

WisdomTree Trust  
Form N-CSR  
November 05, 2015  
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**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

**FORM N-CSR**

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANIES**  
**Investment Company Act file number 811-21864**

**WisdomTree Trust**  
**(Exact name of registrant as specified in charter)**

**245 Park Avenue, 35<sup>th</sup> Floor**  
**New York, NY 10167**  
**(Address of principal executive offices) (Zip code)**

**The Corporation Trust Company**

**1209 Orange Street**

**Wilmington, DE 19801**

**(Name and address of agent for service)**

**Registrant's telephone number, including area code: (866) 909-9473**

**Date of fiscal year end: August 31**

**Date of reporting period: August 31, 2015**

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

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**Item 1. Reports to Stockholders.**

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August 31, 2015

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**Management's Discussion of Funds Performance** (audited)

**Economic Environment**

Over the fiscal year ended August 31, 2015, the domestic economy continued to grow at a solid yet unspectacular pace. Outside the United States, global policy makers grappled with slowing growth and with how policy could aid markets in their recovery. While growth remained positive, many emerging markets, including China, sought to prepare themselves for changes in monetary policy from the U.S. Federal Reserve (Fed). Geopolitical risk continued to simmer stemming from Russia's prior year invasion and annexation of parts of Ukraine. The continued economic sanctions against Russia by many countries in the West weighed heavily on global output and trade during the fiscal period. With the continued selloff in crude oil, oil prices took a dramatic turn in the later part of 2014, putting pressure on the wider commodity complex. Many Emerging Market (EM) countries are net energy exporters so concern about their stability rose markedly. In response, currency market volatility increased throughout the developed and emerging world.

In early 2015, the European Central Bank (ECB) announced a formal quantitative easing program where the central bank would purchase government debt in order to help support the European economy. In response, the Swiss National Bank (SNB) abandoned its peg against the euro. In emerging markets, continued depreciation in the Brazilian real and Russian ruble were notable standouts amongst broad foreign currency weakness. In Greece, a coalition party led by the left wing group Syriza won a historic victory. Subsequently, as Greek politicians rejected creditor demands, the ECB began to reduce Greek bank access to capital. Ultimately, Greece and its creditors agreed to a third bailout package in August. In a surprise move, China decided to devalue the yuan by just under 2% in one day. With the market caught off guard amidst a backdrop of weaker Chinese manufacturing and export data, global markets entered a fierce bout of volatility, leading to a large selloff in risk markets and commodities.

While the world had much to process, much attention was on the Fed and whether they would increase the Federal Funds Rate after over 7 years of holding the rate in a range of 0 to 25 basis points. While domestic economic conditions suggested the emergency level of accommodation was no longer needed, limited inflation and slowing prospects abroad provided a counterbalance. Economists and portfolio managers alike were mixed in their opinions on whether the Fed both should and would hike the Federal Funds Rate. The fiscal year closed with markets continuing to grapple with the impact of changes in U.S. monetary policy.

**Foreign Exchange and Fixed Income Markets**

Faltering global growth and a continuation of geopolitical uncertainty infused increased volatility into fixed income and currency markets. In the developed world, Japanese and European political and economic leaders renewed their commitment to aiding growth and recovery in their economies. At the start of the ECB's highly anticipated quantitative easing program, European 10-Year government bond yields continued to grind lower with the German Bund yield hitting a low of 7 basis points. However, positive economic news coming out of the Eurozone drove yields above 70 basis points within 1 month. While yields and equity markets fluctuated, ECB President Mario Draghi told investors around the world to brace for an uptick in bond market volatility.

In the U.S., yields exhibited a 100 basis point range and ended the fiscal year about 20 basis points lower than where they started (2.42% vs. 2.22%). Global speculation and uncertainty about the timing and pace of the Fed's first rate hike led to increased volatility in rate and credit markets. Credit spreads in both the investment grade and high yield space widened over this period by about 60 and 180 basis points respectively. In investment grade, many issuers sought to take advantage of historically low yields in front of any change in policy by the Fed. In high yield, issuers with heavy exposures to commodities were heavily impacted due to the sharp decline in oil prices. Similarly, yields rose in EM bonds, both sovereign and corporate, resulting in negative performance.

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However, the majority of negative returns in locally-denominated EM sovereign debt were due to broad-based currency depreciation.

While currency moves in previous years have shown divergence, with some currencies benefitting at others' expense, the past year has been one of broad U.S. dollar appreciation against every major currency. Continued global growth uncertainty caused further outflows out of EMs, putting pressure on their exchange rates. However, this strong dollar trend wasn't just limited to EM currencies, but to several developed market currencies as well. Due to the diverging monetary policies of the Fed versus foreign central banks, strong performance of the dollar was noted against the European euro and Japanese yen. Additionally, currencies of heavy commodity exporters such as the Norwegian krone, Canadian dollar, Australian dollar, and New Zealand dollar also suffered as renewed concerns of slowing Chinese and world growth put pressure on commodity prices. Prolonged crude oil weakness and geopolitical concerns contributed to two of the worst performing currencies, namely the Brazilian real and Russian ruble, each depreciating around 40% during the fiscal year.

**Fixed Income and Currency Strategy Funds Performance**

For the fiscal year or period ended August 31, 2015, 2 out of 19 currency strategy and fixed income Funds had positive performance based on net asset value (NAV) with 2 of the actively managed Funds outperforming their respective industry reference benchmarks based on NAV.

***Fixed Income Funds***

Income was insufficient to overcome significant currency weakness and modest principal losses within the **WisdomTree Emerging Markets Local Debt Fund**'s return of -20.19% based on NAV for the fiscal year. Concerns about global growth highlighted by the fall in energy prices sparked a sharp depreciation in emerging currencies. Commodity exporters and countries with high vulnerabilities (high inflation, large current account deficits, low reserves) experienced the greatest losses. Brazil, Russia, South Africa, Colombia, and Turkey were prominent laggards. From a regional perspective, Asian bonds fared better than those of Latin America, Europe, and Africa sovereigns, despite sizable losses. Amid market declines, the fundamental tilt of the WisdomTree Emerging Markets Local Debt Fund enabled it to outperform its reference benchmark, JP Morgan GBI-EM Global Diversified Index (-21.54%) by 1.35%. The Fund's outperformance can be attributed to strategic underweights to Turkey, South Africa, Colombia and Russia.

While Asian bonds held up better than others, losses were still significant for the fiscal year. The **WisdomTree Asia Local Debt Fund** lost 12.15% of its value based on NAV for the fiscal year ended August 31, 2015. Due to strategic exposures to Australia and New Zealand, it underperformed its Asian-centric industry reference benchmark, the HSBC Asian Local Bond Index, by 5.34%. The Australia and New Zealand exposures contributed over 80% of the tracking error (4.21% of the 5.34% underperformance.) Similar to local debt in broader EM portfolios and other global bond portfolios, currency losses were also the principal drivers of losses in Asian debt.

The **WisdomTree Emerging Markets Corporate Bond Fund** invests in U.S. dollar-denominated debt of emerging market corporate issuers and utilizes the JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad as its industry reference benchmark. During the recently ended fiscal year, the Fund generated a total return of -6.69% based on NAV, underperforming its industry reference benchmark by 5.60% which returned -1.09% during the period. An overall bias to energy and commodity-related sectors as well as a concentration in Brazilian and Mexican credits detracted from Fund performance, along with an underweight to Asian and financial credits.

The **WisdomTree Australia & New Zealand Debt Fund** seeks to achieve a high level of total return consisting of both income and capital appreciation through investments in debt securities denominated in Australian or New Zealand dollars. The Fund employs a

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structured approach in balancing its investments between debt of sovereign and semi-government issuers (local, state, and territory governments of Australia) within the two countries and the debt of supranational and other agencies (for example, developmental organizations such as the World Bank or International Monetary Fund) in these countries. The Fund is actively managed and it utilizes the Citigroup Australian Broad Investment-Grade Bond Index as its industry reference benchmark. The Fund underperformed its industry reference benchmark, which returned -19.06% versus the Fund's return of -19.32% based on NAV for the fiscal year. This was the result of the Fund's shorter duration relative to the index. As Australian and New Zealand interest rates fell overall over the previous fiscal year, longer duration securities generally outperformed comparable shorter duration securities.

The **WisdomTree Strategic Corporate Bond Fund** seeks to achieve a high level of total return consisting of both income and capital appreciation through investments in the debt of corporate entities that are organized in or maintain their principal place of business in countries throughout the world, including the U.S. While the Fund is actively managed, it utilizes the Barclays Global Credit Index (Hedged) as its industry reference benchmark. The Barclays Global Credit Index (Hedged) contains investment-grade and high-yield credit securities from the Barclays Multiverse Index, which is a broad-based measure of the global fixed-income bond market. The Barclays Multiverse Index is the union of the Barclays Global Aggregate Index and the Barclays Global High Yield Index and captures investment grade and high yield securities in all eligible currencies. The Barclays Multiverse Index family includes a wide range of standard and customized subindices by sector, quality, maturity, and country. The Fund underperformed its industry reference benchmark, which returned 0.17% versus the Fund's return of -0.19% based on NAV for the fiscal year. The Fund's underperformance was mainly due to Fund expenses and transaction costs.

The **WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund** seeks to track the price and yield performance, before fees and expenses, of the Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration. For the fiscal year ended August 31, 2015, the Index returned -0.75% versus the Fund's return of -1.66% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, differences in returns on the futures contracts held by the Fund relative to the cash bonds held by the Index, and deductions for Fund expenses and transaction costs. During the fiscal year ended August 31, 2015, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2015, yields on 5-year, 10-year and 30-year U.S. Treasury bonds all ended the period lower than where they began a year ago. As a result of the overall decline in U.S. Treasury yields, the Fund's use of derivatives detracted from Fund performance during the fiscal period.

The **WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund** seeks to track the price and yield performance, before fees and expenses, of the Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration. For the fiscal year ended August 31, 2015, the Index returned -2.51% versus the Fund's return of -3.36% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, differences in returns on the futures contracts held by the Fund relative to the cash bonds held by the Index, and deductions for Fund expenses and transaction costs. During the fiscal year ended August 31, 2015, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2015, yields on 5-year, 10-year and 30-year U.S. Treasury bonds all ended the period lower than where they began a year ago. As a result of the overall decline in U.S. Treasury yields, the Fund's use of derivatives detracted from Fund performance during the fiscal period.

The **WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund** seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index. For the fiscal year ended

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August 31, 2015, the Index returned -3.85% versus the Fund's return of -3.15% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, and deductions for Fund expenses and transaction costs. During the fiscal year ended August 31, 2015, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2015, yields on 5-year, 10-year and 30-year U.S. Treasury bonds all ended the period lower than where they began a year ago. As a result of the overall decline in U.S. Treasury yields, the Fund's use of derivatives detracted from Fund performance during the fiscal period.

The **WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund** seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index. For the fiscal year ended August 31, 2015, the Index returned -6.58% versus the Fund's return of -5.91% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, and deductions for Fund expenses and transaction costs. During the fiscal year ended August 31, 2015, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2015, yields on 5-year, 10-year and 30-year U.S. Treasury bonds all ended the period lower than where they began a year ago. As a result of the overall decline in U.S. Treasury yields, the Fund's use of derivatives detracted from Fund performance during the fiscal period.

The **WisdomTree Japan Interest Rate Strategy Fund** seeks to track the price and yield performance, before fees and expenses, of the WisdomTree Japan Interest Rate Strategy Index. For the fiscal year ended August 31, 2015, the Index returned 3.19% versus the Fund's return of 2.29% based on NAV. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs. During the period, the Fund utilized short forward currency contracts and short Japan Government Bond futures contracts in a strategy designed to rise in value when the Japanese yen depreciates against the U.S. dollar and/or Japanese interest rates rise. For the fiscal year ended August 31, 2015, the Fund's use of short forward currency contracts contributed positively to Fund performance as the Japanese yen weakened against the U.S. dollar by approximately 14% during period. For the fiscal year ended August 31, 2015, the Fund's use of short Japan Government Bond futures contracts detracted from Fund performance as yields on 10-year Japan Government Bonds decreased overall by approximately 12 basis points year-over-year.

The **WisdomTree Bloomberg Floating Rate Treasury Fund** seeks to track the price and yield performance, before fees and expenses, of the Bloomberg U.S. Treasury Floating Rate Bond Index. For the fiscal year ended August 31, 2015, the Index returned 0.07% versus the Fund's return of 0.00% based on NAV. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs.

In the Summer of 2015, WisdomTree launched two funds seeking to provide alternative core fixed income strategies.

Launched on June 11, 2015, the **WisdomTree Western Asset Unconstrained Bond Fund** seeks to achieve a high level of return within the parameters of a focused risk-based target through investments across the global fixed income markets. The Fund is not managed to a benchmark. For the period June 11, 2015 through August 31, 2015, the Fund returned -1.49% based on NAV. In comparison, the BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index returned 0.06% over the same period. During the fiscal period ended August 31, 2015, the Fund utilized short futures contracts on U.S. Treasury bonds to hedge interest rate risk. At August 31, 2015, yields on 10-year and 30-year U.S. Treasury bonds ended the period 18 and 16 basis points lower, respectively, than at the start of the period. As a result of the overall decline in U.S. Treasury yields, the Fund's use of short futures contracts, to hedge against a rise in interest rates, detracted from Fund performance during the fiscal period.

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Launched on July 9, 2015, the **WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund** seeks to achieve the returns, before fees and expenses, of the Barclays U.S. Aggregate Enhanced Yield Index. The U.S. Aggregate Enhanced Yield Index uses a rules-based approach to re-weight subcomponents of the U.S. Aggregate Index with the aim of earning a higher yield while broadly retaining the risk characteristics of the U.S. Aggregate Index. For the period July 9, 2015 through August 31, 2015, the Fund returned -0.04% based on NAV and the Index returned 0.01%. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs.

***Currency Strategy Funds***

Income return was a strong driver of relative fund performance over the last fiscal year, while the currency strategy funds continued to achieve exposure to the applicable currency markets by investing primarily in short-term U.S. money market securities and/or forward currency contracts. Among the single currency funds for the fiscal year, all 3 funds produced total returns based on NAV which exceeded the change in value of the underlying currency. Of the single currency funds, the **WisdomTree Brazilian Real Strategy Fund** and the **WisdomTree Indian Rupee Strategy Fund**, generated total returns for the fiscal year that were significantly greater than the underlying change in the spot return of the currency. Spot currency returns represent the change in foreign exchange rates versus the U.S. dollar available for immediate delivery. The **WisdomTree Brazilian Real Strategy Fund** fell 31.57% for the fiscal year based on NAV, outperforming the 38.57% depreciation in the Brazilian real versus the U.S. dollar. The **WisdomTree Indian Rupee Strategy Fund** fell by 3.74% in value for the fiscal year based on NAV, while the Indian rupee fell by 8.72%. The **WisdomTree Chinese Yuan Strategy Fund**, which returned -2.30% for the fiscal year based on NAV, boosted relative performance versus the Chinese yuan through investments in Chinese time deposits and forward currency contracts, outperforming the spot return of -3.78%.

The **WisdomTree Emerging Currency Strategy Fund** posted a -16.74% return based on NAV over the fiscal year, underperforming its industry reference benchmark, the JP Morgan Emerging Local Markets Index Plus, which returned -14.59%. The Fund's overweights to Colombia, Brazil, Malaysia, and Turkey were the largest contributors to the underperformance as these currencies were amongst the worst performers over the past year. Underweights to Mexico and Russia helped as these currencies underperformed as did overweights to the Philippines and Thailand as these currencies were slightly more resilient to the broad EM selloff.

The **WisdomTree Commodity Currency Strategy Fund** posted a -22.84% return based on NAV over the fiscal year, outperforming its industry reference benchmark, the Barclays Commodity Producers Currency Index, which returned -24.49%. Commodity currencies largely sold off over the past fiscal year as doubts over global growth put pressure on commodities. The Fund outperformed its benchmark despite transaction costs and expenses given the Fund's inclusion of the Chilean peso and New Zealand dollar, two currencies that did not perform as poorly as the others in the index. The broader inclusion of additional commodity currencies helped diversify the Fund and ultimately lead to outperformance over the index.

The **WisdomTree Bloomberg U.S. Dollar Bullish Fund** was the top performing strategy amongst WisdomTree's Fixed Income and Currency suite. It returned 15.83% based on NAV over the fiscal year, underperforming its reference benchmark, the Bloomberg Dollar Total Return Index, which returned 16.65%. In an environment where the U.S. dollar strengthened against virtually every major currency monitored, it is no doubt why the performance of this Fund was the strongest. The underperformance to its reference benchmark was primarily due to deductions for Fund expenses and transaction costs.

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The **WisdomTree Managed Futures Strategy Fund** posted a -2.33% return based on NAV for the fiscal year ended August 31, 2015. The Fund underperformed its industry benchmark, the Diversified Trends Indicator Index which returned -1.33% for the same period. The major theme in markets over the Fund's fiscal year was a prolonged period of weakness in commodity prices, particularly industrial metals and energy. Currency and interest rate markets were primarily driven by anticipated divergence in monetary policy between the United States, Europe, and Japan. Throughout most of the period, the market grappled with the pace and timing of interest rate hikes in the U.S. From the start of the fiscal year end through the end of January, U.S. interest rates fell, but then reversed course through the remainder of the fiscal year. In Japan, the Bank of Japan (BOJ) surprised markets in October by increasing the size of its quantitative and qualitative easing (QQE) program. Under the new plan, the BOJ would now increase the monetary base by ¥80 trillion per year and triple the size of its annual ETF (¥3 trillion per year) and real estate purchases (¥90 trillion per year). In January, the ECB formally announced a 1.1 trillion asset purchase plan whereby the ECB would purchase 60 billion in government debt per month. The euro weakened as a result. Additionally, as commodities continued to come under pressure, currencies of commodity producers also saw significant underperformance against the U.S. dollar. Precious and industrial metals tended to underperform with silver and copper losing over 25%. Sugar and coffee prices ended the fiscal year down over 36%. Soft commodities such as soybeans, corn, and wheat fell by a more moderate 5, 6, and 9%, respectively. However, the largest declines in commodity markets came from crude oil, natural gas, and gasoline. Concerns about a slowing in global demand coupled with steady output from low-cost producers saw prices fall nearly 50% for the fiscal year. In order to implement the strategy, the Fund will often use future contracts in order to gain long or short exposure to the markets. Over the course of the year, the use of derivatives had a negligible impact on total returns. Unfortunately, the strategy's restriction on shorting energy futures prevented the Fund from taking advantage of the trends noted above.

The **WisdomTree Global Real Return Fund** posted a -10.38% return based on NAV over the fiscal year ended August 31, 2015, underperforming its industry benchmark, the BofA Merrill Lynch Global Diversified Inflation-Linked Index, which returned -9.45% for the same period. This underperformance was largely due to losses from the Fund's positions in commodities and credit. Over the course of the fiscal year, expectations for global inflation continued to decline as concerns about global growth pressured commodity prices lower, as a result, the Fund's use of commodity futures to hedge inflation risk detracted from Fund performance. During the fiscal year, the Fund utilized forward foreign currency contracts as hedges to offset currency risk from positions in international inflation linked bonds and international equities. The Funds use of forward foreign currency contracts contributed positively to performance as a result of broad appreciation in the U.S. dollar against every major currency.

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**Performance Summary** (unaudited)

**WisdomTree Bloomberg U.S. Dollar Bullish Fund (USDU)**

**Investment Breakdown** as of 8/31/15

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 99.8%           |
| Other Assets less Liabilities | 0.2%            |
| <b>Total</b>                  | <b>100.0%</b>   |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| Description                         | % of Net Assets |
|-------------------------------------|-----------------|
| U.S. Treasury Bill, 0.05%, 10/22/15 | 36.0%           |
| U.S. Treasury Bill, 0.03%, 10/1/15  | 22.0%           |
| U.S. Treasury Bill, 0.16%, 12/31/15 | 18.0%           |
| U.S. Treasury Bill, 0.02%, 9/17/15  | 12.4%           |
| U.S. Treasury Bill, 0.05%, 11/19/15 | 11.4%           |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Bloomberg U.S. Dollar Bullish Fund (the Fund) seeks to provide total returns, before fees and expenses, that exceed the performance of the Bloomberg Dollar Total Return Index (the Index).

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.50%.**

## Edgar Filing: WisdomTree Trust - Form N-CSR

**Performance** as of 8/31/15

|  | Average Annual Total Return<br>Since |                        |
|--|--------------------------------------|------------------------|
|  | 1 Year                               | Inception <sup>1</sup> |
| Fund NAV Returns                           | 15.83%                               | 8.98%                  |
| Fund Market Price Returns                  | 15.77%                               | 8.98%                  |
| <i>Bloomberg Dollar Total Return Index</i> | 16.65%                               | 9.78%                  |
| <i>Bloomberg Dollar Spot Index</i>         | 17.23%                               | 10.35%                 |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on December 18, 2013.

Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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**Performance Summary** (unaudited)

**WisdomTree Brazilian Real Strategy Fund (BZF)**

**Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 75.0%                  |
| Repurchase Agreement          | 36.2%                  |
| Other Assets less Liabilities | -11.2%                 |
| <b>Total</b>                  | <b>100.0%</b>          |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>0.05%, 9/24/15                           | 75.0%                  |
| Deutsche Bank, tri-party repurchase agreement,<br>0.15%, 9/1/15 | 36.2%                  |

\* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

Fully collateralized by U.S. Government securities.

The WisdomTree Brazilian Real Strategy Fund (the Fund) seeks to achieve total returns reflective of both money market rates in Brazil available to foreign investors and changes in value of the Brazilian real relative to the U.S. dollar. The Brazilian real is a developing market currency, which can experience periods of significant volatility. Although the Fund invests in very short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.45%.**

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**Performance** as of 8/31/15

|   | Average Annual Total Return |         |         | Since                  |
|---|-----------------------------|---------|---------|------------------------|
|   | 1 Year                      | 3 Year  | 5 Year  | Inception <sup>1</sup> |
| Fund NAV Returns  | -31.57%                     | -10.84% | -6.85%  | -2.87%                 |
| Fund Market Price Returns   | -31.26%                     | -10.65% | -6.75%  | -2.96%                 |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil</i> | -31.42%                     | -10.49% | -6.30%  | -1.89%                 |
| <i>Brazilian real</i>   | -38.57%                     | -17.73% | -13.60% | -10.23%                |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on May 14, 2008.

Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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**Table of Contents****Performance Summary** (unaudited)**WisdomTree Chinese Yuan Strategy Fund (CYB)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| U.S. Government Obligations   | 55.0%                      |
| Time Deposits                 | 20.9%                      |
| Repurchase Agreement          | 27.6%                      |
| Other Assets less Liabilities | -3.5%                      |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>0.01%, 9/3/15                              | 30.6%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>0.14%, 9/1/15 | 27.6%                  |
| U.S. Treasury Bill,<br>0.01%, 10/1/15                             | 24.4%                  |
| Barclays Capital, Inc.,<br>4.00%, 9/18/15                         | 5.3%                   |
| BNP Paribas S.A.,<br>3.91%, 9/18/15                               | 5.2%                   |
| Standard Chartered Bank,<br>2.40%, 9/18/15                        | 5.2%                   |
| Deutsche Bank AG,<br>4.60%, 9/18/15                               | 5.2%                   |

\* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

Fully collateralized by U.S. Government and U.S. Government agency securities.

The WisdomTree Chinese Yuan Strategy Fund (the Fund) seeks to achieve total returns reflective of both money market rates in China available to foreign investors and changes in value of the Chinese yuan relative to the U.S. dollar. The Chinese yuan is a developing market currency, which can experience periods of significant volatility. Although the Fund invests in very short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the

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Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.45%.**

**Performance** as of 8/31/15

|  | Average Annual Total Return |        |        | Since                  |
|--|-----------------------------|--------|--------|------------------------|
|  | 1 Year                      | 3 Year | 5 Year | Inception <sup>1</sup> |
| Fund NAV Returns   | -2.30%                      | 0.99%  | 1.45%  | 1.24%                  |
| Fund Market Price Returns  | -2.39%                      | 0.92%  | 1.42%  | 1.07%                  |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) China</i> | -1.19%                      | 1.49%  | 2.14%  | 2.23%                  |
| <i>Chinese yuan</i>  | -3.78%                      | -0.31% | 1.22%  | 1.22%                  |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on May 14, 2008.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

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**Performance Summary** (unaudited)

**WisdomTree Commodity Currency Strategy Fund (CCX)**

**Investment Breakdown** as of 8/31/15

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 79.0%           |
| Repurchase Agreement          | 30.7%           |
| Other Assets less Liabilities | -9.7%           |
| <b>Total</b>                  | <b>100.0%</b>   |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| Description  | % of Net Assets |
|--|-----------------|
| U.S. Treasury Bill, 0.02%, 9/17/15                             | 79.0%           |
| Citigroup, Inc., tri-party repurchase agreement, 0.14%, 9/1/15 | 30.7%           |

\* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

Fully collateralized by U.S. Government and U.S. Government agency securities.

The WisdomTree Commodity Currency Strategy Fund (the Fund) seeks to achieve total returns reflective of money market rates in selected commodity-producing countries and changes in value of such countries' currencies relative to the U.S. dollar. The term commodity currency generally is used to describe the currency of a country whose economic success is commonly identified with the production and export of commodities (such as precious metals, oil, agricultural products or other raw materials) and whose value is closely linked to the value of such commodities. The Fund intends to invest in commodity-producing countries, such as Australia, Brazil, Canada, Chile, Colombia, Indonesia, Malaysia, New Zealand, Norway, Peru, Russia and South Africa. This list may change based on market developments. Although this Fund invests in very short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.55%.**

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**Performance** as of 8/31/15

|  | Average Annual Total Return |         |                        |
|--|-----------------------------|---------|------------------------|
|  | Since                       |         |                        |
|  | 1 Year                      | 3 Year  | Inception <sup>1</sup> |
| Fund NAV Returns                                   | -22.84%                     | -9.51%  | -5.02%                 |
| Fund Market Price Returns                          | -22.35%                     | -9.33%  | -4.90%                 |
| <i>Barclays Commodity Producers Currency Index</i> | -24.49%                     | -10.48% | -6.13%                 |
| <i>Equal-Weighted Commodity Currency Composite</i> | -22.39%                     | -8.93%  | -4.36%                 |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on September 24, 2010.

Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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**Performance Summary** (unaudited)

**WisdomTree Emerging Currency Strategy Fund (CEW)**

**Investment Breakdown**

as of 8/31/15

| Investment Type               | % of<br>Net Assets |
|-------------------------------|--------------------|
| U.S. Government Obligations   | 68.8%              |
| Repurchase Agreement          | 28.7%              |
| Other Assets less Liabilities | 2.5%               |
| <b>Total</b>                  | <b>100.0%</b>      |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| Description   | % of Net Assets |
|---|-----------------|
| U.S. Treasury Bill,<br>0.01%, 10/1/15                             | 34.6%           |
| U.S. Treasury Bill,<br>0.01%, 9/3/15                              | 34.2%           |
| Citigroup, Inc., tri-party repurchase agreement,<br>0.14%, 9/1/15 | 28.7%           |

\* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

Fully collateralized by U.S. Government and U.S. Government agency securities.

The WisdomTree Emerging Currency Strategy Fund (the "Fund") seeks to achieve total returns reflective of both money market rates in selected emerging market countries available to foreign investors and changes to the value of these currencies relative to the U.S. dollar. Emerging market currencies can experience periods of significant volatility. Although the Fund invests in short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for

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direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.55%.**

**Performance** as of 8/31/15

|  | Average Annual Total Return |        |        | Since                  |
|--|-----------------------------|--------|--------|------------------------|
|  | 1 Year                      | 3 Year | 5 Year | Inception <sup>1</sup> |
| Fund NAV Returns   | -16.74%                     | -5.77% | -3.21% | -1.00%                 |
| Fund Market Price Returns                                  | -16.63%                     | -5.74% | -3.13% | -1.11%                 |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | -14.59%                     | -4.33% | -1.84% | 0.07%                  |
| <i>Equal-Weighted Emerging Currency Composite</i>          | -16.12%                     | -5.16% | -2.47% | -0.22%                 |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on May 6, 2009.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Indian Rupee Strategy Fund (ICN)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| U.S. Government Obligations   | 70.2%                      |
| Repurchase Agreement          | 31.9%                      |
| Other Assets less Liabilities | -2.1%                      |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>0.02%, 9/17/15                             | 70.2%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>0.14%, 9/1/15 | 31.9%                  |

\* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

Fully collateralized by U.S. Government and U.S. Government agency securities.

The WisdomTree Indian Rupee Strategy Fund (the "Fund") seeks to achieve total returns reflective of both money market rates in India available to foreign investors and changes in value of the Indian rupee relative to the U.S. dollar. The Indian rupee is a developing market currency, which can experience periods of significant volatility. Although the Fund invests in very short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.45%.**

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**Performance** as of 8/31/15

|  | Average Annual Total Return |        |        | Since<br>Inception <sup>1</sup> |
|--|-----------------------------|--------|--------|---------------------------------|
|  | 1 Year                      | 3 Year | 5 Year |                                 |
| Fund NAV Returns   | -3.74%                      | 0.47%  | -0.74% | -0.17%                          |
| Fund Market Price Returns  | -3.62%                      | 0.16%  | -0.81% | -0.30%                          |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) India</i> | -3.01%                      | 0.96%  | -0.14% | 0.79%                           |
| <i>Indian rupee</i>  | -8.72%                      | -5.63% | -6.63% | -5.91%                          |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on May 14, 2008.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

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**Table of Contents****Performance Summary** (unaudited)**WisdomTree Asia Local Debt Fund (ALD)****Country Breakdown** as of 8/31/15

| <b>Country</b>                | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| Supranational Bonds           | 17.7%                      |
| Singapore                     | 12.5%                      |
| Malaysia                      | 11.4%                      |
| South Korea                   | 11.3%                      |
| Australia                     | 9.0%                       |
| Hong Kong                     | 6.7%                       |
| Philippines                   | 6.2%                       |
| Taiwan                        | 4.9%                       |
| Thailand                      | 4.7%                       |
| China                         | 3.9%                       |
| Indonesia                     | 3.2%                       |
| New Zealand                   | 1.2%                       |
| Other Assets less Liabilities | 7.3%                       |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's country breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Malaysia Government Bond,<br>3.26%, 3/1/18,<br>Series 0213          | 7.3%                   |
| Korea Treasury Bond,<br>5.75%, 9/10/18,<br>Series 1809              | 6.1%                   |
| Korea Treasury Bond,<br>3.50%, 3/10/24,<br>Series 2403              | 5.2%                   |
| Singapore Government Bond,<br>2.25%, 6/1/21                         | 5.2%                   |
| Export-Import Bank of Korea, 0.70%, 7/1/16,<br>Reg S                | 4.9%                   |
| Queensland Treasury Corp.,<br>6.00%, 7/21/22, Series 22, Reg S      | 4.6%                   |
| Hong Kong Government Bond Programme,<br>2.46%, 8/4/21               | 4.6%                   |
| Nordic Investment Bank,<br>3.50%, 1/30/18                           | 4.4%                   |
| Western Australian Treasury Corp.,<br>7.00%, 10/15/19,<br>Series 19 | 4.4%                   |

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International Finance Corp.,

8.25%, 6/10/21

4.1%

\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Asia Local Debt Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund attempts to achieve its objective through investments in fixed income instruments denominated in the currencies of a broad range of Asian countries.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.55%.**

### Performance as of 8/31/15

|                                    | Average Annual Total Return |        |                        |
|------------------------------------|-----------------------------|--------|------------------------|
|                                    | Since                       |        |                        |
|                                    | 1 Year                      | 3 Year | Inception <sup>1</sup> |
| Fund NAV Returns                   | -12.15%                     | -3.84% | -1.42%                 |
| Fund Market Price Returns          | -12.22%                     | -3.98% | -1.54%                 |
| <i>HSBC Asian Local Bond Index</i> | -6.81%                      | -0.79% | 1.37%                  |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on March 17, 2011.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Australia & New Zealand Debt Fund (AUNZ)****Country Breakdown** as of 8/31/15

| <b>Country</b>                | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| Australia                     | 61.6%                      |
| Supranational Bonds           | 25.3%                      |
| New Zealand                   | 11.7%                      |
| Other Assets less Liabilities | 1.4%                       |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's country breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| Western Australian Treasury Corp.,<br>7.00%, 7/15/21,<br>Series 21                         | 4.7%                   |
| Treasury Corp. of Victoria,<br>6.00%, 10/17/22,<br>Series 1022                             | 4.2%                   |
| European Bank for Reconstruction &<br>Development,<br>0.50%, 9/1/23                        | 3.1%                   |
| International Bank for Reconstruction &<br>Development,<br>5.75%, 10/21/19,<br>Series GDIF | 3.1%                   |
| International Finance Corp.,<br>5.75%, 7/28/20   | 3.0%                   |
| Tasmanian Public Finance,<br>5.00%, 9/20/17,<br>Series 17, Reg S                           | 2.9%                   |
| Australia Government Bond, 3.25%, 10/21/18,<br>Series 141, Reg S                           | 2.9%                   |
| Australia Government Bond, 5.50%, 1/21/18,<br>Series 132, Reg S                            | 2.8%                   |
| Australian Capital Territory,<br>4.25%, 4/11/22  | 2.8%                   |
| Treasury Corp. of Victoria, 6.00%, 6/15/20,<br>Series 0620                                 | 2.8%                   |

\* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Australia & New Zealand Debt Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund attempts to achieve its investment objective through investments in fixed income instruments denominated in Australian

## Edgar Filing: WisdomTree Trust - Form N-CSR

or New Zealand dollars.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs.

Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively

impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.45%.**

### Performance as of 8/31/15

|   | Average Annual Total Return |        |        | Since                            |
|---|-----------------------------|--------|--------|----------------------------------|
|   | 1 Year                      | 3 Year | 5 Year |                                  |
| Fund NAV Returns <sup>2</sup>                                 | -19.32%                     | -7.45% | -0.06% | Inception <sup>1</sup><br>-0.08% |
| Fund Market Price Returns <sup>2</sup>                        | -19.30%                     | -7.62% | -0.11% | -0.26%                           |
| <i>Citigroup Australian Broad Investment-Grade Bond Index</i> | -19.06%                     | -6.99% | 1.95%  | 3.39%                            |
| <i>Spliced Australia &amp; New Zealand Debt Composite</i>     | -18.64%                     | -6.29% | 1.26%  | 1.02%                            |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on June 25, 2008.

<sup>2</sup> The information reflects the investment objective and strategy of the WisdomTree Dreyfus New Zealand Dollar Fund through October 24, 2011 and the investment objective of the WisdomTree Australia & New Zealand Debt Fund thereafter.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

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**Performance Summary** (unaudited)

**WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (AGGY)**

**Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| Corporate Bonds                       | 38.9%                  |
| U.S. Government Agencies              | 25.7%                  |
| U.S. Government Obligations           | 17.1%                  |
| Commercial Mortgage-Backed Securities | 7.1%                   |
| Foreign Corporate Bonds               | 6.6%                   |
| Foreign Government Obligations        | 2.0%                   |
| Foreign Government Agencies           | 1.1%                   |
| Municipal Bond                        | 0.6%                   |
| Other Assets less Liabilities         | 0.9%                   |
| <b>Total</b>                          | <b>100.0%</b>          |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>                                   | <b>% of Net Assets</b> |
|--|------------------------|
| U.S. Treasury Note, 0.63%, 7/15/16                   | 3.5%                   |
| U.S. Treasury Note, 0.88%, 6/15/17                   | 2.5%                   |
| U.S. Treasury Note, 0.50%, 7/31/17                   | 2.3%                   |
| Federal National Mortgage Association, 3.50%, 9/1/45 | 2.1%                   |
| Federal National Mortgage Association, 3.50%, 7/1/45 | 2.1%                   |
| Federal National Mortgage Association, 4.50%, 9/1/43 | 2.0%                   |
| U.S. Treasury Note, 2.50%, 6/30/17                   | 1.8%                   |
| U.S. Treasury Note, 2.50%, 8/15/23                   | 1.6%                   |
| Enable Midstream Partners L.P., 2.40%, 5/15/19       | 1.6%                   |
| Federal Home Loan Mortgage Corp., 3.50%, 10/1/44     | 1.6%                   |

\* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Barclays U.S. Aggregate Enhanced Yield Index (the Index).

## Edgar Filing: WisdomTree Trust - Form N-CSR

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated June 24, 2015, the Fund's net and gross annual expense ratios were 0.12% and 0.20%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.12% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

**Performance** as of 8/31/15

|   | Cumulative Total Return<br>Since<br><br>Inception <sup>1</sup> |
|---|--|
| Fund NAV Returns                                    | -0.04%   |
| Fund Market Price Returns                           | -0.08%   |
| <i>Barclays U.S. Aggregate Enhanced Yield Index</i> | <i>0.01%</i>   |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on July 9, 2015.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>                | <b>% of<br/>Net Assets</b> |
|---------------------------------------|----------------------------|
| U.S. Government Agencies              | 31.1%                      |
| U.S. Government Obligations           | 26.6%                      |
| Corporate Bonds                       | 23.4%                      |
| Commercial Mortgage-Backed Securities | 5.2%                       |
| Foreign Corporate Bonds               | 2.6%                       |
| Foreign Government Obligations        | 2.0%                       |
| Supranational Bond                    | 1.8%                       |
| Municipal Bond                        | 1.1%                       |
| Foreign Government Agencies           | 0.5%                       |
| Other Assets less Liabilities         | 5.7%                       |
| <b>Total</b>                          | <b>100.0%</b>              |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| U.S. Treasury Note,<br>0.63%, 6/30/17                      | 21.2%                  |
| Federal National Mortgage Association,<br>5.00%, 9/1/45    | 2.5%                   |
| Federal Home Loan Mortgage Corp.,<br>2.38%, 1/13/22        | 2.4%                   |
| U.S. Treasury Bond,<br>4.50%, 2/15/36                      | 2.2%                   |
| Government National Mortgage Association,<br>4.00%, 9/1/45 | 1.9%                   |
| European Investment Bank,<br>4.00%, 2/16/21                | 1.8%                   |
| U.S. Treasury Bond,<br>3.63%, 8/15/43                      | 1.8%                   |
| Federal National Mortgage Association,<br>0.88%, 5/21/18   | 1.7%                   |
| Federal Home Loan Mortgage Corp.,<br>4.50%, 9/1/45         | 1.7%                   |
| Federal Home Loan Mortgage Corp.,<br>4.00%, 9/1/45         | 1.4%                   |

\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration (the Index).

## Edgar Filing: WisdomTree Trust - Form N-CSR

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.28%.**

### Performance as of 8/31/15

|   | Average Annual Total Return |                              |
|---|-----------------------------|------------------------------|
|   | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns  | -3.36%                      | -5.25%                       |
| Fund Market Price Returns   | -3.78%                      | -5.30%                       |
| <i>Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration</i> | -2.51%                      | -4.10%                       |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on December 18, 2013.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**



**Table of Contents****Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)****Investment Breakdown** as of 8/31/15

|                                       | % of              |
|---------------------------------------|-------------------|
| <b>Investment Type</b>                | <b>Net Assets</b> |
| U.S. Government Agencies              | 32.0%             |
| U.S. Government Obligations           | 30.5%             |
| Corporate Bonds                       | 22.2%             |
| Commercial Mortgage-Backed Securities | 4.5%              |
| Foreign Corporate Bonds               | 2.9%              |
| Supranational Bond                    | 2.2%              |
| Foreign Government Obligations        | 1.8%              |
| Municipal Bond                        | 0.9%              |
| U.S. Government Agencies Sold Short   | -1.5%             |
| Other Assets less Liabilities         | 4.5%              |
| <b>Total</b>                          | <b>100.0%</b>     |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Note,<br>0.63%, 6/30/17                       | 24.4%                  |
| Federal Home Loan Mortgage Corp.,<br>2.38%, 1/13/22         | 2.9%                   |
| Federal National Mortgage Association,<br>5.00%, 9/1/45     | 2.5%                   |
| U.S. Treasury Bond,<br>3.63%, 8/15/43                       | 2.3%                   |
| Federal National Mortgage Association,<br>0.88%, 5/21/18    | 2.3%                   |
| European Investment Bank,<br>4.00%, 2/16/21                 | 2.2%                   |
| Federal Home Loan Mortgage Corp.,<br>4.50%, 9/1/45          | 1.9%                   |
| Federal National Mortgage Association,<br>3.00%, 9/1/45     | 1.7%                   |
| Government National Mortgage Association,<br>3.50%, 8/20/44 | 1.7%                   |
| U.S. Treasury Bond,<br>2.88%, 5/15/43                       | 1.6%                   |

\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

## Edgar Filing: WisdomTree Trust - Form N-CSR

The WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration (the Index).

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.23%.**

### Performance as of 8/31/15

|  | Average Annual Total Return |                              |
|--|-----------------------------|------------------------------|
|  | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns   | -1.66%                      | -0.48%                       |
| Fund Market Price Returns  | -2.00%                      | -0.57%                       |
| <i>Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration</i> | -0.75%                      | 0.44%                        |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on December 18, 2013.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 99.9%                  |
| Other Assets less Liabilities | 0.1%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| <b>Description</b>                                | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Floating Rate Note, 0.18%, 1/31/17  | 29.7%                  |
| U.S. Treasury Floating Rate Note, 0.17%, 4/30/17  | 29.7%                  |
| U.S. Treasury Floating Rate Note, 0.15%, 10/31/16 | 29.7%                  |
| U.S. Treasury Floating Rate Note, 0.17%, 7/31/17  | 10.8%                  |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Bloomberg Floating Rate Treasury Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of an index that measures the performance of the market for floating rate public obligations of the U.S. Treasury.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's net and gross annual expense ratios were 0.15% and 0.20%, respectively. WisdomTree Asset**

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Management, Inc. has contractually agreed to limit the management fee to 0.15% through December 31, 2015, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.

**Performance** as of 8/31/15

|   | Average Annual Total Return |                              |
|---|-----------------------------|------------------------------|
|   | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 0.00%                       | -0.03%                       |
| Fund Market Price Returns                               | -0.16%                      | -0.25%                       |
| <i>Bloomberg U.S. Treasury Floating Rate Bond Index</i> | 0.07%                       | 0.09%                        |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on February 4, 2014.

Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

18 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Performance Summary** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| Corporate Bonds               | 87.4%                      |
| Foreign Corporate Bonds       | 7.2%                       |
| Other Assets less Liabilities | 5.4%                       |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>                                   | <b>% of Net Assets</b> |
|--|------------------------|
| Ally Financial, Inc.,<br>5.50%, 2/15/17              | 2.7%                   |
| International Lease Finance Corp.,<br>8.75%, 3/15/17 | 2.5%                   |
| Sprint Communications, Inc.,<br>9.00%, 11/15/18      | 2.4%                   |
| CIT Group, Inc.,<br>5.00%, 5/15/17                   | 2.3%                   |
| DISH DBS Corp.,<br>4.25%, 4/1/18                     | 2.2%                   |
| Navient Corp.,<br>8.45%, 6/15/18,<br>Series A        | 2.2%                   |
| Pactiv LLC,<br>8.13%, 6/15/17                        | 2.1%                   |
| ArcelorMittal,<br>5.25%, 2/25/17                     | 2.0%                   |
| General Motors Co.,<br>3.50%, 10/2/18                | 1.7%                   |
| Cablevision Systems Corp.,<br>7.75%, 4/15/18         | 1.6%                   |

\* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (the "Fund") seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index (the "Index").

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the

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Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.48%.**

**Performance** as of 8/31/15

|   | Average Annual Total Return |                              |
|---|-----------------------------|------------------------------|
|   | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns  | -5.91%                      | -6.77%                       |
| Fund Market Price Returns   | -6.60%                      | -6.70%                       |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index</i> | -6.58%                      | -5.93%                       |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on December 18, 2013.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| Corporate Bonds               | 88.5%                      |
| Foreign Corporate Bonds       | 7.3%                       |
| Other Assets less Liabilities | 4.2%                       |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>                                   | <b>% of Net Assets</b> |
|--|------------------------|
| Ally Financial, Inc.,<br>5.50%, 2/15/17              | 3.1%                   |
| Sprint Communications, Inc.,<br>9.00%, 11/15/18      | 2.9%                   |
| International Lease Finance Corp.,<br>8.75%, 3/15/17 | 2.7%                   |
| Navient Corp.,<br>8.45%, 6/15/18,<br>Series A        | 2.6%                   |
| CIT Group, Inc.,<br>5.00%, 5/15/17                   | 2.3%                   |
| ArcelorMittal,<br>5.25%, 2/25/17                     | 2.0%                   |
| Cablevision Systems Corp.,<br>7.75%, 4/15/18         | 1.9%                   |
| Lennar Corp.,<br>4.75%, 12/15/17                     | 1.8%                   |
| CNH Industrial Capital LLC,<br>6.25%, 11/1/16        | 1.7%                   |
| General Motors Co.,<br>3.50%, 10/2/18                | 1.7%                   |

\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index (the Index).

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the

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Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.43%.**

### Performance as of 8/31/15

|   | Average Annual Total Return |                              |
|---|-----------------------------|------------------------------|
|   | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns  | -3.15%                      | -0.72%                       |
| Fund Market Price Returns   | -4.10%                      | -1.06%                       |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index</i> | -3.85%                      | -0.46%                       |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on December 18, 2013.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

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**Performance Summary** (unaudited)

**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)**

**Country Breakdown** as of 8/31/15

| <b>Country</b>                | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| Brazil                        | 14.2%                      |
| Mexico                        | 12.7%                      |
| China                         | 10.7%                      |
| Russia                        | 10.3%                      |
| Hong Kong                     | 7.4%                       |
| India                         | 5.7%                       |
| United Arab Emirates          | 3.6%                       |
| Indonesia                     | 3.2%                       |
| Qatar                         | 3.1%                       |
| Kazakhstan                    | 2.9%                       |
| Morocco                       | 2.9%                       |
| Colombia                      | 2.8%                       |
| Singapore                     | 2.4%                       |
| Chile                         | 2.3%                       |
| Peru                          | 2.0%                       |
| Macau                         | 1.2%                       |
| South Korea                   | 1.1%                       |
| Jamaica                       | 0.8%                       |
| Philippines                   | 0.5%                       |
| Venezuela                     | 0.3%                       |
| South Africa                  | 0.3%                       |
| Other Assets less Liabilities | 9.6%                       |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's country breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Petrobras Global Finance B.V.,<br>5.38%, 1/27/21                | 4.2%                   |
| MDC-GMTN B.V.,<br>5.50%, 4/20/21,<br>Reg S                      | 3.6%                   |
| Ooredoo International Finance Ltd.,<br>4.75%, 2/16/21,<br>Reg S | 3.1%                   |
| PCCW-HKT Capital No. 5 Ltd.,<br>3.75%, 3/8/23,<br>Reg S         | 3.0%                   |
| Southern Copper Corp.,<br>5.25%, 11/8/42                        | 3.0%                   |

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|   |      |
|---|------|
| KazMunayGas National Co. JSC,<br>6.38%, 4/9/21,<br>Reg S        | 2.9% |
| OCP S.A.,<br>5.63%, 4/25/24,<br>Reg S                           | 2.9% |
| Mexichem S.A.B. de C.V.,<br>4.88%, 9/19/22,<br>Reg S            | 2.8% |
| Bharti Airtel International Netherlands B.V.,<br>5.35%, 5/20/24 | 2.7% |
| Grupo Bimbo S.A.B. de C.V.,<br>4.50%, 1/25/22,<br>Reg S         | 2.7% |

\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Emerging Markets Corporate Bond Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund attempts to achieve its objective through investments in debt securities issued by corporate entities that are domiciled in, or economically tied to, emerging market countries.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.60%.**

### Performance as of 8/31/15

|  | Average Annual Total Return |        |                              |
|--|-----------------------------|--------|------------------------------|
|  | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | -6.69%                      | 1.01%  | 2.47%                        |
| Fund Market Price Returns  | -7.79%                      | 0.61%  | 2.23%                        |
| <i>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad</i> | -1.09%                      | 2.90%  | 3.90%                        |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on March 8, 2012.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Emerging Markets Local Debt Fund (ELD)**

Country Breakdown as of 8/31/15

| Country                       | % of<br>Net Assets |
|-------------------------------|--------------------|
| Poland                        | 9.7%               |
| Malaysia                      | 9.5%               |
| Brazil                        | 9.4%               |
| Mexico                        | 9.3%               |
| Colombia                      | 5.7%               |
| South Africa                  | 5.2%               |
| South Korea                   | 5.1%               |
| Indonesia                     | 4.7%               |
| Turkey                        | 4.4%               |
| Supranational Bonds           | 4.3%               |
| United States                 | 3.8%               |
| Romania                       | 3.7%               |
| Russia                        | 3.6%               |
| China                         | 3.5%               |
| Thailand                      | 3.4%               |
| Peru                          | 3.3%               |
| Chile                         | 3.3%               |
| Philippines                   | 2.4%               |
| India                         | 2.1%               |
| Other Assets less Liabilities | 3.6%               |
| <b>Total</b>                  | <b>100.0%</b>      |

The Fund's country breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| Description   | % of Net Assets |
|---|-----------------|
| Citigroup, Inc., tri-party repurchase agreement,<br>0.14%, 9/1/15 | 3.8%            |
| Malaysia Government Bond,<br>4.38%, 11/29/19,<br>Series 0902      | 3.4%            |
| Poland Government Bond,<br>5.50%, 10/25/19,<br>Series 1019        | 2.4%            |
| Malaysia Government Bond,<br>3.42%, 8/15/22,<br>Series 0112       | 2.2%            |
| Indonesia Treasury Bond,<br>8.38%, 9/15/26,<br>Series FR56        | 2.1%            |
|   | 2.1%            |

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|  |      |
|--|------|
| Brazil Letras do Tesouro Nacional,<br>8.87%, 7/1/16        |      |
| Colombian TES,<br>10.00%, 7/24/24,<br>Series B             | 2.1% |
| Korea Treasury Bond,<br>3.38%, 9/10/23,<br>Series 2309     | 2.0% |
| Korea Treasury Bond,<br>3.50%, 3/10/24,<br>Series 2403     | 2.0% |
| Indonesia Treasury Bond,<br>8.25%, 6/15/32,<br>Series FR58 | 1.8% |

\* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

Fully collateralized by U.S. Government and U.S. Government agency securities.

The WisdomTree Emerging Markets Local Debt Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund attempts to achieve its objective through investments in fixed income instruments denominated in the local currencies of emerging market countries.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.55%.**

**Performance** as of 8/31/15

|  | Average Annual Total Return |        |        | Since<br>Inception <sup>1</sup> |
|--|-----------------------------|--------|--------|---------------------------------|
|  | 1 Year                      | 3 Year | 5 Year |                                 |
| Fund NAV Returns                                 | -20.19%                     | -7.36% | -2.47% | -2.50%                          |
| Fund Market Price Returns                        | -19.93%                     | -7.52% | -2.64% | -2.65%                          |
| <i>JP Morgan GBI-EM Global Diversified Index</i> | -21.54%                     | -7.01% | -1.88% | -2.05%                          |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on August 9, 2010.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Japan Interest Rate Strategy Fund (JGBB)** (consolidated)**Investment Breakdown** as of 8/31/15

| Investment Type               | % of<br>Net Assets |
|-------------------------------|--------------------|
| U.S. Government Obligations   | 95.8%              |
| Other Assets less Liabilities | 4.2%               |
| <b>Total</b>                  | <b>100.0%</b>      |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| Description                            | % of Net Assets |
|--|-----------------|
| U.S. Treasury Bill,<br>0.00%, 9/24/15  | 20.4%           |
| U.S. Treasury Bill,<br>0.05%, 10/22/15 | 20.4%           |
| U.S. Treasury Bill,<br>0.02%, 11/12/15 | 20.4%           |
| U.S. Treasury Bill,<br>0.01%, 10/8/15  | 18.3%           |
| U.S. Treasury Bill,<br>0.01%, 9/10/15  | 16.3%           |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Japan Interest Rate Strategy Fund (the "Fund") seeks to track the price and yield performance, before fees and expenses, of the WisdomTree Japan Interest Rate Strategy Index (the "Index").

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.50%.**

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**Performance** as of 8/31/15

|  | <b>Average Annual Total Return</b> |                                    |
|--|------------------------------------|------------------------------------|
|  | <b>1 Year</b>                      | <b>Since Inception<sup>1</sup></b> |
| Fund NAV Returns   | 2.29%                              | 0.14%                              |
| Fund Market Price Returns  | 1.75%                              | -0.32%                             |
| <i>WisdomTree Japan Interest Rate Strategy Index</i>                       | 3.19%                              | 0.98%                              |
| <i>Bloomberg/EFAS Bond Indices Japan Government 5-10 year Total Return</i> | 1.66%                              | 1.97%                              |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on December 18, 2013.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

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**Table of Contents****Performance Summary** (unaudited)**WisdomTree Strategic Corporate Bond Fund (CRDT)****Country Breakdown** as of 8/31/15

| <b>Country</b>                | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| United States                 | 58.8%                      |
| United Kingdom                | 12.7%                      |
| Netherlands                   | 3.8%                       |
| France                        | 3.7%                       |
| Italy                         | 3.1%                       |
| Russia                        | 2.8%                       |
| Brazil                        | 2.6%                       |
| Germany                       | 2.5%                       |
| Belgium                       | 2.2%                       |
| Mexico                        | 1.5%                       |
| Colombia                      | 0.9%                       |
| Luxembourg                    | 0.4%                       |
| Other Assets less Liabilities | 5.0%                       |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's country breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| Cooperatieve Centrale Raiffeisen-Boerenleenbank<br>BA,<br>5.75%, 12/1/43 | 3.8%                   |
| Rock-Tenn Co.,<br>4.45%, 3/1/19  | 3.6%                   |
| Bank of America Corp.,<br>3.30%, 1/11/23                                 | 3.4%                   |
| Barclays Bank PLC,<br>7.63%, 11/21/22                                    | 3.1%                   |
| Royal Bank of Scotland Group PLC,<br>6.13%, 12/15/22                     | 3.1%                   |
| Intesa Sanpaolo SpA,<br>5.02%, 6/26/24                                   | 3.1%                   |
| Goldman Sachs Group, Inc. (The),<br>5.75%, 1/24/22                       | 3.0%                   |
| FCA U.S. LLC,<br>8.25%, 6/15/21  | 2.9%                   |
| Gazprom OAO via Gaz Capital S.A.,<br>4.95%, 5/23/16,<br>Reg S            | 2.8%                   |
| Numericable-SFR SAS,<br>6.00%, 5/15/22                                   | 2.7%                   |

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\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Strategic Corporate Bond Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund seeks to achieve its investment objective through investment in debt securities issued by corporate entities that are organized in or maintain their principal place of business in countries throughout the world, including the U.S. The issuers of such debt will include public, private, and state-owned or sponsored corporations.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's net and gross annual expense ratios were 0.45% and 0.50%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.45% through December 31, 2015, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

### Performance as of 8/31/15

|  | Average Annual Total Return |                              |
|--|-----------------------------|------------------------------|
|  | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns                             | -0.19%                      | 2.85%                        |
| Fund Market Price Returns                    | -0.56%                      | 2.65%                        |
| <i>Barclays Global Credit Index (Hedged)</i> | <i>0.17%</i>                | <i>3.03%</i>                 |
| <i>Global Corporate Composite (Hedged)</i>   | <i>-0.13%</i>               | <i>3.21%</i>                 |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on January 31, 2013.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**



**Table of Contents****Performance Summary** (unaudited)**WisdomTree Western Asset Unconstrained Bond Fund (UBND)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>                | <b>% of<br/>Net Assets</b> |
|---------------------------------------|----------------------------|
| Corporate Bonds                       | 37.1%                      |
| Foreign Corporate Bonds               | 18.1%                      |
| U.S. Government Obligations           | 17.8%                      |
| Commercial Mortgage-Backed Securities | 7.4%                       |
| Foreign Government Obligations        | 7.3%                       |
| Bank Loans                            | 3.2%                       |
| Purchased Options                     | 0.0%                       |
| Written Options                       | -0.0%                      |
| Other Assets less Liabilities         | 9.1%                       |
| <b>Total</b>                          | <b>100.0%</b>              |

The Fund's investment breakdown may change over time. It does not include futures or forward foreign currency contracts (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| U.S. Treasury Bond,<br>3.13%, 8/15/44  | 17.3%                  |
| GS Mortgage Securities Trust,<br>5.99%, 8/10/45,<br>Series 2007-GG10, Class AM | 7.4%                   |
| OCP S.A.,<br>4.50%, 10/22/25   | 3.8%                   |
| Virgin Media Secured Finance PLC,<br>5.38%, 4/15/21                            | 3.8%                   |
| Ally Financial, Inc.,<br>8.00%, 3/15/20  | 2.9%                   |
| Mexican Bonos,<br>10.00%, 12/5/24,<br>Series M 20                              | 2.7%                   |
| HCA, Inc.,<br>5.00%, 3/15/24   | 2.5%                   |
| CIT Group, Inc.,<br>5.00%, 8/1/23  | 2.5%                   |
| Level 3 Financing, Inc.,<br>5.38%, 8/15/22                                     | 2.5%                   |
| Ford Motor Credit Co. LLC,<br>8.13%, 1/15/20                                   | 2.4%                   |

\* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Western Asset Unconstrained Bond Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation.

## Edgar Filing: WisdomTree Trust - Form N-CSR

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated May 1, 2015, as revised May 15, 2015, the Fund's net and gross annual expense ratios were 0.55% and 0.60%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.55% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

### Performance as of 8/31/15

|  | <b>Cumulative Total Return<br/>Since<br/>Inception<sup>1</sup></b> |
|--|--|
| Fund NAV Returns   | -1.49%   |
| Fund Market Price Returns  | -1.67%   |
| <i>BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index</i> | <i>0.06%</i>   |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NASDAQ on June 11, 2015.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Global Real Return Fund (RRF)** (consolidated)**Country Breakdown** as of 8/31/15

| <b>Country</b>                | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| United States                 | 42.8%                      |
| Mexico                        | 8.0%                       |
| United Kingdom                | 5.9%                       |
| Sweden                        | 3.9%                       |
| South Africa                  | 3.9%                       |
| Canada                        | 3.8%                       |
| Australia                     | 3.4%                       |
| Brazil                        | 3.2%                       |
| Turkey                        | 2.0%                       |
| Other Assets less Liabilities | 23.1%                      |
| <b>Total</b>                  | <b>100.0%</b>              |

The Fund's country breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Ten Holdings\*** as of 8/31/15

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Inflation Indexed Bond,<br>3.38%, 4/15/32                   | 11.4%                  |
| U.S. Treasury Inflation Indexed Note,<br>0.63%, 1/15/24                   | 6.5%                   |
| U.S. Treasury Inflation Indexed Bond,<br>2.38%, 1/15/25                   | 6.4%                   |
| WisdomTree High Dividend<br>Fund  | 4.6%                   |
| Sweden Inflation Linked Bond, 4.00%, 12/1/20,<br>Series 3102              | 3.9%                   |
| U.S. Treasury Inflation Indexed Note,<br>2.13%, 1/15/19                   | 3.5%                   |
| Australia Inflation Linked Bond, 4.00%,<br>8/20/20,<br>Series 20CI, Reg S | 3.4%                   |
| United Kingdom Inflation Linked Gilt,<br>1.25%, 11/22/27,<br>Reg S        | 3.1%                   |
| United Kingdom Inflation Linked Gilt,<br>1.25%, 11/22/32,<br>Reg S        | 2.8%                   |
| America Movil S.A.B. de C.V., 5.00%, 3/30/20                              | 2.7%                   |

\*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

## Edgar Filing: WisdomTree Trust - Form N-CSR

The WisdomTree Global Real Return Fund (the Fund) seeks total returns (capital appreciation plus income) that exceed the rate of inflation over long-term investment horizons.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.65%. The prospectus expense ratio includes 0.05% of acquired fund fees and expenses (AFFEs). The prospectus expense ratio may not correlate to the expense ratio in the Fund's financial highlights and financial statements because the financial highlights and financial statements reflect only the operating expenses of the Fund and do not include AFFEs, which are fees and expenses incurred indirectly by the Fund through its investments in certain underlying investment companies.**

**Performance** as of 8/31/15

|  | Average Annual Total Return |        |                              |
|--|-----------------------------|--------|------------------------------|
|  | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | -10.38%                     | -3.55% | -2.88%                       |
| Fund Market Price Returns  | -8.04%                      | -3.18% | -2.96%                       |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index</i>          | -9.45%                      | -1.19% | 0.50%                        |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index (Hedged)</i> | 0.30%                       | -1.65% | 3.76%                        |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on July 14, 2011.

Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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**Performance Summary** (unaudited)

**WisdomTree Managed Futures Strategy Fund (WDTI)** (consolidated)

**Investment Breakdown** as of 8/31/15

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 90.2%           |
| Other Assets less Liabilities | 9.8%            |
| <b>Total</b>                  | <b>100.0%</b>   |

The Fund's investment breakdown may change over time. It does not include derivatives (if any).

Other assets includes investment of cash collateral for securities on loan (if any).

**Top Holdings\*** as of 8/31/15

| Description                         | % of Net Assets |
|-------------------------------------|-----------------|
| U.S. Treasury Bill, 0.04%, 9/17/15  | 86.9%           |
| U.S. Treasury Bill, 0.05%, 12/10/15 | 3.3%            |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes investment of cash collateral for securities on loan (if any).

The WisdomTree Managed Futures Strategy Fund (the Fund) seeks to provide investors with positive total returns in rising or falling markets.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for Fund shares and investors' assessments of the underlying value of the Fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2015, as revised June 30, 2015, the Fund's annual expense ratio was 0.95%.**

**Performance** as of 8/31/15

Average Annual Total Return  
1 Year                      3 Year

## Edgar Filing: WisdomTree Trust - Form N-CSR

|   |        |        | <b>Since<br/>Inception<sup>1</sup></b> |
|---|--------|--------|--|
| Fund NAV Returns                          | -2.33% | -0.24% | -3.81%                                 |
| Fund Market Price Returns                 | -2.35% | -0.23% | -3.85%                                 |
| <i>Diversified Trends Indicator Index</i> | -1.33% | 0.91%  | -2.70%                                 |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on January 5, 2011.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at [www.wisdomtree.com](http://www.wisdomtree.com). WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.**

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### **Description of Terms and Indexes** (unaudited)

Below are descriptions of certain terms and of each index referenced in this report.

#### **Barclays Commodity Producers Currency Index:**

The Barclays Commodity Producers Currency Index ( CPCI-6 ) tracks the performance of long positions in the equally weighted six commodity currencies versus the U.S. dollar, expressed through one-month cash settled forward rate agreements. The six commodity currencies included in CPCI-6 are the Australian dollar, Brazilian real, Canadian dollar, Norwegian krone, Russian ruble, and South African rand. These currencies are selected to represent six resource rich economies, diversified in terms of geography, major commodities items exported and across developed and emerging economies.

#### **Barclays Global Credit Index (Hedged):**

The Barclays Global Credit Index (Hedged) contains investment-grade and high-yield credit securities from the Barclays Multiverse Index, which is a broad-based measure of the global fixed-income bond market. The Barclays Multiverse Index is the union of the Barclays Global Aggregate Index and the Barclays Global High Yield Index and captures investment grade and high yield securities in all eligible currencies. The Barclays Multiverse Index family includes a wide range of standard and customized subindices by sector, quality, maturity, and country.

#### **Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration:**

The Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration combines long positions in the Barclays U.S. Aggregate Bond Index with short positions in U.S. Treasury Bonds to provide a duration exposure of -5 years. Market values of long and short positions are rebalanced at month-end.

#### **Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration:**

The Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration combines long positions in the Barclays U.S. Aggregate Bond Index with short positions in U.S. Treasury Bonds to provide a duration exposure of 0 years. Market values of long and short positions are rebalanced at month-end.

#### **Barclays U.S. Aggregate Enhanced Yield Index:**

The Barclays U.S. Aggregate Enhanced Yield Index uses a rules-based approach to reallocate across subcomponents in the Barclays U.S. Aggregate Bond Index seeking to enhance yield while maintaining a similar risk profile.

#### **Bloomberg Dollar Spot Index:**

The Bloomberg Dollar Spot Index tracks the performance of a basket of 10 leading global currencies versus the U.S. dollar. Each currency in the basket and its weight is determined annually based on its share of international trade and foreign exchange (FX) liquidity.

#### **Bloomberg Dollar Total Return Index:**

The Bloomberg Dollar Total Return Index is structured to potentially benefit as the U.S. dollar appreciates relative to a basket of global currencies. The index tracks a long position in the U.S. dollar measured against a basket of developed and emerging market currencies which (i) have the highest liquidity in the currency markets and (ii) represent countries that make the largest contribution to trade flows with the United States. The index also incorporates differences in money market rates between the U.S. and the countries (or regions) represented by the foreign currencies.

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### **Description of Terms and Indexes** (unaudited) (continued)

#### **Bloomberg U.S. Treasury Floating Rate Bond Index:**

The Bloomberg U.S. Treasury Floating Rate Bond Index is a rules-based, market-value weighted index engineered to measure the performance and characteristics of floating rate coupon U.S. Treasuries which have a maturity greater than 12 months. To be included in the index a security must have a minimum par of 1,000MM.

#### **Bloomberg/EFFAS Bond Indices Japan Government 5-10 Year Total Return:**

The Bloomberg/EFFAS indices are designed as transparent benchmarks for government bond markets. Indices are grouped by country and maturity sectors. Bloomberg computes daily returns and index characteristics for each sector.

#### **BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index:**

The BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index tracks the performance of the combination of a long position in short maturity U.S. high yield bonds and a short position in on the run U.S. Treasuries where the net interest rate exposure of the index is adjusted to a negative seven year duration. Market values of long and short positions are rebalanced at month-end.

#### **BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index:**

The BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index tracks the performance of the combination of a long position in short maturity U.S. high yield bonds and a short position in on the run U.S. Treasuries where the net interest rate exposure of the index is adjusted to a zero year duration. Market values of long and short positions are rebalanced at month-end.

#### **BofA Merrill Lynch Global Diversified Inflation-Linked Index:**

The BofA Merrill Lynch Global Diversified Inflation-Linked Index is a broad, market value-weighted, capped total return index designed to measure the performance of inflation-linked sovereign debt that is publicly issued and denominated in the issuer's own domestic market and currency.

#### **BofA Merrill Lynch Global Diversified Inflation-Linked Index (Hedged):**

The BofA Merrill Lynch Global Diversified Inflation-Linked Index (Hedged) is a broad, market value-weighted, capped total return index designed to measure the performance of inflation-linked sovereign debt that is publicly issued and denominated in the issuer's own domestic market and currency but hedges the foreign currency exposures using forward currency contracts.

#### **BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index:**

The BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index tracks the performance of a synthetic asset paying Libor to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.



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### **Description of Terms and Indexes** (unaudited) (continued)

#### **Citigroup Australian Broad Investment-Grade Bond Index:**

The Citigroup Australian Broad Investment-Grade Bond Index is a market capitalization-weighted index designed to represent the Australian fixed-coupon bond market, including government, semi-government, and investment grade credit markets (including supranational issuers).

#### **Diversified Trends Indicator Index:**

The Diversified Trends Indicator ( DTI ) Index is a long/short rules-based index that consists of ten commodity sectors and eight financial sectors. Each month the DTI Index sector exposure is rebalanced back to the fixed weights, 50% physical commodities and 50% financials (when energy is long) and approximately 40% commodities and 60% financials (when energy is flat). Each sector (other than the energy sector) is positioned either long or short depending on the current market environment (the energy sector is positioned as either long or flat (i.e., no exposure)). The DTI Index individual market components, sectors and related weightings, as well as other aspects of the calculation of the DTI Index, are subject to change at any time.

#### **Equal-Weighted Commodity Currency Composite:**

A composite incorporating equal-weighted exposures to the currencies within the

Commodity Currency Strategy Fund was constructed as a benchmark for Fund performance. Returns for the individual emerging market currencies are represented by the return of the country subindices of the JP Morgan Emerging Local Markets Index Plus (ELMI+). Returns for the individual developed market countries are represented by the returns of the BofA Merrill Lynch One-Month Constant Maturity LIBID Index for each country. The JP Morgan indices use a weighted basket of one-month, two-month and three-month currency forwards collateralized with U.S. money market rates to proxy the returns for emerging currency positions. The BofA Merrill Lynch indices track a consistent investment in one-month bank deposits denominated in the specified currency. Within the composite, currency exposures are rebalanced back to equal-weight at the end of the month in which the Fund rebalances its portfolio. Changes to currencies within the Fund are reflected in the composite at the end of the month they are added to, or deleted from, the Fund.

#### **Equal-Weighted Emerging Currency Composite:**

A composite incorporating equal-weighted exposure to the currencies within the Emerging Currency Strategy Fund was constructed as an additional gauge of Emerging Currency Strategy Fund performance. Currently, the composite tracks the returns for the currencies of the following countries: Brazil, Chile, Mexico, Poland, Indonesia, South Africa, Turkey, India, China, Russia and South Korea, using the total returns of the country subindices of the JP Morgan Emerging Local Markets Index Plus (ELMI+). Each subindex uses a weighted basket of one-month, two-month and three-month currency forwards (deliverable or nondeliverable) collateralized with U.S. money market rates to proxy the total returns of an investment in local-currency money market instruments. Currency exposures are rebalanced back to equal-weighting at the end of the month in which the Emerging Currency Strategy Fund intends to rebalance, and currency changes are reflected in the composite at the end of the month they are reflected in the Fund.

#### **Forward Currency Contracts:**

A forward currency contract is an agreement to buy or sell a specific currency at a future date at a price set at the time of the contract. A forward contract may either be deliverable or non-deliverable. A **deliverable forward currency contract** is an agreement by two parties to transact in currencies at a specific rate on a future date upon which each party delivers the promised currency. A **non-deliverable forward currency contract** is an agreement by two parties to transact in currencies at a specific rate on a future date and then cash settle the agreement with a simple exchange of the market value difference between the current market rate and the initial agreed-upon rate.

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**Description of Terms and Indexes** (unaudited) (continued)

**Global Corporate Composite (Hedged):**

The Global Corporate Composite (Hedged) consists of a blend of 75% Barclays Global Aggregate Corporate Index Hedged USD and 25% Barclays Global High Yield Index Hedged USD. The Barclays Global Aggregate Index provides a broad-based measure the global investment grade fixed-rate debt markets. The Barclays Global High-Yield Index provides a broad-based measure of the global high-yield fixed income markets.

**HSBC Asian Local Bond Index:**

The HSBC Asian Local Bond Index ( ALBI ) tracks the total return performance of a bond portfolio which consists of local currency denominated, high quality and liquid bonds in Asia ex-Japan. The ALBI includes bonds from the following countries: Korea, Hong Kong, India, Singapore, Taiwan, Malaysia, Thailand, the Philippines, Indonesia and China.

**JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad:**

The JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad is a market capitalization-weighted index consisting of U.S. dollar-denominated emerging market corporate bonds. The index serves as a global corporate benchmark representing Asia, Latin America, Europe and Middle East/Africa. U.S. dollar-denominated corporate issues from index-eligible countries are narrowed further by only including issues with more than \$300 million current face outstanding and at least five years to maturity (at the time of inclusion into the index).

**JP Morgan Emerging Local Markets Index Plus (ELMI+):**

The JP Morgan Emerging Local Markets Index Plus (ELMI+) and its underlying country and regional subindices track the total returns for local-currency denominated money market instruments in emerging market countries.

**JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil:**

The Brazil subindex uses a weighted basket of one-month, two-month and three-month currency forwards collateralized with U.S. money market rates to proxy the total returns of an investment in Brazilian real money market instruments. The returns are reported in U.S. dollar terms.

**JP Morgan Emerging Local Markets Index Plus (ELMI+) China:**

The China subindex uses a weighted basket of one-month, two-month and three-month currency forwards collateralized with U.S. money market rates to proxy the total returns of an investment in Chinese yuan money market instruments. The returns are reported in U.S. dollar terms.

**JP Morgan Emerging Local Markets Index Plus (ELMI+) India:**

The India subindex uses a weighted basket of one-month, two-month and three-month currency forwards collateralized with U.S. money market rates to proxy the total returns of an investment in Indian rupee money market instruments. The returns are reported in U.S. dollar terms.

**JP Morgan Government Bond Index-Emerging Markets (GBI-EM) Global Diversified Index:**

The JP Morgan Government Bond Index-Emerging Markets (GBI-EM) Global Diversified Index tracks the performance of local currency debt issued by emerging market governments, whose debt is accessible by most of the international investor base. The index incorporates a constrained market capitalization methodology in which individual issuer exposures are capped at 10% (with the excess distributed to smaller issuers) for greater diversification among issuing governments. The returns are reported in U.S. dollar terms.

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**Description of Terms and Indexes** (unaudited) (continued)

**LIBID:**

London Interbank Bid Rate or the rate at which banks are willing to borrow for a discrete period of time.

**Sovereign Debt:**

Debt that is the direct obligation of a government issuer.

**Spliced Australia & New Zealand Debt Composite:**

A spliced index which tracks the BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index through October 24, 2011. Thereafter, the composite tracks an 80%/20% weighted exposure to the local currency bond markets of Australia and New Zealand, respectively. Performance for Australia is proxied by the total returns of the Citigroup Australian Broad Investment-Grade Bond Index. Performance for the New Zealand bond market is proxied by the JP Morgan New Zealand Government Bond Index. Country exposures are rebalanced back to target weighting quarterly. The BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index tracks a consistent investment in one-month New Zealand dollar-denominated bank deposits. The JP Morgan New Zealand Government Bond Index is a market capitalization-weighted index of locally denominated, fixed rate government debt.

**Spot Rate:**

A spot rate is the foreign exchange market price at which a currency will be delivered on the settlement date. Spot rate is the starting point for all foreign exchange transactions. The **Brazilian real** spot return rate relative to the U.S. dollar calculated by WisdomTree is the rate of return percentage difference between the end of period spot rate and the beginning of period spot rate using WM/Reuters London closing rates. The **Chinese yuan** and **Indian rupee** spot return rate relative to the U.S. dollar calculated by WisdomTree is the rate of return percentage difference between the end of period spot rate and the beginning of period spot rate using WM/Reuters Singapore closing rates.

**WisdomTree Japan Interest Rate Strategy Index:**

The WisdomTree Japan Interest Rate Strategy Index is designed to provide long exposure to monthly U.S. Treasury Bill returns plus short exposure to the monthly performance of Japanese government bonds while at the same time offsetting a portion of the exposure to fluctuations of the Japanese yen relative to the U.S. dollar (the amount of currency exposure to be offset is determined periodically with reference to its contribution to the overall volatility of the index).

**Index Description:**

Alpha Financial Technologies, LLC ( AFT ) has developed, maintained and owns rights to the methodology that is employed in connection with the Diversified Trends Indicator™ ( DTI ). DTI is a registered mark of AFT. The WisdomTree Managed Futures Strategy Fund is not sponsored, endorsed, sold or promoted by AFT. The DTI was created, compiled, maintained and is owned by AFT without regard to the WisdomTree Managed Futures Strategy Fund. The DTI is licensed on an as is basis without warranties or guarantees or other terms concerning merchantability, absence of defects, fitness or use for a particular purpose, timeliness, accuracy, completeness, currentness or quality. Neither AFT nor its affiliates make any warranties or guarantees as to the results to be obtained in connection with the use of the DTI or an investment in the WisdomTree Managed Futures Strategy Fund, and AFT and its affiliates shall have no liability in connection with any WisdomTree Managed Futures Strategy Fund investment.

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**Description of Terms and Indexes** (unaudited) (concluded)

by WisdomTree with respect to the WisdomTree trust as the Issuer of the Funds. Barclays' only relationship to WisdomTree is the licensing of these Barclays Indexes which is determined, composed and calculated by Barclays without regard to WisdomTree or the Funds. While WisdomTree may for itself execute transaction(s) with Barclays in or relating to these Barclays Indexes in connection with the Funds that investors acquire from WisdomTree, investors in the Funds neither acquire any interest in these Barclays Indexes nor enter into any relationship of any kind whatsoever with Barclays upon making an investment in the Funds. The Funds are not sponsored, endorsed, sold or promoted by Barclays, and Barclays makes no representation or warranty (express or implied) to the owners of the Funds, the Issuer or members of the public regarding the advisability, legality or suitability of the Funds or use of the Barclays Indexes or any data included therein. Barclays shall not be liable in any way to the Issuer, investor, or to other third parties in respect to the use or accuracy of these Barclays Indexes or any data included therein or in connection with the administration, marketing, purchasing or performance of the Funds.

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*Index returns do not reflect expenses paid by the Funds. Index returns assume reinvestment of distributions. It is not possible to invest directly in an index.*

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**Shareholder Expense Examples** (unaudited)

As a shareholder of a WisdomTree Fund, you incur two types of cost: (1) transaction costs, including brokerage commissions on purchases and sales of your Fund shares and (2) ongoing costs, including management fees and other Fund expenses. The following example is intended to help you understand your ongoing costs (in dollars and cents) of investing in a Fund and to compare these costs with the ongoing costs of investing in other funds.

The example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period from March 1, 2015 to August 31, 2015.

**Actual expenses**

The first line under each Fund in the table on the next page provides information about actual account values and actual expenses. You may use the information in this line, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the first line for your Fund under the heading entitled **Expenses Paid During the Period 3/1/15 to 8/31/15** to estimate the expenses you paid on your account during the period.

**Hypothetical example for comparison purposes**

The second line under each Fund in the table on the next page provides information about hypothetical account values and hypothetical expenses based on each Fund's actual expense ratio and an assumed rate of return of 5% per year before expenses, which is not the Fund's actual return. The hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period. You may use this information to compare the ongoing costs of investing in your Fund and other funds. To do so, compare this 5% hypothetical example with the 5% hypothetical examples that appear in the shareholder reports of the other funds.

Please note that the expenses shown in the table are meant to highlight your ongoing costs only and do not reflect any transactional costs, such as brokerage commissions paid on purchases and sales of Fund shares. Therefore, the second line under each Fund in the table is useful in comparing ongoing Fund costs only and will not help you determine the relative total costs of owning different funds. In addition, if these transactional costs were included, your costs would have been higher.

34 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Shareholder Expense Examples** (unaudited) (continued)

|   | Beginning<br>Account Value<br>3/1/15 | Ending<br>Account Value<br>8/31/15 | Annualized<br>Expense Ratio<br>Based on<br>the<br>Period<br>3/1/15 to<br>8/31/15 | Expenses Paid<br>During the<br>Period<br>3/1/15 to<br>8/31/15 |
|---|--------------------------------------|------------------------------------|--|---|
| <b>WisdomTree Bloomberg U.S. Dollar Bullish Fund</b>                        |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 1,025.40                        | 0.50%  | \$ 2.55   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.68                        | 0.50%  | \$ 2.55   |
| <b>WisdomTree Brazilian Real Strategy Fund</b>                              |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 832.10                          | 0.45%  | \$ 2.08   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%  | \$ 2.29   |
| <b>WisdomTree Chinese Yuan Strategy Fund</b>                                |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 980.10                          | 0.45%  | \$ 2.25   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%  | \$ 2.29   |
| <b>WisdomTree Commodity Currency Strategy Fund</b>                          |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 908.60                          | 0.55%  | \$ 2.65   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%  | \$ 2.80   |
| <b>WisdomTree Emerging Currency Strategy Fund</b>                           |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 924.00                          | 0.55%  | \$ 2.67   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%  | \$ 2.80   |
| <b>WisdomTree Indian Rupee Strategy Fund</b>                                |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 958.10                          | 0.45%  | \$ 2.22   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%  | \$ 2.29   |
| <b>WisdomTree Asia Local Debt Fund</b>                                      |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 924.50                          | 0.55%  | \$ 2.67   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%  | \$ 2.80   |
| <b>WisdomTree Australia &amp; New Zealand Debt Fund</b>                     |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 906.60                          | 0.45%  | \$ 2.16   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%  | \$ 2.29   |
| <b>WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund</b>          |                                      |                                    |  |   |
| Actual <sup>1</sup>   | \$ 1,000.00                          | \$ 999.60                          | 0.12%*   | \$ 0.18   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,024.60                        | 0.12%*   | \$ 0.61   |
| <b>WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund</b>       |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 996.00                          | 0.28%  | \$ 1.41   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,023.79                        | 0.28%  | \$ 1.43   |
| <b>WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund</b>           |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 986.20                          | 0.23%  | \$ 1.15   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,024.05                        | 0.23%  | \$ 1.17   |
| <b>WisdomTree Bloomberg Floating Rate Treasury Fund</b>                     |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 1,000.40                        | 0.15%**  | \$ 0.76   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,024.45                        | 0.15%**  | \$ 0.77   |
| <b>WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund</b> |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 989.00                          | 0.48%  | \$ 2.41   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.79                        | 0.48%  | \$ 2.45   |
| <b>WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund</b>     |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 975.10                          | 0.43%  | \$ 2.14   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,023.04                        | 0.43%  | \$ 2.19   |
| <b>WisdomTree Emerging Markets Corporate Bond Fund</b>                      |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 981.40                          | 0.60%  | \$ 3.00   |
| Hypothetical (5% return before expenses)                                    | \$ 1,000.00                          | \$ 1,022.18                        | 0.60%  | \$ 3.06   |



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**Shareholder Expense Examples** (unaudited) (concluded)

|   | Beginning<br>Account Value<br>3/1/15 | Ending<br>Account Value<br>8/31/15 | Annualized<br>Expense Ratio<br>Based on<br>the<br>Period<br>3/1/15 to<br>8/31/15 | Expenses Paid<br>During the<br>Period<br>3/1/15 to<br>8/31/15 |
|---|--------------------------------------|------------------------------------|--|---|
| <b>WisdomTree Emerging Markets Local Debt Fund</b>                    |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 895.10                          | 0.55%  | \$ 2.63   |
| Hypothetical (5% return before expenses)                              | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%  | \$ 2.80   |
| <b>WisdomTree Japan Interest Rate Strategy Fund</b><br>(consolidated) |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 997.40                          | 0.50%  | \$ 2.52   |
| Hypothetical (5% return before expenses)                              | \$ 1,000.00                          | \$ 1,022.68                        | 0.50%  | \$ 2.55   |
| <b>WisdomTree Strategic Corporate Bond Fund</b>                       |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 978.70                          | 0.45%**  | \$ 2.24   |
| Hypothetical (5% return before expenses)                              | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%**  | \$ 2.29   |
| <b>WisdomTree Western Asset Unconstrained Bond Fund</b>               |                                      |                                    |  |   |
| Actual <sup>2</sup>   | \$ 1,000.00                          | \$ 985.10                          | 0.55%*   | \$ 1.23   |
| Hypothetical (5% return before expenses)                              | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%*   | \$ 2.80   |
| <b>WisdomTree Global Real Return Fund</b> (consolidated)              |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 950.10                          | 0.60%  | \$ 2.95   |
| Hypothetical (5% return before expenses)                              | \$ 1,000.00                          | \$ 1,022.18                        | 0.60%  | \$ 3.06   |
| <b>WisdomTree Managed Futures Strategy Fund</b><br>(consolidated)     |                                      |                                    |  |   |
| Actual  | \$ 1,000.00                          | \$ 949.30                          | 0.95%  | \$ 4.67   |
| Hypothetical (5% return before expenses)                              | \$ 1,000.00                          | \$ 1,020.42                        | 0.95%  | \$ 4.84   |

Expenses are calculated using each Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 184/365 (to reflect the one-half year period).

\* For WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund and WisdomTree Western Asset Unconstrained Bond Fund, WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.12% and 0.55%, respectively through December 31, 2016, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

\*\* For WisdomTree Bloomberg Floating Rate Treasury Fund and WisdomTree Strategic Corporate Bond Fund, WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.15% and 0.45%, respectively through December 31, 2015, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

1 Fund commenced operations on July 9, 2015. Actual expenses are calculated using the Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 54/365 (to reflect the period since commencement of operations).

2 Fund commenced operations on June 11, 2015. Actual expenses are calculated using the Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 82/365 (to reflect the period since commencement of operations).

36 WisdomTree Currency Strategy, Fixed Income and Alternative Funds



**Table of Contents****Schedule of Investments****WisdomTree Bloomberg U.S. Dollar Bullish Fund (USDU)**

August 31, 2015

|   | <b>Principal<br/>Amount</b> | <b>Value</b>          |
|---|-----------------------------|-----------------------|
| <b>Investments</b>                                  |                             |                       |
| <b>U.S. GOVERNMENT OBLIGATIONS 99.8%</b>            |                             |                       |
| <b>U.S. Treasury Bills 99.8%</b>                    |                             |                       |
| U.S. Treasury Bills                                 |                             |                       |
| 0.02%, 9/17/15*                                     | \$ 42,100,000               | \$ 42,100,126         |
| 0.03%, 10/1/15*                                     | 74,900,000                  | 74,900,150            |
| 0.05%, 10/22/15*                                    | 122,700,000                 | 122,699,755           |
| 0.05%, 11/19/15*                                    | 39,000,000                  | 39,000,156            |
| 0.16%, 12/31/15*                                    | 61,300,000                  | 61,275,296            |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.8%</b>        |                             | <b>339,975,483</b>    |
| (Cost: \$339,957,098)                               |                             |                       |
| Cash and Other Assets in Excess of Liabilities 0.2% |                             | 708,093               |
| <b>NET ASSETS 100.0%</b>                            |                             | <b>\$ 340,683,576</b> |

\* Interest rate shown reflects the discount rate at time of purchase.

*See Notes to Financial Statements.*

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**Schedule of Investments**

**WisdomTree Brazilian Real Strategy Fund (BZF)**

August 31, 2015

|   | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|---|-----------------------------|----------------------|
| <b>Investments</b>  |                             |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 75.0%</b>  |                             |                      |
| <b>U.S. Treasury Bill 75.0%</b>   |                             |                      |
| U.S. Treasury Bill<br>0.05%, 9/24/15*   |                             |                      |
| (Cost: \$11,999,655)  | \$ 12,000,000               | \$ 12,000,072        |
| <b>REPURCHASE AGREEMENT 36.2%</b>   |                             |                      |
| <b>United States 36.2%</b>  |                             |                      |
| Deutsche Bank, tri-party repurchase agreement dated 8/31/15, 0.15% due 9/1/15; Proceeds at<br>maturity \$5,782,024 (fully collateralized by U.S. Treasury Note, 3.63% due 8/15/19; Market<br>value \$5,897,674) |                             |                      |
| (Cost: \$5,782,000)   | 5,782,000                   | 5,782,000            |
| <b>TOTAL INVESTMENTS IN SECURITIES 111.2%</b>   |                             | <b>17,782,072</b>    |
| (Cost: \$17,781,655)  |                             |                      |
| Liabilities in Excess of Cash and Other   |                             |                      |
| Assets (11.2%)  |                             | (1,787,482)          |
| <b>NET ASSETS 100.0%</b>  |                             | <b>\$ 15,994,590</b> |

\* Interest rate shown reflects the discount rate at time of purchase.

*See Notes to Financial Statements.*

38 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Chinese Yuan Strategy Fund (CYB)**

August 31, 2015

|   | Principal<br>Amount | Value                |
|---|---------------------|----------------------|
| <b>Investments</b>  |                     |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 55.0%</b>  |                     |                      |
| <b>U.S. Treasury Bills 55.0%</b>  |                     |                      |
| U.S. Treasury Bills   |                     |                      |
| 0.01%, 9/3/15*  | \$ 27,140,000       | \$ 27,140,000        |
| 0.01%, 10/1/15*   | 21,722,000          | 21,722,043           |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>  |                     |                      |
| (Cost: \$48,861,876)  |                     | <b>48,862,043</b>    |
| <b>TIME DEPOSITS 20.9%</b>  |                     |                      |
| <b>China 20.9%</b>  |                     |                      |
| Barclays Capital, Inc.  |                     |                      |
| 4.00%, 9/18/15  | 30,000,000 CNH      | 4,654,519            |
| BNP Paribas S.A.  |                     |                      |
| 3.91%, 9/18/15  | 30,000,000 CNH      | 4,654,519            |
| Deutsche Bank AG  |                     |                      |
| 4.60%, 9/18/15  | 30,000,000 CNH      | 4,654,518            |
| Standard Chartered Bank   |                     |                      |
| 2.40%, 9/18/15  | 30,000,000 CNH      | 4,654,518            |
| <b>TOTAL TIME DEPOSITS</b>  |                     |                      |
| (Cost: \$18,632,383)  |                     | <b>18,618,074</b>    |
| <b>REPURCHASE AGREEMENT 27.6%</b>   |                     |                      |
| <b>United States 27.6%</b>  |                     |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/15, 0.14% due 9/1/15;<br>Proceeds at maturity \$24,500,095 (fully collateralized by Fannie Mae, 0.00% due<br>1/27/16, U.S. Treasury Notes, 0.88% 1.25% due 7/15/17 1/31/20 and U.S. Treasury<br>Bond Principal Strip, 0.00% due 11/15/21; Market value \$24,990,435) |                     |                      |
| (Cost: \$24,500,000)  | \$ 24,500,000       | <b>24,500,000</b>    |
| <b>TOTAL INVESTMENTS IN SECURITIES 103.5%</b>   |                     |                      |
| (Cost: \$91,994,259)  |                     | <b>91,980,117</b>    |
| Liabilities in Excess of Cash and Other Assets (3.5%)   |                     | (3,152,776)          |
| <b>NET ASSETS 100.0%</b>  |                     | <b>\$ 88,827,341</b> |

Principal amount is reported in U.S. dollars, except for those denoted in the following currencies:

CNH Offshore Chinese renminbi

\* Interest rate shown reflects the discount rate at time of purchase.

See Notes to Financial Statements.



**Table of Contents****Schedule of Investments****WisdomTree Commodity Currency Strategy Fund (CCX)**

August 31, 2015

|  | Principal<br>Amount | Value               |
|--|---------------------|---------------------|
| <b>Investments</b>   |                     |                     |
| <b>U.S. GOVERNMENT OBLIGATIONS 79.0%</b>   |                     |                     |
| <b>U.S. Treasury Bill 79.0%</b>  |                     |                     |
| U.S. Treasury Bill<br>0.02%, 9/17/15*  |                     |                     |
| (Cost: \$4,899,954)  | \$ 4,900,000        | \$ 4,900,015        |
| <b>REPURCHASE AGREEMENT 30.7%</b>  |                     |                     |
| <b>United States 30.7%</b>   |                     |                     |
| Citigroup, Inc., tri-party repurchase agreement<br>dated 8/31/15, 0.14% due 9/1/15;<br>Proceeds at maturity \$1,905,007 (fully<br>collateralized by Fannie Mae, 3.00% 7.95% due 9/15/20 3/1/43, Ginnie Mae,<br>4.00% 5.50% due 7/15/18 8/20/45<br>and U.S. Treasury Bond Coupon Strip, 0.00%<br>due 8/15/23; Market value \$1,958,229) |                     |                     |
| (Cost: \$1,905,000)  | 1,905,000           | 1,905,000           |
| <b>TOTAL INVESTMENTS IN SECURITIES 109.7%</b>  |                     | <b>6,805,015</b>    |
| (Cost: \$6,804,954)  |                     |                     |
| Liabilities in Excess of Cash and Other<br>Assets (9.7)%   |                     | (600,793)           |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 6,204,222</b> |

\* Interest rate shown reflects the discount rate at time of purchase.

*See Notes to Financial Statements.*

**Table of Contents****Schedule of Investments****WisdomTree Emerging Currency Strategy Fund (CEW)**

August 31, 2015

|  | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|--|-----------------------------|----------------------|
| <b>Investments</b>   |                             |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 68.8%</b>   |                             |                      |
| <b>U.S. Treasury Bills 68.8%</b>   |                             |                      |
| U.S. Treasury Bills  |                             |                      |
| 0.01%, 9/3/15*   | \$ 18,000,000               | \$ 18,000,000        |
| 0.01%, 10/1/15*  | 18,236,000                  | 18,236,037           |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>   |                             |                      |
| (Cost: \$36,235,899)   |                             | <b>36,236,037</b>    |
| <b>REPURCHASE AGREEMENT 28.7%</b>  |                             |                      |
| <b>United States 28.7%</b>   |                             |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/15, 0.14% due 9/1/15; Proceeds at maturity \$15,140,059 (fully collateralized by Federal Home Loan Bank, 5.63% due 6/13/16, Fannie Mae, 3.50% 7.00% due 9/1/25 1/1/49, Freddie Mac, 0.00% 6.00% due 6/13/18 2/1/45, Ginnie Mae, 4.00% 5.00% due 5/15/40 7/20/45, U.S. Treasury Note, 1.13% due 4/30/20, U.S. Treasury Bond Coupon Strips, 0.00% due 8/15/22 8/15/44 and U.S. Treasury Inflation Index Bond, 0.13% due 7/15/24; Market value \$15,848,890) |                             |                      |
| (Cost: \$15,140,000)   | 15,140,000                  | <b>15,140,000</b>    |
| <b>TOTAL INVESTMENTS IN SECURITIES 97.5%</b>   |                             |                      |
| (Cost: \$51,375,899)   |                             | <b>51,376,037</b>    |
| Cash and Other Assets in Excess of Liabilities 2.5%  |                             | 1,342,571            |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 52,718,608</b> |

\* Interest rate shown reflects the discount rate at time of purchase.

*See Notes to Financial Statements.*

**Table of Contents****Schedule of Investments****WisdomTree Indian Rupee Strategy Fund (ICN)**

August 31, 2015

|  | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|--|-----------------------------|----------------------|
| <b>Investments</b>   |                             |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 70.2%</b>   |                             |                      |
| <b>U.S. Treasury Bill 70.2%</b>  |                             |                      |
| U.S. Treasury Bill<br>0.02%, 9/17/15*  |                             |                      |
| (Cost: \$8,672,919)  | \$ 8,673,000                | \$ 8,673,026         |
| <b>REPURCHASE AGREEMENT 31.9%</b>  |                             |                      |
| <b>United States 31.9%</b>   |                             |                      |
| Citigroup, Inc., tri-party<br>repurchase agreement dated 8/31/15, 0.14% due 9/1/15; Proceeds at maturity \$3,940,015 (fully<br>collateralized by Fannie Mae, 0.00% 1.25% due 1/27/16 1/30/17 and U.S. Treasury Notes,<br>0.63% 0.88% due 7/15/17 4/30/18; U.S. Treasury Bond Coupon Strip, 0.00% due 8/15/22 and<br>U.S. Treasury Inflation Index Bond, 0.75% due 2/15/42; Market value \$4,018,886) |                             |                      |
| (Cost: \$3,940,000)  | 3,940,000                   | 3,940,000            |
| <b>TOTAL INVESTMENTS IN SECURITIES 102.1%</b>  |                             | <b>12,613,026</b>    |
| (Cost: \$12,612,919)   |                             | 12,613,026           |
| <b>Liabilities in Excess of Cash and Other Assets (2.1)%</b>   |                             | <b>(258,251)</b>     |
|  |                             | <b>\$ 12,354,775</b> |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 12,354,775</b> |

\* Interest rate shown reflects the discount rate at time of purchase.

*See Notes to Financial Statements.*

**Table of Contents****Schedule of Investments****WisdomTree Asia Local Debt Fund (ALD)**

August 31, 2015

| <b>Investments</b>  | <b>Principal</b>  |                  |
|---|-------------------|------------------|
|   | <b>Amount</b>     | <b>Value</b>     |
| <b>FOREIGN CORPORATE BOND 4.9%</b>                                      |                   |                  |
| <b>Taiwan 4.9%</b>  |                   |                  |
| Export-Import Bank of Korea 0.70%, 7/1/16, Reg S<br>(Cost: \$2,080,538) | 61,600,000 TWD    | \$ 1,886,377     |
| <b>FOREIGN GOVERNMENT AGENCIES 9.0%</b>                                 |                   |                  |
| <b>Australia 9.0%</b>   |                   |                  |
| Queensland Treasury Corp.<br>6.00%, 7/21/22, Series 22, Reg S           | 2,095,000 AUD     | 1,783,080        |
| Western Australian Treasury Corp.<br>7.00%, 10/15/19, Series 19         | 2,028,000 AUD     | 1,704,520        |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b><br>(Cost: \$4,456,076)         |                   | <b>3,487,600</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 61.1%</b>                             |                   |                  |
| <b>China 3.9%</b>   |                   |                  |
| China Government Bond   |                   |                  |
| 2.48%, 12/1/20  | 3,500,000 CNY     | 523,223          |
| 2.36%, 8/18/21, Reg S   | 2,500,000 CNY     | 365,159          |
| 3.10%, 6/29/22  | 2,500,000 CNY     | 378,697          |
| 3.48%, 6/29/27, Reg S   | 1,500,000 CNY     | 230,787          |
| <b>Total China</b>  |                   | <b>1,497,866</b> |
| <b>Hong Kong 6.7%</b>   |                   |                  |
| Hong Kong Government Bond   |                   |                  |
| 1.51%, 2/24/27  | 2,500,000 HKD     | 311,312          |
| Hong Kong Government Bond Programme                                     |                   |                  |
| 2.46%, 8/4/21   | 13,000,000 HKD    | 1,774,010        |
| 1.10%, 1/17/23  | 4,000,000 HKD     | 498,388          |
| <b>Total Hong Kong</b>  |                   | <b>2,583,710</b> |
| <b>Indonesia 3.2%</b>   |                   |                  |
| Indonesia Treasury Bond   |                   |                  |
| 12.80%, 6/15/21, Series FR34  | 7,718,000,000 IDR | 651,422          |
| 7.00%, 5/15/22, Series FR61   | 8,673,000,000 IDR | 563,158          |
| <b>Total Indonesia</b>  |                   | <b>1,214,580</b> |
| <b>Malaysia 11.4%</b>   |                   |                  |
| Malaysia Government Bond  |                   |                  |
| 4.01%, 9/15/17, Series 0210   | 2,248,000 MYR     | 541,926          |
| 3.26%, 3/1/18, Series 0213  | 11,995,000 MYR    | 2,806,108        |
| 4.38%, 11/29/19, Series 0902  | 4,405,000 MYR     | 1,055,615        |
| <b>Total Malaysia</b>   |                   | <b>4,403,649</b> |



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|   |                    |                      |
|---|--------------------|----------------------|
| <b>New Zealand 1.2%</b>   |                    |                      |
| New Zealand Government Bond   |                    |                      |
| 5.00%, 3/15/19, Series 319,<br>Reg S                                  | 694,000 NZD        | <b>475,238</b>       |
| <b>Philippines 6.2%</b>   |                    |                      |
| Philippine Government Bond 5.00%, 8/18/18, Series 7-51                |                    |                      |
|   | 17,850,000 PHP     | 403,418              |
| Philippine Government<br>International Bond                           |                    |                      |
| 4.95%, 1/15/21  | 27,000,000 PHP     | 600,834              |
| 3.90%, 11/26/22   | 49,000,000 PHP     | 1,029,922            |
| 6.25%, 1/14/36  | 15,000,000 PHP     | 363,530              |
| <b>Total Philippines</b>  |                    | <b>2,397,704</b>     |
| <b>Singapore 12.5%</b>  |                    |                      |
| Singapore Government Bond   |                    |                      |
| 2.50%, 6/1/19   | 1,490,000 SGD      | \$ 1,085,039         |
| 2.25%, 6/1/21   | 2,864,000 SGD      | 2,008,435            |
| 3.00%, 9/1/24   | 1,960,000 SGD      | 1,413,402            |
| 2.88%, 7/1/29   | 463,000 SGD        | 320,705              |
| <b>Total Singapore</b>  |                    | <b>4,827,581</b>     |
| <b>South Korea 11.3%</b>  |                    |                      |
| Korea Treasury Bond   |                    |                      |
| 5.75%, 9/10/18, Series 1809   | 2,493,010,000 KRW  | 2,353,928            |
| 3.50%, 3/10/24, Series 2403   | 2,172,390,000 KRW  | 2,017,172            |
| <b>Total South Korea</b>  |                    | <b>4,371,100</b>     |
| <b>Thailand 4.7%</b>  |                    |                      |
| Thailand Government Bond  |                    |                      |
| 3.25%, 6/16/17  | 33,114,000 THB     | 952,256              |
| 2.80%, 10/10/17   | 29,667,000 THB     | 848,762              |
| <b>Total Thailand</b>   |                    | <b>1,801,018</b>     |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>                           |                    | <b>23,572,446</b>    |
| (Cost: \$28,523,836)  |                    |                      |
| <b>SUPRANATIONAL BONDS 17.7%</b>                                      |                    |                      |
| Asian Development Bank  |                    |                      |
| 6.25%, 3/5/20   | 968,000 AUD        | 796,345              |
| 2.85%, 10/21/20   | 6,000,000 CNY      | 889,013              |
| EUROFIMA  |                    |                      |
| 5.63%, 10/24/16   | 1,105,000 AUD      | 814,077              |
| European Investment Bank  |                    |                      |
| 7.20%, 7/9/19, Reg S  | 15,800,000,000 IDR | 1,027,106            |
| International Finance Corp.   |                    |                      |
| 8.25%, 6/10/21  | 98,830,000 INR     | 1,582,915            |
| Nordic Investment Bank  |                    |                      |
| 3.50%, 1/30/18  | 2,667,000 NZD      | 1,709,405            |
| <b>TOTAL SUPRANATIONAL BONDS</b>                                      |                    | <b>6,818,861</b>     |
| (Cost: \$8,248,468)   |                    |                      |
| <b>TOTAL INVESTMENTS IN SECURITIES 92.7%</b>                          |                    | <b>35,765,284</b>    |
| (Cost: \$43,308,918)  |                    |                      |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 7.3% |                    | 2,808,401            |
| <b>NET ASSETS 100.0%</b>  |                    | <b>\$ 38,573,685</b> |

Principal amount is reported in U.S. dollars, except for those denoted in the following currencies:

- AUD Australian dollar
- CNY Chinese yuan
- HKD Hong Kong dollar
- IDR Indonesian rupiah
- INR Indian rupee

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KRW South Korean won

MYR Malaysian ringgit

NZD New Zealand dollar

PHP Philippine peso

SGD Singapore dollar

THB Thai baht

TWD New Taiwan dollar

Reg S Regulation S provides an exclusion from the registration requirements of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 43

**Table of Contents****Schedule of Investments****WisdomTree Australia & New Zealand Debt Fund (AUNZ)**

August 31, 2015

| <b>Investments</b>                                     | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| <b>FOREIGN GOVERNMENT AGENCIES 40.6%</b>               |                             |                   |
| <b>Australia 40.6%</b>                                 |                             |                   |
| Australian Capital Territory                           |                             |                   |
| 5.50%, 6/7/18  | 610,000 AUD                 | \$ 472,529        |
| 4.25%, 4/11/22   | 3,750,000 AUD               | 2,907,999         |
| <b>KFW</b>   |                             |                   |
| 6.25%, 12/4/19   | 552,000 AUD                 | 450,417           |
| 2.75%, 4/16/20, Reg S                                  | 1,000,000 AUD               | 713,581           |
| 6.25%, 5/19/21   | 800,000 AUD                 | 671,708           |
| 4.00%, 2/27/25, Reg S                                  | 2,000,000 AUD               | 1,505,849         |
| <b>Landwirtschaftliche Rentenbank</b>                  |                             |                   |
| 5.50%, 3/29/22   | 2,800,000 AUD               | 2,293,270         |
| 4.25%, 1/24/23, Series 15                              | 1,400,000 AUD               | 1,069,473         |
| 4.75%, 4/8/24  | 1,540,000 AUD               | 1,218,532         |
| <b>New South Wales Treasury Corp.</b>                  |                             |                   |
| 6.00%, 2/1/18, Series 18                               | 261,600 AUD                 | 203,263           |
| 6.00%, 5/1/20, Series 520                              | 3,340,000 AUD               | 2,761,656         |
| 5.00%, 8/20/24, Series 24                              | 1,460,000 AUD               | 1,206,406         |
| <b>Northern Territory Treasury Corp.</b>               |                             |                   |
| 4.75%, 9/20/18   | 300,000 AUD                 | 229,244           |
| <b>Queensland Treasury Corp.</b>                       |                             |                   |
| 6.00%, 9/14/17, Series 17, Reg S                       | 161,000 AUD                 | 123,487           |
| 5.50%, 6/21/21, Series 21, Reg S                       | 3,120,000 AUD               | 2,556,287         |
| 5.75%, 7/22/24, Series 24, Reg S                       | 2,240,000 AUD               | 1,914,293         |
| <b>South Australian Government Financing Authority</b> |                             |                   |
| 5.75%, 9/20/17, Series 17                              | 1,240,000 AUD               | 945,358           |
| 5.00%, 5/20/21, Series 21                              | 2,500,000 AUD               | 1,998,599         |
| 4.25%, 11/20/23, Series 23                             | 1,110,000 AUD               | 857,943           |
| <b>Tasmanian Public Finance</b>                        |                             |                   |
| 5.00%, 9/20/17, Series 17, Reg S                       | 4,000,000 AUD               | 3,005,576         |
| <b>Treasury Corp. of Victoria</b>                      |                             |                   |
| 5.50%, 11/15/18, Series 1118                           | 294,000 AUD                 | 230,986           |
| 6.00%, 6/15/20, Series 0620                            | 3,505,000 AUD               | 2,904,332         |
| 6.00%, 10/17/22, Series 1022                           | 5,080,000 AUD               | 4,376,922         |
| 5.50%, 12/17/24, Series 1224                           | 895,000 AUD                 | 767,552           |
| <b>Western Australian Treasury Corp.</b>               |                             |                   |
| 7.00%, 10/15/19, Series 19                             | 100,000 AUD                 | 84,049            |
| 7.00%, 7/15/21, Series 21                              | 5,500,000 AUD               | 4,812,883         |
| 6.00%, 10/16/23, Series 23                             | 1,922,800 AUD               | 1,655,353         |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>               |                             | <b>41,937,547</b> |
| (Cost: \$47,206,766)                                   |                             |                   |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 32.7%</b>            |                             |                   |
| <b>Australia 21.0%</b>                                 |                             |                   |
| Australia Government Bond                              |                             |                   |
| 4.25%, 7/21/17, Series 135, Reg S                      | 3,880,000 AUD               | 2,875,911         |

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|                                    |               |           |
|------------------------------------|---------------|-----------|
| 5.50%, 1/21/18, Series 132, Reg S  | 3,818,000 AUD | 2,942,733 |
| 3.25%, 10/21/18, Series 141, Reg S | 4,050,000 AUD | 2,999,798 |
| 5.25%, 3/15/19, Series 122, Reg S  | 1,206,000 AUD | 955,963   |
| 4.50%, 4/15/20, Series 126, Reg S  | 2,450,000 AUD | 1,932,309 |
| 5.75%, 5/15/21, Series 124, Reg S  | 3,120,000 AUD | 2,638,011 |
| 5.75%, 7/15/22, Series 128, Reg S  | 1,845,000 AUD | 1,589,898 |
| 5.50%, 4/21/23, Series 133, Reg S  | 2,795,000 AUD | 2,400,516 |
| 3.25%, 4/21/25, Series 139, Reg S  | 1,550,000 AUD | 1,153,001 |
| 4.75%, 4/21/27, Series 136, Reg S  | 1,805,000 AUD | 1,523,882 |
| 4.50%, 4/21/33, Series 140, Reg S  | 900,000 AUD   | 754,246   |

**Total Australia** **21,766,268**

**New Zealand 11.7%**

|  |               |              |
|--|---------------|--------------|
| New Zealand Government Bond                      |               |              |
| 6.00%, 12/15/17, Series 1217, Reg S              | 2,994,000 NZD | \$ 2,042,350 |
| 5.00%, 3/15/19, Series 319, Reg S                | 4,080,000 NZD | 2,793,908    |
| 3.00%, 4/15/20, Series 420, Reg S <sup>(a)</sup> | 1,635,000 NZD | 1,050,088    |
| 6.00%, 5/15/21, Series 521, Reg S                | 3,900,000 NZD | 2,891,051    |
| 5.50%, 4/15/23, Series 423, Reg S                | 1,610,000 NZD | 1,197,168    |
| 5.50%, 4/15/23, Series 423, Reg S <sup>(a)</sup> | 1,740,000 NZD | 1,293,835    |
| 4.50%, 4/15/27, Series 427, Reg S <sup>(a)</sup> | 1,140,000 NZD | 810,089      |

**Total New Zealand** **12,078,489**

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$38,557,154) **33,844,757**

**SUPRANATIONAL BONDS 25.3%**

|   |               |           |
|---|---------------|-----------|
| African Development Bank                            |               |           |
| 5.25%, 3/23/22, Series GDIF                         | 1,889,000 AUD | 1,522,549 |
| 4.75%, 3/6/24, Series GDIF                          | 650,000 AUD   | 513,152   |
| Asian Development Bank                              |               |           |
| 6.00%, 2/22/18                                      | 530,000 AUD   | 410,181   |
| 5.00%, 3/9/22                                       | 3,050,000 AUD | 2,443,636 |
| 3.75%, 3/12/25                                      | 300,000 AUD   | 222,810   |
| Council Of Europe Development Bank                  |               |           |
| 6.00%, 10/8/20                                      | 2,945,000 AUD | 2,400,122 |
| EUROFIMA  |               |           |
| 5.50%, 6/30/20                                      | 3,060,000 AUD | 2,428,873 |
| European Bank for Reconstruction & Development      |               |           |
| 0.50%, 9/1/23                                       | 5,840,000 AUD | 3,252,424 |
| European Investment Bank                            |               |           |
| 6.13%, 1/23/17                                      | 682,000 AUD   | 509,703   |
| 6.50%, 8/7/19                                       | 795,000 AUD   | 647,543   |
| 3.20%, 3/10/21 <sup>(b)</sup>                       | 3,362,000 AUD | 2,003,306 |
| Inter-American Development Bank                     |               |           |
| 6.50%, 8/20/19                                      | 1,692,000 AUD | 1,386,418 |
| 3.25%, 2/7/20                                       | 2,850,000 AUD | 2,082,789 |
| International Bank for Reconstruction & Development |               |           |
| 5.75%, 10/21/19, Series GDIF                        | 4,045,000 AUD | 3,246,445 |
| International Finance Corp.                         |               |           |
| 5.75%, 7/28/20                                      | 3,766,000 AUD | 3,064,493 |

**TOTAL SUPRANATIONAL BONDS**

(Cost: \$28,930,996) **26,134,444**

**Shares**

**INVESTMENT OF CASH COLLATERAL FOR**

**SECURITIES LOANED 2.6%**

**United States 2.6%**

State Street Navigator Securities Lending Prime Portfolio, 0.18%<sup>(c)</sup>

(Cost: \$2,673,964)<sup>(d)</sup> 2,673,964 **2,673,964**

**TOTAL INVESTMENTS IN SECURITIES 101.2%**

(Cost: \$117,368,880) **104,590,712**

Liabilities in Excess of Cash, Foreign Currency and Other Assets (1.2%) (1,218,715)

**NET ASSETS 100.0%** **\$ 103,371,997**

Principal amount is reported in U.S. dollars, except for those denoted in the following currencies:

AUD Australian dollar

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NZD New Zealand dollar

*See Notes to Financial Statements.*

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**Table of Contents**

**Schedule of Investments** (concluded)

**WisdomTree Australia & New Zealand Debt Fund (AUNZ)**

August 31, 2015

(a) Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).

(b) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2015.

(c) Rate shown represents annualized 7-day yield as of August 31, 2015.

(d) At August 31, 2015, the total market value of the Fund's securities on loan was \$2,580,477 and the total market value of the collateral held by the Fund was \$2,673,964.

Reg S Regulation S provides an exclusion from the registration requirements of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 45

**Table of Contents****Schedule of Investments****WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (AGGY)**

August 31, 2015

| Investments   | Principal<br>Amount | Value            |
|---|---------------------|------------------|
| <b>U.S. GOVERNMENT AGENCIES 25.7%</b>               |                     |                  |
| <b>Federal Home Loan Mortgage Corporation 9.5%</b>  |                     |                  |
| 5.00%, 6/1/37                                       | \$ 8,535            | \$ 9,377         |
| 5.50%, 2/1/40                                       | 30,798              | 34,279           |
| 4.00%, 11/1/40                                      | 49,052              | 52,227           |
| 5.50%, 6/1/41                                       | 14,210              | 15,817           |
| 5.00%, 7/1/41                                       | 26,890              | 29,494           |
| 4.50%, 5/1/44                                       | 47,491              | 51,431           |
| 3.50%, 10/1/44                                      | 75,763              | 78,541           |
| 4.00%, 3/1/45                                       | 48,177              | 51,219           |
| 3.00%, 4/1/45                                       | 49,311              | 49,498           |
| 3.00%, 7/1/45                                       | 49,859              | 50,048           |
| 3.50%, 9/1/45 <sup>(a)</sup>                        | 50,000              | 51,764           |
| <b>Total Federal Home Loan Mortgage Corporation</b> |                     | <b>473,695</b>   |
| <b>Federal National Mortgage Association 16.2%</b>  |                     |                  |
| 5.00%, 5/1/38                                       | 43,906              | 48,407           |
| 5.50%, 11/1/38                                      | 9,272               | 10,371           |
| 5.50%, 4/1/40                                       | 47,496              | 53,395           |
| 3.00%, 7/1/43                                       | 52,024              | 52,514           |
| 4.50%, 9/1/43                                       | 91,628              | 99,541           |
| 4.00%, 5/1/44                                       | 48,297              | 51,504           |
| 4.00%, 7/1/44                                       | 53,138              | 56,655           |
| 4.00%, 11/1/44                                      | 43,838              | 46,747           |
| 3.00%, 1/1/45                                       | 23,980              | 24,149           |
| 3.50%, 7/1/45                                       | 99,688              | 103,542          |
| 3.00%, 9/1/45 <sup>(a)</sup>                        | 75,000              | 75,428           |
| 3.50%, 9/1/45 <sup>(a)</sup>                        | 100,000             | 103,735          |
| 3.50%, 10/1/45 <sup>(a)</sup>                       | 25,000              | 25,871           |
| 4.00%, 10/1/45 <sup>(a)</sup>                       | 50,000              | 53,039           |
| <b>Total Federal National Mortgage Association</b>  |                     | <b>804,898</b>   |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b>               |                     | <b>1,278,593</b> |
| (Cost: \$1,276,621)                                 |                     |                  |
| <b>U.S. GOVERNMENT OBLIGATIONS 17.1%</b>            |                     |                  |
| <b>U.S. Treasury Notes 17.1%</b>                    |                     |                  |
| U.S. Treasury Note                                  |                     |                  |
| 0.63%, 7/15/16                                      | 174,000             | 174,380          |
| 1.00%, 9/30/16                                      | 50,000              | 50,301           |
| 0.88%, 6/15/17                                      | 125,000             | 125,388          |
| 2.50%, 6/30/17                                      | 88,000              | 90,863           |
| 0.50%, 7/31/17                                      | 114,000             | 113,500          |
| 1.38%, 5/31/20                                      | 15,000              | 14,894           |
| 1.50%, 5/31/20                                      | 15,000              | 14,997           |

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|  |           |                |
|--|-----------|----------------|
| 1.63%, 6/30/20                           | 20,000    | 20,089         |
| 1.88%, 6/30/20                           | 15,000    | 15,231         |
| 2.00%, 7/31/20                           | 15,000    | 15,316         |
| 2.13%, 8/31/20                           | 40,000    | 41,039         |
| 2.00%, 9/30/20                           | 15,000    | 15,290         |
| 1.75%, 10/31/20                          | 15,000    | 15,088         |
| 2.00%, 11/30/20                          | 15,000    | 15,263         |
| 2.38%, 12/31/20                          | 15,000    | 15,544         |
| 2.13%, 1/31/21                           | 15,000    | 15,334         |
| 2.00%, 2/28/21                           | 15,000    | 15,226         |
| 2.50%, 8/15/23                           | 79,000    | 81,572         |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> |           |                |
| (Cost: \$849,712)                        |           | <b>849,315</b> |
| <b>CORPORATE BONDS 38.9%</b>             |           |                |
| <b>United States 38.9%</b>               |           |                |
| 21st Century Fox America, Inc.           |           |                |
| 4.75%, 9/15/44                           | \$ 39,000 | \$ 37,551      |
| Abbott Laboratories                      |           |                |
| 2.55%, 3/15/22                           | 25,000    | 24,501         |
| AbbVie, Inc.                             |           |                |
| 4.50%, 5/14/35                           | 50,000    | 48,052         |
| Actavis Funding SCS                      |           |                |
| 4.55%, 3/15/35                           | 25,000    | 23,055         |
| Amazon.com, Inc.                         |           |                |
| 3.30%, 12/5/21                           | 25,000    | 25,526         |
| 4.80%, 12/5/34                           | 25,000    | 25,257         |
| American International Group, Inc.       |           |                |
| 2.30%, 7/16/19                           | 25,000    | 24,955         |
| 3.88%, 1/15/35                           | 25,000    | 22,783         |
| Amgen, Inc.                              |           |                |
| 2.13%, 5/1/20                            | 25,000    | 24,413         |
| 3.13%, 5/1/25                            | 25,000    | 23,740         |
| AT&T, Inc.                               |           |                |
| 3.40%, 5/15/25                           | 25,000    | 23,873         |
| 4.75%, 5/15/46                           | 25,000    | 22,876         |
| Bank of America Corp.                    |           |                |
| 5.70%, 1/24/22                           | 50,000    | 56,447         |
| Baxalta, Inc.                            |           |                |
| 2.88%, 6/23/20 <sup>(b)</sup>            | 35,000    | 34,583         |
| Becton Dickinson and Co.                 |           |                |
| 2.68%, 12/15/19                          | 25,000    | 25,035         |
| Berkshire Hathaway Energy Co.            |           |                |
| 4.50%, 2/1/45                            | 25,000    | 24,549         |
| Burlington Northern Santa Fe LLC         |           |                |
| 4.15%, 4/1/45                            | 25,000    | 22,799         |
| Capital One Financial Corp.              |           |                |
| 3.20%, 2/5/25                            | 25,000    | 23,303         |
| Citigroup, Inc.                          |           |                |
| 3.30%, 4/27/25                           | 25,000    | 24,245         |
| Columbia Pipeline Group, Inc.            |           |                |
| 3.30%, 6/1/20 <sup>(b)</sup>             | 76,000    | 75,935         |
| Copano Energy LLC                        |           |                |
| 7.13%, 4/1/21                            | 23,000    | 24,010         |
| CVS Health Corp.                         |           |                |
| 4.75%, 5/18/20                           | 25,000    | 27,163         |
| Devon Energy Corp.                       |           |                |
| 3.25%, 5/15/22                           | 25,000    | 24,167         |
| Dow Chemical Co. (The)                   |           |                |
| 4.25%, 11/15/20                          | 25,000    | 26,567         |
| DTE Energy Co.                           |           |                |
| 3.30%, 6/15/22 <sup>(b)</sup>            | 25,000    | 25,335         |
| Duke Energy Indiana, Inc.                |           |                |
| 3.75%, 7/15/20                           | 25,000    | 26,682         |
| Enable Midstream Partners L.P.           |           |                |
| 2.40%, 5/15/19 <sup>(b)</sup>            | 86,000    | 80,967         |
| Enterprise Products Operating LLC        |           |                |
| 4.90%, 5/15/46                           | 38,000    | 34,416         |
| Federal Realty Investment Trust          |           |                |
| 4.50%, 12/1/44                           | 25,000    | 24,778         |



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*See Notes to Financial Statements.*

46 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments** (continued)**WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (AGGY)**

August 31, 2015

| Investments   | Principal<br>Amount | Value     |
|---|---------------------|-----------|
| Franklin Resources, Inc.<br>2.85%, 3/30/25                        | \$ 25,000           | \$ 23,798 |
| General Electric Capital Corp.<br>4.38%, 9/16/20                  | 50,000              | 54,298    |
| Goldman Sachs Group, Inc. (The)<br>4.80%, 7/8/44                  | 41,000              | 41,646    |
| International Lease Finance Corp.<br>6.75%, 9/1/16 <sup>(b)</sup> | 24,000              | 24,995    |
| JM Smucker Co. (The)<br>3.00%, 3/15/22 <sup>(b)</sup>             | 57,000              | 55,984    |
| JPMorgan Chase & Co.<br>4.85%, 2/1/44                             | 35,000              | 37,025    |
| Keysight Technologies, Inc.<br>3.30%, 10/30/19 <sup>(b)</sup>     | 38,000              | 37,908    |
| Kinder Morgan, Inc.<br>6.50%, 9/15/20                             | 25,000              | 27,614    |
| 4.30%, 6/1/25   | 25,000              | 23,114    |
| Kraft Foods Group, Inc.<br>5.00%, 6/4/42                          | 25,000              | 25,571    |
| Kraft Heinz Foods Co.<br>2.80%, 7/2/20 <sup>(b)</sup>             | 25,000              | 25,012    |
| McGraw Hill Financial, Inc.<br>4.00%, 6/15/25 <sup>(b)</sup>      | 64,000              | 62,078    |
| Medtronic, Inc.<br>3.15%, 3/15/22                                 | 25,000              | 25,068    |
| 3.50%, 3/15/25  | 47,000              | 46,866    |
| Merck & Co., Inc.<br>2.35%, 2/10/22                               | 25,000              | 24,410    |
| Morgan Stanley<br>3.95%, 4/23/27                                  | 25,000              | 23,865    |
| National Rural Utilities Cooperative Finance Corp. 2.85%, 1/27/25 | 25,000              | 24,155    |
| Oncor Electric Delivery Co. LLC<br>2.95%, 4/1/25 <sup>(b)</sup>   | 44,000              | 41,940    |
| Oracle Corp.<br>2.50%, 5/15/22                                    | 25,000              | 24,353    |
| PepsiCo, Inc.<br>2.75%, 4/30/25                                   | 25,000              | 23,802    |
| Phillips 66<br>4.88%, 11/15/44                                    | 25,000              | 23,984    |
| Prudential Financial, Inc.<br>3.50%, 5/15/24                      | 40,000              | 39,428    |
| RJ Reynolds Tobacco Co.<br>6.88%, 5/1/20                          | 25,000              | 28,935    |
|   | 41,000              | 39,813    |

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|  |           |                  |
|--|-----------|------------------|
| Time Warner, Inc.<br>4.85%, 7/15/45                            |           |                  |
| Tucson Electric Power Co.<br>3.05%, 3/15/25                    | 26,000    | 24,809           |
| United Technologies Corp.<br>3.10%, 6/1/22                     | 25,000    | 25,104           |
| Verizon Communications, Inc.<br>4.52%, 9/15/48                 | 83,000    | 74,395           |
| Walgreens Boots Alliance, Inc.<br>3.30%, 11/18/21              | 25,000    | 24,789           |
| Weatherford International Ltd.<br>6.50%, 8/1/36                | 25,000    | 20,634           |
| Wells Fargo & Co.<br>4.10%, 6/3/26                             | \$ 25,000 | \$ 25,155        |
| Zimmer Biomet Holdings, Inc.<br>4.25%, 8/15/35                 | 25,000    | 23,049           |
| <b>TOTAL CORPORATE BONDS</b><br>(Cost: \$1,963,618)            |           | <b>1,931,160</b> |
| <b>FOREIGN CORPORATE BONDS 6.6%</b>                            |           |                  |
| <b>Brazil 1.2%</b>   |           |                  |
| Petrobras Global Finance B.V.<br>6.25%, 3/17/24                | 70,000    | 61,481           |
| <b>France 0.5%</b>   |           |                  |
| BNP Paribas S.A.<br>5.00%, 1/15/21                             | 25,000    | 27,997           |
| <b>Ireland 0.5%</b>  |           |                  |
| XLIT Ltd.<br>5.50%, 3/31/45                                    | 25,000    | 23,336           |
| <b>Mexico 0.5%</b>   |           |                  |
| Petroleos Mexicanos<br>4.50%, 1/23/26 <sup>(b)</sup>           | 25,000    | 23,814           |
| <b>Peru 0.9%</b>   |           |                  |
| Southern Copper Corp.<br>3.88%, 4/23/25                        | 25,000    | 23,899           |
| 5.88%, 4/23/45   | 25,000    | 21,597           |
| <b>Total Peru</b>  |           | <b>45,496</b>    |
| <b>Switzerland 0.9%</b>  |           |                  |
| Credit Suisse<br>5.40%, 1/14/20                                | 40,000    | 44,206           |
| <b>United Kingdom 2.1%</b>                                     |           |                  |
| BP Capital Markets PLC<br>3.06%, 3/17/22                       | 25,000    | 24,843           |
| HSBC Holdings PLC<br>4.00%, 3/30/22                            | 50,000    | 51,943           |
| Rio Tinto Finance USA Ltd.<br>3.50%, 11/2/20                   | 25,000    | 25,844           |
| <b>Total United Kingdom</b>                                    |           | <b>102,630</b>   |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$340,969)      |           | <b>328,960</b>   |
| <b>FOREIGN GOVERNMENT AGENCIES 1.1%</b>                        |           |                  |
| <b>Canada 1.1%</b>   |           |                  |
| Hydro-Quebec<br>9.50%, 11/15/30, Series HQ<br>(Cost: \$57,729) | 33,000    | 53,844           |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 2.0%</b>                     |           |                  |
| <b>Mexico 0.5%</b>   |           |                  |
| Mexico Government International Bond<br>4.75%, 3/8/44          | 26,000    | 24,375           |
| <b>Philippines 0.9%</b>  |           |                  |
| Philippine Government International Bond<br>9.50%, 2/2/30      | 27,000    | 43,976           |

See Notes to Financial Statements.



**Table of Contents****Schedule of Investments** (concluded)**WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (AGGY)**

August 31, 2015

| Investments   | Principal<br>Amount | Value               |
|---|---------------------|---------------------|
| <b>Turkey 0.6%</b>  |                     |                     |
| Turkey Government International Bond<br>7.38%, 2/5/25                             | \$ 25,000           | \$ 29,400           |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b><br>(Cost: \$99,080)                   |                     | <b>97,751</b>       |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 7.1%</b>                                 |                     |                     |
| <b>United States 7.1%</b>   |                     |                     |
| Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates |                     |                     |
| 1.87%, 11/25/19, Series K712, Class A2  | 25,000              | 25,123              |
| 2.87%, 12/25/21, Series K017, Class A2  | 50,000              | 51,712              |
| 2.51%, 11/25/22, Series K026, Class A2  | 50,000              | 50,040              |
| 2.67%, 12/25/24, Series K042, Class A2  | 50,000              | 49,410              |
| Federal National Mortgage Association Alternative Credit Enhancement Securities   |                     |                     |
| 2.17%, 9/25/19, Series 2014-M10,<br>Class ASQ2 <sup>(c)</sup>                     | 25,000              | 25,377              |
| 2.30%, 9/25/22, Series 2012-M14,<br>Class A2 <sup>(c)</sup>                       | 50,000              | 49,749              |
| 2.30%, 10/25/24, Series 2015-M3,<br>Class A1                                      | 48,410              | 49,048              |
| JP Morgan Chase Commercial Mortgage Securities Trust                              |                     |                     |
| 5.79%, 2/12/51, Series 2007-CB20, Class A4 <sup>(c)</sup>                         | 22,430              | 23,980              |
| WFRBS Commercial Mortgage Trust   |                     |                     |
| 4.10%, 3/15/47, Series 2014-C19, Class A5   | 25,000              | 26,733              |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b><br>(Cost: \$351,196)           |                     | <b>351,172</b>      |
| <b>MUNICIPAL BOND 0.6%</b>  |                     |                     |
| <b>United States 0.6%</b>   |                     |                     |
| Metropolitan Government of Nashville & Davidson County<br>5.71%, 7/1/34           |                     |                     |
| (Cost: \$30,020)  | 25,000              | 29,545              |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.1%</b><br>(Cost: \$4,968,945)               |                     | <b>4,920,340</b>    |
| Cash and Other Assets in Excess of<br>Liabilities 0.9%                            |                     | 43,650              |
| <b>NET ASSETS 100.0%</b>  |                     | <b>\$ 4,963,990</b> |

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2).<sup>(b)</sup> This security is exempt from registration under rule 144A of the Securities Act of 1933. This security may be sold in transactions that are exempt from registration, normally to qualified institutional buyers.

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(c) Rate shown reflects the accrual rate as of August 31, 2015 on securities with variable or step rates.

*See Notes to Financial Statements.*

48 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)**

August 31, 2015

|   | Principal<br>Amount | Value            |
|---|---------------------|------------------|
| <b>Investments</b>                                    |                     |                  |
| <b>U.S. GOVERNMENT AGENCIES 31.1%</b>                 |                     |                  |
| <b>Federal Home Loan Mortgage Corporation 6.2%</b>    |                     |                  |
| 2.38%, 1/13/22  | \$ 414,000          | \$ 421,756       |
| 4.00%, 6/1/34   | 44,311              | 47,479           |
| 4.00%, 12/1/43  | 71,017              | 75,448           |
| 4.00%, 9/1/45 <sup>(a)</sup>                          | 240,000             | 254,606          |
| 4.50%, 9/1/45 <sup>(a)</sup>                          | 285,000             | 308,446          |
| <b>Total Federal Home Loan Mortgage Corporation</b>   |                     | <b>1,107,735</b> |
| <b>Federal National Mortgage Association 17.0%</b>    |                     |                  |
| 3.50%, 12/1/33  | 147,419             | 154,937          |
| 0.88%, 5/21/18  | 312,000             | 310,154          |
| 4.00%, 7/1/19   | 60,328              | 63,187           |
| 4.00%, 7/1/26   | 31,568              | 33,398           |
| 3.50%, 12/1/26  | 35,504              | 37,527           |
| 2.50%, 8/1/28   | 40,159              | 41,167           |
| 3.00%, 11/1/28  | 40,248              | 41,847           |
| 3.00%, 7/1/29   | 84,717              | 88,051           |
| 2.50%, 9/1/30 <sup>(a)</sup>                          | 90,000              | 91,398           |
| 3.00%, 9/1/30 <sup>(a)</sup>                          | 70,000              | 72,670           |
| 3.50%, 9/1/30 <sup>(a)</sup>                          | 195,000             | 205,519          |
| 3.50%, 8/1/34   | 142,783             | 150,257          |
| 4.00%, 8/1/34   | 86,889              | 93,342           |
| 4.50%, 10/1/41  | 74,677              | 81,202           |
| 3.50%, 6/1/42   | 81,949              | 85,239           |
| 3.00%, 8/1/43   | 90,422              | 91,275           |
| 4.00%, 11/1/43  | 67,164              | 71,534           |
| 3.00%, 9/1/45 <sup>(a)</sup>                          | 245,000             | 246,397          |
| 3.50%, 9/1/45 <sup>(a)</sup>                          | 155,000             | 160,790          |
| 4.00%, 9/1/45 <sup>(a)</sup>                          | 200,000             | 212,617          |
| 4.50%, 9/1/45 <sup>(a)</sup>                          | 230,000             | 249,298          |
| 5.00%, 9/1/45 <sup>(a)</sup>                          | 405,000             | 446,789          |
| <b>Total Federal National Mortgage Association</b>    |                     | <b>3,028,595</b> |
| <b>Government National Mortgage Association 7.9%</b>  |                     |                  |
| 5.00%, 2/20/43  | 125,814             | 139,579          |
| 5.00%, 11/20/43                                       | 214,152             | 234,121          |
| 5.00%, 12/20/43                                       | 218,228             | 239,669          |
| 3.50%, 8/20/44  | 238,268             | 249,193          |
| 5.00%, 8/20/44  | 138,124             | 150,542          |
| 3.50%, 9/1/45 <sup>(a)</sup>                          | 50,000              | 52,131           |
| 4.00%, 9/1/45 <sup>(a)</sup>                          | 310,000             | 328,903          |
| <b>Total Government National Mortgage Association</b> |                     | <b>1,394,138</b> |

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|   |              |  |                  |
|---|--------------|--|------------------|
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b>         |              |  |                  |
| (Cost: \$5,493,873)                           |              |  | <b>5,530,468</b> |
| <b>U.S. GOVERNMENT OBLIGATIONS 26.6%</b>      |              |  |                  |
| <b>U.S. Treasury Bonds 5.4%</b>               |              |  |                  |
| U.S. Treasury Bond                            |              |  |                  |
| 4.50%, 2/15/36                                | 308,000      |  | 397,956          |
| 4.38%, 5/15/40                                | 195,100      |  | 247,402          |
| 3.63%, 8/15/43                                | 278,200      |  | 316,242          |
| <b>Total U.S. Treasury Bonds</b>              |              |  | <b>961,600</b>   |
| <b>U.S. Treasury Note 21.2%</b>               |              |  |                  |
| U.S. Treasury Note                            |              |  |                  |
| 0.63%, 6/30/17                                | \$ 3,760,000 |  | \$ 3,755,522     |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>      |              |  |                  |
| (Cost: \$4,679,647)                           |              |  | <b>4,717,122</b> |
| <b>CORPORATE BONDS 23.4%</b>                  |              |  |                  |
| <b>United States 23.4%</b>                    |              |  |                  |
| 21st Century Fox America, Inc.                |              |  |                  |
| 6.65%, 11/15/37                               | 39,000       |  | 45,977           |
| American International Group, Inc.            |              |  |                  |
| 4.88%, 6/1/22                                 | 87,000       |  | 95,054           |
| Amgen, Inc.                                   |              |  |                  |
| 5.15%, 11/15/41                               | 66,000       |  | 67,896           |
| Anthem, Inc.                                  |              |  |                  |
| 4.65%, 1/15/43                                | 66,000       |  | 62,270           |
| AT&T, Inc.                                    |              |  |                  |
| 4.35%, 6/15/45                                | 80,000       |  | 68,683           |
| Bank of America Corp.                         |              |  |                  |
| 2.60%, 1/15/19                                | 191,000      |  | 192,444          |
| Burlington Northern Santa Fe LLC              |              |  |                  |
| 4.70%, 10/1/19 <sup>(b)</sup>                 | 77,500       |  | 84,444           |
| Comcast Corp.                                 |              |  |                  |
| 6.45%, 3/15/37                                | 67,000       |  | 83,657           |
| DIRECTV Holdings LLC                          |              |  |                  |
| 3.80%, 3/15/22                                | 74,000       |  | 73,523           |
| Dow Chemical Co. (The)                        |              |  |                  |
| 4.25%, 11/15/20                               | 158,000      |  | 167,906          |
| Duke Energy Florida LLC                       |              |  |                  |
| 6.40%, 6/15/38 <sup>(b)</sup>                 | 45,500       |  | 58,885           |
| Enterprise Products Operating LLC             |              |  |                  |
| 3.35%, 3/15/23                                | 216,000      |  | 206,808          |
| Ford Motor Co.                                |              |  |                  |
| 4.75%, 1/15/43                                | 83,000       |  | 79,214           |
| Freeport-McMoRan, Inc.                        |              |  |                  |
| 3.88%, 3/15/23 <sup>(b)</sup>                 | 23,000       |  | 17,710           |
| General Electric Capital Corp.                |              |  |                  |
| 5.50%, 1/8/20                                 | 153,000      |  | 172,754          |
| Goldman Sachs Group, Inc. (The)               |              |  |                  |
| 7.50%, 2/15/19                                | 150,000      |  | 175,262          |
| Hartford Financial Services Group, Inc. (The) |              |  |                  |
| 5.13%, 4/15/22                                | 106,000      |  | 118,162          |
| JPMorgan Chase & Co.                          |              |  |                  |
| 3.20%, 1/25/23                                | 189,000      |  | 186,420          |
| Kinder Morgan Energy Partners LP              |              |  |                  |
| 5.50%, 3/1/44                                 | 39,000       |  | 33,461           |
| Morgan Stanley                                |              |  |                  |
| 2.13%, 4/25/18 <sup>(b)</sup>                 | 157,000      |  | 157,630          |
| Norfolk Southern Corp.                        |              |  |                  |
| 3.00%, 4/1/22                                 | 62,000       |  | 61,430           |
| Oncor Electric Delivery Co. LLC               |              |  |                  |
| 7.00%, 9/1/22                                 | 116,000      |  | 141,193          |
| Oracle Corp.                                  |              |  |                  |
| 6.50%, 4/15/38                                | 56,000       |  | 71,266           |

*See Notes to Financial Statements.*





**Table of Contents****Schedule of Investments** (continued)**WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)**

August 31, 2015

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| PepsiCo, Inc.<br>4.50%, 1/15/20 <sup>(b)</sup>                      | \$ 173,000                  | \$ 189,280       |
| Pfizer, Inc.<br>7.20%, 3/15/39                                      | 56,000                      | 76,821           |
| Philip Morris International, Inc.<br>4.88%, 11/15/43 <sup>(b)</sup> | 120,000                     | 126,156          |
| Plains All American Pipeline LP<br>3.65%, 6/1/22                    | 211,500                     | 205,302          |
| Public Service Electric & Gas Co.<br>2.38%, 5/15/23                 | 79,000                      | 75,545           |
| Simon Property Group L.P.<br>3.38%, 10/1/24 <sup>(b)</sup>          | 65,000                      | 64,116           |
| Southern California Edison Co.<br>4.65%, 10/1/43                    | 66,000                      | 69,778           |
| Time Warner Cable, Inc.<br>6.75%, 6/15/39                           | 49,500                      | 50,581           |
| Time Warner, Inc.<br>7.63%, 4/15/31                                 | 37,000                      | 46,493           |
| United Technologies Corp.<br>6.13%, 2/1/19 <sup>(b)</sup>           | 150,500                     | 171,014          |
| Verizon Communications, Inc.<br>4.50%, 6/1/42                       | 36,000                      | 36,593           |
| Wal-Mart Stores, Inc.<br>6.55%, 9/15/43                             | 104,000                     | 123,618          |
| Wells Fargo & Co.<br>6.20%, 4/15/38                                 | 143,000                     | 181,519          |
| Xerox Corp.<br>4.13%, 8/15/23                                       | 153,000                     | 158,043          |
| <b>TOTAL CORPORATE BONDS</b><br>(Cost: \$4,234,991)                 |                             | <b>4,163,287</b> |
| <b>FOREIGN CORPORATE BONDS 2.6%</b><br><b>Belgium 0.8%</b>          |                             |                  |
| Anheuser-Busch InBev Worldwide, Inc.<br>5.38%, 1/15/20              | 127,000                     | <b>142,555</b>   |
| <b>Canada 0.7%</b>  |                             |                  |
| Nexen Energy ULC<br>6.40%, 5/15/37 <sup>(b)</sup>                   | 103,000                     | <b>121,707</b>   |
| <b>Mexico 0.4%</b>  |                             |                  |
| Petroleos Mexicanos<br>6.00%, 3/5/20                                | 76,000                      | <b>82,992</b>    |
| <b>United Kingdom 0.7%</b>  |                             |                  |
| HSBC Holdings PLC<br>5.10%, 4/5/21 <sup>(b)</sup>                   | 110,000                     | <b>121,500</b>   |
|   |                             | <b>468,754</b>   |

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**TOTAL FOREIGN CORPORATE BONDS**

(Cost: \$475,224)

**FOREIGN GOVERNMENT AGENCIES 0.5%**

**Germany 0.5%**

|                        |        |        |
|------------------------|--------|--------|
| KFW<br>2.50%, 11/20/24 |        |        |
| (Cost: \$82,971)       | 83,000 | 83,872 |

**FOREIGN GOVERNMENT OBLIGATIONS 2.0%**

**Brazil 0.9%**

|  |            |            |
|--|------------|------------|
| Brazilian Government International Bond<br>10.13%, 5/15/27 | \$ 116,000 | \$ 163,560 |
|--|------------|------------|

**Italy 0.5%**

|   |        |        |
|---|--------|--------|
| Italy Government International Bond<br>5.38%, 6/15/33 | 78,000 | 89,382 |
|---|--------|--------|

**Mexico 0.6%**

|  |         |         |
|--|---------|---------|
| Mexico Government International Bond<br>4.00%, 10/2/23 | 107,000 | 108,873 |
|--|---------|---------|

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$380,464)

**361,815**

**SUPRANATIONAL BOND 1.8%**

|   |         |         |
|---|---------|---------|
| European Investment Bank<br>4.00%, 2/16/21 <sup>(b)</sup> |         |         |
| (Cost: \$311,765)   | 285,000 | 316,391 |

**COMMERCIAL MORTGAGE-BACKED SECURITIES 5.2%**

**United States 5.2%**

|  |         |         |
|--|---------|---------|
| Citigroup Commercial Mortgage Trust<br>1.99%, 4/10/46, Series 2013-GC11, Class A2                | 10,000  | 10,044  |
| COMM Mortgage Trust<br>1.34%, 7/10/45, Series 2013- CR9, Class A1                                | 13,267  | 13,257  |
| 3.60%, 5/10/47, Series 2014- CR17, Class ASB   | 135,000 | 141,127 |
| 3.08%, 2/10/48, Series 2015- DC1, Class A4   | 100,000 | 98,664  |
| JPMBB Commercial Mortgage Securities Trust<br>3.05%, 4/15/47, Series 2014-C19, Class A2          | 120,000 | 123,934 |
| JPMorgan Chase Commercial Mortgage Securities Trust<br>2.67%, 1/15/46, Series 2013-C13, Class A2 | 30,000  | 30,651  |
| Morgan Stanley Bank of America Merrill Lynch Trust<br>3.53%, 12/15/47, Series 2014-C19, Class A4 | 125,000 | 127,228 |
| 3.07%, 2/15/48, Series 2015- C20, Class ASB  | 110,000 | 111,620 |
| 3.13%, 12/15/48, Series 2013-C8, Class A4  | 130,000 | 131,129 |
| WFRBS Commercial Mortgage Trust<br>4.02%, 12/15/46, Series 2013-C17, Class A4                    | 120,000 | 127,883 |

**TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES**

(Cost: \$919,049)

**915,537**

**MUNICIPAL BOND 1.1%**

**United States 1.1%**

|                                      |         |         |
|--------------------------------------|---------|---------|
| State of California<br>7.55%, 4/1/39 |         |         |
| (Cost: \$198,682)                    | 135,000 | 195,985 |
|                                      | Shares  |         |

**INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 3.1%**

**United States 3.1%**

|   |         |         |
|---|---------|---------|
| State Street Navigator<br>Securities Lending Prime<br>Portfolio, 0.18% <sup>(c)</sup> |         |         |
| (Cost: \$544,095) <sup>(d)</sup>  | 544,095 | 544,095 |

**TOTAL INVESTMENTS IN SECURITIES 97.4%**

(Cost: \$17,320,761)

**17,297,326**

|   |  |         |
|---|--|---------|
| Cash and Other Assets in Excess of Liabilities 2.6% |  | 469,615 |
|---|--|---------|

**NET ASSETS 100.0%**

**\$ 17,766,941**

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*See Notes to Financial Statements.*

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**Schedule of Investments** (concluded)

**WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)**

August 31, 2015

(a) To-be-announced ( TBA ) security (See Note 2).

(b) Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).

(c) Rate shown represents annualized 7-day yield as of August 31, 2015.

(d) At August 31, 2015, the total market value of the Fund's securities on loan was \$1,265,205 and the total market value of the collateral held by the Fund was \$1,303,198. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$759,103.

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments****WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)**

August 31, 2015

| Investments  | Principal<br>Amount | Value            |
|--|---------------------|------------------|
| <b>U.S. GOVERNMENT AGENCIES 32.0%</b>                |                     |                  |
| <b>Federal Home Loan Mortgage Corporation 7.5%</b>   |                     |                  |
| 2.38%, 1/13/22                                       | \$ 811,000          | \$ 826,193       |
| 4.00%, 5/1/34  | 266,347             | 285,386          |
| 4.00%, 12/1/43                                       | 71,017              | 75,448           |
| 4.00%, 9/1/45 <sup>(a)</sup>                         | 420,000             | 445,561          |
| 4.50%, 9/1/45 <sup>(a)</sup>                         | 500,000             | 541,133          |
| <b>Total Federal Home Loan Mortgage Corporation</b>  |                     | <b>2,173,721</b> |
| <b>Federal National Mortgage Association 17.2%</b>   |                     |                  |
| 0.88%, 5/21/18                                       | 658,000             | 654,106          |
| 4.00%, 8/1/18  | 34,967              | 36,624           |
| 4.00%, 7/1/19  | 115,911             | 121,405          |
| 5.50%, 10/1/25                                       | 133,152             | 148,957          |
| 4.00%, 7/1/26  | 31,568              | 33,398           |
| 3.50%, 12/1/26                                       | 35,504              | 37,527           |
| 2.50%, 8/1/28  | 40,159              | 41,167           |
| 3.00%, 11/1/28                                       | 40,248              | 41,847           |
| 3.00%, 7/1/29  | 169,435             | 176,102          |
| 2.50%, 9/1/30 <sup>(a)</sup>                         | 175,000             | 177,718          |
| 3.00%, 9/1/30 <sup>(a)</sup>                         | 125,000             | 129,767          |
| 3.50%, 9/1/30 <sup>(a)</sup>                         | 325,000             | 342,532          |
| 4.00%, 4/1/32  | 135,038             | 144,682          |
| 4.00%, 8/1/34  | 195,114             | 209,603          |
| 4.50%, 9/1/39  | 69,433              | 75,437           |
| 3.50%, 6/1/42  | 81,949              | 85,239           |
| 3.00%, 8/1/43  | 90,422              | 91,275           |
| 4.00%, 11/1/43                                       | 67,164              | 71,534           |
| 3.00%, 9/1/45 <sup>(a)</sup>                         | 500,000             | 502,852          |
| 3.50%, 9/1/45 <sup>(a)</sup>                         | 320,000             | 331,952          |
| 4.00%, 9/1/45 <sup>(a)</sup>                         | 350,000             | 372,080          |
| 4.50%, 9/1/45 <sup>(a)</sup>                         | 400,000             | 433,563          |
| 5.00%, 9/1/45 <sup>(a)</sup>                         | 650,000             | 717,069          |
| <b>Total Federal National Mortgage Association</b>   |                     | <b>4,976,436</b> |
| <b>Government National Mortgage Association 7.3%</b> |                     |                  |
| 5.00%, 2/20/43                                       | 125,814             | 139,579          |
| 5.00%, 4/20/44                                       | 345,981             | 381,704          |
| 3.50%, 7/20/44                                       | 388,281             | 406,085          |
| 4.00%, 7/20/44                                       | 203,321             | 216,029          |
| 5.00%, 7/20/44                                       | 70,929              | 76,913           |
| 3.50%, 8/20/44                                       | 476,536             | 498,385          |
| 5.00%, 8/20/44                                       | 65,392              | 71,271           |
| 4.00%, 9/1/45 <sup>(a)</sup>                         | 300,000             | 318,293          |

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|   |              |                  |
|---|--------------|------------------|
| <b>Total Government National Mortgage Association</b> |              | <b>2,108,259</b> |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b>                 |              |                  |
| (Cost: \$9,189,994)                                   |              | <b>9,258,416</b> |
| <b>U.S. GOVERNMENT OBLIGATIONS 30.5%</b>              |              |                  |
| <b>U.S. Treasury Bonds 6.1%</b>                       |              |                  |
| U.S. Treasury Bond                                    |              |                  |
| 4.50%, 2/15/36  | 206,000      | 266,165          |
| 4.38%, 5/15/40  | 301,500      | 382,326          |
| 2.88%, 5/15/43  | 458,000      | 451,422          |
| 3.63%, 8/15/43  | 583,500      | 663,291          |
| <b>Total U.S. Treasury Bonds</b>                      |              | <b>1,763,204</b> |
| <b>U.S. Treasury Note 24.4%</b>                       |              |                  |
| U.S. Treasury Note                                    |              |                  |
| 0.63%, 6/30/17  | \$ 7,062,000 | \$ 7,053,589     |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>              |              |                  |
| (Cost: \$8,749,991)                                   |              | <b>8,816,793</b> |
| <b>CORPORATE BONDS 22.2%</b>                          |              |                  |
| <b>United States 22.2%</b>                            |              |                  |
| 21st Century Fox America, Inc.                        |              |                  |
| 6.65%, 11/15/37                                       | 76,000       | 89,596           |
| American International Group, Inc.                    |              |                  |
| 4.88%, 6/1/22   | 98,000       | 107,073          |
| Amgen, Inc.   |              |                  |
| 5.15%, 11/15/41                                       | 119,000      | 122,419          |
| Anthem, Inc.  |              |                  |
| 4.65%, 1/15/43  | 87,000       | 82,083           |
| AT&T, Inc.  |              |                  |
| 4.35%, 6/15/45  | 85,000       | 72,976           |
| Bank of America Corp.                                 |              |                  |
| 2.60%, 1/15/19  | 284,000      | 286,148          |
| Burlington Northern Santa Fe LLC                      |              |                  |
| 4.70%, 10/1/19 <sup>(b)</sup>                         | 103,500      | 112,773          |
| Capital One Financial Corp.                           |              |                  |
| 6.15%, 9/1/16   | 122,000      | 127,638          |
| Citigroup, Inc.                                       |              |                  |
| 8.13%, 7/15/39  | 57,000       | 82,989           |
| Comcast Corp.   |              |                  |
| 6.45%, 3/15/37  | 87,000       | 108,630          |
| DIRECTV Holdings LLC                                  |              |                  |
| 3.80%, 3/15/22  | 85,000       | 84,452           |
| Dow Chemical Co. (The)                                |              |                  |
| 4.25%, 11/15/20                                       | 220,000      | 233,793          |
| Duke Energy Florida LLC                               |              |                  |
| 6.40%, 6/15/38 <sup>(b)</sup>                         | 65,500       | 84,768           |
| Enterprise Products Operating LLC                     |              |                  |
| 3.35%, 3/15/23  | 279,000      | 267,127          |
| Freeport-McMoRan, Inc.                                |              |                  |
| 3.88%, 3/15/23 <sup>(b)</sup>                         | 147,000      | 113,190          |
| General Electric Capital Corp.                        |              |                  |
| 5.50%, 1/8/20   | 226,000      | 255,180          |
| Goldman Sachs Group, Inc. (The)                       |              |                  |
| 7.50%, 2/15/19  | 197,000      | 230,177          |
| Hartford Financial Services Group, Inc. (The)         |              |                  |
| 5.13%, 4/15/22  | 88,000       | 98,097           |
| JPMorgan Chase & Co.                                  |              |                  |
| 3.20%, 1/25/23  | 222,000      | 218,970          |
| 5.50%, 10/15/40                                       | 45,000       | 50,894           |
| Kinder Morgan Energy Partners LP                      |              |                  |
| 5.50%, 3/1/44   | 147,000      | 126,120          |
| Morgan Stanley  |              |                  |
| 2.13%, 4/25/18 <sup>(b)</sup>                         | 232,000      | 232,931          |
| Norfolk Southern Corp.                                |              |                  |
| 3.00%, 4/1/22   | 128,000      | 126,824          |
| Oncor Electric Delivery Co. LLC                       |              |                  |
| 7.00%, 9/1/22   | 171,000      | 208,138          |

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*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments** (continued)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)**

August 31, 2015

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|--|-----------------------------|------------------|
| Oracle Corp.<br>6.50%, 4/15/38                               | \$ 132,000                  | \$ 167,985       |
| PepsiCo, Inc.<br>4.50%, 1/15/20 <sup>(b)</sup>               | 224,000                     | 245,079          |
| Pfizer, Inc.<br>7.20%, 3/15/39                               | 143,000                     | 196,169          |
| Philip Morris International, Inc.<br>4.88%, 11/15/43         | 133,000                     | 139,823          |
| Plains All American Pipeline LP<br>3.65%, 6/1/22             | 256,500                     | 248,983          |
| Prudential Financial, Inc.<br>6.63%, 12/1/37, Series D       | 116,000                     | 143,302          |
| Public Service Electric & Gas Co.<br>2.38%, 5/15/23          | 187,000                     | 178,821          |
| Southern California Edison Co.<br>4.65%, 10/1/43             | 118,000                     | 124,754          |
| Time Warner Cable, Inc.<br>6.75%, 6/15/39                    | 79,500                      | 81,236           |
| Time Warner, Inc.<br>7.63%, 4/15/31                          | 48,000                      | 60,315           |
| United Technologies Corp.<br>6.13%, 2/1/19 <sup>(b)</sup>    | 175,500                     | 199,421          |
| Verizon Communications, Inc.<br>4.50%, 6/1/42 <sup>(b)</sup> | 50,000                      | 50,823           |
| Verizon Communications, Inc.<br>6.55%, 9/15/43               | 169,000                     | 200,878          |
| Wal-Mart Stores, Inc.<br>6.20%, 4/15/38                      | 314,000                     | 398,581          |
| Wells Fargo & Co.<br>4.13%, 8/15/23                          | 212,000                     | 218,988          |
| Xerox Corp.<br>6.35%, 5/15/18 <sup>(b)</sup>                 | 213,000                     | 234,694          |
| <b>TOTAL CORPORATE BONDS</b><br>(Cost: \$6,607,917)          |                             | <b>6,412,838</b> |
| <b>FOREIGN CORPORATE BONDS 2.9%</b>                          |                             |                  |
| <b>Belgium 0.9%</b>  |                             |                  |
| Anheuser-Busch InBev Worldwide, Inc.<br>5.38%, 1/15/20       | 225,000                     | <b>252,558</b>   |
| <b>Canada 0.2%</b>   |                             |                  |
| Nexen Energy ULC<br>6.40%, 5/15/37 <sup>(b)</sup>            | 52,000                      | <b>61,444</b>    |
| <b>Mexico 0.6%</b>   |                             |                  |
| Petroleos Mexicanos<br>6.00%, 3/5/20                         | 155,000                     | <b>169,260</b>   |
| <b>Netherlands 0.4%</b>                                      |                             |                  |
|  | 119,000                     | <b>133,903</b>   |

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|  |                             |              |
|--|-----------------------------|--------------|
| Shell International Finance B.V.<br>5.50%, 3/25/40   |                             |              |
| <b>Spain 0.3%</b>  |                             |              |
| Telefonica Emisiones SAU<br>3.99%, 2/16/16   | 78,000                      | 78,941       |
| <b>United Kingdom 0.5%</b>   |                             |              |
| HSBC Holdings PLC<br>5.10%, 4/5/21 <sup>(b)</sup>  | 137,000                     | 151,323      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$862,219)  |                             | 847,429      |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.8%</b>   |                             |              |
| <b>Brazil 0.5%</b>   |                             |              |
| Brazilian Government International Bond<br>10.13%, 5/15/27                                       | \$ 107,000                  | \$ 150,870   |
| <b>Italy 0.5%</b>  |                             |              |
| Italy Government International Bond<br>5.38%, 6/15/33  | 128,000                     | 146,679      |
| <b>Mexico 0.6%</b>   |                             |              |
| Mexico Government International Bond<br>4.00%, 10/2/23   | 169,000                     | 171,957      |
| <b>Turkey 0.2%</b>   |                             |              |
| Turkey Government International Bond<br>7.38%, 2/5/25  | 43,000                      | 50,568       |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b><br>(Cost: \$545,966)                                 |                             | 520,074      |
| <b>SUPRANATIONAL BOND 2.2%</b>   |                             |              |
| European Investment Bank<br>4.00%, 2/16/21 <sup>(b)</sup>  |                             |              |
| (Cost: \$633,127)  | 574,000                     | 637,222      |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 4.5%</b>  |                             |              |
| <b>United States 4.5%</b>  |                             |              |
| CFCRE Commercial Mortgage Trust<br>3.83%, 12/15/47, Series 2011-C2, Class A4                     | 95,175                      | 101,355      |
| Citigroup Commercial Mortgage Trust<br>1.99%, 4/10/46, Series 2013-GC11, Class A2                | 35,000                      | 35,155       |
| COMM Mortgage Trust<br>1.34%, 7/10/45, Series 2013-CR9, Class A1                                 | 19,900                      | 19,886       |
| 3.60%, 5/10/47, Series 2014-CR17, Class ASB  | 55,000                      | 57,496       |
| 2.87%, 2/10/48, Series 2015-DC1, Class A2  | 80,000                      | 82,197       |
| JPMBB Commercial Mortgage Securities Trust<br>4.08%, 2/15/47, Series 2014-C18, Class A5          | 50,000                      | 53,018       |
| JPMorgan Chase Commercial Mortgage Securities Trust<br>2.67%, 1/15/46, Series 2013-C13, Class A2 | 75,000                      | 76,628       |
| 5.42%, 1/15/49, Series 2007-LDPX, Class A3   | 102,493                     | 106,985      |
| Morgan Stanley Bank of America Merrill Lynch Trust<br>3.10%, 5/15/46, Series 2013-C9, Class A4   | 105,000                     | 105,391      |
| UBS Commercial Mortgage Trust<br>3.00%, 5/10/45, Series 2012-C1, Class AAB                       | 250,000                     | 257,858      |
| UBS-Barclays Commercial Mortgage Trust<br>3.09%, 8/10/49, Series 2012-C3, Class A4               | 100,000                     | 100,741      |
| WFRBS Commercial Mortgage Trust<br>4.02%, 12/15/46, Series 2013-C17, Class A4                    | 100,000                     | 106,569      |
| 2.90%, 3/15/47, Series 2014-C19, Class A2  | 200,000                     | 205,734      |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b><br>(Cost: \$1,307,175)                        |                             | 1,309,013    |

See Notes to Financial Statements.

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**Schedule of Investments** (concluded)

**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)**

August 31, 2015

|   | Principal<br>Amount         | Value                |
|---|-----------------------------|----------------------|
| <b>Investments</b>  |                             |                      |
| <b>MUNICIPAL BOND 0.9%</b>  |                             |                      |
| <b>United States 0.9%</b>   |                             |                      |
| State of California   |                             |                      |
| 7.55%, 4/1/39   |                             |                      |
| (Cost: \$265,977)   | \$ 180,000                  | \$ 261,313           |
|   |                             |                      |
|   | <b>Shares</b>               |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 1.5%</b>                 |                             |                      |
| <b>United States 1.5%</b>   |                             |                      |
| State Street Navigator Securities Lending Prime Portfolio, 0.18% <sup>(c)</sup> |                             |                      |
| (Cost: \$419,495) <sup>(d)</sup>  | 419,495                     | 419,495              |
| <b>TOTAL INVESTMENTS IN SECURITIES 98.5%</b>                                    |                             | <b>28,482,593</b>    |
| (Cost: \$28,581,861)  |                             |                      |
|   |                             |                      |
|   | <b>Principal<br/>Amount</b> |                      |
| <b>U.S. GOVERNMENT AGENCIES SOLD SHORT (1.5)%</b>                               |                             |                      |
| <b>Government National Mortgage Association (1.5)%</b>                          |                             |                      |
| 3.50%, 9/1/45 <sup>(a)</sup>  |                             |                      |
| (Proceeds: \$444,739)   | \$ (425,000)                | (443,112)            |
| Cash and Other Assets in Excess of  |                             |                      |
| Liabilities 3.0%  |                             | 883,932              |
| <b>NET ASSETS 100.0%</b>  |                             | <b>\$ 28,923,413</b> |

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2).

<sup>(b)</sup> Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).

<sup>(c)</sup> Rate shown represents annualized 7-day yield as of August 31, 2015.

<sup>(d)</sup> At August 31, 2015, the total market value of the Fund's securities on loan was \$1,125,759 and the total market value of the collateral held by the Fund was \$1,163,395. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$743,900.

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments****WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)**

August 31, 2015

|   | <b>Principal<br/>Amount</b> | <b>Value</b>        |
|---|-----------------------------|---------------------|
| <b>Investments</b>                                  |                             |                     |
| <b>U.S. GOVERNMENT OBLIGATIONS 99.9%</b>            |                             |                     |
| <b>U.S. Treasury Notes 99.9%</b>                    |                             |                     |
| U.S. Treasury Floating Rate Note                    |                             |                     |
| 0.15%, 10/31/16**                                   | \$ 371,000                  | \$ 371,200          |
| 0.18%, 1/31/17**                                    | 371,000                     | 371,321             |
| 0.17%, 4/30/17**                                    | 371,000                     | 371,251             |
| 0.17%, 7/31/17**                                    | 135,000                     | 135,097             |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.9%</b>        |                             | <b>1,248,869</b>    |
| (Cost: \$1,248,063)                                 |                             |                     |
| Cash and Other Assets in Excess of Liabilities 0.1% |                             | 766                 |
| <b>NET ASSETS 100.0%</b>                            |                             | <b>\$ 1,249,635</b> |

\*\* Floating rate note. Coupon shown is in effect at August 31, 2015. Date represents the ultimate maturity date.

*See Notes to Financial Statements.*

**Table of Contents****Schedule of Investments****WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)**

August 31, 2015

| Investments   | Principal<br>Amount | Value    |
|---|---------------------|----------|
| <b>CORPORATE BONDS 87.4%</b>  |                     |          |
| <b>United States 87.4%</b>  |                     |          |
| Affinion Group, Inc.<br>7.88%, 12/15/18 <sup>(a)</sup>                    | \$ 7,000            | \$ 4,869 |
| Alcoa, Inc.<br>6.75%, 7/15/18   | 109,000             | 118,401  |
| Alere, Inc.<br>7.25%, 7/1/18  | 71,000              | 74,461   |
| Allegheny Technologies, Inc.<br>9.38%, 6/1/19                             | 75,000              | 80,813   |
| Ally Financial, Inc.<br>5.50%, 2/15/17                                    | 327,000             | 338,510  |
| Alphabet Holding Co., Inc.<br>7.75%, 11/1/17                              | 45,000              | 45,000   |
| AmeriGas Partners L.P.<br>6.25%, 8/20/19                                  | 43,000              | 44,075   |
| ARC Properties Operating Partnership L.P.<br>2.00%, 2/6/17 <sup>(a)</sup> | 70,000              | 68,513   |
| Associated Materials LLC<br>9.13%, 11/1/17 <sup>(a)</sup>                 | 135,000             | 115,087  |
| Atwood Oceanics, Inc.<br>6.50%, 2/1/20 <sup>(a)</sup>                     | 60,000              | 51,600   |
| Avaya, Inc.<br>7.00%, 4/1/19 <sup>(b)</sup>                               | 115,000             | 103,787  |
| Avon Products, Inc.<br>5.35%, 3/15/20 <sup>(a)</sup>                      | 35,000              | 30,013   |
| Basic Energy Services, Inc.<br>7.75%, 2/15/19 <sup>(a)</sup>              | 60,000              | 39,750   |
| Best Buy Co., Inc.<br>5.00%, 8/1/18                                       | 133,000             | 141,339  |
| Beverages & More, Inc.<br>10.00%, 11/15/18 <sup>(b)</sup>                 | 18,000              | 17,708   |
| Cablevision Systems Corp.<br>7.75%, 4/15/18                               | 190,000             | 205,181  |
| Casella Waste Systems, Inc.<br>7.75%, 2/15/19                             | 154,000             | 154,385  |
| Chesapeake Energy Corp.<br>6.50%, 8/15/17 <sup>(a)</sup>                  | 30,000              | 28,806   |
| Chinos Intermediate Holdings A, Inc.<br>7.75%, 5/1/19 <sup>(b)</sup>      | 43,000              | 18,490   |
| CIT Group, Inc.<br>5.00%, 5/15/17   | 276,000             | 284,625  |
| Clayton Williams Energy, Inc.<br>7.75%, 4/1/19 <sup>(a)</sup>             | 60,000              | 50,700   |
|   | 55,000              | 57,131   |

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|  |           |           |
|--|-----------|-----------|
| Clear Channel Worldwide Holdings, Inc.<br>7.63%, 3/15/20, Series B |           |           |
| CNH Industrial Capital LLC<br>6.25%, 11/1/16 <sup>(a)</sup>        | 181,000   | 188,919   |
| Community Health Systems, Inc.<br>8.00%, 11/15/19                  | 75,000    | 78,563    |
| Constellation Brands, Inc.<br>7.25%, 5/15/17                       | 80,000    | 86,350    |
| D.R. Horton, Inc.<br>3.63%, 2/15/18 <sup>(a)</sup>                 | 99,000    | 100,856   |
| DCP Midstream LLC<br>5.35%, 3/15/20 <sup>(a)(b)</sup>              | 50,000    | 48,753    |
| DCP Midstream Operating L.P.<br>2.50%, 12/1/17 <sup>(a)</sup>      | \$ 50,000 | \$ 47,318 |
| Dell, Inc.<br>3.10%, 4/1/16 <sup>(a)</sup>                         | 131,000   | 131,000   |
| DISH DBS Corp.<br>4.25%, 4/1/18                                    | 276,000   | 275,859   |
| Dole Food Co., Inc.<br>7.25%, 5/1/19 <sup>(b)</sup>                | 106,000   | 107,325   |
| Dollar Tree, Inc.<br>5.25%, 3/1/20 <sup>(b)</sup>                  | 91,000    | 95,777    |
| Energy XXI Gulf Coast, Inc.<br>11.00%, 3/15/20 <sup>(b)</sup>      | 40,000    | 24,800    |
| EP Energy LLC<br>9.38%, 5/1/20                                     | 55,000    | 53,543    |
| EV Energy Partners L.P.<br>8.00%, 4/15/19 <sup>(a)</sup>           | 89,000    | 64,525    |
| Gastar Exploration, Inc.<br>8.63%, 5/15/18 <sup>(a)</sup>          | 31,000    | 25,575    |
| General Motors Co.<br>3.50%, 10/2/18                               | 210,000   | 213,478   |
| GenOn Energy, Inc.<br>7.88%, 6/15/17                               | 190,000   | 182,400   |
| Global Brass & Copper, Inc.<br>9.50%, 6/1/19                       | 63,000    | 67,961    |
| HCA, Inc.<br>6.50%, 2/15/16 <sup>(a)</sup>                         | 107,000   | 109,140   |
| Headwaters, Inc.<br>7.25%, 1/15/19                                 | 148,000   | 154,660   |
| Hertz Corp. (The)<br>6.75%, 4/15/19                                | 120,000   | 123,000   |
| Hexion, Inc.<br>8.88%, 2/1/18                                      | 144,000   | 126,000   |
| Hughes Satellite Systems Corp.<br>6.50%, 6/15/19                   | 50,000    | 54,688    |
| Icahn Enterprises L.P.<br>4.88%, 3/15/19                           | 99,000    | 100,534   |
| iHeartCommunications, Inc.<br>6.88%, 6/15/18                       | 60,000    | 52,500    |
| International Lease Finance Corp.<br>9.00%, 12/15/19               | 121,000   | 114,345   |
| iStar, Inc.<br>7.13%, 2/15/18 <sup>(a)</sup>                       | 190,000   | 196,412   |
| JC Penney Corp., Inc.<br>4.88%, 7/1/18                             | 42,000    | 41,213    |
| KB Home<br>8.13%, 10/1/19 <sup>(a)</sup>                           | 91,000    | 92,820    |
| Kinetic Concepts, Inc.<br>4.75%, 5/15/19                           | 189,000   | 186,637   |
| Kratos Defense & Security Solutions, Inc.<br>10.50%, 11/1/18       | 151,000   | 159,682   |
| L Brands, Inc.<br>7.00%, 5/15/19 <sup>(a)</sup>                    | 30,000    | 27,150    |
| L Brands, Inc.<br>6.90%, 7/15/17 <sup>(a)</sup>                    | 80,000    | 87,000    |

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*See Notes to Financial Statements.*

56 WisdomTree Currency Strategy, Fixed Income and Alternative Funds



**Table of Contents****Schedule of Investments** (continued)**WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)**

August 31, 2015

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Lennar Corp.<br>4.75%, 12/15/17   | \$ 189,000                  | \$ 196,560   |
| Level 3 Financing, Inc.<br>8.63%, 7/15/20                                 | 50,000                      | 53,100       |
| LSB Industries, Inc.<br>7.75%, 8/1/19                                     | 28,000                      | 28,350       |
| Masco Corp.<br>6.13%, 10/3/16   | 85,000                      | 88,696       |
| MGM Resorts International<br>7.63%, 1/15/17 <sup>(a)</sup>                | 172,000                     | 181,460      |
| Navient Corp.<br>8.45%, 6/15/18, Series A                                 | 255,000                     | 270,937      |
| NGPL PipeCo LLC<br>7.12%, 12/15/17 <sup>(a)(b)</sup>                      | 40,000                      | 37,400       |
| Niska Gas Storage Canada ULC<br>6.50%, 4/1/19 <sup>(a)</sup>              | 15,000                      | 13,575       |
| NRG Energy, Inc.<br>7.63%, 1/15/18  | 190,000                     | 200,925      |
| Oasis Petroleum, Inc.<br>7.25%, 2/1/19 <sup>(a)</sup>                     | 31,000                      | 27,900       |
| Overseas Shipholding Group, Inc.<br>8.13%, 3/30/18                        | 82,000                      | 84,255       |
| Pactiv LLC<br>8.13%, 6/15/17  | 243,000                     | 263,047      |
| PPL Capital Funding, Inc.<br>6.70%, 3/30/67, Series A <sup>(a)(c)</sup>   | 56,000                      | 47,757       |
| Radian Group, Inc.<br>5.50%, 6/1/19 <sup>(a)</sup>                        | 169,000                     | 174,281      |
| Realogy Group LLC<br>4.50%, 4/15/19 <sup>(b)</sup>                        | 50,000                      | 50,500       |
| Rockies Express Pipeline LLC<br>5.63%, 4/15/20 <sup>(a)(b)</sup>          | 40,000                      | 38,800       |
| Sabine Pass LNG L.P.<br>7.50%, 11/30/16                                   | 100,000                     | 103,500      |
| Safway Group Holding LLC<br>7.00%, 5/15/18 <sup>(a)(b)</sup>              | 157,000                     | 160,908      |
| Smithfield Foods, Inc.<br>7.75%, 7/1/17                                   | 85,000                      | 92,437       |
| Speedy Cash Intermediate Holdings Corp.<br>10.75%, 5/15/18 <sup>(b)</sup> | 97,000                      | 78,813       |
| Sprint Capital Corp.<br>6.90%, 5/1/19                                     | 120,000                     | 121,950      |
| Sprint Communications, Inc.<br>9.00%, 11/15/18 <sup>(b)</sup>             | 273,000                     | 304,736      |
|   | 48,000                      | 54,480       |

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|  |           |                   |
|--|-----------|-------------------|
| Standard Pacific Corp.<br>8.38%, 5/15/18 <sup>(a)</sup>                      |           |                   |
| Starz LLC<br>5.00%, 9/15/19  | 124,000   | 124,620           |
| Steel Dynamics, Inc.<br>6.13%, 8/15/19                                       | 75,000    | 78,094            |
| SUPERVALU, Inc.<br>8.00%, 5/1/16   | 48,000    | 49,860            |
| Syniverse Holdings, Inc.<br>9.13%, 1/15/19                                   | 103,000   | 89,867            |
| T-Mobile USA, Inc.<br>6.46%, 4/28/19   | 120,000   | 123,750           |
| Targa Resources Partners L.P.<br>5.00%, 1/15/18 <sup>(a)(b)</sup>            | \$ 75,000 | \$ 74,625         |
| 4.13%, 11/15/19 <sup>(b)</sup>   | 43,000    | 40,743            |
| Tenet Healthcare Corp.<br>5.00%, 3/1/19 <sup>(a)</sup>                       | 131,000   | 131,261           |
| Tesoro Corp.<br>4.25%, 10/1/17 <sup>(a)</sup>                                | 51,000    | 52,403            |
| Tesoro Logistics L.P.<br>5.50%, 10/15/19 <sup>(b)</sup>                      | 7,000     | 7,105             |
| Thompson Creek Metals Co., Inc.<br>7.38%, 6/1/18 <sup>(a)</sup>              | 119,000   | 71,995            |
| Toys R Us, Inc.<br>10.38%, 8/15/17 <sup>(a)</sup>                            | 9,000     | 6,728             |
| Transocean, Inc.<br>5.55%, 12/15/16  | 25,000    | 25,163            |
| 6.00%, 3/15/18 <sup>(a)</sup>  | 25,000    | 24,000            |
| U.S. Airways Group, Inc.<br>6.13%, 6/1/18                                    | 190,000   | 197,362           |
| U.S. Foods, Inc.<br>8.50%, 6/30/19   | 129,000   | 134,805           |
| UBS Preferred Funding Trust V<br>6.24%, 5/15/16, Series 1 <sup>(c)(d)</sup>  | 75,000    | 76,313            |
| United Continental Holdings, Inc.<br>6.38%, 6/1/18                           | 141,000   | 147,874           |
| USG Corp.<br>9.75%, 1/15/18  | 95,000    | 107,350           |
| Valeant Pharmaceuticals International, Inc.<br>6.75%, 8/15/18 <sup>(b)</sup> | 145,000   | 151,978           |
| Vanguard Natural Resources LLC<br>7.88%, 4/1/20 <sup>(a)</sup>               | 125,000   | 88,125            |
| VWR Funding, Inc.<br>7.25%, 9/15/17  | 113,000   | 116,616           |
| Whiting Petroleum Corp.<br>5.00%, 3/15/19 <sup>(a)</sup>                     | 148,000   | 133,200           |
| Windstream Services LLC<br>7.88%, 11/1/17 <sup>(a)</sup>                     | 124,000   | 130,045           |
| WPX Energy, Inc.<br>5.25%, 1/15/17 <sup>(a)</sup>                            | 51,000    | 50,235            |
| <b>TOTAL CORPORATE BONDS</b>   |           | <b>10,923,882</b> |
| (Cost: \$11,294,116)   |           |                   |
| <b>FOREIGN CORPORATE BONDS 7.2%</b>  |           |                   |
| <b>Canada 1.3%</b>   |           |                   |
| Bombardier, Inc.<br>5.50%, 9/15/18 <sup>(a)(b)</sup>                         | 50,000    | 44,000            |
| Seven Generations Energy Ltd.<br>8.25%, 5/15/20 <sup>(b)</sup>               | 16,000    | 16,000            |
| Tervita Corp.<br>8.00%, 11/15/18 <sup>(b)</sup>                              | 120,000   | 97,800            |
| <b>Total Canada</b>  |           | <b>157,800</b>    |
| <b>Cyprus 0.5%</b>   |           |                   |
| Drill Rigs Holdings, Inc.<br>6.50%, 10/1/17 <sup>(a)(b)</sup>                | 76,000    | 58,520            |
| <b>France 0.9%</b>   |           |                   |
| Credit Agricole S.A.<br>8.38%, 10/13/19 <sup>(b)(c)(d)</sup>                 | 100,000   | 114,875           |

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*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments** (concluded)**WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)**

August 31, 2015

|   | Principal<br>Amount | Value                |
|---|---------------------|----------------------|
| <b>Investments</b>  |                     |                      |
| <b>Germany 0.4%</b>   |                     |                      |
| Fresenius Medical Care US Finance II, Inc.<br>5.63%, 7/31/19 <sup>(b)</sup>   | \$ 50,000           | \$ 54,187            |
| <b>Luxembourg 2.9%</b>  |                     |                      |
| ArcelorMittal<br>5.25%, 2/25/17   | 244,000             | 248,880              |
| Intelsat Jackson Holdings S.A.<br>7.25%, 4/1/19   | 111,000             | 108,919              |
| <b>Total Luxembourg</b>   |                     | <b>357,799</b>       |
| <b>Norway 0.8%</b>  |                     |                      |
| Eksporthfinans ASA<br>2.00%, 9/15/15  | 105,000             | <b>104,921</b>       |
| <b>United Kingdom 0.4%</b>  |                     |                      |
| Royal Bank of Scotland Group PLC<br>4.70%, 7/3/18   | 50,000              | <b>51,632</b>        |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$957,233)   |                     | <b>899,734</b>       |
|   | <b>Shares</b>       |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 13.5%</b>  |                     |                      |
| <b>United States 13.5%</b>  |                     |                      |
| State Street Navigator Securities Lending Prime Portfolio, 0.18% <sup>(c)</sup><br><br>(Cost: \$1,684,673) <sup>(d)</sup> | 1,684,673           | <b>1,684,673</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 108.1%</b><br>(Cost: \$13,936,022)   |                     | <b>13,508,289</b>    |
| Liabilities in Excess of Cash and Other Assets (8.1%)   |                     | (1,009,677)          |
| <b>NET ASSETS 100.0%</b>  |                     | <b>\$ 12,498,612</b> |

<sup>(a)</sup> Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).<sup>(b)</sup> This security is exempt from registration under rule 144A of the Securities Act of 1933. This security may be sold in transactions that are exempt from registration, normally to qualified institutional buyers.<sup>(c)</sup> Rate shown reflects the accrual rate as of August 31, 2015 on securities with variable or step rates.<sup>(d)</sup> The security has a perpetual maturity; the date displayed is the next call date.

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(e) Rate shown represents annualized 7-day yield as of August 31, 2015.

(f) At August 31, 2015, the total market value of the Fund's securities on loan was \$2,082,144 and the total market value of the collateral held by the Fund was \$2,155,246. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$470,573.

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments****WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)**

August 31, 2015

| Investments  | Principal<br>Amount | Value     |
|--|---------------------|-----------|
| <b>CORPORATE BONDS 88.5%</b>   |                     |           |
| <b>United States 88.5%</b>   |                     |           |
| Affinion Group, Inc.<br>7.88%, 12/15/18 <sup>(a)</sup>               | \$ 30,000           | \$ 20,869 |
| Alcoa, Inc.<br>6.75%, 7/15/18  | 179,000             | 194,439   |
| Alere, Inc.<br>7.25%, 7/1/18   | 180,000             | 188,775   |
| Ally Financial, Inc.<br>5.50%, 2/15/17                               | 615,000             | 636,648   |
| Alphabet Holding Co., Inc.<br>7.75%, 11/1/17                         | 200,000             | 200,000   |
| AmeriGas Partners L.P.<br>6.25%, 8/20/19                             | 95,000              | 97,375    |
| Ashland, Inc.<br>3.88%, 4/15/18                                      | 125,000             | 128,009   |
| Associated Materials LLC<br>9.13%, 11/1/17 <sup>(a)</sup>            | 281,000             | 239,552   |
| Atwood Oceanics, Inc.<br>6.50%, 2/1/20 <sup>(a)</sup>                | 180,000             | 154,800   |
| Avaya, Inc.<br>7.00%, 4/1/19 <sup>(b)</sup>                          | 137,000             | 123,643   |
| AVINTIV Specialty Materials, Inc.<br>6.88%, 6/1/19 <sup>(b)</sup>    | 100,000             | 101,875   |
| Avon Products, Inc.<br>6.50%, 3/1/19 <sup>(a)</sup>                  | 97,000              | 90,695    |
| Basic Energy Services, Inc.<br>7.75%, 2/15/19 <sup>(a)</sup>         | 205,000             | 135,813   |
| Best Buy Co., Inc.<br>5.00%, 8/1/18 <sup>(a)</sup>                   | 230,000             | 244,421   |
| Beverages & More, Inc.<br>10.00%, 11/15/18 <sup>(b)</sup>            | 62,000              | 60,993    |
| Cablevision Systems Corp.<br>7.75%, 4/15/18                          | 358,000             | 386,604   |
| Casella Waste Systems, Inc.<br>7.75%, 2/15/19                        | 86,000              | 86,215    |
| CCO Holdings LLC<br>7.00%, 1/15/19                                   | 186,000             | 192,277   |
| Chinos Intermediate Holdings A, Inc.<br>7.75%, 5/1/19 <sup>(b)</sup> | 218,000             | 93,740    |
| CIT Group, Inc.<br>5.00%, 5/15/17                                    | 473,000             | 487,781   |
| Clayton Williams Energy, Inc.<br>7.75%, 4/1/19 <sup>(a)</sup>        | 175,000             | 147,875   |
|  | 50,000              | 20,500    |

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|  |            |            |
|--|------------|------------|
| Cliffs Natural Resources, Inc.<br>7.75%, 3/31/20 <sup>(a)(b)</sup> |            |            |
| CNH Industrial Capital LLC<br>6.25%, 11/1/16                       | 347,000    | 362,181    |
| Community Health Systems, Inc.<br>8.00%, 11/15/19                  | 148,000    | 155,030    |
| Constellation Brands, Inc.<br>7.25%, 9/1/16                        | 240,000    | 251,700    |
| D.R. Horton, Inc.<br>3.75%, 3/1/19                                 | 204,000    | 206,166    |
| Dell, Inc.<br>3.10%, 4/1/16 <sup>(a)</sup>                         | 166,000    | 166,000    |
| DISH DBS Corp.<br>4.25%, 4/1/18                                    | 266,000    | 265,864    |
| Dole Food Co., Inc.<br>7.25%, 5/1/19 <sup>(b)</sup>                | 79,000     | 79,988     |
| EV Energy Partners L.P.<br>8.00%, 4/15/19                          | \$ 228,000 | \$ 165,300 |
| Gastar Exploration, Inc.<br>8.63%, 5/15/18 <sup>(a)</sup>          | 90,000     | 74,250     |
| General Motors Co.<br>3.50%, 10/2/18                               | 352,000    | 357,829    |
| GenOn Energy, Inc.<br>7.88%, 6/15/17                               | 333,000    | 319,680    |
| HCA, Inc.<br>6.50%, 2/15/16 <sup>(a)</sup>                         | 294,000    | 299,880    |
| Headwaters, Inc.<br>7.25%, 1/15/19                                 | 230,000    | 240,350    |
| Hertz Corp. (The)<br>6.75%, 4/15/19                                | 128,000    | 131,200    |
| Hexion, Inc.<br>8.88%, 2/1/18                                      | 179,000    | 156,625    |
|  | 140,000    | 131,250    |
| Hughes Satellite Systems Corp.<br>6.50%, 6/15/19                   | 100,000    | 109,375    |
| Icahn Enterprises L.P.<br>4.88%, 3/15/19                           | 148,000    | 150,294    |
| iHeartCommunications, Inc.<br>6.88%, 6/15/18                       | 186,000    | 162,750    |
| International Lease Finance Corp.<br>8.75%, 3/15/17                | 525,000    | 570,675    |
| iStar, Inc.<br>7.13%, 2/15/18                                      | 74,000     | 76,498     |
|  | 221,000    | 216,856    |
| JC Penney Corp., Inc.<br>8.13%, 10/1/19 <sup>(a)</sup>             | 212,000    | 216,240    |
| KB Home<br>4.75%, 5/15/19  | 80,000     | 79,000     |
| Kinetic Concepts, Inc.<br>10.50%, 11/1/18                          | 308,000    | 325,710    |
| Lennar Corp.<br>4.75%, 12/15/17                                    | 353,000    | 367,120    |
| Level 3 Financing, Inc.<br>8.63%, 7/15/20                          | 200,000    | 212,400    |
| LSB Industries, Inc.<br>7.75%, 8/1/19                              | 125,000    | 126,563    |
| Masco Corp.<br>6.13%, 10/3/16                                      | 213,000    | 222,261    |
| MGM Resorts International<br>7.63%, 1/15/17 <sup>(a)</sup>         | 301,000    | 317,555    |
| Navient Corp.<br>8.45%, 6/15/18, Series A                          | 502,000    | 533,375    |
| Novelis, Inc.<br>8.38%, 12/15/17                                   | 125,000    | 125,313    |
| NRG Energy, Inc.<br>7.63%, 1/15/18                                 | 311,000    | 328,882    |
| Oasis Petroleum, Inc.<br>7.25%, 2/1/19 <sup>(a)</sup>              | 90,000     | 81,000     |
| Overseas Shipholding Group, Inc.<br>8.13%, 3/30/18                 | 128,000    | 131,520    |

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|   |         |         |
|---|---------|---------|
| Pactiv LLC<br>8.13%, 6/15/17  | 231,000 | 250,057 |
| PPL Capital Funding, Inc.<br>6.70%, 3/30/67, Series A <sup>(a)(c)</sup> | 124,000 | 105,747 |
| PulteGroup, Inc.<br>7.63%, 10/15/17                                     | 77,000  | 85,085  |

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments** (concluded)**WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)**

August 31, 2015

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Radian Group, Inc.<br>5.50%, 6/1/19 <sup>(a)</sup>                           | \$ 336,000                  | \$ 346,500   |
| Realogy Group LLC<br>3.38%, 5/1/16 <sup>(b)</sup>                            | 102,000                     | 102,510      |
| Rite Aid Corp.<br>9.25%, 3/15/20   | 180,000                     | 194,287      |
| Ryerson, Inc.<br>9.00%, 10/15/17   | 180,000                     | 164,700      |
| Sabine Pass LNG L.P.<br>7.50%, 11/30/16                                      | 100,000                     | 103,500      |
| Safway Group Holding LLC<br>7.00%, 5/15/18 <sup>(a)(b)</sup>                 | 231,000                     | 236,750      |
| Speedy Cash Intermediate Holdings Corp.<br>10.75%, 5/15/18 <sup>(a)(b)</sup> | 128,000                     | 104,000      |
| Sprint Communications, Inc.<br>9.00%, 11/15/18 <sup>(b)</sup>                | 533,000                     | 594,961      |
| Standard Pacific Corp.<br>8.38%, 5/15/18 <sup>(a)</sup>                      | 105,000                     | 119,175      |
| Starz LLC<br>5.00%, 9/15/19  | 221,000                     | 222,105      |
| Syniverse Holdings, Inc.<br>9.13%, 1/15/19                                   | 306,000                     | 266,985      |
| Synovus Financial Corp.<br>5.13%, 6/15/17 <sup>(a)</sup>                     | 241,000                     | 248,953      |
| T-Mobile USA, Inc.<br>6.46%, 4/28/19   | 289,000                     | 298,031      |
| Targa Resources Partners L.P.<br>5.00%, 1/15/18 <sup>(a)(b)</sup>            | 200,000                     | 199,000      |
| Tenet Healthcare Corp.<br>5.00%, 3/1/19 <sup>(a)</sup>                       | 307,000                     | 307,611      |
| Tesoro Corp.<br>4.25%, 10/1/17 <sup>(a)</sup>                                | 145,000                     | 148,988      |
| Tesoro Logistics L.P.<br>5.50%, 10/15/19 <sup>(b)</sup>                      | 151,000                     | 153,265      |
| Thompson Creek Metals Co., Inc.<br>7.38%, 6/1/18 <sup>(a)</sup>              | 68,000                      | 41,140       |
| Toys R Us, Inc.<br>10.38%, 8/15/17 <sup>(a)</sup>                            | 11,000                      | 8,223        |
| U.S. Airways Group, Inc.<br>6.13%, 6/1/18                                    | 256,000                     | 265,920      |
| U.S. Foods, Inc.<br>8.50%, 6/30/19 <sup>(a)</sup>                            | 212,000                     | 221,540      |
| United Continental Holdings, Inc.<br>6.38%, 6/1/18                           | 238,000                     | 249,602      |
|  | 175,000                     | 160,108      |

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|   |               |                      |
|---|---------------|----------------------|
| United States Steel Corp.<br>7.38%, 4/1/20 <sup>(a)</sup>                       |               |                      |
| USG Corp.<br>9.75%, 1/15/18   | 281,000       | 317,530              |
| Valeant Pharmaceuticals International, Inc.<br>6.75%, 8/15/18 <sup>(b)</sup>    | 322,000       | 337,496              |
| Vanguard Natural Resources LLC<br>7.88%, 4/1/20 <sup>(a)</sup>                  | 261,000       | 184,005              |
| VWR Funding, Inc.<br>7.25%, 9/15/17   | 159,000       | 164,088              |
| Whiting Petroleum Corp.<br>5.00%, 3/15/19 <sup>(a)</sup>                        | 250,000       | 225,000              |
| Windstream Services LLC<br>7.88%, 11/1/17 <sup>(a)</sup>                        | 179,000       | 187,726              |
| WPX Energy, Inc.<br>5.25%, 1/15/17 <sup>(a)</sup>                               | \$ 90,000     | \$ 88,650            |
| <b>TOTAL CORPORATE BONDS</b>  |               |                      |
| (Cost: \$19,113,009)  |               | <b>18,452,817</b>    |
| <b>FOREIGN CORPORATE BONDS 7.3%</b>   |               |                      |
| <b>Canada 1.1%</b>  |               |                      |
| Seven Generations Energy Ltd.<br>8.25%, 5/15/20 <sup>(b)</sup>                  | 49,000        | 49,000               |
| Telesat Canada<br>6.00%, 5/15/17 <sup>(a)(b)</sup>                              | 150,000       | 152,250              |
| Tervita Corp.<br>8.00%, 11/15/18 <sup>(b)</sup>                                 | 25,000        | 20,375               |
| <b>Total Canada</b>   |               | <b>221,625</b>       |
| <b>France 1.2%</b>  |               |                      |
| Numericable-SFR SAS<br>4.88%, 5/15/19 <sup>(b)</sup>                            | 250,000       | 252,187              |
| <b>Germany 1.2%</b>   |               |                      |
| Schaeffler Holding Finance B.V.<br>6.88%, 8/15/18 <sup>(b)</sup>                | 250,000       | 258,625              |
| <b>Luxembourg 3.4%</b>  |               |                      |
| ArcelorMittal<br>5.25%, 2/25/17   | 417,000       | 425,340              |
| Intelsat Jackson Holdings S.A.<br>7.25%, 4/1/19                                 | 287,000       | 281,619              |
| <b>Total Luxembourg</b>   |               | <b>706,959</b>       |
| <b>Norway 0.4%</b>  |               |                      |
| Eksportfinans ASA<br>2.00%, 9/15/15   | 81,000        | 80,939               |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>  |               |                      |
| (Cost: \$1,545,201)   |               | <b>1,520,335</b>     |
|   | <b>Shares</b> |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 12.9%</b>                |               |                      |
| <b>United States 12.9%</b>  |               |                      |
| State Street Navigator Securities Lending Prime Portfolio, 0.18% <sup>(d)</sup> |               |                      |
| (Cost: \$2,695,043) <sup>(e)</sup>  | 2,695,043     | <b>2,695,043</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 108.7%</b>                                   |               |                      |
| (Cost: \$23,353,253)  |               | <b>22,668,195</b>    |
| Liabilities in Excess of Cash and<br>Other Assets (8.7%)                        |               | (1,809,539)          |
| <b>NET ASSETS 100.0%</b>  |               | <b>\$ 20,858,656</b> |

<sup>(a)</sup> Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).

<sup>(b)</sup>

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This security is exempt from registration under rule 144A of the Securities Act of 1933. This security may be sold in transactions that are exempt from registration, normally to qualified institutional buyers.

(c) Rate shown reflects the accrual rate as of August 31, 2015 on securities with variable or step rates.

(d) Rate shown represents annualized 7-day yield as of August 31, 2015.

(e) At August 31, 2015, the total market value of the Fund's securities on loan was \$3,107,793 and the total market value of the collateral held by the Fund was \$3,220,913. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$525,870.

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments****WisdomTree Emerging Markets Corporate Bond Fund (EMCB)**

August 31, 2015

| Investments  | Principal<br>Amount | Value             |
|--|---------------------|-------------------|
| <b>FOREIGN CORPORATE BONDS 86.8%</b>   |                     |                   |
| <b>Brazil 14.2%</b>  |                     |                   |
| Braskem Finance Ltd.<br>5.75%, 4/15/21, Reg S                                    | \$ 1,768,000        | \$ 1,609,410      |
| CSN Resources S.A.<br>6.50%, 7/21/20, Reg S <sup>(a)</sup>                       | 1,599,000           | 999,375           |
| ESAL GmbH<br>6.25%, 2/5/23, Reg S <sup>(a)</sup>                                 | 350,000             | 341,250           |
| Itau Unibanco Holding S.A.<br>2.85%, 5/26/18 <sup>(b)</sup>                      | 720,000             | 697,320           |
| Odebrecht Finance Ltd.<br>4.38%, 4/25/25 <sup>(b)</sup>                          | 1,330,000           | 867,825           |
| Odebrecht Offshore Drilling Finance Ltd.<br>6.75%, 10/1/23, Reg S <sup>(a)</sup> | 756,961             | 427,683           |
| Oi S.A.<br>5.75%, 2/10/22, Reg S <sup>(a)</sup>                                  | 951,000             | 689,475           |
| Petrobras Global Finance B.V.<br>5.38%, 1/27/21                                  | 3,997,000           | 3,521,357         |
| 4.38%, 5/20/23   | 260,000             | 204,747           |
| 5.63%, 5/20/43   | 1,860,000           | 1,294,002         |
| 6.85%, 6/5/15  | 160,000             | 119,992           |
| Vale Overseas Ltd.<br>4.38%, 1/11/22 <sup>(a)</sup>                              | 1,119,000           | 1,037,537         |
| <b>Total Brazil</b>  |                     | <b>11,809,973</b> |
| <b>Chile 2.3%</b>  |                     |                   |
| Cencosud S.A.<br>4.88%, 1/20/23, Reg S   | 1,740,000           | 1,733,475         |
| Corpanca S.A.<br>3.88%, 9/22/19, Reg S   | 200,000             | 203,750           |
| <b>Total Chile</b>   |                     | <b>1,937,225</b>  |
| <b>China 10.7%</b>   |                     |                   |
| Alibaba Group Holding Ltd.<br>3.60%, 11/28/24 <sup>(b)</sup>                     | 1,200,000           | 1,142,460         |
| Baidu, Inc.<br>2.75%, 6/9/19   | 1,200,000           | 1,187,388         |
| China Overseas Finance Cayman VI Ltd.<br>4.25%, 5/8/19, Reg S                    | 1,150,000           | 1,183,660         |
| CITIC Ltd.<br>6.38%, 4/10/20, Reg S  | 850,000             | 942,276           |
| Country Garden Holdings Co., Ltd.<br>7.25%, 4/4/21, Reg S                        | 1,850,000           | 1,877,750         |
| CRCC Yuxiang Ltd.<br>3.50%, 5/16/23, Reg S                                       | 990,000             | 958,601           |

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|   |            |                  |
|---|------------|------------------|
| Industrial & Commercial Bank of China Ltd.<br>3.23%, 11/13/19                     | 1,080,000  | 1,097,894        |
| Talent Yield Investments Ltd.<br>4.50%, 4/25/22, Reg S                            | 440,000    | 456,056          |
| <b>Total China</b>  |            | <b>8,846,085</b> |
| <b>Colombia 2.8%</b>  |            |                  |
| Banco Bilbao Vizcaya Argentaria Colombia S.A.<br>4.88%, 4/21/25 <sup>(a)(b)</sup> | 720,000    | 698,400          |
| Ecopetrol S.A.<br>7.63%, 7/23/19 <sup>(a)</sup>                                   | 705,000    | 808,106          |
| Pacific Exploration and Production Corp.<br>5.38%, 1/26/19 <sup>(a)(b)</sup>      | \$ 630,000 | \$ 341,775       |
| 5.13%, 3/28/23, Reg S   | 890,000    | 445,000          |
| <b>Total Colombia</b>   |            | <b>2,293,281</b> |
| <b>Hong Kong 7.4%</b>   |            |                  |
| AIA Group Ltd.<br>3.20%, 3/11/25 <sup>(b)</sup>                                   | 470,000    | 453,339          |
| Bank of East Asia Ltd. (The)<br>4.25%, 11/20/24, Reg S <sup>(c)</sup>             | 470,000    | 470,535          |
| Hutchison Whampoa International 11 Ltd.<br>4.63%, 1/13/22, Reg S                  | 1,165,000  | 1,248,490        |
| MIE Holdings Corp.<br>7.50%, 4/25/19 <sup>(b)</sup>                               | 800,000    | 462,481          |
| PCCW-HKT Capital No. 5 Ltd.<br>3.75%, 3/8/23, Reg S                               | 2,550,000  | 2,529,716        |
| Prosperous Ray Ltd.<br>3.00%, 11/12/18, Reg S                                     | 760,000    | 767,081          |
| Shimao Property Holdings Ltd.<br>6.63%, 1/14/20, Reg S                            | 240,000    | 240,000          |
| <b>Total Hong Kong</b>  |            | <b>6,171,642</b> |
| <b>India 5.7%</b>   |            |                  |
| Bharti Airtel International Netherlands B.V.<br>5.35%, 5/20/24 <sup>(b)</sup>     | 2,100,000  | 2,245,782        |
| ICICI Bank Ltd.<br>6.38%, 4/30/22, Reg S <sup>(c)</sup>                           | 1,325,000  | 1,356,674        |
| ONGC Videsh Ltd.<br>4.63%, 7/15/24, Reg S   | 470,000    | 479,983          |
| Vedanta Resources PLC<br>8.25%, 6/7/21, Reg S <sup>(a)</sup>                      | 698,000    | 609,553          |
| <b>Total India</b>  |            | <b>4,691,992</b> |
| <b>Indonesia 3.2%</b>   |            |                  |
| Pertamina Persero PT<br>5.63%, 5/20/43, Reg S                                     | 1,260,000  | 1,047,003        |
| Perusahaan Gas Negara Persero Tbk PT<br>5.13%, 5/16/24, Reg S <sup>(a)</sup>      | 1,660,000  | 1,619,538        |
| <b>Total Indonesia</b>  |            | <b>2,666,541</b> |
| <b>Jamaica 0.8%</b>   |            |                  |
| Digicel Group Ltd.<br>8.25%, 9/30/20, Reg S <sup>(a)</sup>                        | 720,000    | <b>669,600</b>   |
| <b>Kazakhstan 2.9%</b>  |            |                  |
| KazMunayGas National Co. JSC<br>6.38%, 4/9/21, Reg S                              | 2,367,000  | <b>2,409,014</b> |
| <b>Macau - 1.2%</b>   |            |                  |
| MCE Finance Ltd.<br>5.00%, 2/15/21 <sup>(a)(b)</sup>                              | 200,000    | 185,000          |
| 5.00%, 2/15/21, Reg S   | 900,000    | 832,500          |
| <b>Total Macau</b>  |            | <b>1,017,500</b> |
| <b>Mexico 12.7%</b>   |            |                  |
| BBVA Bancomer S.A.<br>6.75%, 9/30/22, Reg S <sup>(a)</sup>                        | 850,000    | 924,800          |
| Cemex S.A.B. de C.V.  |            |                  |

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|                       |           |           |
|-----------------------|-----------|-----------|
| 6.50%, 12/10/19(a)(b) | 200,000   | 204,250   |
| 7.25%, 1/15/21, Reg S | 1,410,000 | 1,473,873 |

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments** (concluded)**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)**

August 31, 2015

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| Empresas ICA S.A.B. de C.V.<br>8.90%, 2/4/21, Reg S <sup>(a)</sup>                                 | \$ 1,860,000                | \$ 906,750        |
| Grupo Bimbo S.A.B. de C.V.<br>4.50%, 1/25/22, Reg S <sup>(a)</sup>                                 | 2,128,000                   | 2,221,611         |
| Mexichem S.A.B. de C.V.<br>4.88%, 9/19/22, Reg S <sup>(a)</sup>                                    | 2,250,000                   | 2,322,000         |
| Southern Copper Corp.<br>5.25%, 11/8/42 <sup>(a)</sup>   | 3,060,000                   | 2,487,229         |
| <b>Total Mexico</b>  |                             | <b>10,540,513</b> |
| <b>Morocco 2.9%</b>  |                             |                   |
| OCP S.A.<br>5.63%, 4/25/24, Reg S  | 2,300,000                   | <b>2,364,055</b>  |
| <b>Peru 2.0%</b>   |                             |                   |
| BBVA Banco Continental S.A.<br>5.25%, 9/22/29 <sup>(b)(c)</sup>                                    | 90,000                      | 89,100            |
| Volcan Cia Minera S.A.A.<br>5.38%, 2/2/22, Reg S <sup>(a)</sup>                                    | 1,686,000                   | 1,525,830         |
| <b>Total Peru</b>  |                             | <b>1,614,930</b>  |
| <b>Philippines 0.5%</b>  |                             |                   |
| First Gen Corp.<br>6.50%, 10/9/23, Reg S   | 400,000                     | <b>422,000</b>    |
| <b>Qatar 3.1%</b>  |                             |                   |
| Ooredoo International Finance Ltd.<br>4.75%, 2/16/21, Reg S  | 2,356,000                   | <b>2,578,053</b>  |
| <b>Russia 10.3%</b>  |                             |                   |
| EuroChem Mineral & Chemical Co. OJSC via EuroChem GI Ltd.<br>5.13%, 12/12/17, Reg S <sup>(a)</sup> | 1,150,000                   | 1,147,125         |
| Evraz Group S.A.<br>6.75%, 4/27/18, Reg S  | 1,406,000                   | 1,349,760         |
| Gazprom OAO via Gaz Capital S.A.<br>3.85%, 2/6/20, Reg S   | 600,000                     | 551,250           |
| Lukoil International Finance B.V.<br>6.13%, 11/9/20, Reg S   | 973,000                     | 977,865           |
| Rosneft Oil Co. via Rosneft International Finance Ltd.<br>4.20%, 3/6/22, Reg S                     | 1,100,000                   | 933,158           |
| Russian Agricultural Bank OJSC via RSHB Capital S.A.<br>6.00%, 6/3/21, Reg S <sup>(c)</sup>        | 1,000,000                   | 895,000           |
| Sberbank of Russia via SB Capital S.A.<br>5.50%, 2/26/24, Reg S <sup>(c)</sup>                     | 700,000                     | 570,500           |
| Severstal OAO via Steel Capital S.A.<br>6.70%, 10/25/17, Reg S                                     | 235,000                     | 245,281           |
| 5.90%, 10/17/22, Reg S <sup>(a)</sup>  | 677,000                     | 632,995           |
|  | 1,322,000                   | 1,279,035         |

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VimpelCom Holdings B.V.  
7.50%, 3/1/22, Reg S

|  |               |                      |
|--|---------------|----------------------|
| <b>Total Russia</b>  |               | <b>8,581,969</b>     |
| <b>Singapore 2.4%</b>  |               |                      |
| BOC Aviation Pte Ltd.<br>3.00%, 3/30/20 <sup>(b)</sup>   | \$ 950,000    | \$ 936,232           |
| Puma International Financing S.A.<br>6.75%, 2/1/21 <sup>(b)</sup>  | 540,000       | 548,100              |
| 6.75%, 2/1/21, Reg S   | 500,000       | 507,500              |
| <b>Total Singapore</b>   |               | <b>1,991,832</b>     |
| <b>South Africa 0.3%</b>   |               |                      |
| AngloGold Ashanti Holdings PLC<br>8.50%, 7/30/20 <sup>(a)</sup>  | 220,000       | 235,125              |
| <b>South Korea 1.1%</b>  |               |                      |
| Korea Exchange Bank<br>4.25%, 10/14/24, Reg S  | 450,000       | 458,508              |
| Korea Hydro & Nuclear Power Co., Ltd.<br>3.00%, 9/19/22, Reg S   | 460,000       | 458,599              |
| <b>Total South Korea</b>   |               | <b>917,107</b>       |
| <b>Venezuela 0.3%</b>  |               |                      |
| Petroleos de Venezuela S.A.<br>6.00%, 5/16/24, Reg S   | 710,000       | 241,400              |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$79,120,637)   |               | <b>71,999,837</b>    |
| <b>FOREIGN GOVERNMENT AGENCIES 3.6%</b>  |               |                      |
| <b>United Arab Emirates 3.6%</b>   |               |                      |
| MDC-GMTN B.V.<br>5.50%, 4/20/21, Reg S<br><br>(Cost: \$2,955,191)  | 2,656,000     | <b>3,037,800</b>     |
|  | <b>Shares</b> |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 14.0%</b>   |               |                      |
| <b>United States 14.0%</b>   |               |                      |
| State Street Navigator<br>Securities Lending Prime<br>Portfolio, 0.18% <sup>(d)</sup><br><br>(Cost: \$11,601,938) <sup>(e)</sup> | 11,601,938    | <b>11,601,938</b>    |
| <b>TOTAL INVESTMENTS IN SECURITIES 104.4%</b><br>(Cost: \$93,677,766)  |               | <b>86,639,575</b>    |
| Liabilities in Excess of Cash and<br>Other Assets (4.4)%   |               | (3,683,687)          |
| <b>NET ASSETS 100.0%</b>   |               | <b>\$ 82,955,888</b> |

(a) Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).

(b) This security is exempt from registration under rule 144A of the Securities Act of 1933. This security may be sold in transactions that are exempt from registration, normally to qualified institutional buyers.

(c) Rate shown reflects the accrual rate as of August 31, 2015 on securities with variable or step rates.

(d) Rate shown represents annualized 7-day yield as of August 31, 2015.

(e)



## Edgar Filing: WisdomTree Trust - Form N-CSR

At August 31, 2015, the total market value of the Fund's securities on loan was \$11,121,854 and the total market value of the collateral held by the Fund was \$11,967,926. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$365,988.

Reg S - Regulation S provides an exclusion from the registration requirements of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments****WisdomTree Emerging Markets Local Debt Fund (ELD)**

August 31, 2015

| Investments  | Principal<br>Amount | Value             |
|--|---------------------|-------------------|
| <b>FOREIGN GOVERNMENT AGENCIES 0.7%</b>              |                     |                   |
| <b>South Africa 0.7%</b>                             |                     |                   |
| Landwirtschaftliche Rentenbank 8.25%, 5/23/22, Reg S |                     |                   |
| (Cost: \$3,561,143)                                  | 45,000,000 ZAR      | \$ 3,341,011      |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 87.6%</b>          |                     |                   |
| <b>Brazil 9.4%</b>                                   |                     |                   |
| Brazil Letras do Tesouro Nacional                    |                     |                   |
| 10.82%, 1/1/16 <sup>(a)</sup>                        | 19,588,000 BRL      | 5,142,272         |
| 8.87%, 7/1/16 <sup>(a)</sup>                         | 41,391,000 BRL      | 10,164,986        |
| 11.86%, 1/1/17 <sup>(a)</sup>                        | 29,290,000 BRL      | 6,737,516         |
| 12.51%, 1/1/18 <sup>(a)</sup>                        | 15,517,000 BRL      | 3,136,988         |
| Brazil Notas do Tesouro Nacional                     |                     |                   |
| 10.00%, 1/1/17, Series F                             | 26,592,000 BRL      | 6,973,903         |
| 10.00%, 1/1/21, Series F                             | 16,048,000 BRL      | 3,829,482         |
| 10.00%, 1/1/23, Series F                             | 36,340,000 BRL      | 8,338,802         |
| Brazilian Government International Bond              |                     |                   |
| 12.50%, 1/5/16                                       | 2,049,000 BRL       | 557,445           |
| 12.50%, 1/5/22                                       | 929,000 BRL         | 289,496           |
| <b>Total Brazil</b>                                  |                     | <b>45,170,890</b> |
| <b>Chile 3.3%</b>                                    |                     |                   |
| Bonos del Banco Central de Chile en Pesos            |                     |                   |
| 6.00%, 1/1/17, Series 5YR                            | 2,275,000,000 CLP   | 3,394,446         |
| 6.00%, 3/1/23  | 1,670,000,000 CLP   | 2,683,963         |
| Chile Government International Bond                  |                     |                   |
| 5.50%, 8/5/20  | 5,730,500,000 CLP   | 8,707,269         |
| 6.00%, 1/1/22, Reg S                                 | 750,000,000 CLP     | 1,190,273         |
| <b>Total Chile</b>                                   |                     | <b>15,975,951</b> |
| <b>China 3.5%</b>                                    |                     |                   |
| China Government Bond                                |                     |                   |
| 2.56%, 6/29/17, Reg S                                | 9,000,000 CNY       | 1,381,428         |
| 3.09%, 6/29/20, Reg S                                | 11,500,000 CNY      | 1,770,449         |
| 2.48%, 12/1/20                                       | 19,000,000 CNY      | 2,840,353         |
| 2.36%, 8/18/21, Reg S                                | 27,000,000 CNY      | 3,943,713         |
| 3.10%, 6/29/22                                       | 26,500,000 CNY      | 4,014,193         |
| 3.16%, 6/27/23                                       | 20,000,000 CNY      | 3,031,581         |
| <b>Total China</b>                                   |                     | <b>16,981,717</b> |
| <b>Colombia 5.7%</b>                                 |                     |                   |
| Colombia Government International Bond               |                     |                   |
| 7.75%, 4/14/21                                       | 5,943,000,000 COP   | 2,035,432         |

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|  |                     |                   |
|--|---------------------|-------------------|
| Colombian TES                            |                     |                   |
| 5.00%, 11/21/18, Series B                | 9,366,400,000 COP   | 2,948,991         |
| 7.00%, 5/4/22, Series B                  | 16,732,800,000 COP  | 5,363,567         |
| 10.00%, 7/24/24, Series B                | 27,083,100,000 COP  | 10,078,967        |
| 6.00%, 4/28/28, Series B                 | 25,500,000,000 COP  | 6,828,403         |
| <b>Total Colombia</b>                    |                     | <b>27,255,360</b> |
| <b>India 2.1%</b>                        |                     |                   |
| India Government Bond                    |                     |                   |
| 7.83%, 4/11/18                           | 2,500,000 INR       | 37,656            |
| 8.27%, 6/9/20                            | 103,000,000 INR     | 1,576,953         |
| 8.40%, 7/28/24                           | 204,000,000 INR     | \$ 3,147,581      |
| 9.20%, 9/30/30                           | 304,000,000 INR     | 5,086,923         |
| <b>Total India</b>                       |                     | <b>9,849,113</b>  |
| <b>Indonesia 4.7%</b>                    |                     |                   |
| Indonesia Treasury Bond                  |                     |                   |
| 11.00%, 11/15/20, Series FR31            | 20,105,000,000 IDR  | 1,575,588         |
| 8.25%, 7/15/21, Series FR53              | 18,265,000,000 IDR  | 1,285,127         |
| 8.38%, 9/15/26, Series FR56              | 146,472,000,000 IDR | 10,184,881        |
| 8.25%, 6/15/32, Series FR58              | 135,677,000,000 IDR | 8,828,662         |
| 8.75%, 2/15/44, Series FR67              | 7,880,000,000 IDR   | 520,957           |
| <b>Total Indonesia</b>                   |                     | <b>22,395,215</b> |
| <b>Malaysia 9.5%</b>                     |                     |                   |
| Malaysia Government Bond                 |                     |                   |
| 3.81%, 2/15/17, Series 0207              | 7,349,000 MYR       | 1,759,258         |
| 4.01%, 9/15/17, Series 0210              | 16,848,000 MYR      | 4,061,551         |
| 3.31%, 10/31/17, Series 0512             | 11,348,000 MYR      | 2,695,815         |
| 4.38%, 11/29/19, Series 0902             | 67,971,000 MYR      | 16,288,587        |
| 4.16%, 7/15/21, Series 0111              | 5,004,000 MYR       | 1,191,388         |
| 3.42%, 8/15/22, Series 0112              | 47,609,000 MYR      | 10,689,195        |
| 4.39%, 4/15/26, Series 0311              | 32,323,000 MYR      | 7,659,974         |
| 4.50%, 4/15/30, Series 0310              | 4,333,000 MYR       | 1,016,185         |
| <b>Total Malaysia</b>                    |                     | <b>45,361,953</b> |
| <b>Mexico 9.3%</b>                       |                     |                   |
| Mexican Bonos                            |                     |                   |
| 7.75%, 12/14/17, Series M                | 75,188,000 MXN      | 4,805,127         |
| 4.75%, 6/14/18, Series M                 | 60,000,000 MXN      | 3,579,908         |
| 8.50%, 12/13/18, Series M 10             | 39,435,000 MXN      | 2,598,654         |
| 6.50%, 6/10/21, Series M                 | 69,098,000 MXN      | 4,310,221         |
| 6.50%, 6/9/22, Series M                  | 84,982,000 MXN      | 5,272,525         |
| 10.00%, 12/5/24, Series M 20             | 82,682,000 MXN      | 6,306,306         |
| 7.50%, 6/3/27, Series M 20               | 60,000,000 MXN      | 3,948,987         |
| 7.75%, 5/29/31, Series M                 | 71,783,000 MXN      | 4,830,876         |
| 10.00%, 11/20/36, Series M 30            | 19,178,000 MXN      | 1,586,194         |
| 8.50%, 11/18/38, Series M 30             | 54,326,000 MXN      | 3,941,011         |
| 7.75%, 11/13/42, Series M                | 50,542,000 MXN      | 3,415,254         |
| <b>Total Mexico</b>                      |                     | <b>44,595,063</b> |
| <b>Peru 3.3%</b>                         |                     |                   |
| Peruvian Government International Bond   |                     |                   |
| 7.84%, 8/12/20, Reg S                    | 17,753,000 PEN      | 5,918,750         |
| 8.20%, 8/12/26, Reg S                    | 7,945,000 PEN       | 2,616,674         |
| 6.95%, 8/12/31, Reg S                    | 18,631,000 PEN      | 5,381,280         |
| 6.90%, 8/12/37, Reg S                    | 7,325,000 PEN       | 2,066,402         |
| <b>Total Peru</b>                        |                     | <b>15,983,106</b> |
| <b>Philippines 2.4%</b>                  |                     |                   |
| Philippine Government Bond               |                     |                   |
| 7.63%, 9/29/36, Series 25-9              | 151,510,000 PHP     | 4,546,097         |
| Philippine Government International Bond |                     |                   |
| 4.95%, 1/15/21                           | 117,000,000 PHP     | 2,603,613         |
| 3.90%, 11/26/22                          | 165,000,000 PHP     | 3,468,107         |
| 6.25%, 1/14/36                           | 42,000,000 PHP      | 1,017,884         |

**Total Philippines**

**11,635,701**

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 63

**Table of Contents****Schedule of Investments** (continued)**WisdomTree Emerging Markets Local Debt Fund (ELD)**

August 31, 2015

| Investments                   | Principal       |                   |
|-------------------------------|-----------------|-------------------|
|                               | Amount          | Value             |
| <b>Poland 9.7%</b>            |                 |                   |
| Poland Government Bond        |                 |                   |
| 4.75%, 4/25/17, Series 0417   | 2,730,000 PLN   | \$ 758,291        |
| 3.75%, 4/25/18, Series 0418   | 19,471,000 PLN  | 5,392,311         |
| 2.50%, 7/25/18, Series 0718   | 27,839,000 PLN  | 7,472,879         |
| 5.50%, 10/25/19, Series 1019  | 38,410,000 PLN  | 11,454,837        |
| 5.25%, 10/25/20, Series 1020  | 14,951,000 PLN  | 4,487,301         |
| 5.75%, 10/25/21, Series 1021  | 19,714,000 PLN  | 6,142,842         |
| 5.75%, 9/23/22, Series 0922   | 12,059,000 PLN  | 3,800,871         |
| 4.00%, 10/25/23, Series 1023  | 20,640,000 PLN  | 5,925,318         |
| 3.25%, 7/25/25, Series 0725   | 4,500,000 PLN   | 1,221,781         |
| <b>Total Poland</b>           |                 | <b>46,656,431</b> |
| <b>Romania 3.7%</b>           |                 |                   |
| Romania Government Bond       |                 |                   |
| 5.90%, 7/26/17, Series 5Y     | 15,500,000 RON  | 4,237,652         |
| 5.60%, 11/28/18, Series 5Y    | 12,500,000 RON  | 3,509,094         |
| 5.95%, 6/11/21, Series 10Y    | 4,310,000 RON   | 1,251,021         |
| 5.85%, 4/26/23, Series 10Y    | 18,240,000 RON  | 5,316,144         |
| 4.75%, 2/24/25, Series 10Y    | 12,080,000 RON  | 3,312,947         |
| <b>Total Romania</b>          |                 | <b>17,626,858</b> |
| <b>Russia 3.6%</b>            |                 |                   |
| Russian Federal Bond OFZ      |                 |                   |
| 7.50%, 3/15/18, Series 6204   | 214,705,000 RUB | 2,956,055         |
| 7.50%, 2/27/19, Series 6208   | 80,448,000 RUB  | 1,073,484         |
| 6.80%, 12/11/19, Series 6210  | 237,959,000 RUB | 3,026,024         |
| 7.60%, 4/14/21, Series 6205   | 253,965,000 RUB | 3,213,008         |
| 7.60%, 7/20/22, Series 6209   | 242,495,000 RUB | 2,986,410         |
| 8.15%, 2/3/27, Series 6207    | 158,245,000 RUB | 1,903,577         |
| 7.05%, 1/19/28, Series 6212   | 178,667,000 RUB | 1,940,331         |
| <b>Total Russia</b>           |                 | <b>17,098,889</b> |
| <b>South Africa 4.5%</b>      |                 |                   |
| South Africa Government Bond  |                 |                   |
| 6.75%, 3/31/21, Series R208   | 13,270,000 ZAR  | 946,635           |
| 10.50%, 12/21/26, Series R186 | 23,420,000 ZAR  | 2,040,736         |
| 8.00%, 1/31/30, Series 2030   | 25,274,000 ZAR  | 1,794,148         |
| 7.00%, 2/28/31, Series R213   | 71,077,000 ZAR  | 4,573,245         |
| 6.25%, 3/31/36, Series R209   | 69,490,600 ZAR  | 3,964,510         |
| 6.50%, 2/28/41, Series R214   | 80,000,000 ZAR  | 4,584,654         |
| 8.75%, 2/28/48, Series 2048   | 50,000,000 ZAR  | 3,694,140         |

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|  |                     |                       |
|--|---------------------|-----------------------|
| <b>Total South Africa</b>  |                     | <b>21,598,068</b>     |
| <b>South Korea 5.1%</b>  |                     |                       |
| Korea Treasury Bond  |                     |                       |
| 4.25%, 6/10/21, Series 2106  | 263,920,000 KRW     | 250,045               |
| 3.38%, 9/10/23, Series 2309  | 10,354,880,000 KRW  | 9,506,844             |
| 3.50%, 3/10/24, Series 2403  | 10,145,040,000 KRW  | 9,420,172             |
| 4.00%, 12/10/31, Series 3112   | 5,000,000,000 KRW   | 5,117,599             |
| <b>Total South Korea</b>   |                     | <b>24,294,660</b>     |
| <b>Thailand 3.4%</b>   |                     |                       |
| Thailand Government Bond   |                     |                       |
| 4.13%, 11/18/16  | 82,024,000 THB      | 2,360,154             |
| 3.88%, 6/13/19   | 111,626,000 THB     | 3,329,419             |
| 3.65%, 12/17/21  | 120,380,000 THB     | 3,574,512             |
| 3.63%, 6/16/23   | 169,625,000 THB     | 5,036,166             |
| 3.85%, 12/12/25  | 36,000,000 THB      | \$ 1,100,065          |
| 3.58%, 12/17/27  | 28,521,000 THB      | 834,681               |
| <b>Total Thailand</b>  |                     | <b>16,234,997</b>     |
| <b>Turkey 4.4%</b>   |                     |                       |
| Turkey Government Bond   |                     |                       |
| 9.00%, 1/27/16   | 7,424,000 TRY       | 2,542,038             |
| 8.30%, 6/20/18   | 18,761,000 TRY      | 6,119,399             |
| 10.50%, 1/15/20  | 3,021,000 TRY       | 1,055,430             |
| 9.50%, 1/12/22   | 6,968,000 TRY       | 2,329,050             |
| 8.50%, 9/14/22   | 18,624,000 TRY      | 5,889,176             |
| 7.10%, 3/8/23  | 11,211,000 TRY      | 3,265,863             |
| <b>Total Turkey</b>  |                     | <b>21,200,956</b>     |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>  |                     | <b>419,914,928</b>    |
| (Cost: \$577,835,065)  |                     |                       |
| <b>SUPRANATIONAL BONDS 4.3%</b>  |                     |                       |
| European Investment Bank   |                     |                       |
| 7.50%, 1/30/19   | 65,020,000 ZAR      | 4,846,389             |
| 7.20%, 7/9/19, Reg S   | 124,200,000,000 IDR | 8,073,831             |
| 8.38%, 7/29/22, Reg S  | 22,000,000 ZAR      | 1,652,374             |
| Inter-American Development Bank 6.00%, 9/5/17  | 193,700,000 INR     | 2,876,725             |
| International Finance Corp.  |                     |                       |
| 7.80%, 6/3/19, Series GDIF   | 200,000,000 INR     | 3,119,835             |
| <b>TOTAL SUPRANATIONAL BONDS (Cost: \$24,865,966)</b>  |                     | <b>20,569,154</b>     |
| <b>REPURCHASE AGREEMENT 3.8%</b>   |                     |                       |
| <b>United States 3.8%</b>  |                     |                       |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/15, 0.14% due 9/1/15; Proceeds at maturity \$18,000,070 (fully collateralized by Ginnie Mae, 4.00% 6.50% due 12/20/19 7/20/45 and U.S. Treasury Notes, 1.63% 1.75% due 9/30/19 11/15/22; U.S. Treasury Bond, 4.50% due 5/15/38 and U.S. Treasury Bond Principal Strips, 0.00% due 11/15/21 11/15/41; Market value \$18,716,479) |                     |                       |
| (Cost: \$18,000,000)   | \$ 18,000,000       | <b>18,000,000</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 96.4%</b>   |                     | <b>461,825,093</b>    |
| (Cost: \$624,262,174)  |                     |                       |
| Cash, Foreign Currency and Other   |                     |                       |
| Assets in Excess of Liabilities 3.6%   |                     | 17,441,436            |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 479,266,529</b> |
| Principal amount is reported in U.S. dollars, except for those denoted in the following currencies:  |                     |                       |

BRL Brazilian real

CLP Chilean peso

*See Notes to Financial Statements.*

64 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents**

**Schedule of Investments** (concluded)

**WisdomTree Emerging Markets Local Debt Fund (ELD)**

August 31, 2015

|     |                    |
|-----|--------------------|
| CNY | Chinese yuan       |
| COP | Colombian peso     |
| IDR | Indonesian rupiah  |
| INR | Indian rupee       |
| KRW | South Korean won   |
| MXN | Mexican peso       |
| MYR | Malaysian ringgit  |
| PEN | Peruvian nuevo sol |
| PHP | Philippine peso    |
| PLN | Polish zloty       |
| RON | Romanian leu       |
| RUB | Russian ruble      |
| THB | Thai baht          |
| TRY | Turkish New lira   |
| ZAR | South African rand |

<sup>(a)</sup> Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2015.

Reg S Regulation S provides an exclusion from the registration requirements of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.

*See Notes to Financial Statements.*





**Table of Contents****Schedule of Investments****WisdomTree Japan Interest Rate Strategy Fund (JGBB) (consolidated)**

August 31, 2015

|   | <b>Principal<br/>Amount</b> | <b>Value</b>        |
|---|-----------------------------|---------------------|
| <b>Investments</b>                                  |                             |                     |
| <b>U.S. GOVERNMENT OBLIGATIONS 95.8%</b>            |                             |                     |
| <b>U.S. Treasury Bills 95.8%</b>                    |                             |                     |
| U.S. Treasury Bills                                 |                             |                     |
| 0.01%, 9/10/15 <sup>(a)</sup>                       | \$ 800,000                  | \$ 800,000          |
| 0.00%, 9/24/15*                                     | 1,000,000                   | 1,000,006           |
| 0.01%, 10/8/15*                                     | 900,000                     | 900,017             |
| 0.05%, 10/22/15*                                    | 1,000,000                   | 999,998             |
| 0.02%, 11/12/15*                                    | 1,000,000                   | 999,990             |
| <b>TOTAL INVESTMENTS IN SECURITIES 95.8%</b>        |                             | <b>4,700,011</b>    |
| (Cost: \$4,699,886)                                 |                             |                     |
| Cash and Other Assets in Excess of Liabilities 4.2% |                             | 206,002             |
| <b>NET ASSETS 100.0%</b>                            |                             | <b>\$ 4,906,013</b> |

\* Interest rate shown reflects the discount rate at time of purchase.

(a) All or a portion of this security is held by the broker as collateral for open futures contracts.

*See Notes to Financial Statements.*

66 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Strategic Corporate Bond Fund (CRDT)**

August 31, 2015

| Investments                              | Principal<br>Amount | Value         |
|--|---------------------|---------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 0.8%</b>  |                     |               |
| <b>U.S. Treasury Notes 0.8%</b>          |                     |               |
| U.S. Treasury Note                       |                     |               |
| 0.88%, 4/15/17                           | \$ 10,000           | \$ 10,037     |
| 1.38%, 3/31/20                           | 50,000              | 49,755        |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> |                     |               |
| (Cost: \$59,983)                         |                     | <b>59,792</b> |
| <b>CORPORATE BONDS 55.6%</b>             |                     |               |
| <b>United States 55.6%</b>               |                     |               |
| AbbVie, Inc.                             |                     |               |
| 1.75%, 11/6/17                           | 60,000              | 59,981        |
| Actavis Funding SCS                      |                     |               |
| 4.55%, 3/15/35                           | 70,000              | 64,555        |
| Amgen, Inc.                              |                     |               |
| 3.63%, 5/22/24 <sup>(a)</sup>            | 150,000             | 148,312       |
| Anadarko Petroleum Corp.                 |                     |               |
| 6.38%, 9/15/17                           | 60,000              | 64,948        |
| AT&T, Inc.                               |                     |               |
| 5.50%, 2/1/18                            | 90,000              | 97,177        |
| Bank of America Corp.                    |                     |               |
| 3.30%, 1/11/23                           | 250,000             | 246,781       |
| California Resources Corp.               |                     |               |
| 6.00%, 11/15/24 <sup>(a)</sup>           | 40,000              | 29,760        |
| Calpine Corp.                            |                     |               |
| 7.88%, 1/15/23 <sup>(a)(b)</sup>         | 49,000              | 52,675        |
| Caterpillar, Inc.                        |                     |               |
| 3.90%, 5/27/21 <sup>(a)</sup>            | 180,000             | 192,562       |
| CCO Holdings LLC                         |                     |               |
| 6.63%, 1/31/22                           | 30,000              | 31,650        |
| Celgene Corp.                            |                     |               |
| 5.00%, 8/15/45                           | 50,000              | 50,649        |
| Citigroup, Inc.                          |                     |               |
| 4.50%, 1/14/22                           | 170,000             | 182,405       |
| Comcast Corp.                            |                     |               |
| 3.13%, 7/15/22 <sup>(a)</sup>            | 110,000             | 110,734       |
| Dollar Tree Inc.                         |                     |               |
| 5.75%, 3/1/23 <sup>(b)</sup>             | 80,000              | 84,200        |
| EnSCO PLC                                |                     |               |
| 5.20%, 3/15/25 <sup>(a)</sup>            | 40,000              | 35,848        |
| FCA U.S. LLC                             |                     |               |
| 8.25%, 6/15/21 <sup>(a)</sup>            | 200,000             | 215,040       |
|  | 40,000              | 31,200        |

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|  |            |            |
|--|------------|------------|
| Foresight Energy LLC<br>7.88%, 8/15/21 <sup>(b)</sup>            |            |            |
| Freeport-McMoRan, Inc.<br>2.15%, 3/1/17                          | 110,000    | 105,413    |
| General Electric Capital Corp.<br>6.88%, 1/10/39, Series A       | 140,000    | 188,523    |
| General Motors Co.<br>6.25%, 10/2/43                             | 100,000    | 107,466    |
| Genworth Holdings, Inc.<br>4.80%, 2/15/24 <sup>(a)</sup>         | 20,000     | 16,150     |
| Goldman Sachs Group, Inc. (The)<br>5.75%, 1/24/22                | 190,000    | 216,138    |
| Kraft Foods Group, Inc.<br>5.00%, 6/4/42 <sup>(a)</sup>          | 20,000     | 20,457     |
| Medtronic, Inc.<br>4.63%, 3/15/45                                | \$ 100,000 | \$ 102,502 |
| Mondelez International, Inc.<br>4.00%, 2/1/24 <sup>(a)</sup>     | 40,000     | 41,059     |
| Murray Energy Corp.<br>11.25%, 4/15/21 <sup>(a)(b)</sup>         | 20,000     | 9,350      |
| Pacific Gas & Electric Co.<br>6.05%, 3/1/34                      | 120,000    | 144,286    |
| Packaging Corp. of America<br>4.50%, 11/1/23                     | 40,000     | 41,672     |
| PepsiCo, Inc.<br>5.00%, 6/1/18                                   | 60,000     | 65,546     |
| Quicken Loans, Inc.<br>5.75%, 5/1/25 <sup>(b)</sup>              | 40,000     | 39,150     |
| Reynolds American, Inc.<br>6.88%, 5/1/20 <sup>(b)</sup>          | 100,000    | 115,740    |
| Rock-Tenn Co.<br>5.85%, 8/15/45                                  | 30,000     | 32,422     |
| Ryerson, Inc.<br>4.45%, 3/1/19                                   | 250,000    | 265,697    |
| Sprint Corp.<br>9.00%, 10/15/17                                  | 100,000    | 91,500     |
| Taylor Morrison Communities, Inc.<br>7.25%, 9/15/21              | 30,000     | 29,250     |
| Tenet Healthcare Corp.<br>5.25%, 4/15/21 <sup>(a)(b)</sup>       | 30,000     | 30,300     |
| Time Warner Cable, Inc.<br>8.00%, 8/1/20                         | 50,000     | 52,312     |
| United Rentals North America, Inc.<br>5.00%, 2/1/20              | 100,000    | 107,509    |
| United Technologies Corp.<br>7.63%, 4/15/22                      | 50,000     | 54,125     |
| Valeant Pharmaceuticals International, Inc.<br>3.10%, 6/1/22     | 180,000    | 180,751    |
| Verizon Communications, Inc.<br>5.38%, 3/15/20 <sup>(a)(b)</sup> | 70,000     | 71,400     |
| Verizon Communications, Inc.<br>1.10%, 11/1/17 <sup>(a)</sup>    | 80,000     | 79,247     |
| Verizon Communications, Inc.<br>4.15%, 3/15/24                   | 100,000    | 102,359    |
| Verizon Communications, Inc.<br>6.55%, 9/15/43 <sup>(a)</sup>    | 23,000     | 27,338     |
| Verizon Communications, Inc.<br>5.01%, 8/21/54                   | 21,000     | 19,304     |

**TOTAL CORPORATE BONDS**

(Cost: \$4,095,484) **4,055,443**

**FOREIGN CORPORATE BONDS 36.2%**

**Belgium 2.2%**

Anheuser-Busch InBev Worldwide, Inc.  
5.38%, 1/15/20 **157,147**

**Brazil 2.6%**

Petrobras Global Finance B.V.  
5.38%, 1/27/21<sup>(a)</sup> 100,000 88,400  
Vale Overseas Ltd.  
4.38%, 1/11/22<sup>(a)</sup> 110,000 102,278

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|                               |        |                |
|-------------------------------|--------|----------------|
| <b>Total Brazil</b>           |        | <b>190,678</b> |
| <b>Colombia 0.9%</b>          |        |                |
| Ecopetrol S.A.                |        |                |
| 7.63%, 7/23/19 <sup>(a)</sup> | 60,000 | <b>68,622</b>  |

*See Notes to Financial Statements.*

**Table of Contents****Schedule of Investments** (concluded)**WisdomTree Strategic Corporate Bond Fund (CRDT)**

August 31, 2015

| Investments   | Principal<br>Amount |     | Value          |
|---|---------------------|-----|----------------|
| <b>France 3.7%</b>  |                     |     |                |
| Electricite de France<br>4.63%, 9/11/24   | 50,000              | EUR | \$ 70,140      |
| Numericable-SFR SAS<br>6.00%, 5/15/22 <sup>(b)</sup>                                | \$ 200,000          |     | 200,500        |
| <b>Total France</b>   |                     |     | <b>270,640</b> |
| <b>Germany 2.5%</b>   |                     |     |                |
| E.ON International Finance B.V.<br>5.50%, 10/2/17                                   | 50,000              | EUR | 61,826         |
| Volkswagen Leasing GmbH<br>3.25%, 5/10/18   | 100,000             | EUR | 120,404        |
| <b>Total Germany</b>  |                     |     | <b>182,230</b> |
| <b>Italy 3.1%</b>   |                     |     |                |
| Intesa Sanpaolo SpA<br>5.02%, 6/26/24 <sup>(a)(b)</sup>                             | \$ 230,000          |     | <b>225,207</b> |
| <b>Luxembourg 0.4%</b>  |                     |     |                |
| Intelsat Jackson Holdings S.A.<br>7.25%, 10/15/20                                   | 30,000              |     | <b>28,950</b>  |
| <b>Mexico 1.5%</b>  |                     |     |                |
| Petroleos Mexicanos<br>5.50%, 1/21/21   | 100,000             |     | <b>107,500</b> |
| <b>Netherlands 3.8%</b>   |                     |     |                |
| Cooperatieve Centrale Raiffeisen-Boerenleenbank BA<br>5.75%, 12/1/43 <sup>(a)</sup> | 250,000             |     | <b>272,852</b> |
| <b>Russia 2.8%</b>  |                     |     |                |
| Gazprom OAO via Gaz Capital S.A.<br>4.95%, 5/23/16, Reg S                           | 200,000             |     | <b>203,405</b> |
| <b>United Kingdom 12.7%</b>   |                     |     |                |
| Barclays Bank PLC<br>7.63%, 11/21/22 <sup>(a)</sup>                                 | 200,000             |     | 228,375        |
| BP Capital Markets PLC<br>2.24%, 5/10/19 <sup>(a)</sup>                             | 150,000             |     | 150,282        |
| HSBC Bank PLC<br>3.88%, 10/24/18, Reg S   | 160,000             | EUR | 198,120        |
| Rio Tinto Finance USA PLC<br>4.13%, 8/21/42 <sup>(a)</sup>                          | \$ 30,000           |     | 26,511         |
| Royal Bank of Scotland Group PLC<br>6.13%, 12/15/22                                 | 210,000             |     | 226,742        |
| Tesco PLC<br>6.13%, 2/24/22, Series 68  | 60,000              | GBP | 99,178         |
| <b>Total United Kingdom</b>   |                     |     | <b>929,208</b> |

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### TOTAL FOREIGN CORPORATE BONDS

(Cost: \$2,707,329)

2,636,439

| Investments   | Shares    | Value            |
|---|-----------|------------------|
| <b>PREFERRED STOCK 2.4%</b>   |           |                  |
| <b>United States 2.4%</b>   |           |                  |
| GMAC Capital Trust I  |           |                  |
| 8.13%, 2/15/40, Series 2 <sup>(c)</sup>   |           |                  |
| (Cost: \$180,839)   | 6,934     | \$ 177,025       |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 17.6%</b>                |           |                  |
| <b>United States 17.6%</b>  |           |                  |
| State Street Navigator Securities Lending Prime Portfolio, 0.18% <sup>(d)</sup> |           |                  |
| (Cost: \$1,285,323) <sup>(e)</sup>  | 1,285,323 | 1,285,323        |
| <b>TOTAL INVESTMENTS IN SECURITIES 112.6%</b> (Cost: \$8,328,958)               |           | <b>8,214,022</b> |
| Liabilities in Excess of Cash, Foreign Currency and Other Assets (12.6%)        |           | (920,056)        |

**NET ASSETS 100.0%** **\$ 7,293,966**

Principal amount is reported in U.S. dollars, except for those denoted in the following currencies:

EUR Euro

GBP British pound

(a) Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).

(b) This security is exempt from registration under rule 144A of the Securities Act of 1933. This security may be sold in transactions that are exempt from registration, normally to qualified institutional buyers.

(c) Rate shown reflects the accrual rate as of August 31, 2015 on securities with variable or step rates.

(d) Rate shown represents annualized 7-day yield as of August 31, 2015.

(e) At August 31, 2015, the total market value of the Fund's securities on loan was \$1,607,138 and the total market value of the collateral held by the Fund was \$1,738,736. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$453,413.

Reg S Regulation S provides an exclusion from the registration requirements of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.

*See Notes to Financial Statements.*

68 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Western Asset Unconstrained Bond Fund (UBND)**

August 31, 2015

| Investments                              | Principal<br>Amount | Value          |
|--|---------------------|----------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 17.8%</b> |                     |                |
| <b>U.S. Treasury Bonds 17.8%</b>         |                     |                |
| U.S. Treasury Bond                       |                     |                |
| 3.13%, 8/15/44                           | \$ 820,000          | \$ 848,594     |
| 3.00%, 5/15/45                           | 20,000              | 20,238         |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> |                     |                |
| (Cost: \$834,768)                        |                     | <b>868,832</b> |
| <b>CORPORATE BONDS 37.1%</b>             |                     |                |
| <b>United States 37.1%</b>               |                     |                |
| AES Corp.                                |                     |                |
| 5.50%, 3/15/24                           | 120,000             | 115,200        |
| Ally Financial, Inc.                     |                     |                |
| 8.00%, 3/15/20                           | 120,000             | 140,700        |
| Altria Group, Inc.                       |                     |                |
| 10.20%, 2/6/39                           | 30,000              | 48,295         |
| Bank of America Corp.                    |                     |                |
| 4.00%, 1/22/25                           | 65,000              | 63,728         |
| CCO Holdings LLC                         |                     |                |
| 5.38%, 5/1/25 <sup>(a)</sup>             | 120,000             | 116,850        |
| Celgene Corp.                            |                     |                |
| 5.00%, 8/15/45                           | 10,000              | 10,130         |
| Chesapeake Energy Corp.                  |                     |                |
| 6.13%, 2/15/21                           | 30,000              | 23,381         |
| 5.75%, 3/15/23                           | 90,000              | 67,546         |
| CIT Group, Inc.                          |                     |                |
| 5.00%, 8/1/23                            | 120,000             | 121,800        |
| Citigroup, Inc.                          |                     |                |
| 4.30%, 11/20/26                          | 65,000              | 64,635         |
| Comcast Corp.                            |                     |                |
| 3.38%, 2/15/25                           | 25,000              | 24,892         |
| FirstEnergy Corp.                        |                     |                |
| 7.38%, 11/15/31, Series C                | 50,000              | 59,997         |
| Ford Motor Credit Co. LLC                |                     |                |
| 8.13%, 1/15/20                           | 100,000             | 119,668        |
| General Electric Capital Corp.           |                     |                |
| 6.88%, 1/10/39, Series A                 | 40,000              | 53,864         |
| General Motors Co.                       |                     |                |
| 6.25%, 10/2/43                           | 35,000              | 37,613         |
| Gilead Sciences, Inc.                    |                     |                |
| 3.70%, 4/1/24                            | 30,000              | 30,419         |
| Goldman Sachs Group, Inc. (The)          |                     |                |
| 6.75%, 10/1/37                           | 50,000              | 59,836         |



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|   |         |         |
|---|---------|---------|
| HCA, Inc.<br>5.00%, 3/15/24               | 120,000 | 123,150 |
| Level 3 Financing, Inc.<br>5.38%, 8/15/22 | 120,000 | 120,875 |