

PGIM Global Short Duration High Yield Fund, Inc.  
Form N-Q  
June 27, 2018

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:   | PGIM Global Short Duration High Yield Fund, Inc.   |
| Address of principal executive offices:             | 655 Broad Street, 17 <sup>th</sup> Floor,<br>Newark, New Jersey 07102                    |
| Name and address of agent for service:              | Deborah A. Docs<br>655 Broad Street, 17 <sup>th</sup> Floor,<br>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:                           | 4/30/2018  |

**Item 1. Schedule of Investments**

PGIM Global Short Duration High Yield Fund, Inc.  
Schedule of Investments as of April 30, 2018 (unaudited)

| Description  | Interest<br>Rate | Maturity<br>Date | Principal Amount<br>(000)# | Value      |
|--|------------------|------------------|----------------------------|------------|
| Long-Term Investments 132.6%   |                  |                  |                            |            |
| Bank Loans 18.9%   |                  |                  |                            |            |
| Aerospace & Defense 0.1%   |                  |                  |                            |            |
| StandardAero Aviation Holdings, Inc.,<br>Initial Term Loan, 1 Month LIBOR + 3.750%       | 5.650%(c)        | 07/07/22         | 895                        | \$ 901,484 |
| Cable 0.3%   |                  |                  |                            |            |
| Mergermarket Bidco Ltd. (United Kingdom),<br>Facility B1, 1 - 3 Month GBP LIBOR + 4.500% | 5.090(c)         | 08/12/24GBP      | 1,175                      | 1,602,468  |
| Capital Goods 1.8%   |                  |                  |                            |            |
| AI Robin Finco Ltd. (United Kingdom),<br>Facility B, 6 Month EURIBOR + 4.500%            | 4.500(c)         | 09/12/24EUR      | 2,500                      | 3,021,510  |
| Eagle Bidco Ltd. (United Kingdom),<br>Term Loan  | —(p)             | 05/12/22GBP      | 3,650                      | 5,023,942  |
| Kiwi VFS Sub Ii Sarl (Luxembourg),<br>Facility B1 Loan, 3 Month GBP LIBOR + 4.000%       | 4.520(c)         | 07/29/24GBP      | 2,875                      | 3,970,407  |
|  |                  |                  |                            | 12,015,859 |
| Chemicals 0.6%   |                  |                  |                            |            |
| INEOS Finance PLC (United Kingdom),<br>2024 Euro Term Loan, 1 Month EURIBOR + 2.000%     | 2.500(c)         | 04/01/24EUR      | 3,441                      | 4,153,488  |
| Commercial Services 0.7%   |                  |                  |                            |            |
| Laureate Education, Inc.,<br>Series 2024 Term Loan, 1 Month LIBOR + 3.500%               | 5.400(c)         | 04/26/24         | 4,459                      | 4,488,892  |
| Consumer Services 1.9%   |                  |                  |                            |            |
| Diamond (BC) BV,<br>Initial Euro Term Loan, 2 Month EURIBOR + 3.250%                     | 3.250(c)         | 09/06/24EUR      | 4,314                      | 5,184,689  |
| Verisure Holding AB (Sweden),<br>Facility B1E, 3 Month EURIBOR + 3.000%                  | 3.000(c)         | 10/21/22EUR      | 3,000                      | 3,592,225  |
| West Corp.,<br>First Lien Term B Loan, 1 Month LIBOR + 4.000%                            | 5.900(c)         | 10/10/24         | 3,716                      | 3,728,462  |
|  |                  |                  |                            | 12,505,376 |

## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Rate | Maturity Date | Principal Amount (000)# | Value        |
|--|---------------|---------------|-------------------------|--------------|
| Bank Loans (Continued)   |               |               |                         |              |
| Foods 1.0%   |               |               |                         |              |
| CEC Entertainment, Inc.,<br>First Lien Term B Loan, 1 Month LIBOR + 3.250%             | 5.150%(c)     | 02/15/21      | 3,701                   | \$ 3,306,817 |
| Froneri International PLC (United Kingdom),<br>Facility B3, 1 Month GBP LIBOR + 3.250% | 3.760(c)      | 01/31/25 GBP  | 2,600                   | 3,586,473    |
|  |               |               |                         | 6,893,290    |
| Healthcare & Pharmaceuticals 2.8%  |               |               |                         |              |
| Financiere Verdi I SAS (France),<br>Facility B1, 3 Month GBP LIBOR + 4.750%            | 5.460(c)      | 07/21/23 GBP  | 6,000                   | 8,247,350    |
| HomeVi SAS (France),<br>Senior Facility B, 3 Month EURIBOR + 3.250%                    | 3.250(c)      | 10/31/24 EUR  | 2,650                   | 3,205,470    |
| Nidda Healthcare Holding AG (Germany),<br>Facility B1 - GBP                            | —(p)          | 09/20/24 GBP  | 2,300                   | 3,167,089    |
| Unilabs Diagnostics AB (Sweden),<br>Facility B2, 1 - 6 Month EURIBOR + 2.875%          | 2.875(c)      | 04/19/24 EUR  | 3,300                   | 3,958,506    |
|  |               |               |                         | 18,578,415   |
| Non-Captive Finance 0.3%   |               |               |                         |              |
| Exela Intermediate LLC,<br>First Lien Term B Loan, 3 Month LIBOR + 7.500%              | 9.570(c)      | 06/30/23      | 1,975                   | 1,986,728    |
| Other Industry 0.9%  |               |               |                         |              |
| Richmond UK Bidco Ltd. (United Kingdom),<br>Facility B, 1 Month GBP LIBOR + 4.250%     | 4.760(c)      | 03/03/24 GBP  | 583                     | 791,258      |
| WowMidco SAS (France),<br>Facility B2, 6 Month EURIBOR + 3.500%                        | 3.500(c)      | 03/16/23 EUR  | 4,000                   | 4,844,734    |
|  |               |               |                         | 5,635,992    |
| Packaging & Containers 0.3%  |               |               |                         |              |
| Coveris Holdings SA (Luxembourg),<br>USD Term B-1 Loan, 3 Month LIBOR + 4.250%         | 6.550(c)      | 06/29/22      | 1,669                   | 1,673,661    |
| Retail 3.1%  |               |               |                         |              |
| Academy Ltd.,<br>Initial Term Loan, 1 - 3 Month LIBOR + 4.000%                         | 5.923(c)      | 07/01/22      | 3,064                   | 2,424,152    |
| Euro Garages Ltd. (United Kingdom),<br>Term Loan                                       | —(p)          | 02/28/25      | 4,050                   | 5,551,277    |
| 2  |               |               |                         |              |

PGIM Global Short Duration High Yield Fund, Inc.  
Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Rate | Maturity Date | Principal Amount (000)# | Value        |
|--|---------------|---------------|-------------------------|--------------|
| Bank Loans (Continued)                                       |               |               |                         |              |
| Retail (cont'd.)   |               |               |                         |              |
| Euro Garages Ltd. (United Kingdom), (cont'd.)                |               |               |                         |              |
| Term Loan  | —%(p)         | 03/31/26      | 2,675                   | \$ 3,216,865 |
| Sally Holdings LLC,  |               |               |                         |              |
| Term B-2 Loan  | 4.500         | 07/05/24      | 3,255                   | 3,212,278    |
| Thom Europe (France),  |               |               |                         |              |
| Facility B, 3 Month EURIBOR + 4.500%                         | 4.500(c)      | 08/07/24EUR   | 5,100                   | 6,167,219    |
|  |               |               |                         | 20,571,791   |
| Software 0.5%  |               |               |                         |              |
| Infor (US), Inc.,  |               |               |                         |              |
| Tranche B-6 Term Loan, 1 Month LIBOR + 2.750%                | 4.650(c)      | 02/01/22      | 745                     | 747,714      |
| Symantec Corp.,  |               |               |                         |              |
| Term A-5 Loan, 1 Month LIBOR + 1.750%                        | 3.650(c)      | 08/01/21      | 2,493                   | 2,494,435    |
|  |               |               |                         | 3,242,149    |
| Technology 3.3%  |               |               |                         |              |
| BMC Foreign Holding Co. Unlimited Co.,                       |               |               |                         |              |
| Initial B-2 Foreign Euro Term Loan, 3 Month EURIBOR + 3.750% | 3.750(c)      | 09/10/22EUR   | 2,786                   | 3,368,154    |
| BMC Software Finance, Inc.,                                  |               |               |                         |              |
| Initial B-2 US Term Loan, 1 Month LIBOR + 3.250%             | 5.150(c)      | 09/10/22      | 4,314                   | 4,328,805    |
| Camelia Bidco Ltd. (United Kingdom),                         |               |               |                         |              |
| Facility B1, 3 Month GBP LIBOR + 4.750%                      | 5.460(c)      | 10/10/24GBP   | 2,200                   | 3,032,545    |
| Informatica LLC,   |               |               |                         |              |
| Dollar Term B-1 Loan, 1 Month LIBOR + 3.250%                 | 5.150(c)      | 08/05/22      | 1,312                   | 1,321,424    |
| McAfee LLC,  |               |               |                         |              |
| Closing Date Euro Term Loan, 3 Month EURIBOR + 4.250%        | 4.250(c)      | 09/30/24EUR   | 1,396                   | 1,699,048    |
| Closing Date USD Term Loan, 1 Month LIBOR + 4.500%           | 6.400(c)      | 09/30/24      | 5,647                   | 5,713,176    |
| Second Lien Initial Loan, 1 Month LIBOR + 8.500%             | 10.400(c)     | 09/29/25      | 2,225                   | 2,252,813    |
|  |               |               |                         | 21,715,965   |
| Telecommunications 1.3%                                      |               |               |                         |              |
| Digicel International Finance Ltd.,                          |               |               |                         |              |
| First Lien Initial Term B Loan, 3 Month LIBOR + 3.250%       | 5.610(c)      | 05/27/24      | 2,836                   | 2,828,662    |

PGIM Global Short Duration High Yield Fund, Inc.  
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| Description   | Interest<br>Rate | Maturity<br>Date | Principal Amount<br>(000)# | Value        |
|---|------------------|------------------|----------------------------|--------------|
| Bank Loans (Continued)  |                  |                  |                            |              |
| Telecommunications (cont'd.)  |                  |                  |                            |              |
| Intelsat Jackson Holdings SA (Luxembourg),<br>Tranche B-5 Term Loan                   | 6.630%           | 01/02/24         | 2,925                      | \$ 2,977,650 |
| Xplornet Communications, Inc. (Canada),<br>New Term B Loan, 3 Month LIBOR + 4.000%    | 6.300(c)         | 09/09/21         | 2,890                      | 2,916,968    |
|   |                  |                  |                            | 8,723,280    |
| Tobacco 0.0%  |                  |                  |                            |              |
| Jacobs Douwe Egberts International BV (Netherlands),<br>Term Loan                     | —(p)             | 07/01/22         | EUR 202                    | 244,732      |
| Total Bank Loans<br>(cost \$120,928,855)  |                  |                  |                            | 124,933,570  |
| Corporate Bonds 111.5%  |                  |                  |                            |              |
| Argentina 0.4%  |                  |                  |                            |              |
| Cablevision SA,<br>Sr. Unsec'd. Notes   | 6.500            | 06/15/21         | 500                        | 519,375      |
| Sr. Unsec'd. Notes, 144A  | 6.500            | 06/15/21         | 2,286                      | 2,374,582    |
|   |                  |                  |                            | 2,893,957    |
| Australia 0.8%  |                  |                  |                            |              |
| BlueScope Steel Finance Ltd./BlueScope Steel Finance USA LLC,<br>Gtd. Notes, 144A(aa) | 6.500            | 05/15/21         | 4,505                      | 4,651,412    |
| FMG Resources August 2006 Pty. Ltd.,<br>Sr. Sec'd. Notes, 144A(aa)                    | 9.750            | 03/01/22         | 659                        | 725,946      |
|   |                  |                  |                            | 5,377,358    |
| Brazil 2.4%   |                  |                  |                            |              |
| Banco do Brasil S.A.,<br>Gtd. Notes(aa)   | 3.875            | 10/10/22         | 1,000                      | 962,000      |
| Braskem Finance Ltd.,<br>Gtd. Notes, 144A   | 5.750            | 04/15/21         | 4,000                      | 4,139,600    |
| JBS Investments GmbH,<br>Gtd. Notes, 144A(aa)   | 7.750            | 10/28/20         | 5,300                      | 5,386,178    |
| JBS USA LUX SA/JBS USA Finance, Inc.,<br>Gtd. Notes, 144A                             | 7.250            | 06/01/21         | 1,189                      | 1,197,918    |

## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Rate | Maturity Date | Principal Amount<br>(000)# | Value        |
|--|---------------|---------------|----------------------------|--------------|
| Corporate Bonds (Continued)                                      |               |               |                            |              |
| Brazil (cont'd.)   |               |               |                            |              |
| JBS USA LUX SA/JBS USA Finance, Inc., (cont'd.)                  |               |               |                            |              |
| Gtd. Notes, 144A(aa)   | 7.250%        | 06/01/21      | 2,225                      | \$ 2,241,687 |
| Petrobras Global Finance BV,<br>Gtd. Notes                       | 8.375         | 05/23/21      | 1,960                      | 2,208,528    |
|  |               |               |                            | 16,135,911   |
| Canada 7.1%  |               |               |                            |              |
| Bombardier, Inc.,<br>Sr. Unsec'd. Notes, 144A(aa)                | 7.500         | 12/01/24      | 8,300                      | 8,735,750    |
| Sr. Unsec'd. Notes, 144A(aa)                                     | 8.750         | 12/01/21      | 5,725                      | 6,370,952    |
| Brookfield Residential Properties, Inc.,<br>Gtd. Notes, 144A(aa) | 6.500         | 12/15/20      | 3,025                      | 3,062,812    |
| Cascades, Inc.,<br>Gtd. Notes, 144A(aa)                          | 5.500         | 07/15/22      | 2,279                      | 2,267,605    |
| Mattamy Group Corp.,<br>Sr. Unsec'd. Notes, 144A                 | 6.875         | 12/15/23      | 2,675                      | 2,748,562    |
| MEG Energy Corp.,<br>Gtd. Notes, 144A(aa)                        | 6.375         | 01/30/23      | 4,800                      | 4,332,000    |
| Gtd. Notes, 144A   | 7.000         | 03/31/24      | 400                        | 359,000      |
| Mercer International, Inc.,<br>Sr. Unsec'd. Notes(aa)            | 7.750         | 12/01/22      | 711                        | 748,328      |
| New Gold, Inc.,<br>Gtd. Notes, 144A(aa)                          | 6.250         | 11/15/22      | 3,670                      | 3,743,400    |
| NOVA Chemicals Corp.,<br>Sr. Unsec'd. Notes, 144A(aa)            | 4.875         | 06/01/24      | 4,735                      | 4,581,112    |
| Sr. Unsec'd. Notes, 144A   | 5.250         | 08/01/23      | 930                        | 930,000      |
| Quebecor Media, Inc.,<br>Sr. Unsec'd. Notes                      | 5.750         | 01/15/23      | 2,830                      | 2,900,750    |
| Rockpoint Gas Storage Canada Ltd.,<br>Sr. Sec'd. Notes, 144A(aa) | 7.000         | 03/31/23      | 2,175                      | 2,172,281    |
| Teck Resources Ltd.,<br>Gtd. Notes                               | 4.500         | 01/15/21      | 650                        | 656,500      |
| Gtd. Notes, 144A(aa)   | 8.500         | 06/01/24      | 2,442                      | 2,725,883    |
| Teine Energy Ltd.,<br>Sr. Unsec'd. Notes, 144A                   | 6.875         | 09/30/22      | 925                        | 945,813      |
|  |               |               |                            | 47,280,748   |
| Chile 0.6%   |               |               |                            |              |
| VTR Finance BV,<br>Sr. Sec'd. Notes, 144A(aa)                    | 6.875         | 01/15/24      | 4,000                      | 4,136,040    |





## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest<br>Rate | Maturity<br>Date | Principal Amount<br>(000)# | Value      |
|---|------------------|------------------|----------------------------|------------|
| Corporate Bonds (Continued)   |                  |                  |                            |            |
| China 0.1%  |                  |                  |                            |            |
| Eagle Intermediate Global Holding BV/Ruyi US Finance LLC,<br>Sr. Sec'd. Notes, 144A   | 7.500%           | 05/01/25         | 625                        | \$ 640,625 |
| France 2.2%   |                  |                  |                            |            |
| Altice France SA,<br>Sr. Sec'd. Notes, 144A(aa)                                       | 6.000            | 05/15/22         | 4,720                      | 4,652,126  |
| Banijay Group SAS,<br>Sec'd. Notes, 144A  | 4.000            | 07/01/22EUR      | 375                        | 465,832    |
| Loxam SAS,<br>First Lien, 144A  | 3.500            | 04/15/22EUR      | 1,600                      | 2,004,961  |
| Picard Groupe SAS,<br>Sec'd. Notes, 144A, 3 Month EURIBOR + 3.000%(aa)                | 3.000(c)         | 11/30/23EUR      | 4,350                      | 5,230,496  |
| Verallia Packaging SASU,<br>Sr. Sec'd. Notes, 144A(aa)                                | 5.125            | 08/01/22EUR      | 2,000                      | 2,495,526  |
|   |                  |                  |                            | 14,848,941 |
| Germany 2.0%  |                  |                  |                            |            |
| IHO Verwaltungs GmbH,<br>Sr. Sec'd. Notes, 144A, Cash coupon 2.750% or PIK 3.500%(aa) | 2.750            | 09/15/21EUR      | 8,500                      | 10,455,506 |
| Sr. Sec'd. Notes, 144A, Cash coupon 4.125% or PIK 4.875%(aa)                          | 4.125            | 09/15/21         | 2,675                      | 2,682,824  |
|   |                  |                  |                            | 13,138,330 |
| Guatemala 0.2%  |                  |                  |                            |            |
| Comunicaciones Celulares SA Via Comcel Trust,<br>Sr. Unsec'd. Notes                   | 6.875            | 02/06/24         | 1,000                      | 1,037,320  |
| Ireland 1.7%  |                  |                  |                            |            |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.,<br>Gtd. Notes, 144A           | 6.750            | 05/15/24EUR      | 400                        | 526,358    |
| Sr. Sec'd. Notes, 144A  | 4.250            | 09/15/22         | 2,800                      | 2,782,500  |
| Avolon Holdings Funding Ltd.,<br>Gtd. Notes, 144A                                     | 5.500            | 01/15/23         | 500                        | 498,750    |
| eircom Finance DAC,<br>Sr. Sec'd. Notes, 144A   | 4.500            | 05/31/22EUR      | 1,000                      | 1,236,581  |
| Park Aerospace Holdings Ltd.,<br>Gtd. Notes, 144A                                     | 4.500            | 03/15/23         | 250                        | 239,375    |
| Gtd. Notes, 144A  | 5.250            | 08/15/22         | 1,600                      | 1,590,000  |
| 6   |                  |                  |                            |            |

## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description                                      | Interest<br>Rate | Maturity<br>Date | Principal Amount<br>(000)# | Value      |
|--|------------------|------------------|----------------------------|------------|
| Corporate Bonds (Continued)                      |                  |                  |                            |            |
| Ireland (cont'd.)                                |                  |                  |                            |            |
| Park Aerospace Holdings Ltd., (cont'd.)          |                  |                  |                            |            |
| Gtd. Notes, 144A                                 | 5.500%           | 02/15/24         | 125                        | \$ 121,406 |
| Smurfit Kappa Acquisitions Unlimited Co.,        |                  |                  |                            |            |
| Gtd. Notes, 144A                                 | 4.875            | 09/15/18         | 4,038                      | 4,044,057  |
|  |                  |                  |                            | 11,039,027 |
| Israel 0.3%                                      |                  |                  |                            |            |
| Teva Pharmaceutical Finance Netherlands II BV,   |                  |                  |                            |            |
| Gtd. Notes, 144A(aa)                             | 3.250            | 04/15/22 EUR     | 1,425                      | 1,748,705  |
| Italy 0.4%                                       |                  |                  |                            |            |
| Wind Tre SpA,                                    |                  |                  |                            |            |
| First Lien, 144A(aa)                             | 2.625            | 01/20/23 EUR     | 2,625                      | 2,881,005  |
| Jamaica 0.3%                                     |                  |                  |                            |            |
| Digicel Group Ltd.,                              |                  |                  |                            |            |
| Sr. Unsec'd. Notes                               | 8.250            | 09/30/20         | 950                        | 849,063    |
| Sr. Unsec'd. Notes, 144A                         | 8.250            | 09/30/20         | 500                        | 446,875    |
| Digicel Ltd.,                                    |                  |                  |                            |            |
| Sr. Unsec'd. Notes                               | 6.000            | 04/15/21         | 500                        | 475,625    |
| Sr. Unsec'd. Notes, 144A                         | 6.000            | 04/15/21         | 400                        | 380,500    |
|  |                  |                  |                            | 2,152,063  |
| Luxembourg 2.2%                                  |                  |                  |                            |            |
| BMBG Bond Finance SCA,                           |                  |                  |                            |            |
| First Lien, 144A                                 | 3.000            | 06/15/21 EUR     | 2,000                      | 2,447,949  |
| Coveris Holdings SA,                             |                  |                  |                            |            |
| Gtd. Notes, 144A                                 | 7.875            | 11/01/19         | 5,000                      | 5,101,500  |
| Galapagos SA,                                    |                  |                  |                            |            |
| Sr. Sec'd. Notes, 144A, 3 Month EURIBOR + 4.750% | 4.423(c)         | 06/15/21 EUR     | 3,146                      | 3,619,406  |
| Intelsat Jackson Holdings SA,                    |                  |                  |                            |            |
| Sr. Sec'd. Notes, 144A                           | 9.500            | 09/30/22         | 720                        | 822,600    |
| LSF9 Balta Issuer SARL,                          |                  |                  |                            |            |
| Sr. Sec'd. Notes                                 | 7.750            | 09/15/22 EUR     | 1,393                      | 1,766,951  |
| Monitchem HoldCo 3 SA,                           |                  |                  |                            |            |
| Sr. Sec'd. Notes                                 | 5.250            | 06/15/21 EUR     | 450                        | 546,995    |
|  |                  |                  |                            | 14,305,401 |

PGIM Global Short Duration High Yield Fund, Inc.  
Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest Rate | Maturity Date | Principal Amount (000)# | Value        |
|---|---------------|---------------|-------------------------|--------------|
| Corporate Bonds (Continued)   |               |               |                         |              |
| Netherlands 1.7%  |               |               |                         |              |
| InterXion Holding NV,<br>Sr. Sec'd. Notes(aa)   | 6.000%        | 07/15/20      | EUR 2,500               | \$ 3,095,376 |
| NXP BV/NXP Funding LLC,<br>Gtd. Notes, 144A(aa)   | 3.875         | 09/01/22      | 2,825                   | 2,764,969    |
| Gtd. Notes, 144A(aa)  | 4.125         | 06/01/21      | 1,490                   | 1,493,725    |
| United Group BV,<br>Sr. Sec'd. Notes, 144A  | 4.375         | 07/01/22      | EUR 3,200               | 3,951,304    |
|   |               |               |                         | 11,305,374   |
| Russia 2.0%   |               |               |                         |              |
| EuroChem Mineral & Chemical Co. OJSC Via EuroChem Global<br>Investments Ltd.,<br>Sr. Unsec'd. Notes, 144A | 3.800         | 04/12/20      | 2,000                   | 1,940,464    |
| Evraz Group SA,<br>Sr. Unsec'd. Notes   | 6.500         | 04/22/20      | 1,000                   | 1,017,400    |
| Gazprom OAO Via Gaz Capital SA,<br>Sr. Unsec'd. Notes   | 4.950         | 07/19/22      | 645                     | 650,644      |
| Sr. Unsec'd. Notes  | 6.510         | 03/07/22      | 1,470                   | 1,558,441    |
| Sr. Unsec'd. Notes, 144A  | 4.950         | 07/19/22      | 3,500                   | 3,530,625    |
| Sr. Unsec'd. Notes, EMTN  | 3.600         | 02/26/21      | EUR 2,000               | 2,535,956    |
| Sr. Unsec'd. Notes, EMTN  | 5.338         | 09/25/20      | GBP 1,000               | 1,448,298    |
| Sberbank of Russia Via SB Capital SA,<br>Sr. Unsec'd. Notes   | 5.717         | 06/16/21      | 500                     | 513,500      |
|   |               |               |                         | 13,195,328   |
| South Africa 0.6%   |               |               |                         |              |
| Eskom Holdings SOC Ltd.,<br>Sr. Unsec'd. Notes  | 5.750         | 01/26/21      | 1,250                   | 1,246,425    |
| Sasol Financing International Ltd.,<br>Gtd. Notes   | 4.500         | 11/14/22      | 2,500                   | 2,482,000    |
|   |               |               |                         | 3,728,425    |
| Sweden 0.6%   |               |               |                         |              |
| Intrum AB,<br>Sr. Unsec'd. Notes, 144A  | 2.750         | 07/15/22      | EUR 1,775               | 2,122,299    |

## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest<br>Rate | Maturity<br>Date | Principal Amount<br>(000)# | Value      |
|---|------------------|------------------|----------------------------|------------|
| Corporate Bonds (Continued)   |                  |                  |                            |            |
| Sweden (cont'd.)  |                  |                  |                            |            |
| Perstorp Holding AB,<br>Sr. Sec'd. Notes                                      | 7.625%           | 06/30/21         | EUR 732                    | \$ 936,823 |
| Verisure Holding AB,<br>Sr. Sec'd. Notes, 144A                                | 6.000            | 11/01/22         | EUR 450                    | 571,269    |
|   |                  |                  |                            | 3,630,391  |
| Turkey 0.6%   |                  |                  |                            |            |
| Turkiye Is Bankasi,<br>Sr. Unsec'd. Notes                                     | 3.750            | 10/10/18         | 1,000                      | 999,316    |
| Sr. Unsec'd. Notes  | 5.000            | 04/30/20         | 1,375                      | 1,367,795  |
| Sr. Unsec'd. Notes, 144A, MTN   | 5.375            | 10/06/21         | 1,000                      | 984,820    |
| Sr. Unsec'd. Notes, MTN   | 5.375            | 10/06/21         | 625                        | 615,512    |
|   |                  |                  |                            | 3,967,443  |
| United Arab Emirates 0.3%   |                  |                  |                            |            |
| DAE Funding LLC,<br>Gtd. Notes, 144A(aa)                                      | 4.500            | 08/01/22         | 1,875                      | 1,804,688  |
| United Kingdom 7.3%   |                  |                  |                            |            |
| B&M European Value Retail SA,<br>Sr. Sec'd. Notes, 144A, MTN                  | 4.125            | 02/01/22         | GBP 425                    | 599,717    |
| Boparan Finance PLC,<br>Sr. Sec'd. Notes                                      | 5.250            | 07/15/19         | GBP 1,700                  | 2,326,269  |
| Sr. Sec'd. Notes(aa)  | 5.500            | 07/15/21         | GBP 1,575                  | 2,057,381  |
| CPUK Finance Ltd.,<br>Sec'd. Notes, 144A                                      | 4.250            | 02/28/47         | GBP 2,575                  | 3,562,995  |
| EC Finance PLC,<br>First Lien, 144A   | 2.375            | 11/15/22         | EUR 950                    | 1,151,842  |
| Grainger PLC,<br>Sr. Sec'd. Notes(aa)   | 5.000            | 12/16/20         | GBP 4,565                  | 6,799,259  |
| Iceland Bondco PLC,<br>Sr. Sec'd. Notes, 144A, 3 Month GBP LIBOR + 4.250%(aa) | 5.036(c)         | 07/15/20         | GBP 182                    | 249,461    |
| Jaguar Land Rover Automotive PLC,<br>Gtd. Notes, 144A(aa)                     | 4.250            | 11/15/19         | 1,850                      | 1,863,875  |
| Jerrold Finco PLC,<br>First Lien, 144A(aa)                                    | 6.250            | 09/15/21         | GBP 1,850                  | 2,615,678  |
| Jewel UK Bondco PLC,<br>First Lien, 144A                                      | 8.500            | 04/15/23         | GBP 2,025                  | 2,787,835  |
| Kelda Finance No. 3 PLC,<br>Sr. Sec'd. Notes(aa)                              | 5.750            | 02/17/20         | GBP 1,370                  | 1,980,396  |

## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest Rate | Maturity Date | Principal Amount (000)# | Value        |
|---|---------------|---------------|-------------------------|--------------|
| Corporate Bonds (Continued)   |               |               |                         |              |
| United Kingdom (cont'd.)  |               |               |                         |              |
| McLaren Finance PLC,<br>Sr. Sec'd. Notes, 144A(aa)                        | 5.000%        | 08/01/22      | GBP 3,125               | \$ 4,267,281 |
| Melton Renewable Energy UK PLC,<br>Sr. Sec'd. Notes(aa)                   | 6.750         | 02/01/20      | GBP 2,400               | 3,333,012    |
| Newday Bondco PLC,<br>First Lien, 144A, 3 Month GBP LIBOR + 6.500%(aa)    | 7.022(c)      | 02/01/23      | GBP 1,250               | 1,617,099    |
| Sr. Sec'd. Notes, 144A(aa)  | 7.375         | 02/01/24      | GBP 1,000               | 1,307,602    |
| Stonegate Pub Co. Financing PLC,<br>Sr. Sec'd. Notes, 144A(aa)            | 4.875         | 03/15/22      | GBP 1,275               | 1,738,628    |
| Sr. Sec'd. Notes, 144A, 3 Month GBP LIBOR + 4.375%                        | 4.981(c)      | 03/15/22      | GBP 925                 | 1,266,770    |
| TVL Finance PLC,<br>Sec'd. Notes, 144A, 3 Month GBP LIBOR + 4.875%        | 5.422(c)      | 05/15/23      | GBP 1,200               | 1,645,178    |
| Voyage Care Bondco PLC,<br>Sec'd. Notes, 144A                             | 5.875         | 05/01/23      | GBP 1,600               | 2,202,446    |
| Wagamama Finance PLC,<br>First Lien, 144A                                 | 4.125         | 07/01/22      | GBP 1,250               | 1,660,655    |
| William Hill PLC,<br>Gtd. Notes(aa)                                       | 4.250         | 06/05/20      | GBP 2,500               | 3,549,913    |
|   |               |               |                         | 48,583,292   |
| United States 76.7%   |               |               |                         |              |
| A. Schulman, Inc.,<br>Gtd. Notes(aa)                                      | 6.875         | 06/01/23      | 950                     | 997,500      |
| Acadia Healthcare Co., Inc.,<br>Gtd. Notes                                | 5.125         | 07/01/22      | 600                     | 600,000      |
| Gtd. Notes(aa)  | 5.625         | 02/15/23      | 2,875                   | 2,904,612    |
| AK Steel Corp.,<br>Sr. Sec'd. Notes                                       | 7.500         | 07/15/23      | 600                     | 630,000      |
| Alliance Data Systems Corp.,<br>Gtd. Notes, 144A(aa)                      | 5.375         | 08/01/22      | 2,815                   | 2,829,075    |
| Gtd. Notes, 144A, MTN   | 5.875         | 11/01/21      | 3,100                   | 3,154,250    |
| Alta Mesa Holdings LP/Alta Mesa Finance Services Corp.,<br>Gtd. Notes(aa) | 7.875         | 12/15/24      | 2,650                   | 2,742,750    |
| Altice US Finance I Corp.,<br>Sr. Sec'd. Notes, 144A                      | 5.375         | 07/15/23      | 3,530                   | 3,534,412    |
| AMC Entertainment Holdings, Inc.,<br>Gtd. Notes                           | 5.875         | 02/15/22      | 600                     | 607,500      |
| AMC Networks, Inc.,<br>Gtd. Notes(aa)                                     | 4.750         | 12/15/22      | 1,400                   | 1,407,000    |
| American Axle & Manufacturing, Inc.,<br>Gtd. Notes(aa)                    | 7.750         | 11/15/19      | 2,800                   | 2,954,000    |



PGIM Global Short Duration High Yield Fund, Inc.  
Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest<br>Rate | Maturity<br>Date | Principal<br>Amount<br>(000)# | Value      |
|--|------------------|------------------|-------------------------------|------------|
| Corporate Bonds (Continued)  |                  |                  |                               |            |
| United States (cont'd.)  |                  |                  |                               |            |
| AmeriGas Partners LP/AmeriGas Finance Corp.,<br>Sr. Unsec'd. Notes                     | 5.625%           | 05/20/24         | 450                           | \$ 447,750 |
| Anixter, Inc.,<br>Gtd. Notes(aa)   | 5.625            | 05/01/19         | 1,000                         | 1,017,500  |
| Antero Resources Corp.,<br>Gtd. Notes(aa)  | 5.375            | 11/01/21         | 1,125                         | 1,137,994  |
| Gtd. Notes   | 5.625            | 06/01/23         | 550                           | 561,688    |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp.,<br>Sr. Unsec'd. Notes, 144A(aa) | 10.000           | 04/01/22         | 5,336                         | 5,736,200  |
| Ashton Woods USA LLC/Ashton Woods Finance Co.,<br>Sr. Unsec'd. Notes, 144A(aa)         | 6.875            | 02/15/21         | 4,725                         | 4,713,187  |
| AV Homes, Inc.,<br>Gtd. Notes(aa)  | 6.625            | 05/15/22         | 2,475                         | 2,533,781  |
| Avantor, Inc.,<br>Sr. Sec'd. Notes, 144A   | 6.000            | 10/01/24         | 450                           | 452,250    |
| B&G Foods, Inc.,<br>Gtd. Notes   | 4.625            | 06/01/21         | 1,100                         | 1,087,284  |
| Beazer Homes USA, Inc.,<br>Gtd. Notes(aa)  | 8.750            | 03/15/22         | 5,750                         | 6,189,875  |
| Blue Cube Spinco, Inc.,<br>Gtd. Notes  | 9.750            | 10/15/23         | 225                           | 258,750    |
| BMC Software Finance, Inc.,<br>Sr. Unsec'd. Notes, 144A(aa)                            | 8.125            | 07/15/21         | 3,215                         | 3,206,962  |
| Brinker International, Inc.,<br>Gtd. Notes, 144A                                       | 5.000            | 10/01/24         | 300                           | 294,000    |
| Calpine Corp.,<br>Sr. Sec'd. Notes, 144A   | 5.875            | 01/15/24         | 650                           | 653,656    |
| Sr. Unsec'd. Notes(aa)   | 5.375            | 01/15/23         | 3,025                         | 2,900,219  |
| Sr. Unsec'd. Notes(aa)   | 5.500            | 02/01/24         | 2,600                         | 2,385,500  |
| Carmike Cinemas, Inc.,<br>Sec'd. Notes, 144A(aa)                                       | 6.000            | 06/15/23         | 2,750                         | 2,846,250  |
| CCM Merger, Inc.,<br>Sr. Unsec'd. Notes, 144A(aa)                                      | 6.000            | 03/15/22         | 4,775                         | 4,858,562  |
| CCO Holdings LLC/CCO Holdings Capital Corp.,<br>Sr. Unsec'd. Notes(aa)                 | 5.250            | 09/30/22         | 3,800                         | 3,859,375  |
| Sr. Unsec'd. Notes, 144A(aa)   | 4.000            | 03/01/23         | 2,060                         | 1,987,900  |
| Sr. Unsec'd. Notes, 144A(aa)   | 5.125            | 05/01/23         | 8,000                         | 8,037,600  |
| Sr. Unsec'd. Notes, 144A(aa)   | 5.875            | 04/01/24         | 1,360                         | 1,378,904  |
| CEC Entertainment, Inc.,<br>Gtd. Notes(aa)   | 8.000            | 02/15/22         | 1,475                         | 1,150,500  |

Centene Corp.,  
Sr. Unsec'd. Notes(aa)  
11

5.625 02/15/21 1,325 1,359,781

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## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Rate | Maturity Date | Principal Amount (000)# | Value        |
|--|---------------|---------------|-------------------------|--------------|
| Corporate Bonds (Continued)  |               |               |                         |              |
| United States (cont'd.)  |               |               |                         |              |
| CenturyLink, Inc.,<br>Sr. Unsec'd. Notes, Series S(aa)                                     | 6.450%        | 06/15/21      | 3,710                   | \$ 3,791,156 |
| Cequel Communications Holdings I LLC/Cequel Capital Corp.,<br>Sr. Unsec'd. Notes, 144A(aa) | 5.125         | 12/15/21      | 5,725                   | 5,659,449    |
| Sr. Unsec'd. Notes, 144A   | 5.125         | 12/15/21      | 3,470                   | 3,435,300    |
| Chemours Co. (The),<br>Gtd. Notes(aa)  | 6.625         | 05/15/23      | 8,880                   | 9,335,100    |
| Gtd. Notes   | 7.000         | 05/15/25      | 500                     | 538,125      |
| CHS/Community Health Systems, Inc.,<br>Gtd. Notes(aa)                                      | 6.875         | 02/01/22      | 900                     | 488,520      |
| Gtd. Notes(aa)   | 7.125         | 07/15/20      | 750                     | 592,500      |
| Gtd. Notes(aa)   | 8.000         | 11/15/19      | 4,133                   | 3,761,030    |
| Sr. Sec'd. Notes(aa)   | 6.250         | 03/31/23      | 1,825                   | 1,665,313    |
| CIT Group, Inc.,<br>Sr. Unsec'd. Notes   | 5.250         | 03/07/25      | 1,100                   | 1,123,375    |
| Citgo Holding, Inc.,<br>Sr. Sec'd. Notes, 144A(aa)   | 10.750        | 02/15/20      | 4,825                   | 5,114,500    |
| Clean Harbors, Inc.,<br>Gtd. Notes(aa)   | 5.125         | 06/01/21      | 1,800                   | 1,811,250    |
| Clear Channel Worldwide Holdings, Inc.,<br>Gtd. Notes, Series A(aa)                        | 6.500         | 11/15/22      | 2,715                   | 2,769,300    |
| Gtd. Notes, Series A(aa)   | 7.625         | 03/15/20      | 1,210                   | 1,213,025    |
| Gtd. Notes, Series B   | 6.500         | 11/15/22      | 900                     | 921,375      |
| Gtd. Notes, Series B(aa)   | 7.625         | 03/15/20      | 1,845                   | 1,849,613    |
| Cleveland-Cliffs, Inc.,<br>Sr. Sec'd. Notes, 144A(aa)                                      | 4.875         | 01/15/24      | 3,250                   | 3,168,750    |
| CNX Resources Corp.,<br>Gtd. Notes(aa)   | 5.875         | 04/15/22      | 3,518                   | 3,535,590    |
| Gtd. Notes(aa)   | 8.000         | 04/01/23      | 2,350                   | 2,473,375    |
| CommScope, Inc.,<br>Gtd. Notes, 144A(aa)   | 5.000         | 06/15/21      | 1,425                   | 1,435,688    |
| ContourGlobal Power Holdings SA,<br>Sr. Sec'd. Notes, 144A                                 | 5.125         | 06/15/21EUR   | 2,800                   | 3,482,713    |
| Coty, Inc.,<br>Sr. Unsec'd. Notes, 144A  | 4.000         | 04/15/23EUR   | 4,675                   | 5,703,896    |
| Crescent Communities LLC/Crescent Ventures, Inc.,<br>Sr. Sec'd. Notes, 144A(aa)            | 8.875         | 10/15/21      | 2,392                   | 2,511,600    |
| DCP Midstream Operating LP,<br>Gtd. Notes, 144A  | 4.750         | 09/30/21      | 1,225                   | 1,238,781    |
| Dell International LLC/EMC Corp.,  |               |               |                         |              |

Gtd. Notes, 144A(aa)  
12

5.875 06/15/21 4,590 4,722,352

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## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest Rate | Maturity Date | Principal Amount<br>(000)# | Value        |
|---|---------------|---------------|----------------------------|--------------|
| Corporate Bonds (Continued)                               |               |               |                            |              |
| United States (cont'd.)                                   |               |               |                            |              |
| Dell International LLC/EMC Corp., (cont'd.)               |               |               |                            |              |
| Gtd. Notes, 144A(aa)                                      | 7.125%        | 06/15/24      | 3,180                      | \$ 3,386,700 |
| Denbury Resources, Inc.,                                  |               |               |                            |              |
| Sec'd. Notes, 144A  | 9.000         | 05/15/21      | 600                        | 627,000      |
| DISH DBS Corp.,   |               |               |                            |              |
| Gtd. Notes(aa)  | 5.125         | 05/01/20      | 5,535                      | 5,507,325    |
| Gtd. Notes  | 5.875         | 07/15/22      | 585                        | 538,054      |
| Gtd. Notes(aa)  | 6.750         | 06/01/21      | 4,005                      | 3,984,975    |
| DPL, Inc.,  |               |               |                            |              |
| Sr. Unsec'd. Notes(aa)                                    | 6.750         | 10/01/19      | 2,302                      | 2,371,060    |
| Sr. Unsec'd. Notes(aa)                                    | 7.250         | 10/15/21      | 2,400                      | 2,610,240    |
| Eldorado Resorts, Inc.,                                   |               |               |                            |              |
| Gtd. Notes(aa)  | 7.000         | 08/01/23      | 2,600                      | 2,746,250    |
| EMC Corp.,  |               |               |                            |              |
| Sr. Unsec'd. Notes(aa)                                    | 2.650         | 06/01/20      | 1,665                      | 1,616,881    |
| Endeavor Energy Resources LP/EER Finance, Inc.,           |               |               |                            |              |
| Sr. Unsec'd. Notes, 144A(aa)                              | 5.500         | 01/30/26      | 2,325                      | 2,336,625    |
| Endo Finance LLC,   |               |               |                            |              |
| Gtd. Notes, 144A  | 5.750         | 01/15/22      | 225                        | 184,500      |
| EnPro Industries, Inc.,                                   |               |               |                            |              |
| Gtd. Notes  | 5.875         | 09/15/22      | 625                        | 643,750      |
| FBM Finance, Inc.,  |               |               |                            |              |
| Sr. Sec'd. Notes, 144A(aa)                                | 8.250         | 08/15/21      | 1,025                      | 1,078,813    |
| FelCor Lodging LP,  |               |               |                            |              |
| Gtd. Notes(aa)  | 6.000         | 06/01/25      | 2,600                      | 2,658,500    |
| Ferrellgas LP/Ferrellgas Finance Corp.,                   |               |               |                            |              |
| Gtd. Notes  | 6.750         | 06/15/23      | 900                        | 813,375      |
| Sr. Unsec'd. Notes  | 6.750         | 01/15/22      | 800                        | 754,000      |
| Ferrellgas Partners LP/Ferrellgas Partners Finance Corp., |               |               |                            |              |
| Sr. Unsec'd. Notes(aa)                                    | 8.625         | 06/15/20      | 1,000                      | 920,000      |
| Sr. Unsec'd. Notes(aa)                                    | 8.625         | 06/15/20      | 2,850                      | 2,622,000    |
| First Data Corp.,   |               |               |                            |              |
| Gtd. Notes, 144A  | 7.000         | 12/01/23      | 13,345                     | 13,963,941   |
| Sr. Sec'd. Notes, 144A                                    | 5.375         | 08/15/23      | 418                        | 426,276      |
| Genesis Energy LP/Genesis Energy Finance Corp.,           |               |               |                            |              |
| Gtd. Notes(aa)  | 6.000         | 05/15/23      | 2,175                      | 2,126,062    |
| GenOn Energy, Inc.,                                       |               |               |                            |              |
| Sr. Unsec'd. Notes(d)(dd)                                 | 7.875         | 06/15/17      | 1,750                      | 1,461,250    |
| Sr. Unsec'd. Notes(d)(dd)                                 | 9.500         | 10/15/18      | 3,375                      | 2,750,625    |
| Sr. Unsec'd. Notes(d)(dd)                                 | 9.875         | 10/15/20      | 650                        | 531,375      |
| Global Partners LP/GLP Finance Corp.,                     |               |               |                            |              |

Gtd. Notes  
13

6.250 07/15/22 825 825,000

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## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest Maturity |             | Principal Amount<br>(000)# | Value        |
|---|-------------------|-------------|----------------------------|--------------|
|   | Rate              | Date        |                            |              |
| Corporate Bonds (Continued)                                   |                   |             |                            |              |
| United States (cont'd.)                                       |                   |             |                            |              |
| Global Partners LP/GLP Finance Corp., (cont'd.)               |                   |             |                            |              |
| Gtd. Notes(aa)  | 7.000%            | 06/15/23    | 1,450                      | \$ 1,464,500 |
| Golden Nugget, Inc.,  |                   |             |                            |              |
| Gtd. Notes, 144A  | 8.750             | 10/01/25    | 475                        | 496,375      |
| Sr. Unsec'd. Notes, 144A(aa)                                  | 6.750             | 10/15/24    | 1,675                      | 1,700,125    |
| Griffon Corp.,  |                   |             |                            |              |
| Gtd. Notes  | 5.250             | 03/01/22    | 575                        | 574,828      |
| HCA Healthcare, Inc.,   |                   |             |                            |              |
| Sr. Unsec'd. Notes(aa)  | 6.250             | 02/15/21    | 5,000                      | 5,256,250    |
| HCA, Inc.,  |                   |             |                            |              |
| Gtd. Notes(aa)  | 7.500             | 02/15/22    | 3,375                      | 3,712,500    |
| Sr. Sec'd. Notes(aa)  | 4.750             | 05/01/23    | 1,300                      | 1,309,633    |
| Sr. Sec'd. Notes(aa)  | 6.500             | 02/15/20    | 1,000                      | 1,045,000    |
| Heartside Group Holdings LLC/Heartside Finance Co.,           |                   |             |                            |              |
| Gtd. Notes, 144A  | 6.500             | 05/01/22    | 1,150                      | 1,185,938    |
| Hexion, Inc.,   |                   |             |                            |              |
| Sr. Sec'd. Notes, 144A(aa)                                    | 10.375            | 02/01/22    | 895                        | 870,388      |
| Hot Topic, Inc.,  |                   |             |                            |              |
| Sr. Sec'd. Notes, 144A(aa)                                    | 9.250             | 06/15/21    | 1,100                      | 1,080,750    |
| Infor Software Parent LLC/Infor Software Parent, Inc.,        |                   |             |                            |              |
| Sr. Unsec'd. Notes, 144A, Cash coupon 7.125% or PIK 7.875%    | 7.125             | 05/01/21    | 815                        | 821,113      |
| Infor US, Inc.,   |                   |             |                            |              |
| Gtd. Notes  | 5.750             | 05/15/22EUR | 200                        | 244,901      |
| Gtd. Notes(aa)  | 6.500             | 05/15/22    | 1,555                      | 1,578,325    |
| Sr. Sec'd. Notes, 144A(aa)                                    | 5.750             | 08/15/20    | 3,552                      | 3,623,040    |
| International Game Technology PLC,                            |                   |             |                            |              |
| Sr. Sec'd. Notes, 144A(aa)                                    | 6.250             | 02/15/22    | 3,025                      | 3,174,359    |
| International Wire Group, Inc.,                               |                   |             |                            |              |
| Sec'd. Notes, 144A(aa)  | 10.750            | 08/01/21    | 1,800                      | 1,696,500    |
| Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp.,              |                   |             |                            |              |
| Sec'd. Notes, 144A(aa)  | 10.250            | 11/15/22    | 1,175                      | 1,286,625    |
| Sr. Sec'd. Notes, 144A(aa)                                    | 6.750             | 11/15/21    | 4,000                      | 4,130,000    |
| Jacobs Entertainment, Inc.,                                   |                   |             |                            |              |
| Sec'd. Notes, 144A  | 7.875             | 02/01/24    | 725                        | 754,906      |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, |                   |             |                            |              |
| Gtd. Notes, 144A(aa)  | 6.375             | 08/01/23    | 4,775                      | 4,834,687    |
| KB Home,  |                   |             |                            |              |
| Gtd. Notes(aa)  | 4.750             | 05/15/19    | 1,500                      | 1,507,500    |
| Gtd. Notes(aa)  | 7.250             | 06/15/18    | 3,500                      | 3,513,125    |



PGIM Global Short Duration High Yield Fund, Inc.  
Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Maturity |          | Principal Amount<br>(000)# | Value      |
|--|-------------------|----------|----------------------------|------------|
|  | Rate              | Date     |                            |            |
| Corporate Bonds (Continued)  |                   |          |                            |            |
| United States (cont'd.)  |                   |          |                            |            |
| KB Home, (cont'd.)   |                   |          |                            |            |
| Gtd. Notes   | 8.000%            | 03/15/20 | 350                        | \$ 374,500 |
| Kindred Healthcare, Inc.,  |                   |          |                            |            |
| Gtd. Notes   | 8.000             | 01/15/20 | 200                        | 214,250    |
| Kraton Polymers LLC/Kraton Polymers Capital Corp.,                   |                   |          |                            |            |
| Gtd. Notes, 144A(aa)   | 10.500            | 04/15/23 | 2,700                      | 2,986,875  |
| L Brands, Inc.,  |                   |          |                            |            |
| Gtd. Notes   | 5.625             | 02/15/22 | 600                        | 622,560    |
| Gtd. Notes(aa)   | 5.625             | 10/15/23 | 4,500                      | 4,674,375  |
| Gtd. Notes(aa)   | 6.625             | 04/01/21 | 1,750                      | 1,859,375  |
| Gtd. Notes(aa)   | 7.000             | 05/01/20 | 250                        | 265,000    |
| Lennar Corp.,  |                   |          |                            |            |
| Gtd. Notes(aa)   | 4.125             | 01/15/22 | 3,125                      | 3,113,281  |
| Gtd. Notes, 144A(aa)   | 8.375             | 05/15/18 | 5,550                      | 5,550,000  |
| Level 3 Financing, Inc.,   |                   |          |                            |            |
| Gtd. Notes(aa)   | 6.125             | 01/15/21 | 7,025                      | 7,112,812  |
| LifePoint Health, Inc.,  |                   |          |                            |            |
| Gtd. Notes(aa)   | 5.500             | 12/01/21 | 2,635                      | 2,641,587  |
| M/I Homes, Inc.,   |                   |          |                            |            |
| Gtd. Notes(aa)   | 6.750             | 01/15/21 | 3,125                      | 3,214,844  |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC,           |                   |          |                            |            |
| Gtd. Notes, 144A   | 4.875             | 04/15/20 | 805                        | 768,775    |
| Gtd. Notes, 144A   | 5.750             | 08/01/22 | 2,470                      | 2,056,275  |
| Mediacom Broadband LLC/Mediacom Broadband Corp.,                     |                   |          |                            |            |
| Sr. Unsec'd. Notes(aa)   | 5.500             | 04/15/21 | 5,285                      | 5,344,456  |
| MEDNAX, Inc.,  |                   |          |                            |            |
| Gtd. Notes, 144A   | 5.250             | 12/01/23 | 1,050                      | 1,042,125  |
| Meritage Homes Corp.,  |                   |          |                            |            |
| Gtd. Notes   | 7.000             | 04/01/22 | 800                        | 878,000    |
| MGM Resorts International,   |                   |          |                            |            |
| Gtd. Notes   | 6.000             | 03/15/23 | 650                        | 680,063    |
| Gtd. Notes   | 6.625             | 12/15/21 | 325                        | 347,750    |
| Gtd. Notes(aa)   | 8.625             | 02/01/19 | 3,675                      | 3,807,190  |
| Midcontinent Communications/Midcontinent Finance Corp.,              |                   |          |                            |            |
| Gtd. Notes, 144A   | 6.875             | 08/15/23 | 1,986                      | 2,085,300  |
| Molina Healthcare, Inc.,   |                   |          |                            |            |
| Gtd. Notes(aa)   | 5.375             | 11/15/22 | 2,150                      | 2,150,000  |
| NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., |                   |          |                            |            |
| Sr. Sec'd. Notes, 144A   | 5.000             | 08/01/18 | 3,000                      | 3,000,600  |

National CineMedia LLC,  
Sr. Sec'd. Notes(aa)  
15

6.000 04/15/22 2,800 2,842,000

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## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Rate | Maturity Date | Principal Amount<br>(000)# | Value        |
|--|---------------|---------------|----------------------------|--------------|
| Corporate Bonds (Continued)  |               |               |                            |              |
| United States (cont'd.)  |               |               |                            |              |
| Navient Corp.,<br>Sr. Unsec'd. Notes(aa)                                   | 6.500%        | 06/15/22      | 6,035                      | \$ 6,200,962 |
| Sr. Unsec'd. Notes   | 6.625         | 07/26/21      | 625                        | 649,313      |
| NCL Corp. Ltd.,<br>Sr. Unsec'd. Notes, 144A                                | 4.750         | 12/15/21      | 1,111                      | 1,127,665    |
| NCR Corp.,<br>Gtd. Notes   | 5.000         | 07/15/22      | 730                        | 724,525      |
| Gtd. Notes(aa)   | 6.375         | 12/15/23      | 6,280                      | 6,499,800    |
| Neiman Marcus Group Ltd. LLC,<br>Gtd. Notes, 144A                          | 8.000         | 10/15/21      | 525                        | 354,375      |
| New Home Co. Inc., (The),<br>Gtd. Notes(aa)                                | 7.250         | 04/01/22      | 1,850                      | 1,896,306    |
| Nexstar Broadcasting, Inc.,<br>Gtd. Notes, 144A(aa)                        | 6.125         | 02/15/22      | 1,260                      | 1,296,225    |
| NGPL PipeCo. LLC,<br>Sr. Unsec'd. Notes, 144A(aa)                          | 4.375         | 08/15/22      | 1,450                      | 1,442,750    |
| Nielsen Finance LLC/Nielsen Finance Co.,<br>Gtd. Notes(aa)                 | 4.500         | 10/01/20      | 1,500                      | 1,501,935    |
| Gtd. Notes, 144A   | 5.000         | 04/15/22      | 2,140                      | 2,156,264    |
| Novelis Corp.,<br>Gtd. Notes, 144A   | 6.250         | 08/15/24      | 585                        | 595,969      |
| NRG Energy, Inc.,<br>Gtd. Notes(aa)  | 6.250         | 07/15/22      | 5,350                      | 5,483,750    |
| Gtd. Notes(aa)   | 6.250         | 05/01/24      | 3,560                      | 3,680,150    |
| Nuance Communications, Inc.,<br>Gtd. Notes, 144A(aa)                       | 5.375         | 08/15/20      | 1,703                      | 1,711,515    |
| Outfront Media Capital LLC/Outfront Media Capital Corp.,<br>Gtd. Notes(aa) | 5.625         | 02/15/24      | 3,235                      | 3,269,453    |
| PetSmart, Inc.,<br>Gtd. Notes, 144A(aa)                                    | 7.125         | 03/15/23      | 3,900                      | 2,262,000    |
| PF Chang's China Bistro, Inc.,<br>Gtd. Notes, 144A(aa)                     | 10.250        | 06/30/20      | 1,425                      | 1,175,625    |
| PQ Corp.,<br>Sr. Sec'd. Notes, 144A(aa)                                    | 6.750         | 11/15/22      | 1,795                      | 1,898,212    |
| PSPC Escrow Corp.,<br>Sr. Unsec'd. Notes(aa)                               | 6.000         | 02/01/23 EUR  | 4,904                      | 6,158,648    |
| Qwest Capital Funding, Inc.,<br>Gtd. Notes(aa)                             | 6.500         | 11/15/18      | 3,150                      | 3,201,187    |
| Radiate Holdco LLC/Radiate Finance, Inc.,<br>Sr. Unsec'd. Notes, 144A      | 6.625         | 02/15/25      | 175                        | 162,313      |

Sr. Unsec'd. Notes, 144A(aa)

6.875 02/15/23

1,025

991,688

16

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PGIM Global Short Duration High Yield Fund, Inc.  
Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Maturity |          | Principal Amount<br>(000)# | Value      |
|--|-------------------|----------|----------------------------|------------|
|  | Rate              | Date     |                            |            |
| Corporate Bonds (Continued)  |                   |          |                            |            |
| United States (cont'd.)  |                   |          |                            |            |
| Range Resources Corp.,<br>Gtd. Notes   | 5.000%            | 03/15/23 | 1,025                      | \$ 986,050 |
| Gtd. Notes   | 5.875             | 07/01/22 | 1,225                      | 1,240,313  |
| Realogy Group LLC/Realogy Co-Issuer Corp.,<br>Gtd. Notes, 144A(aa)                     | 5.250             | 12/01/21 | 1,725                      | 1,746,563  |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC,<br>Sr. Sec'd. Notes(aa)         | 5.750             | 10/15/20 | 2,092                      | 2,107,996  |
| Sr. Sec'd. Notes, 144A   | 5.125             | 07/15/23 | 500                        | 503,125    |
| RHP Hotel Properties LP/RHP Finance Corp.,<br>Gtd. Notes                               | 5.000             | 04/15/21 | 1,150                      | 1,157,188  |
| Rite Aid Corp.,<br>Gtd. Notes, 144A  | 6.125             | 04/01/23 | 850                        | 861,688    |
| Rockies Express Pipeline LLC,<br>Sr. Unsec'd. Notes, 144A(aa)                          | 5.625             | 04/15/20 | 1,895                      | 1,961,912  |
| Sr. Unsec'd. Notes, 144A(aa)   | 6.850             | 07/15/18 | 2,050                      | 2,057,687  |
| RSP Permian, Inc.,<br>Gtd. Notes(aa)   | 6.625             | 10/01/22 | 1,675                      | 1,746,188  |
| Sable International Finance Ltd.,<br>Gtd. Notes, 144A                                  | 6.875             | 08/01/22 | 1,000                      | 1,051,250  |
| Sabra Health Care LP/Sabra Capital Corp.,<br>Gtd. Notes(aa)                            | 5.500             | 02/01/21 | 2,630                      | 2,689,175  |
| Sally Holdings LLC/Sally Capital, Inc.,<br>Gtd. Notes                                  | 5.500             | 11/01/23 | 225                        | 225,563    |
| SBA Communications Corp.,<br>Sr. Unsec'd. Notes, 144A(aa)                              | 4.000             | 10/01/22 | 5,905                      | 5,624,512  |
| Scientific Games International, Inc.,<br>Gtd. Notes                                    | 6.250             | 09/01/20 | 225                        | 225,281    |
| Gtd. Notes(aa)   | 6.625             | 05/15/21 | 3,925                      | 4,003,500  |
| Sealed Air Corp.,<br>Gtd. Notes, 144A(aa)  | 6.500             | 12/01/20 | 760                        | 806,550    |
| Select Medical Corp.,<br>Gtd. Notes(aa)  | 6.375             | 06/01/21 | 2,500                      | 2,531,250  |
| Sensata Technologies BV,<br>Gtd. Notes, 144A   | 4.875             | 10/15/23 | 937                        | 944,613    |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.,<br>Gtd. Notes, 144A | 6.375             | 05/01/22 | 2,375                      | 2,450,762  |
| Silversea Cruise Finance Ltd.,<br>Sr. Sec'd. Notes, 144A                               | 7.250             | 02/01/25 | 1,750                      | 1,851,150  |
| Sinclair Television Group, Inc.,<br>Gtd. Notes(aa)                                     | 5.375             | 04/01/21 | 1,900                      | 1,919,000  |

|                |       |          |       |           |
|----------------|-------|----------|-------|-----------|
| Gtd. Notes(aa) | 6.125 | 10/01/22 | 2,270 | 2,335,262 |
| 17             |       |          |       |           |

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## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Maturity |          | Principal Amount<br>(000)# | Value        |
|--|-------------------|----------|----------------------------|--------------|
|  | Rate              | Date     |                            |              |
| Corporate Bonds (Continued)  |                   |          |                            |              |
| United States (cont'd.)  |                   |          |                            |              |
| Sinclair Television Group, Inc., (cont'd.)                           |                   |          |                            |              |
| Gtd. Notes, 144A   | 5.625%            | 08/01/24 | 1,210                      | \$ 1,197,900 |
| Sirius XM Radio, Inc.,   |                   |          |                            |              |
| Gtd. Notes, 144A   | 3.875             | 08/01/22 | 550                        | 533,500      |
| Springs Industries, Inc.,  |                   |          |                            |              |
| Sr. Sec'd. Notes(aa)   | 6.250             | 06/01/21 | 4,938                      | 5,005,897    |
| Sprint Communications, Inc.,   |                   |          |                            |              |
| Sr. Unsec'd. Notes(aa)   | 6.000             | 11/15/22 | 1,735                      | 1,771,869    |
| Sprint Corp.,  |                   |          |                            |              |
| Gtd. Notes(aa)   | 7.250             | 09/15/21 | 4,150                      | 4,404,187    |
| Gtd. Notes(aa)   | 7.875             | 09/15/23 | 3,170                      | 3,399,825    |
| StandardAero Aviation Holdings, Inc.,                                |                   |          |                            |              |
| Gtd. Notes, 144A   | 10.000            | 07/15/23 | 900                        | 975,375      |
| Summit Materials LLC/Summit Materials Finance Corp.,                 |                   |          |                            |              |
| Gtd. Notes(aa)   | 8.500             | 04/15/22 | 2,100                      | 2,270,625    |
| Sunoco LP/Sunoco Finance Corp.,                                      |                   |          |                            |              |
| Gtd. Notes, 144A(aa)   | 4.875             | 01/15/23 | 2,700                      | 2,658,069    |
| Surgery Center Holdings, Inc.,                                       |                   |          |                            |              |
| Gtd. Notes, 144A(aa)   | 8.875             | 04/15/21 | 2,938                      | 3,018,795    |
| Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc., |                   |          |                            |              |
| Gtd. Notes, 144A(aa)   | 5.250             | 04/15/21 | 3,250                      | 3,274,375    |
| Gtd. Notes, 144A(aa)   | 5.625             | 03/01/24 | 2,783                      | 2,783,000    |
| Gtd. Notes, 144A   | 5.875             | 04/15/23 | 425                        | 434,563      |
| TEGNA, Inc.,   |                   |          |                            |              |
| Gtd. Notes(aa)   | 6.375             | 10/15/23 | 3,290                      | 3,396,925    |
| Tenet Healthcare Corp.,  |                   |          |                            |              |
| Sr. Sec'd. Notes   | 4.375             | 10/01/21 | 175                        | 172,375      |
| Sr. Sec'd. Notes(aa)   | 4.750             | 06/01/20 | 1,825                      | 1,834,125    |
| Sr. Sec'd. Notes   | 6.000             | 10/01/20 | 900                        | 928,845      |
| Sr. Sec'd. Notes, 144A(aa)   | 4.625             | 07/15/24 | 2,650                      | 2,557,515    |
| Sr. Unsec'd. Notes   | 6.750             | 02/01/20 | 550                        | 566,500      |
| Sr. Unsec'd. Notes(aa)   | 6.750             | 06/15/23 | 8,675                      | 8,528,609    |
| Sr. Unsec'd. Notes   | 8.125             | 04/01/22 | 550                        | 572,688      |
| TIBCO Software, Inc.,  |                   |          |                            |              |
| Sr. Unsec'd. Notes, 144A(aa)   | 11.375            | 12/01/21 | 3,035                      | 3,304,356    |
| T-Mobile USA, Inc.,  |                   |          |                            |              |
| Gtd. Notes(aa)   | 6.375             | 03/01/25 | 1,280                      | 1,344,000    |
| TPC Group, Inc.,   |                   |          |                            |              |
| Sr. Sec'd. Notes, 144A   | 8.750             | 12/15/20 | 600                        | 597,000      |

|                  |       |          |       |           |
|------------------|-------|----------|-------|-----------|
| TransDigm, Inc., | 6.000 | 07/15/22 | 3,825 | 3,872,812 |
| Gtd. Notes(aa)   |       |          |       |           |
| 18               |       |          |       |           |

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PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description  | Interest Rate | Maturity Date | Principal Amount<br>(000)# | Value        |
|--|---------------|---------------|----------------------------|--------------|
| Corporate Bonds (Continued)  |               |               |                            |              |
| United States (cont'd.)  |               |               |                            |              |
| TRI Pointe Group, Inc.,<br>Gtd. Notes(aa)                                  | 4.875%        | 07/01/21      | 2,900                      | \$ 2,907,250 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc.,<br>Gtd. Notes               | 4.375         | 06/15/19      | 850                        | 851,063      |
| Tribune Media Co.,<br>Gtd. Notes(aa)                                       | 5.875         | 07/15/22      | 4,785                      | 4,844,812    |
| Universal Health Services, Inc.,<br>Sr. Sec'd. Notes, 144A(aa)             | 4.750         | 08/01/22      | 450                        | 454,500      |
| Univision Communications, Inc.,<br>Sr. Sec'd. Notes, 144A                  | 5.125         | 05/15/23      | 420                        | 399,000      |
| Sr. Sec'd. Notes, 144A(aa)   | 6.750         | 09/15/22      | 3,813                      | 3,908,325    |
|  |               |               |                            |              |
| Valeant Pharmaceuticals International, Inc.,<br>Sr. Sec'd. Notes, 144A(aa) | 6.500         | 03/15/22      | 650                        | 674,375      |
| VFH Parent LLC/Orchestra Co-Issuer, Inc.,<br>Sec'd. Notes, 144A            | 6.750         | 06/15/22      | 400                        | 414,880      |
| VICI Properties 1 LLC/VICI FC, Inc.,<br>Sec'd. Notes                       | 8.000         | 10/15/23      | 878                        | 976,219      |
| Vistra Energy Corp.,<br>Gtd. Notes(aa)                                     | 7.375         | 11/01/22      | 7,150                      | 7,534,312    |
| Gtd. Notes(aa)   | 7.625         | 11/01/24      | 4,450                      | 4,783,750    |
| Gtd. Notes   | 8.034         | 02/02/24      | 925                        | 966,625      |
|  |               |               |                            |              |
| W.R. Grace & Co.,<br>Gtd. Notes, 144A                                      | 5.125         | 10/01/21      | 800                        | 821,832      |
| WeWork Cos., Inc.,<br>Gtd. Notes, 144A                                     | 7.875         | 05/01/25      | 1,150                      | 1,116,938    |
| William Lyon Homes, Inc.,<br>Sr. Unsec'd. Notes, 144A(aa)                  | 6.000         | 09/01/23      | 2,225                      | 2,222,530    |
| WPX Energy, Inc.,<br>Sr. Unsec'd. Notes                                    | 6.000         | 01/15/22      | 275                        | 286,688      |
| Sr. Unsec'd. Notes   | 8.250         | 08/01/23      | 550                        | 624,250      |
|  |               |               |                            |              |
| XPO Logistics, Inc.,<br>Gtd. Notes, 144A(aa)                               | 6.500         | 06/15/22      | 1,125                      | 1,161,563    |
| Zayo Group LLC/Zayo Capital, Inc.,<br>Gtd. Notes                           | 6.000         | 04/01/23      | 1,545                      | 1,591,350    |
| Zekelman Industries, Inc.,<br>Sr. Sec'd. Notes, 144A                       | 9.875         | 06/15/23      | 1,610                      | 1,771,000    |
|  |               |               |                            | 507,918,381  |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description   | Interest Maturity |              | Principal Amount<br>(000)# | Value        |
|---|-------------------|--------------|----------------------------|--------------|
|   | Rate              | Date         |                            |              |
| Corporate Bonds (Continued)   |                   |              |                            |              |
| Zambia 1.0%   |                   |              |                            |              |
| First Quantum Minerals Ltd.,<br>Gtd. Notes, 144A                        | 7.000%            | 02/15/21     | 6,380                      | \$ 6,394,227 |
| Total Corporate Bonds<br>(cost \$740,656,929)                           |                   |              |                            | 738,142,980  |
| Sovereign Bonds 2.1%  |                   |              |                            |              |
| Argentina 0.4%  |                   |              |                            |              |
| Argentine Republic Government International Bond,<br>Sr. Unsec'd. Notes | 6.250             | 04/22/19     | 3,000                      | 3,054,000    |
| Brazil 0.3%   |                   |              |                            |              |
| Brazilian Government International Bond,<br>Sr. Unsec'd. Notes(aa)      | 2.875             | 04/01/21 EUR | 1,400                      | 1,792,296    |
| Dominican Republic 0.2%   |                   |              |                            |              |
| Dominican Republic International Bond,<br>Sr. Unsec'd. Notes            | 7.500             | 05/06/21     | 1,405                      | 1,484,383    |
| Lebanon 0.5%  |                   |              |                            |              |
| Lebanon Government International Bond,<br>Sr. Unsec'd. Notes, EMTN      | 6.100             | 10/04/22     | 2,000                      | 1,902,740    |
| Sr. Unsec'd. Notes, GMTN  | 5.450             | 11/28/19     | 805                        | 792,624      |
| Sr. Unsec'd. Notes, GMTN  | 6.000             | 05/20/19     | 500                        | 499,850      |
|   |                   |              |                            | 3,195,214    |
| Turkey 0.7%   |                   |              |                            |              |
| Turkey Government International Bond,<br>Sr. Unsec'd. Notes             | 5.125             | 03/25/22     | 1,500                      | 1,516,575    |
| Sr. Unsec'd. Notes  | 5.625             | 03/30/21     | 1,000                      | 1,031,292    |
| Sr. Unsec'd. Notes  | 6.250             | 09/26/22     | 1,750                      | 1,839,708    |
|   |                   |              |                            | 4,387,575    |
| Total Sovereign Bonds<br>(cost \$14,049,195)                            |                   |              |                            | 13,913,468   |



PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

| Description                                   | Shares    | Value          |
|---|-----------|----------------|
| Common Stock 0.1%                             |           |                |
| Oil, Gas & Consumable Fuels                   |           |                |
| Frontera Energy Corp. (Colombia)*             | 22,038    | \$ 679,101     |
| (cost \$878,862)                              |           |                |
| Total Long-Term Investments                   |           | 877,669,119    |
| (cost \$876,513,841)                          |           |                |
| Short-Term Investment 0.8%                    |           |                |
| Affiliated Mutual Fund                        |           |                |
| PGIM Core Ultra Short Bond Fund               | 5,381,844 | 5,381,844      |
| (cost \$5,381,844)(w)                         |           |                |
| TOTAL INVESTMENTS 133.4%                      |           | 883,050,963    |
| (cost \$881,895,685)                          |           |                |
| Liabilities in excess of other assets (33.4)% |           | (221,158,057)  |
| Net Assets 100.0%                             |           | \$ 661,892,906 |

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

OJSC—Open Joint-Stock Company

PIK—Payment-in-Kind

EUR—Euro

GBP—British Pound

\* Non-income producing security.

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

(aa) Represents security, or a portion thereof, with aggregate value of \$504,542,574 segregated as collateral for amount of \$243,000,000 borrowed and outstanding as of April 30, 2018.

(c) Variable rate instrument. The interest rate shown reflects the rate in effect at April 30, 2018.

(d) Represents issuer in default on interest payments and/or principal repayment. Non-income producing security.

(d) Such securities may be post-maturity.

**PGIM Global Short Duration High Yield Fund, Inc.**
**Schedule of Investments as of April 30, 2018 (unaudited) (continued)**

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 issued 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. had agreed to participate in (dd) a backstop commitment of \$6,325,000 for the new bond offering. Under the commitment agreement, the Fund would have been 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 agreement was terminated and PGIM, Inc. was not obligated to purchase any unsubscribed shares of the bond offering.

(p) Interest rate not available as of April 30, 2018.

(w) PGIM Investments LLC, the manager of the Fund, also serves as manager of the PGIM Core Ultra Short Bond Fund.

**Forward foreign currency exchange contracts outstanding at April 30, 2018:**

| Purchase<br>Contracts                            | Counterparty                        | Notional<br>Amount<br>(000) | Value at<br>Settlement<br>Date | Current<br>Value | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|--|-------------------------------------|-----------------------------|--------------------------------|------------------|----------------------------|----------------------------|
| OTC forward foreign currency exchange contracts: |                                     |                             |                                |                  |                            |                            |
| British Pound,                                   |                                     |                             |                                |                  |                            |                            |
| Expiring<br>05/02/18                             | Barclays Capital Group              | GBP 8,845                   | \$ 12,355,491                  | \$ 12,176,553    | \$—                        | \$ (178,938)               |
| Expiring<br>05/02/18                             | Citigroup Global Markets            | GBP 8,845                   | 12,361,771                     | 12,176,553       | —                          | (185,218)                  |
| Expiring<br>05/02/18                             | Goldman Sachs & Co.                 | GBP 8,845                   | 12,368,847                     | 12,176,553       | —                          | (192,294)                  |
| Expiring<br>05/02/18                             | Hong Kong & Shanghai<br>Bank        | GBP 8,845                   | 12,360,975                     | 12,176,553       | —                          | (184,422)                  |
| Expiring<br>05/02/18                             | JPMorgan Chase                      | GBP 8,845                   | 12,363,407                     | 12,176,553       | —                          | (186,854)                  |
| Expiring<br>05/02/18                             | Morgan Stanley                      | GBP 8,845                   | 12,360,533                     | 12,176,553       | —                          | (183,980)                  |
| Expiring<br>05/02/18                             | UBS AG                              | GBP 8,845                   | 12,354,624                     | 12,176,553       | —                          | (178,071)                  |
| Euro,  |                                     |                             |                                |                  |                            |                            |
| Expiring<br>05/02/18                             | Bank of America                     | EUR 9,993                   | 12,210,737                     | 12,068,013       | —                          | (142,724)                  |
| Expiring<br>05/02/18                             | Barclays Capital Group              | EUR 9,993                   | 12,215,933                     | 12,068,013       | —                          | (147,920)                  |
| Expiring<br>05/02/18                             | Citigroup Global Markets            | EUR 9,993                   | 12,222,779                     | 12,068,013       | —                          | (154,766)                  |
| Expiring<br>05/02/18                             | Credit Suisse First Boston<br>Corp. | EUR 9,993                   | 12,223,958                     | 12,068,013       | —                          | (155,945)                  |
| Expiring<br>05/02/18                             | Credit Suisse First Boston<br>Corp. | EUR 2,404                   | 2,977,972                      | 2,903,315        | —                          | (74,657)                   |
| Expiring<br>05/02/18                             | Goldman Sachs & Co.                 | EUR 9,993                   | 12,223,928                     | 12,068,013       | —                          | (155,915)                  |
| Expiring<br>05/02/18                             | Hong Kong & Shanghai<br>Bank        | EUR 9,993                   | 12,219,831                     | 12,068,013       | —                          | (151,818)                  |

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|                      |                |          |               |               |   |             |
|----------------------|----------------|----------|---------------|---------------|---|-------------|
| Expiring<br>05/02/18 | JPMorgan Chase | EUR9,993 | 12,216,533    | 12,068,013    | — | (148,520)   |
| Expiring<br>05/02/18 | Morgan Stanley | EUR9,993 | 12,223,228    | 12,068,013    | — | (155,215)   |
| Expiring<br>05/02/18 | UBS AG         | EUR9,993 | 12,217,182    | 12,068,013    | — | (149,169)   |
|                      |                |          | \$199,477,729 | \$196,751,303 | — | (2,726,426) |

## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

Forward foreign currency exchange contracts outstanding at April 30, 2018 (continued):

| Sale Contracts                                   | Counterparty                     | Notional<br>Amount<br>(000) | Value at<br>Settlement<br>Date | Current<br>Value | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|--|----------------------------------|-----------------------------|--------------------------------|------------------|----------------------------|----------------------------|
| OTC forward foreign currency exchange contracts: |                                  |                             |                                |                  |                            |                            |
| British Pound,                                   |                                  |                             |                                |                  |                            |                            |
| Expiring<br>05/02/18                             | Barclays Capital Group           | GBP 632                     | \$ 905,414                     | \$ 869,382       | \$ 36,032                  | \$ —                       |
| Expiring<br>05/02/18                             | Citigroup Global Markets         | GBP 10,119                  | 14,325,353                     | 13,931,592       | 393,761                    | —                          |
| Expiring<br>05/02/18                             | Goldman Sachs & Co.              | GBP 10,119                  | 14,343,669                     | 13,931,592       | 412,077                    | —                          |
| Expiring<br>05/02/18                             | Hong Kong & Shanghai Bank        | GBP 10,119                  | 14,347,414                     | 13,931,592       | 415,822                    | —                          |
| Expiring<br>05/02/18                             | JPMorgan Chase                   | GBP 10,120                  | 14,336,788                     | 13,931,592       | 405,196                    | —                          |
| Expiring<br>05/02/18                             | Morgan Stanley                   | GBP 10,120                  | 14,328,591                     | 13,931,592       | 396,999                    | —                          |
| Expiring<br>05/02/18                             | UBS AG                           | GBP 10,119                  | 14,343,680                     | 13,931,592       | 412,088                    | —                          |
| Expiring<br>05/02/18                             | UBS AG                           | GBP 564                     | 792,580                        | 776,939          | 15,641                     | —                          |
| Expiring<br>06/04/18                             | Barclays Capital Group           | GBP 8,845                   | 12,372,827                     | 12,197,352       | 175,475                    | —                          |
| Expiring<br>06/04/18                             | Citigroup Global Markets         | GBP 8,845                   | 12,379,107                     | 12,197,352       | 181,755                    | —                          |
| Expiring<br>06/04/18                             | Goldman Sachs & Co.              | GBP 8,845                   | 12,386,183                     | 12,197,352       | 188,831                    | —                          |
| Expiring<br>06/04/18                             | Hong Kong & Shanghai Bank        | GBP 8,845                   | 12,378,134                     | 12,197,352       | 180,782                    | —                          |
| Expiring<br>06/04/18                             | JPMorgan Chase                   | GBP 8,845                   | 12,360,091                     | 12,197,352       | 162,739                    | —                          |
| Expiring<br>06/04/18                             | Morgan Stanley                   | GBP 8,845                   | 12,377,780                     | 12,197,352       | 180,428                    | —                          |
| Expiring<br>06/04/18                             | UBS AG                           | GBP 8,845                   | 12,372,120                     | 12,197,352       | 174,768                    | —                          |
| Expiring<br>06/04/18                             | UBS AG                           | GBP 480                     | 661,745                        | 661,625          | 120                        | —                          |
| Euro,  |                                  |                             |                                |                  |                            |                            |
| Expiring<br>05/02/18                             | Bank of America                  | EUR 9,758                   | 12,131,575                     | 11,783,686       | 347,889                    | —                          |
| Expiring<br>05/02/18                             | Barclays Capital Group           | EUR 9,758                   | 12,136,356                     | 11,783,686       | 352,670                    | —                          |
| Expiring<br>05/02/18                             | Citigroup Global Markets         | EUR 9,758                   | 12,137,332                     | 11,783,686       | 353,646                    | —                          |
| Expiring<br>05/02/18                             | Credit Suisse First Boston Corp. | EUR 9,758                   | 12,130,063                     | 11,783,687       | 346,376                    | —                          |
|  | Goldman Sachs & Co.              | EUR 9,758                   | 12,137,723                     | 11,783,687       | 354,036                    | —                          |

|                      |                           |          |            |            |         |   |  |
|----------------------|---------------------------|----------|------------|------------|---------|---|--|
| Expiring<br>05/02/18 |                           |          |            |            |         |   |  |
| Expiring<br>05/02/18 | Hong Kong & Shanghai Bank | EUR9,758 | 12,134,405 | 11,783,687 | 350,718 | — |  |
| Expiring<br>05/02/18 | JPMorgan Chase            | EUR9,758 | 12,125,086 | 11,783,687 | 341,399 | — |  |
| Expiring<br>05/02/18 | Morgan Stanley            | EUR9,758 | 12,126,598 | 11,783,686 | 342,912 | — |  |
| Expiring<br>05/02/18 | UBS AG                    | EUR9,758 | 12,131,965 | 11,783,686 | 348,279 | — |  |
| Expiring<br>05/02/18 | UBS AG                    | EUR4,523 | 5,559,939  | 5,462,256  | 97,683  | — |  |
| Expiring<br>06/04/18 | Bank of America           | EUR9,993 | 12,239,018 | 12,100,585 | 138,433 | — |  |
| 23                   |                           |          |            |            |         |   |  |

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## PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

Forward foreign currency exchange contracts outstanding at April 30, 2018 (continued):

| Sale Contracts   | Counterparty                        | Notional<br>Amount<br>(000) | Value at<br>Settlement<br>Date | Current<br>Value | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|--|-------------------------------------|-----------------------------|--------------------------------|------------------|----------------------------|----------------------------|
| OTC forward foreign currency exchange contracts (continued): |                                     |                             |                                |                  |                            |                            |
| Euro,  |                                     |                             |                                |                  |                            |                            |
| Expiring<br>06/04/18   | Barclays Capital Group              | EUR9,993                    | \$ 12,244,854                  | \$ 12,100,585    | \$ 144,269                 | \$ —                       |
| Expiring<br>06/04/18   | Citigroup Global Markets            | EUR9,993                    | 12,251,760                     | 12,100,585       | 151,175                    | —                          |
| Expiring<br>06/04/18   | Credit Suisse First Boston<br>Corp. | EUR9,993                    | 12,252,619                     | 12,100,585       | 152,034                    | —                          |
| Expiring<br>06/04/18   | Goldman Sachs & Co.                 | EUR9,993                    | 12,252,859                     | 12,100,585       | 152,274                    | —                          |
| Expiring<br>06/04/18   | Hong Kong & Shanghai<br>Bank        | EUR9,993                    | 12,248,662                     | 12,100,585       | 148,077                    | —                          |
| Expiring<br>06/04/18   | JPMorgan Chase                      | EUR9,993                    | 12,245,514                     | 12,100,585       | 144,929                    | —                          |
| Expiring<br>06/04/18   | Morgan Stanley                      | EUR9,993                    | 12,252,210                     | 12,100,586       | 151,624                    | —                          |
| Expiring<br>06/04/18   | UBS AG                              | EUR9,993                    | 12,246,314                     | 12,100,586       | 145,728                    | —                          |
| Expiring<br>06/04/18   | UBS AG                              | EUR929                      | 1,124,967                      | 1,124,911        | 56                         | —                          |
|  |                                     |                             |                                | \$401,121,295    | \$392,824,574              | 8,296,721                  |
|  |                                     |                             |                                |                  | \$8,296,721                | \$(2,726,426)              |

## 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 April 30, 2018 in valuing such portfolio securities:

|                           | Level 1 | Level 2       | Level 3 |
|---------------------------|---------|---------------|---------|
| Investments in Securities |         |               |         |
| Bank Loans                | \$ —    | \$124,933,570 | \$ —    |
| Corporate Bonds           |         |               |         |
| Argentina                 | —       | 2,893,957     | —       |
| Australia                 | —       | 5,377,358     | —       |
| Brazil                    | —       | 16,135,911    | —       |
| Canada                    | —       | 47,280,748    | —       |

|         |   |            |   |
|---------|---|------------|---|
| Chile   | — | 4,136,040  | — |
| China   | — | 640,625    | — |
| France  | — | 14,848,941 | — |
| Germany | — | 13,138,330 | — |

24

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## PGIM Global Short Duration High Yield Fund, Inc.

## Schedule of Investments as of April 30, 2018 (unaudited) (continued)

|                                       | Level 1 | Level 2      | Level 3 |
|---------------------------------------|---------|--------------|---------|
| Investments in Securities (continued) |         |              |         |
| Corporate Bonds (continued)           |         |              |         |
| Guatemala                             | \$ —    | \$ 1,037,320 | \$—     |
| Ireland                               | —       | 11,039,027   | —       |
| Israel                                | —       | 1,748,705    | —       |
| Italy                                 | —       | 2,881,005    | —       |
| Jamaica                               | —       | 2,152,063    | —       |
| Luxembourg                            | —       | 14,305,401   | —       |
| Netherlands                           | —       | 11,305,374   | —       |
| Russia                                | —       | 13,195,328   | —       |
| South Africa                          | —       | 3,728,425    | —       |
| Sweden                                | —       | 3,630,391    | —       |
| Turkey                                | —       | 3,967,443    | —       |
| United Arab Emirates                  | —       | 1,804,688    | —       |
| United Kingdom                        | —       | 48,583,292   | —       |
| United States                         | —       | 507,918,381  | —       |
| Zambia                                | —       | 6,394,227    | —       |
| Sovereign Bonds                       |         |              |         |
| Argentina                             | —       | 3,054,000    | —       |
| Brazil                                | —       | 1,792,296    | —       |
| Dominican Republic                    | —       | 1,484,383    | —       |
| Lebanon                               | —       | 3,195,214    | —       |
| Turkey                                | —       | 4,387,575    | —       |
| Common Stock                          | 679,101 | —            | —       |



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|   |             |               |     |
|---|-------------|---------------|-----|
| Affiliated Mutual Fund                      | 5,381,844   | —             | —   |
| Other Financial Instruments*                |             |               |     |
| Forward foreign currency exchange contracts | —           | 5,570,295     | —   |
| Total                                       | \$6,060,945 | \$882,560,313 | \$— |

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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.

Industry Classification:

The industry classification of investments and liabilities in excess of other assets shown as a percentage of net assets as of April 30, 2018 were as follows:

|                                |       |
|--------------------------------|-------|
| Media                          | 13.3% |
| Healthcare-Services            | 8.1   |
| Oil & Gas                      | 8.0   |
| Home Builders                  | 7.7   |
| Retail                         | 7.4   |
| Telecommunications             | 7.0   |
| Electric                       | 6.9   |
| Chemicals                      | 6.1   |
| Software                       | 5.3%  |
| Entertainment                  | 4.7   |
| Foods                          | 3.4   |
| Diversified Financial Services | 3.3   |
| Technology                     | 3.3   |
| Packaging & Containers         | 2.9   |
| Healthcare & Pharmaceuticals   | 2.8   |
| Mining                         | 2.5   |

PGIM Global Short Duration High Yield Fund, Inc.

Schedule of Investments as of April 30, 2018 (unaudited) (continued)

Industry Classification (continued):

|                                       |        |
|---------------------------------------|--------|
| Computers                             | 2.5%   |
| Commercial Services                   | 2.5    |
| Miscellaneous Manufacturing           | 2.4    |
| Auto Parts & Equipment                | 2.4    |
| Sovereign                             | 2.1    |
| Lodging                               | 1.9    |
| Real Estate                           | 1.9    |
| Real Estate Investment Trusts (REITs) | 1.9    |
| Consumer Services                     | 1.9    |
| Capital Goods                         | 1.8    |
| Iron/Steel                            | 1.5    |
| Pipelines                             | 1.3    |
| Building Materials                    | 1.1    |
| Banks                                 | 1.1    |
| Forest Products & Paper               | 1.0    |
| Auto Manufacturers                    | 0.9    |
| Textiles                              | 0.9    |
| Cosmetics/Personal Care               | 0.9    |
| Other Industry                        | 0.9    |
| Internet                              | 0.8    |
| Supermarkets                          | 0.8    |
| Affiliated Mutual Fund                | 0.8    |
| Aerospace & Defense                   | 0.7    |
| Semiconductors                        | 0.7%   |
| Trucking & Leasing                    | 0.7    |
| Environmental Control                 | 0.6    |
| Leisure Time                          | 0.5    |
| Healthcare-Products                   | 0.5    |
| Advertising                           | 0.5    |
| Machinery-Diversified                 | 0.5    |
| Metal Fabricate/Hardware              | 0.4    |
| Gas                                   | 0.4    |
| Pharmaceuticals                       | 0.4    |
| Distribution/Wholesale                | 0.3    |
| Restaurants                           | 0.3    |
| Non-Captive Finance                   | 0.3    |
| Cable                                 | 0.3    |
| Transportation                        | 0.2    |
| Engineering & Construction            | 0.1    |
| Tobacco                               | 0.0*   |
|                                       | 133.4  |
| Liabilities in excess of other assets | (33.4) |
|                                       | 100.0% |

\*Less than +/- 0.05%



Effective June 11, 2018, the Fund's name was changed by replacing "Prudential" with "PGIM" in the Fund's name.

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.

For the fiscal reporting period-end, securities and other assets and liabilities were fair valued at the close of the last U.S. business day. Trading in certain foreign securities may occur when the NYSE is closed (including weekends and holidays). Because such foreign securities trade in markets that are open on weekends and U.S. holidays, the values of some of the Fund's foreign investments may change on days when investors cannot purchase or redeem Fund shares. 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,

27

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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 transaction prices for identical securities that have been used in excess of five business days. 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 in excess of five business days 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 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 PGIM 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](http://www.sec.gov))

29

**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) PGIM Global Short Duration High Yield Fund, Inc.

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

Date June 25, 2018

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 June 25, 2018

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

Date June 25, 2018

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