

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 |
|--|---------------|---------------|-------------------------|------------|
| LONG-TERM INVESTMENTS 135.6% | | | | |
| BANK LOANS 19.3% | | | | |
| Aerospace & Defense 0.1% | | | | |
| DAE Aviation Holdings, Inc., 3 Month LIBOR + 3.750% | 5.107%(c) | 07/07/22 | 900 | \$ 906,911 |
| Cable 0.6% | | | | |
| Mergermarket Bidco Ltd. (United Kingdom), 3 Month GBP LIBOR + 4.500% | 4.940%(c) | 07/31/24 | GBP 3,150 | 4,170,582 |
| Capital Goods 2.8% | | | | |
| 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 |
| Chemicals 0.6% | | | | |
| INEOS Finance PLC (United Kingdom) | %(p) | 03/31/24 | EUR 3,450 | 4,025,639 |
| Consumer Services 1.8% | | | | |
| 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 |
| Food 1.5% | | | | |
| 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 |
| Healthcare 0.6% | | | | |
| Unilabs Diagnostics AB (Sweden), 1-6 Month EURIBOR + 3.000% | 3.000%(c) | 04/19/24 | EUR 3,300 | 3,828,389 |
| Healthcare & Pharmaceuticals 0.9% | | | | |
| 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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| Media & Entertainment 0.5% | | | | | | |
|--|-----------|------|----------|-----|-------|-----------|
| 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 |
| Non-Captive Finance 0.3% | | | | | | |
| Exela Intermediate LLC, 3 Month LIBOR + 7.500% | 8.859%(c) | | 07/12/23 | | 2,000 | 1,965,000 |
| Other Industry 1.7% | | | | | | |
| 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 |
| Packaging & Containers 0.3% | | | | | |
| Coveris Holdings SA (Luxembourg), 3 Month LIBOR + 4.250% | 5.583%(c) | 06/29/22 | | 1,678 | 1,674,535 |
| Pharmaceuticals 1.2% | | | | | |
| Ethyparm SA (France), 3 Month GBP LIBOR + 4.750% | 5.085%(c) | 07/21/23 | GBP | 6,000 | 8,019,917 |
| Retail 2.1% | | | | | |
| 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 |
| Software 1.1% | | | | | |
| 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 |
| Technology 2.1% | | | | | |
| 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 |
| Telecommunications 1.0% | | | | | |
| 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 |
| Tobacco 0.1% | | | | | |
| Jacobs Douwe Egberts BV (Netherlands) | %(p) | 07/01/22 | EUR | 252 | 295,972 |
| TOTAL BANK LOANS (cost \$127,876,578) | | | | | 130,208,868 |
| CORPORATE BONDS 78.9% | | | | | |
| Auto Parts & Equipment 0.6% | | | | | |
| 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

| Building Materials 0.6% | | | | |
|---|--------|----------|-----|---------|
| 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

Chemicals 4.3%

| | | | | |
|---|------------|----------|-----------|-----------|
| A. Schulman, Inc., Gtd. Notes | 6.875%(cc) | 06/01/23 | 950 | 1,001,063 |
| Chemours Co. (The), Gtd. Notes(aa) | 6.625% | 05/15/23 | 6,880 | 7,292,800 |
| Hexion, Inc., Sr. Sec d. Notes, 144A(aa) | 10.375% | 02/01/22 | 1,565 | 1,475,012 |
| Platform Specialty Products Corp., Sr. Unsec d. Notes, 144A | 10.375% | 05/01/21 | 575 | 623,875 |
| PQ Corp./ECO Finance Corp., Gtd. Notes, 144A | 8.500% | 11/01/22 | 675 | 702,000 |
| PSPC Escrow Corp., Sr. Unsec d. Notes | 6.000% | 02/01/23 | EUR 4,004 | 4,897,260 |
| Rain CII Carbon LLC/CII Carbon Corp., Sec d. Notes, 144A(aa) | 8.250% | 01/15/21 | 4,195 | 4,326,094 |
| Rain CII Carbon LLC/CII Carbon Corp., Sec d. Notes, 144A | 8.500% | 01/15/21 | EUR 1,750 | 2,114,930 |
| Tronox Finance LLC, Gtd. Notes, 144A | 7.500% | 03/15/22 | 3,975 | 4,168,781 |
| W.R. Grace & Co., Gtd. Notes, 144A(aa) | 5.125% | 10/01/21 | 2,200 | 2,365,000 |

28,966,815

Coal 0.9%

| | | | | |
|--|--------|----------|-------|-----------|
| CONSOL Energy, Inc., Gtd. Notes(aa) | 5.875% | 04/15/22 | 3,518 | 3,588,360 |
| CONSOL Energy, Inc., Gtd. Notes | 8.000% | 04/01/23 | 1,475 | 1,578,250 |
| Peabody Energy Corp., Sr. Sec d. Notes, 144A(aa) | 6.000% | 03/31/22 | 980 | 1,009,400 |

6,176,010

Commercial Services 1.7%

| | | | | |
|---|--------|----------|---------|-----------|
| EC Finance PLC (United Kingdom), Sec d. Notes, 144A | 2.375% | 11/15/22 | EUR 950 | 1,130,123 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, Gtd. Notes, 144A(aa) | 6.375% | 08/01/23 | 5,975 | 6,236,406 |
| Nielsen Finance LLC/Nielsen Finance Co., Gtd. Notes(aa) | 4.500% | 10/01/20 | 1,500 | 1,520,625 |
| Service Corp. International, Sr. Unsec d. Notes(aa) | 7.625% | 10/01/18 | 2,650 | 2,782,500 |

11,669,654

Computers 1.9%

| | | | | |
|---|---------|----------|-------|-----------|
| Dell International LLC/EMC Corp., Gtd. Notes, 144A(aa) | 5.875% | 06/15/21 | 3,800 | 3,979,656 |
| EMC Corp., Sr. Unsec d. Notes(aa) | 2.650% | 06/01/20 | 1,665 | 1,645,076 |
| NCR Corp., Gtd. Notes(aa) | 6.375% | 12/15/23 | 3,050 | 3,248,433 |
| Western Digital Corp., Gtd. Notes | 10.500% | 04/01/24 | 845 | 991,607 |
| Western Digital Corp., Sr. Sec d. Notes, 144A(aa) | 7.375% | 04/01/23 | 2,970 | 3,252,150 |

13,116,922

Distribution/Wholesale 0.6%

| | | | | |
|--|--------|----------|-----------|-----------|
| Global Partners LP/GLP Finance Corp., Gtd. Notes | 7.000% | 06/15/23 | 500 | 507,500 |
| VWR Funding, Inc., Gtd. Notes | 4.625% | 04/15/22 | EUR 3,000 | 3,635,917 |

4,143,417

Diversified Financial Services 2.5%

| | | | | |
|---|--------|----------|-------|-----------|
| Alliance Data Systems Corp., Gtd. Notes, 144A | 5.375% | 08/01/22 | 2,160 | 2,203,200 |
| Alliance Data Systems Corp., Gtd. Notes, 144A(aa) | 6.375% | 04/01/20 | 3,025 | 3,055,250 |
| FBM Finance, Inc., Sr. Sec d. Notes, 144A(aa) | 8.250% | 08/15/21 | 1,025 | 1,090,344 |
| Navient Corp., Sr. Unsec d. Notes(aa) | 6.500% | 06/15/22 | 6,035 | 6,404,644 |

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|---|--------|----------|-------|------------|
| Navient Corp., Sr. Unsec d. Notes | 6.625% | 07/26/21 | 625 | 669,531 |
| OneMain Financial Holdings LLC, Gtd. Notes, 144A(aa) | 6.750% | 12/15/19 | 3,175 | 3,294,062 |
| VFH Parent LLC/Orchestra Co-Issuer, Inc., Sec d. Notes, 144A | 6.750% | 06/15/22 | 400 | 415,920 |
| | | | | 17,132,951 |

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Electric 6.0%

| | | | | | |
|---|--------|----------|-----|-------|-----------|
| AES Corp. (The), Sr. Unsec d. Notes | 7.375% | 07/01/21 | | 1,525 | 1,734,688 |
| Calpine Corp., Sr. Unsec d. Notes | 5.375% | 01/15/23 | | 1,675 | 1,626,844 |
| Calpine Corp., Sr. Unsec d. Notes | 5.500% | 02/01/24 | | 1,800 | 1,723,500 |
| ContourGlobal Power Holdings SA, Sr. Sec d. Notes, 144A | 5.125% | 06/15/21 | EUR | 2,800 | 3,428,147 |
| DPL, Inc., Sr. Unsec d. Notes(aa) | 6.750% | 10/01/19 | | 4,648 | 4,892,020 |
| DPL, Inc., Sr. Unsec d. Notes(aa) | 7.250% | 10/15/21 | | 2,400 | 2,649,600 |
| Dynegy, Inc., Gtd. Notes(aa) | 7.375% | 11/01/22 | | 7,150 | 7,677,312 |
| Dynegy, Inc., Gtd. Notes | 7.625% | 11/01/24 | | 2,900 | 3,168,250 |
| Dynegy, Inc., Gtd. Notes | 8.034% | 02/02/24 | | 925 | 980,500 |
| GenOn Energy, Inc., Sr. Unsec d. Notes(d)(dd) | 7.875% | 06/15/17 | | 1,750 | 1,251,250 |
| GenOn Energy, Inc., Sr. Unsec d. Notes(d)(dd) | 9.500% | 10/15/18 | | 3,375 | 2,379,375 |
| GenOn Energy, Inc., Sr. Unsec d. Notes(d)(dd) | 9.875% | 10/15/20 | | 650 | 458,250 |
| NRG Energy, Inc., Gtd. Notes(aa) | 6.250% | 07/15/22 | | 5,350 | 5,617,500 |
| NRG Energy, Inc., Gtd. Notes(aa) | 6.625% | 03/15/23 | | 3,125 | 3,234,375 |

40,821,611

Electrical Components & Equipment 0.2%

| | | | | | |
|--------------------------------|--------|----------|-----|-------|-----------|
| Belden, Inc., Gtd. Notes, EMTN | 5.500% | 04/15/23 | EUR | 1,000 | 1,223,208 |
|--------------------------------|--------|----------|-----|-------|-----------|

Entertainment 5.2%

| | | | | | |
|--|--------|----------|--|-------|-----------|
| Carmike Cinemas, Inc., Sec d. Notes, 144A(aa) | 6.000% | 06/15/23 | | 2,750 | 2,915,000 |
| CCM Merger, Inc., Sr. Unsec d. Notes, 144A (original cost \$3,875,000; purchased 03/08/17)(aa)(f) | 6.000% | 03/15/22 | | 3,875 | 4,030,000 |
| Churchill Downs, Inc., Gtd. Notes(aa) | 5.375% | 12/15/21 | | 5,767 | 5,918,384 |
| Eldorado Resorts, Inc., Gtd. Notes | 7.000% | 08/01/23 | | 1,750 | 1,890,000 |
| GLP Capital LP/GLP Financing II, Inc., Gtd. Notes(aa) | 4.875% | 11/01/20 | | 4,100 | 4,325,500 |
| International Game Technology PLC, Sr. Sec d. Notes, 144A(aa) | 6.250% | 02/15/22 | | 3,025 | 3,326,592 |
| Jacobs Entertainment, Inc., Sec d. Notes, 144A | 7.875% | 02/01/24 | | 725 | 783,000 |
| NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., Sr. Sec d. Notes, 144A(aa) | 5.000% | 08/01/18 | | 4,650 | 4,654,650 |
| National CineMedia LLC, Sr. Sec d. Notes | 6.000% | 04/15/22 | | 2,475 | 2,524,500 |
| Scientific Games International, Inc., Gtd. Notes(aa) | 6.625% | 05/15/21 | | 2,300 | 2,377,625 |
| Scientific Games International, Inc., Sr. Sec d. Notes, 144A | 7.000% | 01/01/22 | | 2,275 | 2,405,813 |

35,151,064

Environmental Control 0.3%

| | | | | | |
|-------------------------------------|--------|----------|--|-------|-----------|
| Clean Harbors, Inc., Gtd. Notes(aa) | 5.125% | 06/01/21 | | 1,800 | 1,824,750 |
|-------------------------------------|--------|----------|--|-------|-----------|

Food 1.2%

| | | | | | |
|---|--------|----------|--|-------|-----------|
| Heartside Group Holdings LLC/Heartside Finance Co., Gtd. Notes, 144A(aa) | 6.500% | 05/01/22 | | 1,225 | 1,252,563 |
| JBS USA LUX SA/JBS USA Finance, Inc. (Brazil), Gtd. Notes, 144A | 7.250% | 06/01/21 | | 825 | 841,071 |
| Shearer s Foods LLC/Chip Finance Corp., Sr. Sec d. Notes, 144A(aa) | 9.000% | 11/01/19 | | 4,250 | 4,356,250 |
| SUPERVALU, Inc., Sr. Unsec d. Notes(aa) | 6.750% | 06/01/21 | | 1,750 | 1,658,125 |
| SUPERVALU, Inc., Sr. Unsec d. Notes | 7.750% | 11/15/22 | | 325 | 307,734 |

8,415,743

Gas 0.2%

| | | | | | |
|---|--------|----------|--|-------|-----------|
| NGL Energy Partners LP/NGL Energy Finance Corp., Gtd. Notes | 7.500% | 11/01/23 | | 1,175 | 1,172,063 |
|---|--------|----------|--|-------|-----------|

Hand/Machine Tools 0.1%

| | | | | | |
|---------------------------------------|--------|----------|--|-------|---------|
| Apex Tool Group LLC, Gtd. Notes, 144A | 7.000% | 02/01/21 | | 1,025 | 971,188 |
|---------------------------------------|--------|----------|--|-------|---------|

Healthcare-Products 0.5%

| | | | | |
|---------------------------------------|--------|----------|-----|---------|
| Avantor, Inc., Sr. Sec d. Notes, 144A | 6.000% | 10/01/24 | 450 | 459,000 |
|---------------------------------------|--------|----------|-----|---------|

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| Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A | 4.875% | 04/15/20 | 1,405 | 1,403,244 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC, Gtd. Notes, 144A | 5.750% | 08/01/22 | 1,870 | 1,830,262 |
| | | | | 3,692,506 |
| Healthcare-Services 8.2% | | | | |
| Acadia Healthcare Co., Inc., Gtd. Notes | 5.125% | 07/01/22 | 600 | 612,000 |
| Acadia Healthcare Co., Inc., Gtd. Notes | 5.625% | 02/15/23 | 1,600 | 1,643,200 |
| Centene Corp., Sr. Unsec d. Notes(aa) | 5.625% | 02/15/21 | 2,875 | 2,982,812 |
| CHS/Community Health Systems, Inc., Gtd. Notes(aa) | 6.875% | 02/01/22 | 2,500 | 1,809,375 |
| CHS/Community Health Systems, Inc., Gtd. Notes(aa) | 7.125% | 07/15/20 | 1,275 | 1,106,063 |
| CHS/Community Health Systems, Inc., Gtd. Notes(aa) | 8.000% | 11/15/19 | 4,133 | 3,936,682 |
| CHS/Community Health Systems, Inc., Sr. Sec d. Notes(aa) | 6.250% | 03/31/23 | 1,950 | 1,876,875 |
| HCA Healthcare, Inc., Sr. Unsec d. Notes(aa) | 6.250% | 02/15/21 | 4,000 | 4,305,000 |
| HCA, Inc., Gtd. Notes | 7.500% | 02/15/22 | 1,575 | 1,787,625 |
| HCA, Inc., Sr. Sec d. Notes(aa) | 3.750% | 03/15/19 | 1,300 | 1,319,500 |
| HCA, Inc., Sr. Sec d. Notes(aa) | 6.500% | 02/15/20 | 1,000 | 1,077,500 |
| Kindred Healthcare, Inc., Gtd. Notes(aa) | 8.000% | 01/15/20 | 6,800 | 6,868,000 |
| LifePoint Health, Inc., Gtd. Notes | 5.500% | 12/01/21 | 1,485 | 1,512,844 |
| Molina Healthcare, Inc., Gtd. Notes(aa) | 5.375%(cc) | 11/15/22 | 1,775 | 1,846,887 |
| Select Medical Corp., Gtd. Notes(aa) | 6.375% | 06/01/21 | 2,500 | 2,571,875 |
| Surgery Center Holdings, Inc., Gtd. Notes, 144A(aa) | 8.875% | 04/15/21 | 2,938 | 3,004,105 |
| Tenet Healthcare Corp., Sr. Sec d. Notes | 4.375% | 10/01/21 | 175 | 174,388 |
| Tenet Healthcare Corp., Sr. Sec d. Notes(aa) | 4.750% | 06/01/20 | 1,825 | 1,870,625 |
| Tenet Healthcare Corp., Sr. Sec d. Notes, 144A(aa) | 4.625% | 07/15/24 | 4,100 | 4,033,375 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes | 6.750% | 02/01/20 | 550 | 559,625 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes(aa) | 6.750% | 06/15/23 | 8,675 | 8,143,656 |
| Tenet Healthcare Corp., Sr. Unsec d. Notes | 8.125% | 04/01/22 | 550 | 552,750 |
| Universal Health Services, Inc., Sr. Sec d. Notes, 144A(aa) | 4.750% | 08/01/22 | 1,600 | 1,644,000 |
| | | | | 55,238,762 |
| Home Builders 6.8% | | | | |
| Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec d. Notes, 144A(aa) | 6.875% | 02/15/21 | 3,975 | 4,079,343 |
| AV Homes, Inc., Gtd. Notes | 6.625% | 05/15/22 | 1,775 | 1,843,249 |
| Beazer Homes USA, Inc., Gtd. Notes | 5.750% | 06/15/19 | 1,075 | 1,127,406 |
| Beazer Homes USA, Inc., Gtd. Notes(aa) | 8.750%(cc) | 03/15/22 | 2,725 | 3,028,020 |
| CalAtlantic Group, Inc., Gtd. Notes(aa) | 8.375% | 05/15/18 | 5,550 | 5,730,375 |
| KB Home, Gtd. Notes(aa) | 4.750% | 05/15/19 | 1,500 | 1,531,875 |
| KB Home, Gtd. Notes(aa) | 7.250% | 06/15/18 | 3,500 | 3,587,500 |
| KB Home, Gtd. Notes | 8.000% | 03/15/20 | 350 | 389,375 |
| Lennar Corp., Gtd. Notes(aa) | 4.125% | 01/15/22 | 3,125 | 3,234,375 |
| M/I Homes, Inc., Gtd. Notes(aa) | 6.750% | 01/15/21 | 2,500 | 2,600,000 |
| Meritage Homes Corp., Gtd. Notes(aa) | 4.500% | 03/01/18 | 3,161 | 3,176,805 |
| Meritage Homes Corp., Gtd. Notes | 7.000% | 04/01/22 | 800 | 912,000 |
| New Home Co. Inc., (The), Gtd. Notes | 7.250% | 04/01/22 | 1,850 | 1,933,250 |
| PulteGroup, Inc., Gtd. Notes(aa) | 4.250% | 03/01/21 | 2,275 | 2,368,844 |
| Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc., Gtd. Notes, 144A(aa) | 5.250% | 04/15/21 | 4,100 | 4,187,084 |
| TRI Pointe Group, Inc., Gtd. Notes(aa) | 4.875% | 07/01/21 | 2,900 | 3,037,750 |
| William Lyon Homes, Inc., Gtd. Notes(aa) | 5.750% | 04/15/19 | 2,800 | 2,835,000 |
| | | | | 45,602,251 |

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Iron/Steel 0.4%

| | | | | |
|---|--------|----------|-------|-----------|
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., Gtd. Notes, 144A(aa) | 6.375% | 05/01/22 | 2,375 | 2,467,031 |
|---|--------|----------|-------|-----------|

Leisure Time 0.2%

| | | | | |
|--|--------|----------|-------|-----------|
| NCL Corp. Ltd., Sr. Unsec d. Notes, 144A | 4.750% | 12/15/21 | 1,375 | 1,430,688 |
|--|--------|----------|-------|-----------|

Lodging 3.6%

| | | | | |
|---|------------|----------|--------|------------|
| Boyd Gaming Corp., Gtd. Notes | 6.875% | 05/15/23 | 350 | 375,812 |
| Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Properties, Sr. Sec d. Notes(aa) | 8.000%(cc) | 10/01/20 | 12,520 | 12,801,700 |
| Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sec d. Notes, 144A(aa) | 10.250% | 11/15/22 | 1,175 | 1,292,500 |
| Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp., Sr. Sec d. Notes, 144A(aa) | 6.750% | 11/15/21 | 2,575 | 2,748,812 |
| MGM Resorts International, Gtd. Notes | 6.000% | 03/15/23 | 175 | 191,870 |
| MGM Resorts International, Gtd. Notes | 6.625% | 12/15/21 | 325 | 363,188 |
| MGM Resorts International, Gtd. Notes(aa) | 8.625% | 02/01/19 | 6,100 | 6,534,625 |
| | | | | 24,308,507 |

Machinery-Diversified 1.0%

| | | | | |
|--|--------|----------|-------|-----------|
| Cleaver-Brooks, Inc., Sr. Sec d. Notes, 144A(aa) | 8.750% | 12/15/19 | 1,675 | 1,714,781 |
| CNH Industrial Capital LLC, Gtd. Notes(aa) | 4.375% | 11/06/20 | 2,775 | 2,909,449 |
| Zebra Technologies Corp., Sr. Unsec d. Notes(aa) | 7.250% | 10/15/22 | 1,837 | 1,940,331 |
| | | | | 6,564,561 |

Media 9.2%

| | | | | |
|---|--------|----------|--------|------------|
| Cablevision Systems Corp., Sr. Unsec d. Notes(aa) | 7.750% | 04/15/18 | 1,465 | 1,498,124 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes, 144A | 5.125% | 05/01/23 | 1,750 | 1,824,375 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes(aa) | 5.250% | 09/30/22 | 3,800 | 3,914,000 |
| CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec d. Notes, 144A | 4.000% | 03/01/23 | 2,700 | 2,738,826 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(aa) | 5.125% | 12/15/21 | 3,630 | 3,693,525 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp., Sr. Unsec d. Notes, 144A(aa) | 6.375% | 09/15/20 | 11,340 | 11,568,161 |
| Clear Channel Worldwide Holdings, Inc., Series A, Gtd. Notes(aa) | 6.500% | 11/15/22 | 2,715 | 2,803,238 |
| Clear Channel Worldwide Holdings, Inc., Series A, Gtd. Notes(aa) | 7.625% | 03/15/20 | 1,210 | 1,203,950 |
| Clear Channel Worldwide Holdings, Inc., Series B, Gtd. Notes | 6.500% | 11/15/22 | 900 | 931,500 |
| Clear Channel Worldwide Holdings, Inc., Series B, Gtd. Notes(aa) | 7.625% | 03/15/20 | 1,195 | 1,193,506 |
| DISH DBS Corp., Gtd. Notes(aa) | 5.125% | 05/01/20 | 5,535 | 5,659,537 |
| DISH DBS Corp., Gtd. Notes | 6.750% | 06/01/21 | 4,005 | 4,205,250 |
| Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes(aa) | 5.500% | 04/15/21 | 4,385 | 4,483,662 |
| Mediacom Broadband LLC/Mediacom Broadband Corp., Sr. Unsec d. Notes | 6.375% | 04/01/23 | 2,100 | 2,184,000 |
| Midcontinent Communications/Midcontinent Finance Corp., Gtd. Notes, 144A | 6.875% | 08/15/23 | 300 | 321,750 |
| Nexstar Broadcasting, Inc., Gtd. Notes, 144A(aa) | 6.125% | 02/15/22 | 1,260 | 1,307,250 |
| Sinclair Television Group, Inc., Gtd. Notes(aa) | 5.375% | 04/01/21 | 1,500 | 1,539,375 |
| Sinclair Television Group, Inc., Gtd. Notes | 6.125% | 10/01/22 | 2,270 | 2,340,938 |
| Sirius XM Radio, Inc., Gtd. Notes, 144A | 3.875% | 08/01/22 | 550 | 560,313 |
| Tribune Media Co., Gtd. Notes(aa) | 5.875% | 07/15/22 | 4,785 | 4,964,437 |

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|---|------------|----------|-------|------------|
| Univision Communications, Inc., Sr. Sec d. Notes, 144A(aa) | 6.750% | 09/15/22 | 3,308 | 3,427,915 |
| | | | | 62,363,632 |
| Mining 1.4% | | | | |
| Constellium NV (Netherlands), Gtd. Notes, 144A(aa) | 8.000% | 01/15/23 | 2,300 | 2,463,875 |
| Freeport-McMoRan, Inc., Gtd. Notes(aa) | 2.375% | 03/15/18 | 3,000 | 3,000,000 |
| Freeport-McMoRan, Inc., Gtd. Notes(aa) | 6.500% | 11/15/20 | 2,250 | 2,292,188 |
| International Wire Group, Inc., Sec d. Notes, 144A (original cost \$1,733,782; purchased 07/12/16-08/04/16)(aa)(f) | 10.750% | 08/01/21 | 1,800 | 1,642,500 |
| | | | | 9,398,563 |
| Miscellaneous Manufacturing 0.1% | | | | |
| EnPro Industries, Inc., Gtd. Notes, 144A | 5.875% | 09/15/22 | 625 | 653,906 |
| Oil & Gas 5.0% | | | | |
| Antero Resources Corp., Gtd. Notes | 5.375% | 11/01/21 | 1,125 | 1,154,531 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp., Sr. Unsec d. Notes, 144A(aa) | 10.000% | 04/01/22 | 3,536 | 3,836,560 |
| Citgo Holding, Inc., Sr. Sec d. Notes, 144A(aa) | 10.750% | 02/15/20 | 3,800 | 4,104,000 |
| Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec d. Notes, 144A(aa) | 7.000% | 08/15/21 | 3,047 | 3,157,454 |
| Endeavor Energy Resources LP/EER Finance, Inc., Sr. Unsec d. Notes, 144A | 8.125% | 09/15/23 | 850 | 913,750 |
| Extraction Oil & Gas, Inc./Extraction Finance Corp., Gtd. Notes, 144A(aa) | 7.875% | 07/15/21 | 3,650 | 3,869,000 |
| Precision Drilling Corp. (Canada), Gtd. Notes | 6.625% | 11/15/20 | 2,750 | 2,777,889 |
| Range Resources Corp., Gtd. Notes | 5.875% | 07/01/22 | 1,225 | 1,255,625 |
| Rice Energy, Inc., Gtd. Notes | 7.250% | 05/01/23 | 1,875 | 2,018,362 |
| RSP Permian, Inc., Gtd. Notes | 6.625% | 10/01/22 | 1,675 | 1,760,844 |
| Sasol Financing International Ltd. (South Africa), Gtd. Notes | 4.500% | 11/14/22 | 1,000 | 1,003,300 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes | 5.500% | 08/01/20 | 1,050 | 1,078,875 |
| Sunoco LP/Sunoco Finance Corp., Gtd. Notes(aa) | 6.250% | 04/15/21 | 3,300 | 3,456,750 |
| Teine Energy Ltd. (Canada), Sr. Unsec d. Notes, 144A | 6.875% | 09/30/22 | 1,775 | 1,814,937 |
| WPX Energy, Inc., Sr. Unsec d. Notes | 6.000% | 01/15/22 | 275 | 286,344 |
| WPX Energy, Inc., Sr. Unsec d. Notes | 7.500% | 08/01/20 | 1,222 | 1,325,870 |
| | | | | 33,814,091 |
| Packaging & Containers 0.2% | | | | |
| Sealed Air Corp., Gtd. Notes, 144A(aa) | 6.500% | 12/01/20 | 1,260 | 1,390,725 |
| Pharmaceuticals 0.8% | | | | |
| Endo Finance LLC, Gtd. Notes, 144A | 5.750% | 01/15/22 | 225 | 196,875 |
| Endo Finance LLC/Endo Finco, Inc., Gtd. Notes, 144A(aa) | 7.250%(cc) | 01/15/22 | 1,250 | 1,150,000 |
| Valeant Pharmaceuticals International, Inc., Gtd. Notes, 144A | 5.375% | 03/15/20 | 3,100 | 3,049,625 |
| Valeant Pharmaceuticals International, Inc., Sr. Sec d. Notes, 144A(aa) | 6.500% | 03/15/22 | 950 | 1,007,000 |
| | | | | 5,403,500 |
| Pipelines 1.8% | | | | |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp, Gtd. Notes(aa) | 6.125% | 10/15/21 | 3,425 | 3,536,312 |
| Genesis Energy LP/Genesis Energy Finance Corp., Gtd. Notes | 6.000% | 05/15/23 | 1,825 | 1,829,562 |
| NGPL PipeCo. LLC, Sr. Unsec d. Notes, 144A | 4.375% | 08/15/22 | 1,450 | 1,491,688 |

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|--|--------|----------|-------|------------|
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A(aa) | 5.625% | 04/15/20 | 1,895 | 2,008,700 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A(aa) | 6.000% | 01/15/19 | 1,150 | 1,190,250 |
| Rockies Express Pipeline LLC, Sr. Unsec d. Notes, 144A(aa) | 6.850% | 07/15/18 | 2,050 | 2,106,375 |
| | | | | 12,162,887 |

Real Estate 0.7%

| | | | | |
|--|--------|----------|-------|-----------|
| Crescent Communities LLC/Crescent Ventures, Inc., Sr. Sec d. Notes, 144A(aa) | 8.875% | 10/15/21 | 1,592 | 1,691,500 |
| Realogy Group LLC/Realogy Co-Issuer Corp., Gtd. Notes, 144A(aa) | 5.250% | 12/01/21 | 1,725 | 1,785,375 |
| Rialto Holdings LLC/Rialto Corp, Gtd. Notes, 144A | 7.000% | 12/01/18 | 1,000 | 1,002,500 |
| | | | | 4,479,375 |

Real Estate Investment Trusts (REITs) 1.3%

| | | | | |
|--|--------|----------|-------|-----------|
| FelCor Lodging LP, Gtd. Notes(aa) | 6.000% | 06/01/25 | 2,600 | 2,801,500 |
| RHP Hotel Properties LP/RHP Finance Corp., Gtd. Notes | 5.000% | 04/15/21 | 1,150 | 1,178,750 |
| Sabra Health Care LP/Sabra Capital Corp., Gtd. Notes(aa) | 5.500% | 02/01/21 | 2,630 | 2,712,188 |
| SBA Communications Corp., Sr. Unsec d. Notes, 144A | 4.000% | 10/01/22 | 2,250 | 2,283,750 |
| | | | | 8,976,188 |

Retail 4.2%

| | | | | |
|--|------------|----------|-----------|------------|
| CEC Entertainment, Inc., Gtd. Notes | 8.000% | 02/15/22 | 1,025 | 1,059,594 |
| Ferrellgas LP/Ferrellgas Finance Corp., Gtd. Notes | 6.750%(cc) | 06/15/23 | 900 | 837,000 |
| Ferrellgas LP/Ferrellgas Finance Corp., Sr. Unsec d. Notes | 6.750% | 01/15/22 | 800 | 758,000 |
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes(aa) | 8.625% | 06/15/20 | 1,000 | 892,500 |
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., Sr. Unsec d. Notes(aa) | 8.625% | 06/15/20 | 2,850 | 2,543,625 |
| Hot Topic, Inc., Sr. Sec d. Notes, 144A(aa) | 9.250% | 06/15/21 | 1,500 | 1,245,000 |
| Kirk Beauty One GmbH (Germany), Gtd. Notes | 8.750% | 07/15/23 | EUR 2,087 | 2,641,744 |
| L Brands, Inc., Gtd. Notes | 5.625% | 10/15/23 | 1,025 | 1,091,625 |
| L Brands, Inc., Gtd. Notes | 6.625% | 04/01/21 | 950 | 1,046,188 |
| L Brands, Inc., Gtd. Notes(aa) | 7.000% | 05/01/20 | 1,050 | 1,153,687 |
| L Brands, Inc., Gtd. Notes(aa) | 8.500% | 06/15/19 | 1,150 | 1,256,375 |
| Men s Wearhouse, Inc. (The), Gtd. Notes(aa) | 7.000% | 07/01/22 | 1,375 | 1,306,250 |
| Neiman Marcus Group Ltd. LLC, Gtd. Notes, 144A | 8.000% | 10/15/21 | 1,606 | 947,540 |
| PetSmart, Inc., Gtd. Notes, 144A(aa) | 7.125% | 03/15/23 | 3,900 | 2,973,750 |
| PF Chang s China Bistro, Inc., Gtd. Notes, 144A(aa) | 10.250% | 06/30/20 | 1,225 | 1,151,500 |
| Rite Aid Corp., Gtd. Notes(aa) | 9.250% | 03/15/20 | 1,450 | 1,475,375 |
| Rite Aid Corp., Gtd. Notes, 144A(aa) | 6.125% | 04/01/23 | 4,600 | 4,278,000 |
| Ruby Tuesday, Inc., Gtd. Notes(aa) | 7.625% | 05/15/20 | 1,350 | 1,383,750 |
| Tops Holding LLC/Tops Markets II Corp., Sr. Sec d. Notes, 144A | 8.000% | 06/15/22 | 350 | 210,000 |
| | | | | 28,251,503 |

Software 2.1%

| | | | | |
|--|--------|----------|-------|------------|
| BMC Software Finance, Inc., Sr. Unsec d. Notes, 144A(aa) | 8.125% | 07/15/21 | 1,100 | 1,126,125 |
| BMC Software, Inc., Sr. Unsec d. Notes | 7.250% | 06/01/18 | 972 | 991,440 |
| First Data Corp., Gtd. Notes, 144A(aa) | 7.000% | 12/01/23 | 6,445 | 6,896,279 |
| Infor US, Inc., Sr. Sec d. Notes, 144A(aa) | 5.750% | 08/15/20 | 3,552 | 3,658,560 |
| Nuance Communications, Inc., Gtd. Notes, 144A(aa) | 5.375% | 08/15/20 | 1,703 | 1,725,990 |
| | | | | 14,398,394 |

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Telecommunications 4.4%

| | | | | |
|---|---------|----------|-------|-----------|
| Aegis Merger Sub., Inc., Sr. Unsec d. Notes, 144A | 10.250% | 02/15/23 | 1,700 | 1,861,500 |
|---|---------|----------|-------|-----------|

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| | | | | |
|--|--------|----------|-----------|-------------|
| Anixter, Inc., Gtd. Notes(aa) | 5.625% | 05/01/19 | 1,000 | 1,042,500 |
| CommScope, Inc., Gtd. Notes, 144A(aa) | 5.000% | 06/15/21 | 2,895 | 2,952,900 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 6.250% | 09/15/21 | 925 | 758,500 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 8.125% | 10/01/18 | 1,500 | 1,527,750 |
| Frontier Communications Corp., Sr. Unsec d. Notes | 9.250% | 07/01/21 | 1,145 | 1,021,913 |
| Intelsat Jackson Holdings SA (Luxembourg), Sr. Sec d. Notes, 144A | 9.500% | 09/30/22 | 720 | 845,100 |
| Level 3 Financing, Inc., Gtd. Notes(aa) | 6.125% | 01/15/21 | 4,810 | 4,906,777 |
| Qwest Capital Funding, Inc., Gtd. Notes(aa) | 6.500% | 11/15/18 | 3,150 | 3,295,687 |
| Sable International Finance Ltd., Gtd. Notes, 144A | 6.875% | 08/01/22 | 1,000 | 1,072,500 |
| Sprint Communications, Inc., Sr. Unsec d. Notes | 6.000% | 11/15/22 | 1,735 | 1,821,750 |
| Sprint Corp., Gtd. Notes | 7.250% | 09/15/21 | 3,130 | 3,411,700 |
| Sprint Corp., Gtd. Notes | 7.875% | 09/15/23 | 1,670 | 1,866,225 |
| Wind Tre SpA (Italy), Sec d. Notes, 144A | 2.625% | 01/20/23 | EUR 2,625 | 3,071,490 |
| | | | | 29,456,292 |
| Textiles 0.6% | | | | |
| Springs Industries, Inc., Sr. Sec d. Notes(aa) | 6.250% | 06/01/21 | 3,640 | 3,749,200 |
| Transportation 0.1% | | | | |
| XPO Logistics, Inc., Gtd. Notes, 144A | 6.500% | 06/15/22 | 525 | 550,778 |
| TOTAL CORPORATE BONDS | | | | |
| (cost \$530,912,129) | | | | 532,952,939 |
| FOREIGN BONDS 37.3% | | | | |
| Argentina 1.7% | | | | |
| Argentine Republic Government International Bond, Sr. Unsec d. Notes | 6.250% | 04/22/19 | 3,000 | 3,141,000 |
| Cablevision SA, Sr. Unsec d. Notes | 6.500% | 06/15/21 | 500 | 535,100 |
| Cablevision SA, Sr. Unsec d. Notes, 144A | 6.500% | 06/15/21 | 2,286 | 2,446,477 |
| YPF SA, Sr. Unsec d. Notes | 8.875% | 12/19/18 | 400 | 424,204 |
| YPF SA, Sr. Unsec d. Notes, 144A | 8.875% | 12/19/18 | 4,330 | 4,592,003 |
| | | | | 11,138,784 |
| Australia 1.5% | | | | |
| BlueScope Steel Finance Ltd./BlueScope Steel Finance USA LLC, Gtd. Notes, 144A(aa) | 6.500% | 05/15/21 | 4,505 | 4,707,725 |
| FMG Resources August 2006 Pty. Ltd., Sr. Sec d. Notes, 144A(aa) | 9.750% | 03/01/22 | 5,030 | 5,621,025 |
| | | | | 10,328,750 |
| Brazil 3.5% | | | | |
| Braskem Finance Ltd., Gtd. Notes, 144A | 5.750% | 04/15/21 | 4,000 | 4,326,000 |
| Brazilian Government International Bond, Sr. Unsec d. Notes(aa) | 2.875% | 04/01/21 | EUR 1,400 | 1,740,868 |
| JBS Investments GmbH, Gtd. Notes, 144A(aa) | 7.750% | 10/28/20 | 4,300 | 4,388,150 |
| JBS USA LUX SA/JBS USA Finance, Inc., Gtd. Notes, 144A | 7.250% | 06/01/21 | 1,189 | 1,212,162 |
| JBS USA LUX SA/JBS USA Finance, Inc., Gtd. Notes, 144A | 8.250% | 02/01/20 | 250 | 252,187 |
| Petrobras Global Finance BV, Gtd. Notes | 5.375% | 01/27/21 | 1,000 | 1,051,250 |
| Petrobras Global Finance BV, Gtd. Notes(aa) | 8.375% | 05/23/21 | 9,075 | 10,464,609 |
| | | | | 23,435,226 |

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Canada 4.9%

| | | | | |
|--|--------|----------|-------|-----------|
| Bombardier, Inc., Sr. Unsec d. Notes, 144A(aa) | 8.750% | 12/01/21 | 5,725 | 6,369,063 |
|--|--------|----------|-------|-----------|

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| | | | | | |
|---|-----------|----------|-----|-------|------------|
| Brookfield Residential Properties, Inc., Gtd. Notes, 144A(aa) | 6.500% | 12/15/20 | | 3,025 | 3,089,281 |
| Brookfield Residential Properties, Inc./Brookfield Residential US Corp., Gtd. Notes, 144A | 6.125% | 07/01/22 | | 875 | 913,281 |
| Cascades, Inc., Gtd. Notes, 144A(aa) | 5.500% | 07/15/22 | | 2,279 | 2,347,370 |
| Cogeco Communications, Inc., Gtd. Notes, 144A | 4.875% | 05/01/20 | | 500 | 508,750 |
| Cott Beverages, Inc., Gtd. Notes | 5.375% | 07/01/22 | | 1,550 | 1,614,906 |
| Eldorado Gold Corp., Gtd. Notes, 144A | 6.125% | 12/15/20 | | 745 | 741,275 |
| Kinross Gold Corp., Gtd. Notes(aa) | 5.125% | 09/01/21 | | 1,550 | 1,646,875 |
| Mattamy Group Corp., Sr. Unsec d. Notes, 144A | 6.875% | 12/15/23 | | 1,475 | 1,548,750 |
| MEG Energy Corp., Gtd. Notes, 144A(aa) | 6.375% | 01/30/23 | | 4,200 | 3,843,000 |
| Mercer International, Inc., Sr. Unsec d. Notes(aa) | 7.750% | 12/01/22 | | 2,845 | 3,015,700 |
| New Gold, Inc., Gtd. Notes, 144A(aa) | 6.250% | 11/15/22 | | 2,370 | 2,447,025 |
| NOVA Chemicals Corp., Sr. Unsec d. Notes, 144A(aa) | 4.875% | 06/01/24 | | 4,050 | 4,125,938 |
| Teck Resources Ltd., Gtd. Notes | 4.500% | 01/15/21 | | 650 | 679,250 |
| | | | | | 32,890,464 |
| Chile 0.5% | | | | | |
| VTR Finance BV, Sr. Sec d. Notes, 144A(aa) | 6.875% | 01/15/24 | | 3,500 | 3,710,875 |
| Dominican Republic 0.2% | | | | | |
| Dominican Republic International Bond, Sr. Unsec d. Notes | 7.500% | 05/06/21 | | 1,405 | 1,554,281 |
| France 1.3% | | | | | |
| Banijay Group SAS, Sec d. Notes, 144A | 4.000% | 07/01/22 | EUR | 375 | 458,179 |
| Loxam SAS, Sec d. Notes, 144A | 3.500% | 04/15/22 | EUR | 1,600 | 1,959,922 |
| Picard Groupe SAS, Sr. Sec d. Notes, 144A, 3 Month EURIBOR + 4.250% | 4.250%(c) | 08/01/19 | EUR | 775 | 907,059 |
| SFR Group SA, Sr. Sec d. Notes, 144A(aa) | 6.000% | 05/15/22 | | 2,855 | 2,976,337 |
| Verallia Packaging SASU, Sr. Sec d. Notes, 144A(aa) | 5.125% | 08/01/22 | EUR | 2,000 | 2,462,198 |
| | | | | | 8,763,695 |
| Germany 2.5% | | | | | |
| BMBG Bond Finance SCA, First Lien, 144A | 3.000% | 06/15/21 | EUR | 2,000 | 2,393,771 |
| CeramTec Group GmbH, Gtd. Notes(aa) | 8.250% | 08/15/21 | EUR | 1,500 | 1,842,850 |
| IHO Verwaltungs GmbH, Sr. Sec d. Notes, Cash Coupon 2.750% or PIK 3.500%, 144A(aa) | 2.750% | 09/15/21 | EUR | 8,500 | 10,188,356 |
| IHO Verwaltungs GmbH, Sr. Sec d. Notes, Cash Coupon 4.125% or PIK 4.875%, 144A(aa) | 4.125% | 09/15/21 | | 2,675 | 2,728,500 |
| | | | | | 17,153,477 |
| Ireland 1.2% | | | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., Sr. Sec d. Notes, 144A | 4.250% | 09/15/22 | | 2,800 | 2,884,000 |
| eircom Finance DAC, Sr. Sec d. Notes, 144A | 4.500% | 05/31/22 | EUR | 1,000 | 1,213,098 |
| Smurfit Kappa Acquisitions Unlimited Co., Gtd. Notes, 144A | 4.875% | 09/15/18 | | 4,038 | 4,099,781 |
| | | | | | 8,196,879 |
| Italy 1.8% | | | | | |
| Manutencoop Facility Management SpA, Sr. Sec d. Notes | 8.500% | 08/01/20 | EUR | 1,400 | 1,669,194 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A, 3 Month EURIBOR + 4.000% | 3.671%(c) | 07/15/20 | EUR | 2,000 | 2,329,699 |
| Wind Acquisition Finance SA, Sr. Sec d. Notes, 144A | 6.500% | 04/30/20 | | 7,600 | 7,859,160 |

11,858,053

Jamaica 0.3%

| | | | | |
|--|--------|----------|-----|---------|
| Digicel Group Ltd., Sr. Unsec d. Notes | 8.250% | 09/30/20 | 950 | 939,313 |
| Digicel Group Ltd., Sr. Unsec d. Notes, 144A | 8.250% | 09/30/20 | 500 | 494,375 |

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|--|--------|----------|--|-----|---------|
| Digicel Ltd., Sr. Unsec d. Notes | 6.000% | 04/15/21 | | 500 | 491,830 |
| Digicel Ltd., Sr. Unsec d. Notes, 144A | 6.000% | 04/15/21 | | 400 | 393,464 |

2,318,982

Lebanon 0.5%

| | | | | | |
|---|--------|----------|--|-------|-----------|
| Lebanon Government International Bond, Sr. Unsec d. Notes, EMTN | 6.100% | 10/04/22 | | 2,000 | 1,976,224 |
| Lebanon Government International Bond, Sr. Unsec d. Notes, GMTN | 5.450% | 11/28/19 | | 805 | 805,934 |
| Lebanon Government International Bond, Sr. Unsec d. Notes, GMTN | 6.000% | 05/20/19 | | 500 | 506,155 |

3,288,313

Luxembourg 1.9%

| | | | | | |
|--|-----------|----------|-----|-------|-----------|
| ArcelorMittal, Sr. Unsec d. Notes | 6.125% | 06/01/18 | | 3,440 | 3,514,648 |
| B&M European Value Retail SA, Sr. Sec d. Notes, 144A, MTN | 4.125% | 02/01/22 | GBP | 425 | 585,163 |
| Coveris Holdings SA, Gtd. Notes, 144A | 7.875% | 11/01/19 | | 5,000 | 4,875,000 |
| Galapagos SA, Sr. Sec d. Notes, 144A, 3 Month Euribor + 4.750% | 4.421%(c) | 06/15/21 | EUR | 3,146 | 3,627,970 |
| Monitchem HoldCo 3 SA, Sr. Sec d. Notes | 5.250% | 06/15/21 | EUR | 450 | 533,245 |

13,136,026

Mexico 0.3%

| | | | | | |
|---|--------|----------|--|-------|-----------|
| Nemak SAB de CV, Sr. Unsec d. Notes | 5.500% | 02/28/23 | | 400 | 410,520 |
| Nemak SAB de CV, Sr. Unsec d. Notes, 144A(aa) | 5.500% | 02/28/23 | | 1,500 | 1,539,450 |

1,949,970

Netherlands 2.6%

| | | | | | |
|--|--------|----------|-----|-------|-----------|
| InterXion Holding NV, Sr. Sec d. Notes(aa) | 6.000% | 07/15/20 | EUR | 2,500 | 3,010,262 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(aa) | 3.875% | 09/01/22 | | 3,325 | 3,453,844 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(aa) | 4.125% | 06/15/20 | | 3,375 | 3,514,219 |
| NXP BV/NXP Funding LLC, Gtd. Notes, 144A(aa) | 4.125% | 06/01/21 | | 3,215 | 3,359,675 |
| United Group BV, Sr. Sec d. Notes, 144A | 4.375% | 07/01/22 | EUR | 3,200 | 3,913,905 |

17,251,905

New Zealand 0.5%

| | | | | | |
|---|--------|----------|--|-------|-----------|
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Sr. Sec d. Notes(aa) | 5.750% | 10/15/20 | | 2,759 | 2,807,310 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC, Sr. Sec d. Notes, 144A | 5.125% | 07/15/23 | | 500 | 520,550 |

3,327,860

Norway 0.3%

| | | | | | |
|---------------------------------|--------|----------|-----|-------|-----------|
| Silk Bidco AS, Sr. Sec d. Notes | 7.500% | 02/01/22 | EUR | 1,700 | 2,070,345 |
|---------------------------------|--------|----------|-----|-------|-----------|

Russia 2.0%

| | | | | | |
|---|--------|----------|--|-------|-----------|
| EuroChem Mineral & Chemical Co. OJSC via EuroChem Global Investments Ltd., Sr. Unsec d. Notes, 144A | 3.800% | 04/12/20 | | 2,000 | 2,010,200 |
| Evraz Group SA, Sr. Unsec d. Notes | 6.500% | 04/22/20 | | 1,000 | 1,065,000 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes | 4.950% | 07/19/22 | | 645 | 675,016 |
| | 6.510% | 03/07/22 | | 1,470 | 1,627,954 |

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| | | | | | |
|--|--------|----------|-----|-------|-----------|
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes | | | | | |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, 144A | 4.950% | 07/19/22 | | 3,500 | 3,662,876 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, EMTN | 3.600% | 02/26/21 | EUR | 2,000 | 2,505,750 |
| Gazprom OAO Via Gaz Capital SA, Sr. Unsec d. Notes, EMTN | 5.338% | 09/25/20 | GBP | 1,000 | 1,427,862 |

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| | | | | |
|--|--------|----------|-----|------------|
| Sberbank of Russia Via SB Capital SA, Sr. Unsec d. Notes | 5.717% | 06/16/21 | 500 | 541,150 |
| | | | | 13,515,808 |

South Africa 0.1%

| | | | | |
|---|--------|----------|-------|-----------|
| Eskom Holdings SOC Ltd., Sr. Unsec d. Notes | 5.750% | 01/26/21 | 1,000 | 1,010,000 |
|---|--------|----------|-------|-----------|

Spain 0.4%

| | | | | |
|-------------------------------------|--------|----------|-----------|-----------|
| NH Hotel Group SA, Sr. Sec d. Notes | 6.875% | 11/15/19 | EUR 2,335 | 2,828,084 |
|-------------------------------------|--------|----------|-----------|-----------|

Sweden 0.4%

| | | | | |
|--|--------|----------|-----------|-----------|
| Intrum Justitia AB, Sr. Unsec d. Notes, 144A | 2.750% | 07/15/22 | EUR 1,775 | 2,118,291 |
| Verisure Holding AB, First Lien, 144A | 6.000% | 11/01/22 | EUR 450 | 565,016 |

2,683,307

Switzerland 0.1%

| | | | | |
|--|--------|----------|---------|---------|
| Inovyn Finance PLC, Sr. Sec d. Notes, 144A | 6.250% | 05/15/21 | EUR 480 | 577,299 |
|--|--------|----------|---------|---------|

Turkey 1.3%

| | | | | |
|--|--------|----------|-------|-----------|
| Turkey Government International Bond, Sr. Unsec d. Notes | 5.125% | 03/25/22 | 1,500 | 1,556,058 |
| Turkey Government International Bond, Sr. Unsec d. Notes | 5.625% | 03/30/21 | 1,000 | 1,054,070 |
| Turkey Government International Bond, Sr. Unsec d. Notes | 6.250% | 09/26/22 | 1,750 | 1,899,268 |
| Turkiye Is Bankasi, Sr. Unsec d. Notes | 3.750% | 10/10/18 | 1,000 | 999,720 |
| Turkiye Is Bankasi, Sr. Unsec d. Notes | 5.000% | 04/30/20 | 1,375 | 1,382,959 |
| Turkiye Is Bankasi, Sr. Unsec d. Notes, EMTN | 5.375% | 10/06/21 | 625 | 625,940 |
| Turkiye Is Bankasi, Sr. Unsec d. Notes, 144A, MTN | 5.375% | 10/06/21 | 1,000 | 1,001,504 |

8,519,519

United Arab Emirates 0.3%

| | | | | |
|-----------------------------------|--------|----------|-------|-----------|
| DAE Funding LLC, Gtd. Notes, 144A | 4.500% | 08/01/22 | 2,175 | 2,204,906 |
|-----------------------------------|--------|----------|-------|-----------|

United Kingdom 6.9%

| | | | | |
|--|-----------|----------|-----------|-----------|
| Alliance Automotive Finance PLC, Sr. Sec d. Notes | 6.250% | 12/01/21 | EUR 400 | 480,179 |
| Boparan Finance PLC, Sr. Sec d. Notes(aa) | 5.500% | 07/15/21 | GBP 1,800 | 2,262,220 |
| CPUK Finance Ltd., Sec d. Notes, 144A | 4.250% | 02/28/47 | GBP 2,575 | 3,500,342 |
| Drax Finco PLC, Sr. Sec d. Notes, 144A | 4.250% | 05/01/22 | GBP 850 | 1,168,774 |
| Grainger PLC, Sr. Sec d. Notes(aa) | 5.000% | 12/16/20 | GBP 4,565 | 6,620,617 |
| Iceland Bondco PLC, Sr. Sec d. Notes, 144A, 3 Month GBP LIBOR + 4.250%(aa) | 4.629%(c) | 07/15/20 | GBP 266 | 352,922 |
| Jaguar Land Rover Automotive PLC, Gtd. Notes, 144A(aa) | 4.250% | 11/15/19 | 1,850 | 1,905,500 |
| Jerrold Finco PLC, First Lien, 144A(aa) | 6.250% | 09/15/21 | GBP 1,850 | 2,573,778 |
| Kelda Finance No. 3 PLC, Sr. Sec d. Notes(aa) | 5.750% | 02/17/20 | GBP 1,370 | 1,973,311 |
| Mclaren Finance PLC, Sr. Sec d. Notes, 144A(aa) | 5.000% | 08/01/22 | GBP 3,125 | 4,195,070 |
| Melton Renewable Energy UK PLC, Sr. Sec d. Notes(aa) | 6.750% | 02/01/20 | GBP 2,400 | 3,251,298 |
| Moy Park BondCo PLC, Gtd. Notes | 6.250% | 05/29/21 | GBP 1,615 | 2,215,716 |
| Newday Bondco PLC, Sr. Sec d. Notes, 3 Month GBP LIBOR + 6.500%(aa) | 6.785%(c) | 02/01/23 | GBP 1,250 | 1,593,774 |
| Newday Bondco PLC, Sr. Sec d. Notes, 144A(aa) | 7.375% | 02/01/24 | GBP 1,000 | 1,261,983 |
| Noble Holding International Ltd., Gtd. Notes | 7.750% | 01/15/24 | 1,125 | 1,006,875 |
| Stonegate Pub Co. Financing PLC, Sr. Sec d. Notes, 144A(aa) | 4.875% | 03/15/22 | GBP 1,275 | 1,710,325 |
| Stonegate Pub Co. Financing PLC, Sr. Sec d. Notes, 144A, 3 Month GBP LIBOR + 4.375% | 4.702%(c) | 03/15/22 | GBP 925 | 1,233,952 |
| TVL Finance PLC, First Lien, 144A, 3 Month GBP LIBOR + 4.875% | 5.155%(c) | 05/15/23 | GBP 1,200 | 1,606,881 |
| Voyage Care Bondco PLC, Sec d. Notes, 144A | 5.875% | 05/01/23 | GBP 1,600 | 2,160,764 |

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| | | | | | |
|--|--------|----------|-----|-------|------------|
| Wagamama Finance PLC, Sec d. Notes, 144A | 4.125% | 07/01/22 | GBP | 1,500 | 1,992,982 |
| William Hill PLC, Gtd. Notes(aa) | 4.250% | 06/05/20 | GBP | 2,500 | 3,460,149 |
| | | | | | 46,527,412 |

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| | | | | |
|--|----------------------------------|----------|-----------|----------------|
| Zambia 0.3% | | | | |
| First Quantum Minerals Ltd., Gtd. Notes, 144A | 7.000% | 02/15/21 | 1,640 | 1,701,500 |
| TOTAL FOREIGN BONDS | | | | |
| (cost \$247,101,907) | | | | 251,941,720 |
| Shares | | | | |
| COMMON STOCK 0.1% | | | | |
| Oil, Gas & Consumable Fuels | | | | |
| Frontera Energy Corp. (Colombia)* | | | 22,038 | 658,897 |
| (cost \$878,862) | | | | |
| TOTAL LONG-TERM INVESTMENTS | | | | |
| (cost \$906,769,476) | | | | 915,762,424 |
| SHORT-TERM INVESTMENT 0.6% | | | | |
| AFFILIATED MUTUAL FUND | | | | |
| Prudential Investment Portfolios 2 | Prudential Core Ultra Short Bond | | | |
| Fund | | | | |
| (cost \$4,065,199)(w) | | | 4,065,199 | 4,065,199 |
| TOTAL INVESTMENTS 136.2% | | | | |
| (cost \$910,834,675) | | | | 919,827,623 |
| Liabilities in excess of other assets(z) (36.2)% | | | | (244,621,578) |
| NET ASSETS 100.0% | | | | \$ 675,206,045 |

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 |
| OTC | Over-the-counter |
| PIK | Payment-in-Kind |
| EUR | Euro |
| GBP | British Pound |

* Non-income producing security.

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

^ Indicates a Level 3 security. The aggregate value of Level 3 securities is \$4,811,917 and 0.7% of net assets.

(aa) Represents security, or a portion thereof, with aggregate value of \$499,051,804 segregated as collateral for amount of \$248,000,000 borrowed and outstanding as of October 31, 2017.

(c) Variable rate instrument. The interest rate shown reflects the rate in effect at October 31, 2017.

(cc) Variable rate instrument. The rate shown is based on the latest available information as of October 31, 2017. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description above.

(d)

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Represents issuer in default on interest payments and/or principal repayment. Non-income producing security. Such securities may be post maturity.

- (dd) On June 14, 2017, GenOn Energy, Inc. and its subsidiaries filed for bankruptcy under Chapter 11. In connection with the Chapter 11 plan of reorganization (the GenOn Reorganization Plan) GenOn Energy, Inc. and its subsidiaries will issue a 144A high yield bond offering for the exit financing of the bankruptcy. As part of the GenOn Reorganization Plan and restructuring of the existing bond, PGIM, Inc. has agreed to participate in a backstop commitment of \$6,325,000 for the new bond offering. Under the commitment agreement, the Fund will be obligated to purchase all of the unsubscribed shares of the bond offering. The Fund has received a backstop fee of \$316,250 in conjunction with this commitment. As of November 17, 2017, the commitment has been terminated and PGIM, Inc. will not be obligated to purchase any unsubscribed shares of the bond offering.
- (f) Indicates a restricted security; the aggregate original cost of such securities is \$5,608,782. The aggregate value, \$5,672,500, is 0.8% of net assets.
- (p) Interest rate not available as of October 31, 2017.
- (w) PGIM Investments LLC, the manager of the Fund, also serves as manager of the Prudential Investment Portfolios 2 Prudential Core Ultra Short Bond Fund.
- (z) Includes net unrealized appreciation (depreciation) on the following derivative contracts held at reporting period end:

Forward foreign currency exchange contracts outstanding at October 31, 2017:

| Purchase Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|----------------------------------|-----------------------|--------------------------|----------------|--|
| OTC forward foreign currency exchange contracts: | | | | | |
| British Pound, | | | | | |
| Expiring 11/02/2017 | Citigroup Global Markets | GBP 27,291 | \$ 36,003,282 | \$ 36,246,575 | \$ 243,293 |
| Expiring 11/02/2017 | Goldman Sachs & Co. | GBP 27,291 | 36,011,470 | 36,246,575 | 235,105 |
| Euro, | | | | | |
| Expiring 11/02/2017 | Bank of America | EUR 11,766 | 13,859,301 | 13,705,980 | (153,321) |
| Expiring 11/02/2017 | Barclays Capital Group | EUR 11,766 | 13,853,300 | 13,705,980 | (147,320) |
| Expiring 11/02/2017 | Citigroup Global Markets | EUR 11,766 | 13,807,529 | 13,705,980 | (101,549) |
| Expiring 11/02/2017 | Credit Suisse First Boston Corp. | EUR 11,766 | 13,791,233 | 13,705,980 | (85,253) |
| Expiring 11/02/2017 | Goldman Sachs & Co. | EUR 11,766 | 13,789,881 | 13,705,981 | (83,900) |
| Expiring 11/02/2017 | Hong Kong & Shanghai Bank | EUR 11,766 | 13,804,000 | 13,705,981 | (98,019) |
| Expiring 11/02/2017 | JPMorgan Chase | EUR 11,766 | 13,839,299 | 13,705,981 | (133,318) |
| Expiring 11/02/2017 | Morgan Stanley | EUR 11,766 | 13,790,469 | 13,705,981 | (84,488) |
| | | | \$ 182,549,764 | \$ 182,140,994 | (408,770) |

| Sale Contracts | Counterparty | Notional Amount (000) | Value at Settlement Date | Current Value | Unrealized Appreciation (Depreciation) |
|---|----------------------------------|-----------------------|--------------------------|---------------|--|
| OTC forward foreign currency exchange contracts: | | | | | |
| British Pound, | | | | | |
| Expiring 11/02/2017 | Goldman Sachs & Co. | GBP 51,582 | \$ 69,288,911 | \$ 68,508,715 | \$ 780,196 |
| Expiring 12/04/2017 | Citigroup Global Markets | GBP 27,291 | 36,034,940 | 36,283,783 | (248,843) |
| Expiring 12/04/2017 | Goldman Sachs & Co. | GBP 27,291 | 36,042,582 | 36,283,783 | (241,201) |
| Expiring 12/04/2017 | UBS AG | GBP 660 | 877,387 | 877,625 | (238) |
| Euro, | | | | | |
| Expiring 11/02/2017 | Bank of America | EUR 10,608 | 12,536,654 | 12,356,737 | 179,917 |
| Expiring 11/02/2017 | Barclays Capital Group | EUR 10,608 | 12,535,169 | 12,356,737 | 178,432 |
| Expiring 11/02/2017 | Citigroup Global Markets | EUR 10,608 | 12,512,627 | 12,356,737 | 155,890 |
| Expiring 11/02/2017 | Citigroup Global Markets | EUR 10,608 | 12,512,627 | 12,356,737 | 155,890 |
| Expiring 11/02/2017 | Citigroup Global Markets | EUR 2,020 | 2,397,309 | 2,352,996 | 44,313 |
| Expiring 11/02/2017 | Credit Suisse First Boston Corp. | EUR 10,608 | 12,509,180 | 12,356,737 | 152,443 |
| Expiring 11/02/2017 | Goldman Sachs & Co. | EUR 10,608 | 12,522,227 | 12,356,737 | 165,490 |

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| | | | | | |
|---------------------|----------------------------------|------------|------------|------------|---------|
| Expiring 11/02/2017 | Hong Kong & Shanghai Bank | EUR 10,608 | 12,510,824 | 12,356,737 | 154,087 |
| Expiring 11/02/2017 | JPMorgan Chase | EUR 10,608 | 12,533,578 | 12,356,737 | 176,841 |
| Expiring 11/02/2017 | Morgan Stanley | EUR 10,608 | 12,535,169 | 12,356,737 | 178,432 |
| Expiring 12/04/2017 | Bank of America | EUR 11,766 | 13,882,539 | 13,732,305 | 150,234 |
| Expiring 12/04/2017 | Barclays Capital Group | EUR 11,766 | 13,876,597 | 13,732,305 | 144,292 |
| Expiring 12/04/2017 | Citigroup Global Markets | EUR 11,766 | 13,830,826 | 13,732,305 | 98,521 |
| Expiring 12/04/2017 | Credit Suisse First Boston Corp. | EUR 11,766 | 13,814,612 | 13,732,305 | 82,307 |
| Expiring 12/04/2017 | Goldman Sachs & Co. | EUR 11,766 | 13,813,001 | 13,732,305 | 80,696 |
| Expiring 12/04/2017 | Hong Kong & Shanghai Bank | EUR 11,766 | 13,827,379 | 13,732,305 | 95,074 |
| Expiring 12/04/2017 | JPMorgan Chase | EUR 11,766 | 13,862,538 | 13,732,306 | 130,232 |
| Expiring 12/04/2017 | Morgan Stanley | EUR 11,766 | 13,813,590 | 13,732,306 | 81,284 |
| Expiring 12/04/2017 | UBS AG | EUR 752 | 877,387 | 877,545 | (158) |

\$ 368,947,653 \$ 366,253,522 2,694,131

\$ 2,285,361

Cross currency exchange contracts outstanding at October 31, 2017:

| Settlement | Type | Notional Amount (000) | In Exchange For (000) | Unrealized Appreciation (Depreciation) | Counterparty |
|--|------|-----------------------|-----------------------|--|--------------------------|
| OTC cross currency exchange contract: | | | | | |
| 11/02/2017 | Buy | EUR 3,362 | GBP 3,000 | \$ (68,652) | Citigroup Global Markets |

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, 2017 in valuing such portfolio securities:

| | Level 1 | Level 2 | Level 3 |
|----------------------------------|---------|----------------|--------------|
| Investments in Securities | | | |
| Bank Loans | \$ | \$ 125,396,951 | \$ 4,811,917 |
| Corporate Bonds | | 532,952,939 | |
| Foreign Bonds | | | |
| Argentina | | 11,138,784 | |
| Australia | | 10,328,750 | |
| Brazil | | 23,435,226 | |
| Canada | | 32,890,464 | |
| Chile | | 3,710,875 | |
| Dominican Republic | | 1,554,281 | |
| France | | 8,763,695 | |
| Germany | | 17,153,477 | |
| Ireland | | 8,196,879 | |
| Italy | | 11,858,053 | |
| Jamaica | | 2,318,982 | |

| | Level 1 | Level 2 | Level 3 |
|---|---------------------|-----------------------|---------------------|
| Lebanon | \$ | \$ 3,288,313 | \$ |
| Luxembourg | | 13,136,026 | |
| Mexico | | 1,949,970 | |
| Netherlands | | 17,251,905 | |
| New Zealand | | 3,327,860 | |
| Norway | | 2,070,345 | |
| Russia | | 13,515,808 | |
| South Africa | | 1,010,000 | |
| Spain | | 2,828,084 | |
| Sweden | | 2,683,307 | |
| Switzerland | | 577,299 | |
| Turkey | | 8,519,519 | |
| United Arab Emirates | | 2,204,906 | |
| United Kingdom | | 46,527,412 | |
| Zambia | | 1,701,500 | |
| Common Stock | 658,897 | | |
| Affiliated Mutual Fund | 4,065,199 | | |
| Other Financial Instruments* | | | |
| OTC Forward Foreign Currency Exchange Contracts | | 2,285,361 | |
| OTC Cross Currency Exchange Contract | | (68,652) | |
| Total | \$ 4,724,096 | \$ 912,508,319 | \$ 4,811,917 |

* Other financial instruments are derivative instruments not reflected in the Schedule of Investments, such as futures, forwards and centrally cleared swap contracts, which are recorded at the unrealized appreciation (depreciation) on the instrument, and OTC swap contracts which are recorded at fair value.

During the period, there were no transfers between Level 1, Level 2 and Level 3 to report.

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 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). Under the current valuation procedures, the Valuation Committee 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.

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.

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 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 recent transaction prices for identical or comparable securities. 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 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 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 investment 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 Prudential 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)

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.

SIGNATURES

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) Prudential Global Short Duration High Yield Fund, Inc.

By (Signature and Title)* /s/ Deborah A. Docs
Deborah A. Docs
Secretary of the Fund

Date December 15, 2017

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 15, 2017

By (Signature and Title)* /s/ M. Sadiq Peshimam
M. Sadiq Peshimam
Treasurer and Principal Financial and Accounting Officer

Date December 15, 2017

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