,550	2,694,075
EP Energy LLC/EP Energy Finance, Inc., Gtd. Notes(b)	9.375%	05/01/20	1,000	1,070,000
Hilcorp Energy I LP/Hilcorp Finance Co., Sr. Unsec d. Notes, 144A (original cost \$5,424,300; purchased 03/15/13-03/18/13)(b)(c)(d)	8.000%	02/15/20	4,920	5,092,200
Kodiak Oil & Gas Corp., Gtd. Notes(b)	8.125%	12/01/19	3,500	3,714,200
PHI, Inc., Gtd. Notes(b)	5.250%	03/15/19	1,475	1,423,375
				15,033,350

Foods 3.9%

Constellation Brands, Inc., Gtd. Notes(b)	3.875%	11/15/19	2,750	2,846,250
Constellation Brands, Inc., Gtd. Notes(b)	7.250%	09/01/16	1,100	1,179,640
Cott Beverages, Inc. (Canada), Gtd. Notes, 144A	6.750%	01/01/20	2,350	2,461,625
Diamond Foods, Inc., Gtd. Notes, 144A	7.000%	03/15/19	4,250	4,398,750
Landry's, Inc., Gtd. Notes, 144A (original cost \$8,514,375; purchased 11/20/14-04/24/15)(c)(d)	9.375%	05/01/20	7,925	8,479,750
Shearer's Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A	9.000%	11/01/19	2,350	2,561,500
Smithfield Foods, Inc., Sr. Unsec d. Notes	7.750%	07/01/17	1,507	1,672,770
Smithfield Foods, Inc., Sr. Unsec d. Notes, 144A	5.250%	08/01/18	600	615,000
Tops Holding Corp./Tops Markets LLC, Sr. Sec d Notes (original cost \$4,088,781; purchased 10/25/13-08/20/14)(b)(c)(d)	8.875%	12/15/17	3,725	3,915,906
				28,131,191

Gaming 6.6%

Boyd Gaming Corp., Gtd. Notes(b)	9.125%	12/01/18	9,660	10,106,775
CCM Merger, Inc., Gtd. Notes, 144A (original cost \$2,135,000; purchased 05/21/14)(c)(d)	9.125%	05/01/19	2,000	2,172,500
GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(b)	4.375%	11/01/18	2,370	2,452,950
Isle of Capri Casinos, Inc., Gtd. Notes	7.750%	03/15/19	3,500	3,644,375
MGM Resorts International, Gtd. Notes(b)	7.500%	06/01/16	3,750	3,953,906
MGM Resorts International, Gtd. Notes(b)	7.625%	01/15/17	6,889	7,404,297
MGM Resorts International, Gtd. Notes	8.625%	02/01/19	3,000	3,453,750
MTR Gaming Group, Inc., Sec d. Notes(b)	11.500%	08/01/19	6,200	6,680,500
Pinnacle Entertainment, Inc., Gtd. Notes(b)	8.750%	05/15/20	6,750	7,095,938
				46,964,991

Healthcare & Pharmaceutical 10.7%

Acadia Healthcare Co., Inc., Gtd. Notes(b)	12.875%	11/01/18	2,650	2,941,500
Biomet, Inc., Gtd. Notes(b)	6.500%	08/01/20	2,500	2,646,875
Capella Healthcare, Inc., Gtd. Notes(b)	9.250%	07/01/17	1,500	1,545,000
Capsugel SA, Sr. Unsec d. Notes, PIK, 144A	7.000%	05/15/19	1,825	1,861,500
CHS/Community Health Systems, Inc., Gtd. Notes(b)	8.000%	11/15/19	9,108	9,654,480

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Emdeon, Inc., Gtd. Notes(b)	11.000%	12/31/19	7,500	8,212,500
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HCA Holdings, Inc., Sr. Unsec d. Notes(b)	7.750%	05/15/21	3,500	3,727,500
HCA, Inc., Gtd. Notes(b)	6.500%	02/15/16	2,500	2,590,625
HCA, Inc., Gtd. Notes(b)	8.000%	10/01/18	2,050	2,383,125
HCA, Inc., Sr. Sec d. Notes(b)	3.750%	03/15/19	3,800	3,914,000
HCA, Inc., Sr. Sec d. Notes(b)	4.250%	10/15/19	2,875	3,004,375
Kindred Healthcare, Inc., Gtd. Notes, 144A(b)	8.000%	01/15/20	3,525	3,802,770
Mallinckrodt International Finance SA/ Mallinckrodt CB LLC, Gtd. Notes, 144A	4.875%	04/15/20	5,825	5,919,656
MedAssets, Inc., Gtd. Notes(b)	8.000%	11/15/18	5,319	5,545,057
Tenet Healthcare Corp., Sr. Sec d. Notes(b)	6.250%	11/01/18	1,126	1,218,614
Tenet Healthcare Corp., Sr. Unsec d Notes, 144A(b)	5.000%	03/01/19	9,775	9,713,906
Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A(b)	5.375%	03/15/20	5,225	5,358,891
Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A	6.750%	08/15/18	2,000	2,117,500
				76,157,874

Leisure 0.3%

Royal Caribbean Cruises Ltd., Sr. Unsec d. Notes	7.250%	03/15/18	1,650	1,829,355
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Media & Entertainment 4.2%

AMC Entertainment, Inc., Gtd. Notes(b)	9.750%	12/01/20	6,300	6,851,250
AMC Networks, Inc., Gtd. Notes	7.750%	07/15/21	3,000	3,270,000
Carlson Travel Holdings, Inc., Sr. Unsec d. Notes, PIK, 144A (original cost \$2,100,000; purchased 06/26/14)(c)(d)	7.500%	08/15/19	2,100	2,131,500
Carmike Cinemas, Inc., Sec d. Notes	7.375%	05/15/19	2,700	2,851,740
Cinemark USA, Inc., Gtd. Notes(b)	7.375%	06/15/21	1,050	1,123,500
Clear Channel Worldwide Holdings, Inc., Gtd. Notes	7.625%	03/15/20	260	271,700
Crown Media Holdings, Inc., Gtd. Notes	10.500%	07/15/19	500	532,500
Entercom Radio LLC, Gtd. Notes	10.500%	12/01/19	5,000	5,425,000
Gannett Co., Inc., Gtd. Notes	6.375%	09/01/15	850	861,688
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A (original cost \$3,749,250; purchased 07/30/13-04/20/15)(b)(c)(d)	5.000%	08/01/18	3,675	3,794,437
National CineMedia LLC, Sr. Unsec d. Notes	7.875%	07/15/21		