

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.**

The Report to Shareholders is attached herewith.

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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%.**

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

	Average Annual Total Return 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, 0.05%, 9/24/15	75.0%
Deutsche Bank, tri-party repurchase agreement, 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.

8 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**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 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, 0.01%, 9/3/15	30.6%
Citigroup, Inc., tri-party repurchase agreement, 0.14%, 9/1/15	27.6%
U.S. Treasury Bill, 0.01%, 10/1/15	24.4%
Barclays Capital, Inc., 4.00%, 9/18/15	5.3%
BNP Paribas S.A., 3.91%, 9/18/15	5.2%
Standard Chartered Bank, 2.40%, 9/18/15	5.2%
Deutsche Bank AG, 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

<b>Investment Type</b>	<b>% of Net Assets</b>
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

<b>Description</b>	<b>% of Net Assets</b>
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.

10 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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**Performance Summary** (unaudited)

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

**Investment Breakdown**

as of 8/31/15

Investment Type	% of 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, 0.01%, 10/1/15	34.6%
U.S. Treasury Bill, 0.01%, 9/3/15	34.2%
Citigroup, Inc., tri-party repurchase agreement, 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 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, 0.02%, 9/17/15	70.2%
Citigroup, Inc., tri-party repurchase agreement, 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 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.**

12 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

<b>Country</b>	<b>% of 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, 3.26%, 3/1/18, Series 0213	7.3%
Korea Treasury Bond, 5.75%, 9/10/18, Series 1809	6.1%
Korea Treasury Bond, 3.50%, 3/10/24, Series 2403	5.2%
Singapore Government Bond, 2.25%, 6/1/21	5.2%
Export-Import Bank of Korea, 0.70%, 7/1/16, Reg S	4.9%
Queensland Treasury Corp., 6.00%, 7/21/22, Series 22, Reg S	4.6%
Hong Kong Government Bond Programme, 2.46%, 8/4/21	4.6%
Nordic Investment Bank, 3.50%, 1/30/18	4.4%
Western Australian Treasury Corp., 7.00%, 10/15/19, 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 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., 7.00%, 7/15/21, Series 21	4.7%
Treasury Corp. of Victoria, 6.00%, 10/17/22, Series 1022	4.2%
European Bank for Reconstruction & Development, 0.50%, 9/1/23	3.1%
International Bank for Reconstruction & Development, 5.75%, 10/21/19, Series GDIF	3.1%
International Finance Corp., 5.75%, 7/28/20	3.0%
Tasmanian Public Finance, 5.00%, 9/20/17, Series 17, Reg S	2.9%
Australia Government Bond, 3.25%, 10/21/18, Series 141, Reg S	2.9%
Australia Government Bond, 5.50%, 1/21/18, Series 132, Reg S	2.8%
Australian Capital Territory, 4.25%, 4/11/22	2.8%
Treasury Corp. of Victoria, 6.00%, 6/15/20, 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

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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> -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.**

**Table of Contents****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).

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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 Since  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 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, 0.63%, 6/30/17	21.2%
Federal National Mortgage Association, 5.00%, 9/1/45	2.5%
Federal Home Loan Mortgage Corp., 2.38%, 1/13/22	2.4%
U.S. Treasury Bond, 4.50%, 2/15/36	2.2%
Government National Mortgage Association, 4.00%, 9/1/45	1.9%
European Investment Bank, 4.00%, 2/16/21	1.8%
U.S. Treasury Bond, 3.63%, 8/15/43	1.8%
Federal National Mortgage Association, 0.88%, 5/21/18	1.7%
Federal Home Loan Mortgage Corp., 4.50%, 9/1/45	1.7%
Federal Home Loan Mortgage Corp., 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).

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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, 0.63%, 6/30/17	24.4%
Federal Home Loan Mortgage Corp., 2.38%, 1/13/22	2.9%
Federal National Mortgage Association, 5.00%, 9/1/45	2.5%
U.S. Treasury Bond, 3.63%, 8/15/43	2.3%
Federal National Mortgage Association, 0.88%, 5/21/18	2.3%
European Investment Bank, 4.00%, 2/16/21	2.2%
Federal Home Loan Mortgage Corp., 4.50%, 9/1/45	1.9%
Federal National Mortgage Association, 3.00%, 9/1/45	1.7%
Government National Mortgage Association, 3.50%, 8/20/44	1.7%
U.S. Treasury Bond, 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).

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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

Investment Type	% of Net Assets
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

Description	% of Net Assets
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

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**Performance Summary** (unaudited)

**WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)**

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

Investment Type	% of Net Assets
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

Description	% of Net Assets
Ally Financial, Inc., 5.50%, 2/15/17	2.7%
International Lease Finance Corp., 8.75%, 3/15/17	2.5%
Sprint Communications, Inc., 9.00%, 11/15/18	2.4%
CIT Group, Inc., 5.00%, 5/15/17	2.3%
DISH DBS Corp., 4.25%, 4/1/18	2.2%
Navient Corp., 8.45%, 6/15/18, Series A	2.2%
Pactiv LLC, 8.13%, 6/15/17	2.1%
ArcelorMittal, 5.25%, 2/25/17	2.0%
General Motors Co., 3.50%, 10/2/18	1.7%
Cablevision Systems Corp., 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 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., 5.50%, 2/15/17	3.1%
Sprint Communications, Inc., 9.00%, 11/15/18	2.9%
International Lease Finance Corp., 8.75%, 3/15/17	2.7%
Navient Corp., 8.45%, 6/15/18, Series A	2.6%
CIT Group, Inc., 5.00%, 5/15/17	2.3%
ArcelorMittal, 5.25%, 2/25/17	2.0%
Cablevision Systems Corp., 7.75%, 4/15/18	1.9%
Lennar Corp., 4.75%, 12/15/17	1.8%
CNH Industrial Capital LLC, 6.25%, 11/1/16	1.7%
General Motors Co., 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 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., 5.38%, 1/27/21	4.2%
MDC-GMTN B.V., 5.50%, 4/20/21, Reg S	3.6%
Ooredoo International Finance Ltd., 4.75%, 2/16/21, Reg S	3.1%
PCCW-HKT Capital No. 5 Ltd., 3.75%, 3/8/23, Reg S	3.0%
Southern Copper Corp., 5.25%, 11/8/42	3.0%

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KazMunayGas National Co. JSC, 6.38%, 4/9/21, Reg S	2.9%
OCP S.A., 5.63%, 4/25/24, Reg S	2.9%
Mexichem S.A.B. de C.V., 4.88%, 9/19/22, Reg S	2.8%
Bharti Airtel International Netherlands B.V., 5.35%, 5/20/24	2.7%
Grupo Bimbo S.A.B. de C.V., 4.50%, 1/25/22, 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 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, 0.14%, 9/1/15	3.8%
Malaysia Government Bond, 4.38%, 11/29/19, Series 0902	3.4%
Poland Government Bond, 5.50%, 10/25/19, Series 1019	2.4%
Malaysia Government Bond, 3.42%, 8/15/22, Series 0112	2.2%
Indonesia Treasury Bond, 8.38%, 9/15/26, Series FR56	2.1%
	2.1%

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

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**Performance Summary** (unaudited)

**WisdomTree Japan Interest Rate Strategy Fund (JGBB)** (consolidated)

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

Investment Type	% of 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, 0.00%, 9/24/15	20.4%
U.S. Treasury Bill, 0.05%, 10/22/15	20.4%
U.S. Treasury Bill, 0.02%, 11/12/15	20.4%
U.S. Treasury Bill, 0.01%, 10/8/15	18.3%
U.S. Treasury Bill, 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 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 BA, 5.75%, 12/1/43	3.8%
Rock-Tenn Co., 4.45%, 3/1/19	3.6%
Bank of America Corp., 3.30%, 1/11/23	3.4%
Barclays Bank PLC, 7.63%, 11/21/22	3.1%
Royal Bank of Scotland Group PLC, 6.13%, 12/15/22	3.1%
Intesa Sanpaolo SpA, 5.02%, 6/26/24	3.1%
Goldman Sachs Group, Inc. (The), 5.75%, 1/24/22	3.0%
FCA U.S. LLC, 8.25%, 6/15/21	2.9%
Gazprom OAO via Gaz Capital S.A., 4.95%, 5/23/16, Reg S	2.8%
Numericable-SFR SAS, 6.00%, 5/15/22	2.7%

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

\*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 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, 3.13%, 8/15/44	17.3%
GS Mortgage Securities Trust, 5.99%, 8/10/45, Series 2007-GG10, Class AM	7.4%
OCP S.A., 4.50%, 10/22/25	3.8%
Virgin Media Secured Finance PLC, 5.38%, 4/15/21	3.8%
Ally Financial, Inc., 8.00%, 3/15/20	2.9%
Mexican Bonos, 10.00%, 12/5/24, Series M 20	2.7%
HCA, Inc., 5.00%, 3/15/24	2.5%
CIT Group, Inc., 5.00%, 8/1/23	2.5%
Level 3 Financing, Inc., 5.38%, 8/15/22	2.5%
Ford Motor Credit Co. LLC, 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 Since 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 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, 3.38%, 4/15/32	11.4%
U.S. Treasury Inflation Indexed Note, 0.63%, 1/15/24	6.5%
U.S. Treasury Inflation Indexed Bond, 2.38%, 1/15/25	6.4%
WisdomTree High Dividend Fund	4.6%
Sweden Inflation Linked Bond, 4.00%, 12/1/20, Series 3102	3.9%
U.S. Treasury Inflation Indexed Note, 2.13%, 1/15/19	3.5%
Australia Inflation Linked Bond, 4.00%, 8/20/20, Series 20CI, Reg S	3.4%
United Kingdom Inflation Linked Gilt, 1.25%, 11/22/27, Reg S	3.1%
United Kingdom Inflation Linked Gilt, 1.25%, 11/22/32, 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

			Since Inception <sup>1</sup>
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)

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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.

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

	Beginning Account Value 3/1/15	Ending Account Value 8/31/15	Annualized Expense Ratio Based on the Period 3/1/15 to 8/31/15	Expenses Paid During the Period 3/1/15 to 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 Account Value 3/1/15	Ending Account Value 8/31/15	Annualized Expense Ratio Based on the Period 3/1/15 to 8/31/15	Expenses Paid During the Period 3/1/15 to 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> <i>(consolidated)</i>				
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> <i>(consolidated)</i>				
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> <i>(consolidated)</i>				
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 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 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 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 maturity \$5,782,024 (fully collateralized by U.S. Treasury Note, 3.63% due 8/15/19; Market 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 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>		<b>48,862,043</b>
(Cost: \$48,861,876)		
<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>		<b>18,618,074</b>
(Cost: \$18,632,383)		
<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; Proceeds at maturity \$24,500,095 (fully collateralized by Fannie Mae, 0.00% due 1/27/16, U.S. Treasury Notes, 0.88% 1.25% due 7/15/17 1/31/20 and U.S. Treasury 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>		<b>91,980,117</b>
(Cost: \$91,994,259)		
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 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 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 dated 8/31/15, 0.14% due 9/1/15; Proceeds at maturity \$1,905,007 (fully collateralized by Fannie Mae, 3.00% 7.95% due 9/15/20 3/1/43, Ginnie Mae, 4.00% 5.50% due 7/15/18 8/20/45 and U.S. Treasury Bond Coupon Strip, 0.00% 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 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 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 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 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 repurchase agreement dated 8/31/15, 0.14% due 9/1/15; Proceeds at maturity \$3,940,015 (fully collateralized by Fannie Mae, 0.00% 1.25% due 1/27/16 1/30/17 and U.S. Treasury Notes, 0.63% 0.88% due 7/15/17 4/30/18; U.S. Treasury Bond Coupon Strip, 0.00% due 8/15/22 and 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>Principal</b>	
<b>Investments</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 (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. 6.00%, 7/21/22, Series 22, Reg S	2,095,000 AUD	1,783,080
Western Australian Treasury Corp. 7.00%, 10/15/19, Series 19	2,028,000 AUD	1,704,520
<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b> (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, Reg S	694,000 NZD	475,238
<b>Philippines 6.2%</b>		
Philippine Government Bond 5.00%, 8/18/18, Series 7-51		
	17,850,000 PHP	403,418
Philippine Government 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

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

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 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
KFW		
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
Landwirtschaftliche Rentenbank		
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
New South Wales Treasury Corp.		
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
Northern Territory Treasury Corp.		
4.75%, 9/20/18	300,000 AUD	229,244
Queensland Treasury Corp.		
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
South Australian Government Financing Authority		
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
Tasmanian Public Finance		
5.00%, 9/20/17, Series 17, Reg S	4,000,000 AUD	3,005,576
Treasury Corp. of Victoria		
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
Western Australian Treasury Corp.		
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
<b>Total Australia</b>		<b>21,766,268</b>
<b>New Zealand 11.7%</b>		
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
<b>Total New Zealand</b>		<b>12,078,489</b>
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		
(Cost: \$38,557,154)		<b>33,844,757</b>
<b>SUPRANATIONAL BONDS 25.3%</b>		
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
<b>TOTAL SUPRANATIONAL BONDS</b>		
(Cost: \$28,930,996)		<b>26,134,444</b>
	<b>Shares</b>	
<b>INVESTMENT OF CASH COLLATERAL FOR</b>		
<b>SECURITIES LOANED 2.6%</b>		
<b>United States 2.6%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.18% <sup>(c)</sup>		
(Cost: \$2,673,964) <sup>(d)</sup>	2,673,964	<b>2,673,964</b>
<b>TOTAL INVESTMENTS IN SECURITIES 101.2%</b>		
(Cost: \$117,368,880)		<b>104,590,712</b>
Liabilities in Excess of Cash, Foreign Currency and Other Assets (1.2)%		(1,218,715)
<b>NET ASSETS 100.0%</b>		<b>\$ 103,371,997</b>

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

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Time Warner, Inc. 4.85%, 7/15/45		
Tucson Electric Power Co. 3.05%, 3/15/25	26,000	24,809
United Technologies Corp. 3.10%, 6/1/22	25,000	25,104
Verizon Communications, Inc. 4.52%, 9/15/48	83,000	74,395
Walgreens Boots Alliance, Inc. 3.30%, 11/18/21	25,000	24,789
Weatherford International Ltd. 6.50%, 8/1/36	25,000	20,634
Wells Fargo & Co. 4.10%, 6/3/26	\$ 25,000	\$ 25,155
Zimmer Biomet Holdings, Inc. 4.25%, 8/15/35	25,000	23,049
<b>TOTAL CORPORATE BONDS</b> (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. 6.25%, 3/17/24	70,000	61,481
<b>France 0.5%</b>		
BNP Paribas S.A. 5.00%, 1/15/21	25,000	27,997
<b>Ireland 0.5%</b>		
XLIT Ltd. 5.50%, 3/31/45	25,000	23,336
<b>Mexico 0.5%</b>		
Petroleos Mexicanos 4.50%, 1/23/26 <sup>(b)</sup>	25,000	23,814
<b>Peru 0.9%</b>		
Southern Copper Corp. 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 5.40%, 1/14/20	40,000	44,206
<b>United Kingdom 2.1%</b>		
BP Capital Markets PLC 3.06%, 3/17/22	25,000	24,843
HSBC Holdings PLC 4.00%, 3/30/22	50,000	51,943
Rio Tinto Finance USA Ltd. 3.50%, 11/2/20	25,000	25,844
<b>Total United Kingdom</b>		<b>102,630</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b> (Cost: \$340,969)		<b>328,960</b>
<b>FOREIGN GOVERNMENT AGENCIES 1.1%</b>		
<b>Canada 1.1%</b>		
Hydro-Quebec 9.50%, 11/15/30, Series HQ (Cost: \$57,729)	33,000	53,844
<b>FOREIGN GOVERNMENT OBLIGATIONS 2.0%</b>		
<b>Mexico 0.5%</b>		
Mexico Government International Bond 4.75%, 3/8/44	26,000	24,375
<b>Philippines 0.9%</b>		
Philippine Government International Bond 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 Amount	Value
<b>Turkey 0.6%</b>		
Turkey Government International Bond 7.38%, 2/5/25	\$ 25,000	\$ 29,400
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> (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, Class ASQ2 <sup>(c)</sup>	25,000	25,377
2.30%, 9/25/22, Series 2012-M14, Class A2 <sup>(c)</sup>	50,000	49,749
2.30%, 10/25/24, Series 2015-M3, 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> (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 5.71%, 7/1/34		
(Cost: \$30,020)	25,000	29,545
<b>TOTAL INVESTMENTS IN SECURITIES 99.1%</b> (Cost: \$4,968,945)		<b>4,920,340</b>
Cash and Other Assets in Excess of 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.

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

August 31, 2015

	Principal 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>		<b>5,530,468</b>
(Cost: \$5,493,873)		
<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>		<b>4,717,122</b>
(Cost: \$4,679,647)		
<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 Amount</b>	<b>Value</b>
PepsiCo, Inc. 4.50%, 1/15/20 <sup>(b)</sup>	\$ 173,000	\$ 189,280
Pfizer, Inc. 7.20%, 3/15/39	56,000	76,821
Philip Morris International, Inc. 4.88%, 11/15/43 <sup>(b)</sup>	120,000	126,156
Plains All American Pipeline LP 3.65%, 6/1/22	211,500	205,302
Public Service Electric & Gas Co. 2.38%, 5/15/23	79,000	75,545
Simon Property Group L.P. 3.38%, 10/1/24 <sup>(b)</sup>	65,000	64,116
Southern California Edison Co. 4.65%, 10/1/43	66,000	69,778
Time Warner Cable, Inc. 6.75%, 6/15/39	49,500	50,581
Time Warner, Inc. 7.63%, 4/15/31	37,000	46,493
United Technologies Corp. 6.13%, 2/1/19 <sup>(b)</sup>	150,500	171,014
Verizon Communications, Inc. 4.50%, 6/1/42	36,000	36,593
Wal-Mart Stores, Inc. 6.55%, 9/15/43	104,000	123,618
Wells Fargo & Co. 6.20%, 4/15/38	143,000	181,519
Xerox Corp. 4.13%, 8/15/23	153,000	158,043
<b>TOTAL CORPORATE BONDS</b> (Cost: \$4,234,991)		<b>4,163,287</b>
<b>FOREIGN CORPORATE BONDS 2.6%</b> <b>Belgium 0.8%</b>		
Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20	127,000	<b>142,555</b>
<b>Canada 0.7%</b>		
Nexen Energy ULC 6.40%, 5/15/37 <sup>(b)</sup>	103,000	<b>121,707</b>
<b>Mexico 0.4%</b>		
Petroleos Mexicanos 6.00%, 3/5/20	76,000	<b>82,992</b>
<b>United Kingdom 0.7%</b>		
HSBC Holdings PLC 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		
2.50%, 11/20/24		
(Cost: \$82,971)	83,000	83,872

**FOREIGN GOVERNMENT OBLIGATIONS 2.0%**

**Brazil 0.9%**

Brazilian Government International Bond		
10.13%, 5/15/27	\$ 116,000	\$ 163,560

**Italy 0.5%**

Italy Government International Bond		
5.38%, 6/15/33	78,000	89,382

**Mexico 0.6%**

Mexico Government International Bond		
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		
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		
1.99%, 4/10/46, Series 2013-GC11, Class A2	10,000	10,044
COMM Mortgage Trust		
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		
3.05%, 4/15/47, Series 2014-C19, Class A2	120,000	123,934
JPMorgan Chase Commercial Mortgage Securities Trust		
2.67%, 1/15/46, Series 2013-C13, Class A2	30,000	30,651
Morgan Stanley Bank of America Merrill Lynch Trust		
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		
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		
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		
Securities Lending Prime		
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
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**NET ASSETS 100.0%**

**\$ 17,766,941**

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*See Notes to Financial Statements.*

50 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents**

**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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 51

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

August 31, 2015

Investments	Principal 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.*

52 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**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 Amount</b>	<b>Value</b>
Oracle Corp. 6.50%, 4/15/38	\$ 132,000	\$ 167,985
PepsiCo, Inc. 4.50%, 1/15/20 <sup>(b)</sup>	224,000	245,079
Pfizer, Inc. 7.20%, 3/15/39	143,000	196,169
Philip Morris International, Inc. 4.88%, 11/15/43	133,000	139,823
Plains All American Pipeline LP 3.65%, 6/1/22	256,500	248,983
Prudential Financial, Inc. 6.63%, 12/1/37, Series D	116,000	143,302
Public Service Electric & Gas Co. 2.38%, 5/15/23	187,000	178,821
Southern California Edison Co. 4.65%, 10/1/43	118,000	124,754
Time Warner Cable, Inc. 6.75%, 6/15/39	79,500	81,236
Time Warner, Inc. 7.63%, 4/15/31	48,000	60,315
United Technologies Corp. 6.13%, 2/1/19 <sup>(b)</sup>	175,500	199,421
Verizon Communications, Inc. 4.50%, 6/1/42 <sup>(b)</sup>	50,000	50,823
Verizon Communications, Inc. 6.55%, 9/15/43	169,000	200,878
Wal-Mart Stores, Inc. 6.20%, 4/15/38	314,000	398,581
Wells Fargo & Co. 4.13%, 8/15/23	212,000	218,988
Xerox Corp. 6.35%, 5/15/18 <sup>(b)</sup>	213,000	234,694
<b>TOTAL CORPORATE BONDS</b> (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. 5.38%, 1/15/20	225,000	<b>252,558</b>
<b>Canada 0.2%</b>		
Nexen Energy ULC 6.40%, 5/15/37 <sup>(b)</sup>	52,000	<b>61,444</b>
<b>Mexico 0.6%</b>		
Petroleos Mexicanos 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. 5.50%, 3/25/40		
<b>Spain 0.3%</b>		
Telefonica Emisiones SAU 3.99%, 2/16/16	78,000	78,941
<b>United Kingdom 0.5%</b>		
HSBC Holdings PLC 5.10%, 4/5/21 <sup>(b)</sup>	137,000	151,323
	<b>Principal Amount</b>	<b>Value</b>
<b>Investments</b>		
<b>TOTAL FOREIGN CORPORATE BONDS</b> (Cost: \$862,219)		847,429
<b>FOREIGN GOVERNMENT OBLIGATIONS 1.8%</b>		
<b>Brazil 0.5%</b>		
Brazilian Government International Bond 10.13%, 5/15/27	\$ 107,000	\$ 150,870
<b>Italy 0.5%</b>		
Italy Government International Bond 5.38%, 6/15/33	128,000	146,679
<b>Mexico 0.6%</b>		
Mexico Government International Bond 4.00%, 10/2/23	169,000	171,957
<b>Turkey 0.2%</b>		
Turkey Government International Bond 7.38%, 2/5/25	43,000	50,568
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> (Cost: \$545,966)		520,074
<b>SUPRANATIONAL BOND 2.2%</b>		
European Investment Bank 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 3.83%, 12/15/47, Series 2011-C2, Class A4	95,175	101,355
Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11, Class A2	35,000	35,155
COMM Mortgage Trust 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 4.08%, 2/15/47, Series 2014-C18, Class A5	50,000	53,018
JPMorgan Chase Commercial Mortgage Securities Trust 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 3.10%, 5/15/46, Series 2013-C9, Class A4	105,000	105,391
UBS Commercial Mortgage Trust 3.00%, 5/10/45, Series 2012-C1, Class AAB	250,000	257,858
UBS-Barclays Commercial Mortgage Trust 3.09%, 8/10/49, Series 2012-C3, Class A4	100,000	100,741
WFRBS Commercial Mortgage Trust 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> (Cost: \$1,307,175)		1,309,013

See Notes to Financial Statements.

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

August 31, 2015

	Principal 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 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 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 Amount	Value
<b>CORPORATE BONDS 87.4%</b>		
<b>United States 87.4%</b>		
Affinion Group, Inc. 7.88%, 12/15/18 <sup>(a)</sup>	\$ 7,000	\$ 4,869
Alcoa, Inc. 6.75%, 7/15/18	109,000	118,401
Alere, Inc. 7.25%, 7/1/18	71,000	74,461
Allegheny Technologies, Inc. 9.38%, 6/1/19	75,000	80,813
Ally Financial, Inc. 5.50%, 2/15/17	327,000	338,510
Alphabet Holding Co., Inc. 7.75%, 11/1/17	45,000	45,000
AmeriGas Partners L.P. 6.25%, 8/20/19	43,000	44,075
ARC Properties Operating Partnership L.P. 2.00%, 2/6/17 <sup>(a)</sup>	70,000	68,513
Associated Materials LLC 9.13%, 11/1/17 <sup>(a)</sup>	135,000	115,087
Atwood Oceanics, Inc. 6.50%, 2/1/20 <sup>(a)</sup>	60,000	51,600
Avaya, Inc. 7.00%, 4/1/19 <sup>(b)</sup>	115,000	103,787
Avon Products, Inc. 5.35%, 3/15/20 <sup>(a)</sup>	35,000	30,013
Basic Energy Services, Inc. 7.75%, 2/15/19 <sup>(a)</sup>	60,000	39,750
Best Buy Co., Inc. 5.00%, 8/1/18	133,000	141,339
Beverages & More, Inc. 10.00%, 11/15/18 <sup>(b)</sup>	18,000	17,708
Cablevision Systems Corp. 7.75%, 4/15/18	190,000	205,181
Casella Waste Systems, Inc. 7.75%, 2/15/19	154,000	154,385
Chesapeake Energy Corp. 6.50%, 8/15/17 <sup>(a)</sup>	30,000	28,806
Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 <sup>(b)</sup>	43,000	18,490
CIT Group, Inc. 5.00%, 5/15/17	276,000	284,625
Clayton Williams Energy, Inc. 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. 7.63%, 3/15/20, Series B		
CNH Industrial Capital LLC 6.25%, 11/1/16 <sup>(a)</sup>	181,000	188,919
Community Health Systems, Inc. 8.00%, 11/15/19	75,000	78,563
Constellation Brands, Inc. 7.25%, 5/15/17	80,000	86,350
D.R. Horton, Inc. 3.63%, 2/15/18 <sup>(a)</sup>	99,000	100,856
DCP Midstream LLC 5.35%, 3/15/20 <sup>(a)(b)</sup>	50,000	48,753
DCP Midstream Operating L.P. 2.50%, 12/1/17 <sup>(a)</sup>	\$ 50,000	\$ 47,318
Dell, Inc. 3.10%, 4/1/16 <sup>(a)</sup>	131,000	131,000
DISH DBS Corp. 4.25%, 4/1/18	276,000	275,859
Dole Food Co., Inc. 7.25%, 5/1/19 <sup>(b)</sup>	106,000	107,325
Dollar Tree, Inc. 5.25%, 3/1/20 <sup>(b)</sup>	91,000	95,777
Energy XXI Gulf Coast, Inc. 11.00%, 3/15/20 <sup>(b)</sup>	40,000	24,800
EP Energy LLC 9.38%, 5/1/20	55,000	53,543
EV Energy Partners L.P. 8.00%, 4/15/19 <sup>(a)</sup>	89,000	64,525
Gastar Exploration, Inc. 8.63%, 5/15/18 <sup>(a)</sup>	31,000	25,575
General Motors Co. 3.50%, 10/2/18	210,000	213,478
GenOn Energy, Inc. 7.88%, 6/15/17	190,000	182,400
Global Brass & Copper, Inc. 9.50%, 6/1/19	63,000	67,961
HCA, Inc. 6.50%, 2/15/16 <sup>(a)</sup>	107,000	109,140
Headwaters, Inc. 7.25%, 1/15/19	148,000	154,660
Hertz Corp. (The) 6.75%, 4/15/19	120,000	123,000
Hexion, Inc. 8.88%, 2/1/18	144,000	126,000
Hughes Satellite Systems Corp. 6.50%, 6/15/19	50,000	54,688
Icahn Enterprises L.P. 4.88%, 3/15/19	99,000	100,534
iHeartCommunications, Inc. 6.88%, 6/15/18	60,000	52,500
International Lease Finance Corp. 9.00%, 12/15/19	121,000	114,345
iStar, Inc. 7.13%, 2/15/18 <sup>(a)</sup>	190,000	196,412
JC Penney Corp., Inc. 4.88%, 7/1/18	42,000	41,213
KB Home 8.13%, 10/1/19 <sup>(a)</sup>	91,000	92,820
Kinetic Concepts, Inc. 4.75%, 5/15/19	189,000	186,637
Kratos Defense & Security Solutions, Inc. 10.50%, 11/1/18	151,000	159,682
L Brands, Inc. 7.00%, 5/15/19 <sup>(a)</sup>	30,000	27,150
L Brands, Inc. 6.90%, 7/15/17 <sup>(a)</sup>	80,000	87,000

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*See Notes to Financial Statements.*

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

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Standard Pacific Corp. 8.38%, 5/15/18 <sup>(a)</sup>		
Starz LLC 5.00%, 9/15/19	124,000	124,620
Steel Dynamics, Inc. 6.13%, 8/15/19	75,000	78,094
SUPERVALU, Inc. 8.00%, 5/1/16	48,000	49,860
Syniverse Holdings, Inc. 9.13%, 1/15/19	103,000	89,867
T-Mobile USA, Inc. 6.46%, 4/28/19	120,000	123,750
Targa Resources Partners L.P. 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. 5.00%, 3/1/19 <sup>(a)</sup>	131,000	131,261
Tesoro Corp. 4.25%, 10/1/17 <sup>(a)</sup>	51,000	52,403
Tesoro Logistics L.P. 5.50%, 10/15/19 <sup>(b)</sup>	7,000	7,105
Thompson Creek Metals Co., Inc. 7.38%, 6/1/18 <sup>(a)</sup>	119,000	71,995
Toys R Us, Inc. 10.38%, 8/15/17 <sup>(a)</sup>	9,000	6,728
Transocean, Inc. 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. 6.13%, 6/1/18	190,000	197,362
U.S. Foods, Inc. 8.50%, 6/30/19	129,000	134,805
UBS Preferred Funding Trust V 6.24%, 5/15/16, Series 1 <sup>(c)(d)</sup>	75,000	76,313
United Continental Holdings, Inc. 6.38%, 6/1/18	141,000	147,874
USG Corp. 9.75%, 1/15/18	95,000	107,350
Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 <sup>(b)</sup>	145,000	151,978
Vanguard Natural Resources LLC 7.88%, 4/1/20 <sup>(a)</sup>	125,000	88,125
VWR Funding, Inc. 7.25%, 9/15/17	113,000	116,616
Whiting Petroleum Corp. 5.00%, 3/15/19 <sup>(a)</sup>	148,000	133,200
Windstream Services LLC 7.88%, 11/1/17 <sup>(a)</sup>	124,000	130,045
WPX Energy, Inc. 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. 5.50%, 9/15/18 <sup>(a)(b)</sup>	50,000	44,000
Seven Generations Energy Ltd. 8.25%, 5/15/20 <sup>(b)</sup>	16,000	16,000
Tervita Corp. 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. 6.50%, 10/1/17 <sup>(a)(b)</sup>	76,000	58,520
<b>France 0.9%</b>		
Credit Agricole S.A. 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 Amount	Value
<b>Investments</b>		
<b>Germany 0.4%</b>		
Fresenius Medical Care US Finance II, Inc. 5.63%, 7/31/19 <sup>(b)</sup>	\$ 50,000	\$ 54,187
<b>Luxembourg 2.9%</b>		
ArcelorMittal 5.25%, 2/25/17	244,000	248,880
Intelsat Jackson Holdings S.A. 7.25%, 4/1/19	111,000	108,919
<b>Total Luxembourg</b>		<b>357,799</b>
<b>Norway 0.8%</b>		
Ekspportfinans ASA 2.00%, 9/15/15	105,000	<b>104,921</b>
<b>United Kingdom 0.4%</b>		
Royal Bank of Scotland Group PLC 4.70%, 7/3/18	50,000	<b>51,632</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b> (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>  (Cost: \$1,684,673) <sup>(d)</sup>	1,684,673	<b>1,684,673</b>
<b>TOTAL INVESTMENTS IN SECURITIES 108.1%</b> (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 Amount	Value
<b>CORPORATE BONDS 88.5%</b>		
<b>United States 88.5%</b>		
Affinion Group, Inc. 7.88%, 12/15/18 <sup>(a)</sup>	\$ 30,000	\$ 20,869
Alcoa, Inc. 6.75%, 7/15/18	179,000	194,439
Alere, Inc. 7.25%, 7/1/18	180,000	188,775
Ally Financial, Inc. 5.50%, 2/15/17	615,000	636,648
Alphabet Holding Co., Inc. 7.75%, 11/1/17	200,000	200,000
AmeriGas Partners L.P. 6.25%, 8/20/19	95,000	97,375
Ashland, Inc. 3.88%, 4/15/18	125,000	128,009
Associated Materials LLC 9.13%, 11/1/17 <sup>(a)</sup>	281,000	239,552
Atwood Oceanics, Inc. 6.50%, 2/1/20 <sup>(a)</sup>	180,000	154,800
Avaya, Inc. 7.00%, 4/1/19 <sup>(b)</sup>	137,000	123,643
AVINTIV Specialty Materials, Inc. 6.88%, 6/1/19 <sup>(b)</sup>	100,000	101,875
Avon Products, Inc. 6.50%, 3/1/19 <sup>(a)</sup>	97,000	90,695
Basic Energy Services, Inc. 7.75%, 2/15/19 <sup>(a)</sup>	205,000	135,813
Best Buy Co., Inc. 5.00%, 8/1/18 <sup>(a)</sup>	230,000	244,421
Beverages & More, Inc. 10.00%, 11/15/18 <sup>(b)</sup>	62,000	60,993
Cablevision Systems Corp. 7.75%, 4/15/18	358,000	386,604
Casella Waste Systems, Inc. 7.75%, 2/15/19	86,000	86,215
CCO Holdings LLC 7.00%, 1/15/19	186,000	192,277
Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 <sup>(b)</sup>	218,000	93,740
CIT Group, Inc. 5.00%, 5/15/17	473,000	487,781
Clayton Williams Energy, Inc. 7.75%, 4/1/19 <sup>(a)</sup>	175,000	147,875
	50,000	20,500

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

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

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

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United States Steel Corp. 7.38%, 4/1/20 <sup>(a)</sup>		
USG Corp. 9.75%, 1/15/18	281,000	317,530
Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 <sup>(b)</sup>	322,000	337,496
Vanguard Natural Resources LLC 7.88%, 4/1/20 <sup>(a)</sup>	261,000	184,005
VWR Funding, Inc. 7.25%, 9/15/17	159,000	164,088
Whiting Petroleum Corp. 5.00%, 3/15/19 <sup>(a)</sup>	250,000	225,000
Windstream Services LLC 7.88%, 11/1/17 <sup>(a)</sup>	179,000	187,726
WPX Energy, Inc. 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. 8.25%, 5/15/20 <sup>(b)</sup>	49,000	49,000
Telesat Canada 6.00%, 5/15/17 <sup>(a)(b)</sup>	150,000	152,250
Tervita Corp. 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 4.88%, 5/15/19 <sup>(b)</sup>	250,000	252,187
<b>Germany 1.2%</b>		
Schaeffler Holding Finance B.V. 6.88%, 8/15/18 <sup>(b)</sup>	250,000	258,625
<b>Luxembourg 3.4%</b>		
ArcelorMittal 5.25%, 2/25/17	417,000	425,340
Intelsat Jackson Holdings S.A. 7.25%, 4/1/19	287,000	281,619
<b>Total Luxembourg</b>		<b>706,959</b>
<b>Norway 0.4%</b>		
Eksportfinans ASA 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 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

<b>Investments</b>	<b>Principal Amount</b>	<b>Value</b>
<b>FOREIGN CORPORATE BONDS 86.8%</b>		
<b>Brazil 14.2%</b>		
Braskem Finance Ltd. 5.75%, 4/15/21, Reg S	\$ 1,768,000	\$ 1,609,410
CSN Resources S.A. 6.50%, 7/21/20, Reg S <sup>(a)</sup>	1,599,000	999,375
ESAL GmbH 6.25%, 2/5/23, Reg S <sup>(a)</sup>	350,000	341,250
Itau Unibanco Holding S.A. 2.85%, 5/26/18 <sup>(b)</sup>	720,000	697,320
Odebrecht Finance Ltd. 4.38%, 4/25/25 <sup>(b)</sup>	1,330,000	867,825
Odebrecht Offshore Drilling Finance Ltd. 6.75%, 10/1/23, Reg S <sup>(a)</sup>	756,961	427,683
Oi S.A. 5.75%, 2/10/22, Reg S <sup>(a)</sup>	951,000	689,475
Petrobras Global Finance B.V. 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. 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. 4.88%, 1/20/23, Reg S	1,740,000	1,733,475
Corpbanca S.A. 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. 3.60%, 11/28/24 <sup>(b)</sup>	1,200,000	1,142,460
Baidu, Inc. 2.75%, 6/9/19	1,200,000	1,187,388
China Overseas Finance Cayman VI Ltd. 4.25%, 5/8/19, Reg S	1,150,000	1,183,660
CITIC Ltd. 6.38%, 4/10/20, Reg S	850,000	942,276
Country Garden Holdings Co., Ltd. 7.25%, 4/4/21, Reg S	1,850,000	1,877,750
CRCC Yuxiang Ltd. 3.50%, 5/16/23, Reg S	990,000	958,601

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Industrial & Commercial Bank of China Ltd. 3.23%, 11/13/19	1,080,000	1,097,894
Talent Yield Investments Ltd. 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. 4.88%, 4/21/25 <sup>(a)(b)</sup>	720,000	698,400
Ecopetrol S.A. 7.63%, 7/23/19 <sup>(a)</sup>	705,000	808,106
Pacific Exploration and Production Corp. 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. 3.20%, 3/11/25 <sup>(b)</sup>	470,000	453,339
Bank of East Asia Ltd. (The) 4.25%, 11/20/24, Reg S <sup>(c)</sup>	470,000	470,535
Hutchison Whampoa International 11 Ltd. 4.63%, 1/13/22, Reg S	1,165,000	1,248,490
MIE Holdings Corp. 7.50%, 4/25/19 <sup>(b)</sup>	800,000	462,481
PCCW-HKT Capital No. 5 Ltd. 3.75%, 3/8/23, Reg S	2,550,000	2,529,716
Prosperous Ray Ltd. 3.00%, 11/12/18, Reg S	760,000	767,081
Shimao Property Holdings Ltd. 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. 5.35%, 5/20/24 <sup>(b)</sup>	2,100,000	2,245,782
ICICI Bank Ltd. 6.38%, 4/30/22, Reg S <sup>(c)</sup>	1,325,000	1,356,674
ONGC Videsh Ltd. 4.63%, 7/15/24, Reg S	470,000	479,983
Vedanta Resources PLC 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 5.63%, 5/20/43, Reg S	1,260,000	1,047,003
Perusahaan Gas Negara Persero Tbk PT 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. 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 6.38%, 4/9/21, Reg S	2,367,000	<b>2,409,014</b>
<b>Macau - 1.2%</b>		
MCE Finance Ltd. 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. 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 Amount</b>	<b>Value</b>
Empresas ICA S.A.B. de C.V. 8.90%, 2/4/21, Reg S <sup>(a)</sup>	\$ 1,860,000	\$ 906,750
Grupo Bimbo S.A.B. de C.V. 4.50%, 1/25/22, Reg S <sup>(a)</sup>	2,128,000	2,221,611
Mexichem S.A.B. de C.V. 4.88%, 9/19/22, Reg S <sup>(a)</sup>	2,250,000	2,322,000
Southern Copper Corp. 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. 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. 5.25%, 9/22/29 <sup>(b)(c)</sup>	90,000	89,100
Volcan Cia Minera S.A.A. 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. 6.50%, 10/9/23, Reg S	400,000	<b>422,000</b>
<b>Qatar 3.1%</b>		
Ooredoo International Finance Ltd. 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. 5.13%, 12/12/17, Reg S <sup>(a)</sup>	1,150,000	1,147,125
Evraz Group S.A. 6.75%, 4/27/18, Reg S	1,406,000	1,349,760
Gazprom OAO via Gaz Capital S.A. 3.85%, 2/6/20, Reg S	600,000	551,250
Lukoil International Finance B.V. 6.13%, 11/9/20, Reg S	973,000	977,865
Rosneft Oil Co. via Rosneft International Finance Ltd. 4.20%, 3/6/22, Reg S	1,100,000	933,158
Russian Agricultural Bank OJSC via RSHB Capital S.A. 6.00%, 6/3/21, Reg S <sup>(c)</sup>	1,000,000	895,000
Sberbank of Russia via SB Capital S.A. 5.50%, 2/26/24, Reg S <sup>(c)</sup>	700,000	570,500
Severstal OAO via Steel Capital S.A. 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. 3.00%, 3/30/20 <sup>(b)</sup>	\$ 950,000	\$ 936,232
Puma International Financing S.A. 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 8.50%, 7/30/20 <sup>(a)</sup>	220,000	235,125
<b>South Korea 1.1%</b>		
Korea Exchange Bank 4.25%, 10/14/24, Reg S	450,000	458,508
Korea Hydro & Nuclear Power Co., Ltd. 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. 6.00%, 5/16/24, Reg S	710,000	241,400
<b>TOTAL FOREIGN CORPORATE BONDS</b> (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. 5.50%, 4/20/21, Reg S  (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 Securities Lending Prime Portfolio, 0.18% <sup>(d)</sup>  (Cost: \$11,601,938) <sup>(e)</sup>	11,601,938	<b>11,601,938</b>
<b>TOTAL INVESTMENTS IN SECURITIES 104.4%</b> (Cost: \$93,677,766)		<b>86,639,575</b>
Liabilities in Excess of Cash and 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)

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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 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.*

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

August 31, 2015

<b>Investments</b>	<b>Principal</b>	
	<b>Amount</b>	<b>Value</b>
<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.*

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**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 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 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 7.88%, 8/15/21 <sup>(b)</sup>		
Freeport-McMoRan, Inc. 2.15%, 3/1/17	110,000	105,413
General Electric Capital Corp. 6.88%, 1/10/39, Series A	140,000	188,523
General Motors Co. 6.25%, 10/2/43	100,000	107,466
Genworth Holdings, Inc. 4.80%, 2/15/24 <sup>(a)</sup>	20,000	16,150
Goldman Sachs Group, Inc. (The) 5.75%, 1/24/22	190,000	216,138
Kraft Foods Group, Inc. 5.00%, 6/4/42 <sup>(a)</sup>	20,000	20,457
Medtronic, Inc. 4.63%, 3/15/45	\$ 100,000	\$ 102,502
Mondelez International, Inc. 4.00%, 2/1/24 <sup>(a)</sup>	40,000	41,059
Murray Energy Corp. 11.25%, 4/15/21 <sup>(a)(b)</sup>	20,000	9,350
Pacific Gas & Electric Co. 6.05%, 3/1/34	120,000	144,286
Packaging Corp. of America 4.50%, 11/1/23	40,000	41,672
PepsiCo, Inc. 5.00%, 6/1/18	60,000	65,546
Quicken Loans, Inc. 5.75%, 5/1/25 <sup>(b)</sup>	40,000	39,150
Reynolds American, Inc. 6.88%, 5/1/20 <sup>(b)</sup>	100,000	115,740
Rock-Tenn Co. 5.85%, 8/15/45	30,000	32,422
Ryerson, Inc. 4.45%, 3/1/19	250,000	265,697
Sprint Corp. 9.00%, 10/15/17	100,000	91,500
Taylor Morrison Communities, Inc. 7.25%, 9/15/21	30,000	29,250
Tenet Healthcare Corp. 5.25%, 4/15/21 <sup>(a)(b)</sup>	30,000	30,300
Time Warner Cable, Inc. 8.00%, 8/1/20	50,000	52,312
United Rentals North America, Inc. 5.00%, 2/1/20	100,000	107,509
United Technologies Corp. 7.63%, 4/15/22	50,000	54,125
Valeant Pharmaceuticals International, Inc. 3.10%, 6/1/22	180,000	180,751
Verizon Communications, Inc. 5.38%, 3/15/20 <sup>(a)(b)</sup>	70,000	71,400
Verizon Communications, Inc. 1.10%, 11/1/17 <sup>(a)</sup>	80,000	79,247
Verizon Communications, Inc. 4.15%, 3/15/24	100,000	102,359
Verizon Communications, Inc. 6.55%, 9/15/43 <sup>(a)</sup>	23,000	27,338
Verizon Communications, Inc. 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 Amount		Value
<b>France 3.7%</b>			
Electricite de France 4.63%, 9/11/24	50,000	EUR	\$ 70,140
Numericable-SFR SAS 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. 5.50%, 10/2/17	50,000	EUR	61,826
Volkswagen Leasing GmbH 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 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. 7.25%, 10/15/20	30,000		<b>28,950</b>
<b>Mexico 1.5%</b>			
Petroleos Mexicanos 5.50%, 1/21/21	100,000		<b>107,500</b>
<b>Netherlands 3.8%</b>			
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 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. 4.95%, 5/23/16, Reg S	200,000		<b>203,405</b>
<b>United Kingdom 12.7%</b>			
Barclays Bank PLC 7.63%, 11/21/22 <sup>(a)</sup>	200,000		228,375
BP Capital Markets PLC 2.24%, 5/10/19 <sup>(a)</sup>	150,000		150,282
HSBC Bank PLC 3.88%, 10/24/18, Reg S	160,000	EUR	198,120
Rio Tinto Finance USA PLC 4.13%, 8/21/42 <sup>(a)</sup>	\$ 30,000		26,511
Royal Bank of Scotland Group PLC 6.13%, 12/15/22	210,000		226,742
Tesco PLC 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.*

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

August 31, 2015

Investments	Principal 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. 5.00%, 3/15/24	120,000	123,150
Level 3 Financing, Inc. 5.38%, 8/15/22	120,000	120,875
Pacific Gas & Electric Co. 6.05%, 3/1/34	50,000	60,119
Sprint Corp. 7.88%, 9/15/23	120,000	115,650
United Rentals North America, Inc. 5.50%, 7/15/25	120,000	116,250
Verizon Communications, Inc. 6.55%, 9/15/43	50,000	59,431
Wells Fargo & Co. 4.10%, 6/3/26	\$ 60,000	\$ 60,371

**TOTAL CORPORATE BONDS**

(Cost: \$1,840,876) **1,814,400**

**FOREIGN CORPORATE BONDS 18.1%**

<b>Brazil 1.6%</b> Petrobras Global Finance B.V. 4.38%, 5/20/23	100,000	<b>78,820</b>
<b>Colombia 1.9%</b> Ecopetrol S.A. 7.63%, 7/23/19	80,000	<b>91,496</b>
<b>Indonesia 2.3%</b> Majapahit Holding B.V. 7.75%, 1/20/20, Reg S	100,000	<b>112,375</b>
<b>Mexico 2.1%</b> Petroleos Mexicanos 6.63%, 6/15/35	100,000	<b>102,450</b>
<b>Morocco 3.8%</b> OCP S.A. 4.50%, 10/22/25 <sup>(a)</sup>	200,000	<b>189,300</b>
<b>Switzerland 1.3%</b> Glencore Funding LLC 2.88%, 4/16/20 <sup>(a)</sup>	70,000	<b>64,692</b>
<b>United Kingdom 5.1%</b> BP Capital Markets PLC 3.51%, 3/17/25	65,000	64,045
Virgin Media Secured Finance PLC 5.38%, 4/15/21 <sup>(a)</sup>	180,000	185,175
<b>Total United Kingdom</b>		<b>249,220</b>

**TOTAL FOREIGN CORPORATE BONDS**

(Cost: \$912,527) **888,353**

**FOREIGN GOVERNMENT OBLIGATIONS 7.3%**

<b>Brazil 0.9%</b> Brazil Notas do Tesouro Nacional 10.00%, 1/1/23, Series F	200,000 BRL	<b>45,893</b>
<b>Mexico 2.7%</b> Mexican Bonos 10.00%, 12/5/24, Series M 20	1,700,000 MXN	<b>129,662</b>
<b>Poland 1.7%</b> Poland Government International Bond 4.00%, 1/22/24	\$ 80,000	<b>84,301</b>
<b>Russia 2.0%</b> Russian Foreign Bond Eurobond 7.50%, 3/31/30, Reg S	81,250	<b>95,272</b>

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$374,657) **355,128**

*See Notes to Financial Statements.*



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

August 31, 2015

	Principal Amount	Value
<b>Investments</b>		
<b>COMMERCIAL MORTGAGE-BACKED SECURITIES 7.4%</b>		
<b>United States 7.4%</b>		
GS Mortgage Securities Trust 5.99%, 8/10/45, Series 2007-GG10, Class AM <sup>(b)</sup> (Cost: \$366,547)	\$ 360,000	\$ 361,223
<b>BANK LOANS 3.2%</b>		
<b>Canada 0.8%</b>		
1011778 B.C. Unlimited Liability Co. (Burger King/Tim Hortons) 3.75% (LIBOR + 2.75%; LIBOR base rate 1.00%), 12/12/21, 2015 Term Loan B <sup>(b)</sup>	39,868	39,873
<b>United States 2.4%</b>		
Hilton Worldwide Finance LLC 3.50% (LIBOR + 2.50%; LIBOR base rate 1.00%), 10/26/20, USD Term Loan B2 <sup>(b)</sup> PetSmart, Inc. 4.25% (LIBOR + 3.25%; LIBOR base rate 1.00%), 3/11/22, Term Loan B <sup>(b)</sup> Univision Communications, Inc. 4.00% (LIBOR + 3.00%; LIBOR base rate 1.00%), 3/1/20, Term Loan C4 <sup>(b)</sup>	36,809 39,900 39,895	36,810 39,897 39,693
<b>Total United States</b>		<b>116,400</b>
<b>TOTAL BANK LOANS</b>		
(Cost: \$156,706)		<b>156,273</b>
	<b>Contracts</b>	
<b>PURCHASED OPTIONS 0.0%</b>		
10 Year U.S. Treasury Note Futures, Put Strike Price \$125.00 Expires 9/25/15*	2	344
5 Year U.S. Treasury Note Futures, Put Strike Price \$118.75 Expires 9/25/15*	2	\$ 453
U.S. Treasury Long Bond Futures, Call Strike Price \$160.00 Expires 9/25/15*	1	469
<b>TOTAL PURCHASED OPTIONS</b>		
(Cost: \$1,500)		<b>1,266</b>
<b>TOTAL INVESTMENTS IN SECURITIES 90.9%</b> (Cost: \$4,487,581)		<b>4,445,475</b>
<b>WRITTEN OPTIONS (0.0%)</b>		
5 Year U.S. Treasury Note Futures, Put Strike Price \$118.25 Expires 9/25/15*	(2)	(250)
U.S. Treasury Long Bond Futures, Call Strike Price \$164.00 Expires 10/23/15*	(1)	(484)
<b>TOTAL WRITTEN OPTIONS</b>		
(Premiums received: \$797)		<b>(734)</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities 9.1%		447,907
<b>NET ASSETS 100.0%</b>		<b>\$ 4,892,648</b>

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

BRL Brazilian real

MXN Mexican peso

\* Non-income producing security.

<sup>(a)</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>(b)</sup> Rate shown reflects the accrual rate as of August 31, 2015 on securities with variable or step rates.

LIBOR London Interbank Offered Rate

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 Global Real Return Fund (RRF) (consolidated)**

August 31, 2015

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS 32.0%</b>		
<b>U.S. Treasury Bonds 22.0%</b>		
U.S. Treasury Inflation Indexed Bond		
2.38%, 1/15/25	\$ 227,855	\$ 264,493
3.38%, 4/15/32	336,073	466,712
0.63%, 2/15/43	103,784	90,949
0.75%, 2/15/45	91,196	82,334
<b>Total U.S. Treasury Bonds</b>		<b>904,488</b>
<b>U.S. Treasury Notes 10.0%</b>		
U.S. Treasury Inflation Indexed Note		
2.13%, 1/15/19	133,364	142,613
0.63%, 1/15/24	265,884	266,699
<b>Total U.S. Treasury Notes</b>		<b>409,312</b>
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		<b>1,313,800</b>
(Cost: \$1,323,221)		
<b>CORPORATE BONDS 3.3%</b>		
<b>United States 3.3%</b>		
HCA, Inc.		
5.38%, 2/1/25	40,000	40,700
Samson Investment Co.		
9.75%, 2/15/20 <sup>(a)</sup>	100,000	375
Sprint Corp.		
7.88%, 9/15/23 <sup>(b)</sup>	100,000	96,375
<b>TOTAL CORPORATE BONDS</b>		<b>137,450</b>
(Cost: \$245,081)		
<b>FOREIGN CORPORATE BONDS 4.9%</b>		
<b>Brazil 2.2%</b>		
Vale Overseas Ltd.		
4.38%, 1/11/22 <sup>(b)</sup>	100,000	92,980
<b>Mexico 2.7%</b>		
America Movil S.A.B. de C.V.		
5.00%, 3/30/20 <sup>(b)</sup>	100,000	110,135
<b>TOTAL FOREIGN CORPORATE BONDS</b>		<b>203,115</b>
(Cost: \$202,866)		
<b>FOREIGN GOVERNMENT OBLIGATIONS 29.2%</b>		
<b>Australia 3.4%</b>		

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Australia Inflation Linked Bond 4.00%, 8/20/20, Series 20CI, Reg S	102,000 AUD	<b>139,586</b>
<b>Brazil 1.0%</b>		
Brazil Notas do Tesouro Nacional Inflation Linked Bond		
6.00%, 8/15/22, Series B	31,000 BRL	21,567
6.00%, 8/15/50, Series B	30,000 BRL	19,494
<b>Total Brazil</b>		<b>41,061</b>
<b>Canada 3.8%</b>		
Canadian Government Inflation Linked Bond		
4.25%, 12/1/26	79,652 CAD	87,285
3.00%, 12/1/36	61,748 CAD	68,609
<b>Total Canada</b>		<b>155,894</b>
<b>Mexico 5.3%</b>		
Mexican Udibonos Inflation Linked Bond		
4.00%, 6/13/19, Series S	1,376,523 MXN	\$ 88,119
2.50%, 12/10/20, Series S	688,262 MXN	41,289
4.50%, 12/4/25, Series S	1,323,580 MXN	89,295
<b>Total Mexico</b>		<b>218,703</b>
<b>South Africa 3.9%</b>		
South Africa Inflation Linked Bond		
2.50%, 1/31/17, Series R211	984,240 ZAR	76,021
5.50%, 12/7/23, Series R197	846,640 ZAR	82,596
<b>Total South Africa</b>		<b>158,617</b>
<b>Sweden 3.9%</b>		
Sweden Inflation Linked Bond		
4.00%, 12/1/20, Series 3102	840,000 SEK	<b>159,826</b>
<b>Turkey 2.0%</b>		
Turkey Government Inflation Linked Bond 4.00%, 4/1/20	237,086 TRY	<b>84,459</b>
<b>United Kingdom 5.9%</b>		
United Kingdom Inflation Linked Gilt		
1.25%, 11/22/27, Reg S	66,701 GBP	128,642
1.25%, 11/22/32, Reg S	53,654 GBP	113,331
<b>Total United Kingdom</b>		<b>241,973</b>
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		
(Cost: \$1,585,767)		<b>1,200,119</b>
	<b>Shares</b>	
<b>EXCHANGE-TRADED FUNDS 7.5%</b>		
<b>United States 7.5%</b>		
WisdomTree Emerging Markets High Dividend Fund <sup>(c)</sup>	500	18,225
WisdomTree Global Natural Resources Fund <sup>(b)(c)</sup>	7,500	100,050
WisdomTree High Dividend Fund <sup>(b)(c)</sup>	3,345	188,794
<b>TOTAL EXCHANGE-TRADED FUNDS</b>		
(Cost: \$389,724)		<b>307,069</b>
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 11.1%</b>		
<b>United States 11.1%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.18% <sup>(d)</sup>		
(Cost: \$454,959) <sup>(e)</sup>	454,959	<b>454,959</b>
<b>TOTAL INVESTMENTS IN SECURITIES 88.0%</b>		
(Cost: \$4,201,618)		<b>3,616,512</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities 12.0%		492,053
<b>NET ASSETS 100.0%</b>		<b>\$ 4,108,565</b>

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

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AUD Australian dollar

BRL Brazilian real

CAD Canadian dollar

GBP British pound

*See Notes to Financial Statements.*

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**Table of Contents**

**Schedule of Investments** (concluded)

**WisdomTree Global Real Return Fund (RRF)** (consolidated)

August 31, 2015

MXN Mexican peso

SEK Swedish krona

TRY Turkish New lira

ZAR South African rand

(a) Security in default on interest payments.

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

(c) Affiliated company (See Note 7).

(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 \$439,626 and the total market value of the collateral held by the Fund was \$454,959.

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

August 31, 2015

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS 90.2%</b>		
<b>U.S. Treasury Bills 90.2%</b>		
U.S. Treasury Bills		
0.04%, 9/17/15 <sup>(a)</sup>	\$ 186,140,000	\$ 186,140,558
0.05%, 12/10/15 <sup>(a)</sup>	7,005,000	7,004,209
<b>TOTAL INVESTMENTS IN SECURITIES 90.2%</b>		
(Cost: \$193,143,099)		<b>193,144,767</b>
Cash and Other Assets in Excess of Liabilities 9.8%		20,937,844
<b>NET ASSETS 100.0%</b>		<b>\$ 214,082,611</b>

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

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

*See Notes to Financial Statements.*

**Table of Contents****Statements of Assets and Liabilities****WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

August 31, 2015

	WisdomTree Bloomberg U.S. Dollar Bullish Fund	WisdomTree Brazilian Real Strategy Fund	WisdomTree Chinese Yuan Strategy Fund	WisdomTree Commodity Currency Strategy Fund	WisdomTree Emerging Currency Strategy Fund
<b>ASSETS:</b>					
Investments, at cost	\$ 339,957,098	\$ 17,781,655	\$ 91,994,259	\$ 6,804,954	\$ 51,375,899
Investments in securities, at value (including repurchase agreements of \$0, \$5,782,000, \$24,500,000, \$1,905,000 and \$15,140,000, respectively) (Note 2)	339,975,483	17,782,072	91,980,117	6,805,015	51,376,037
Cash	1,451,342	10,638	485,520	53,210	288,132
Cash collateral for forward foreign currency contracts	1,030,000		180,000		3,930,000
Unrealized appreciation on forward foreign currency contracts	4,184,462	355,437	234,705	70,333	149,685
Receivables:					
Investment securities sold					11,799,976
Capital shares sold	2,863,007				
Interest		24	21,338	8	92
<b>Total Assets</b>	<b>349,504,294</b>	<b>18,148,171</b>	<b>92,901,680</b>	<b>6,928,566</b>	<b>67,543,922</b>
<b>LIABILITIES:</b>					
Unrealized depreciation on forward foreign currency contracts	5,854,461	2,147,392	4,035,394	721,352	2,916,115
Payables:					
Investment securities purchased	2,798,866				
Capital shares redeemed					11,878,473
Advisory fees (Note 3)	165,931	6,129	38,568	2,968	30,482
Service fees (Note 2)	1,460	60	377	24	244
<b>Total Liabilities</b>	<b>8,820,718</b>	<b>2,153,581</b>	<b>4,074,339</b>	<b>724,344</b>	<b>14,825,314</b>
<b>NET ASSETS</b>	<b>\$ 340,683,576</b>	<b>\$ 15,994,590</b>	<b>\$ 88,827,341</b>	<b>\$ 6,204,222</b>	<b>\$ 52,718,608</b>
<b>NET ASSETS:</b>					
Paid-in capital	\$ 324,890,881	\$ 120,473,723	\$ 91,313,531	\$ 14,881,989	\$ 103,848,419
Accumulated net investment loss		(50,005)	(745,801)	(25,684)	(256,671)
Accumulated net realized gain (loss) on investments and forward foreign currency contracts and foreign currency related transactions	17,444,309	(102,637,590)	2,074,376	(8,001,125)	(48,106,848)
Net unrealized depreciation on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(1,651,614)	(1,791,538)	(3,814,765)	(650,958)	(2,766,292)
<b>NET ASSETS</b>	<b>\$ 340,683,576</b>	<b>\$ 15,994,590</b>	<b>\$ 88,827,341</b>	<b>\$ 6,204,222</b>	<b>\$ 52,718,608</b>
Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)	11,900,000	1,200,000	3,600,000	400,000	3,100,000
Net asset value per share	\$ 28.63	\$ 13.33	\$ 24.67	\$ 15.51	\$ 17.01

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*See Notes to Financial Statements.*

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**Table of Contents****Statements of Assets and Liabilities** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

August 31, 2015

	WisdomTree Indian Rupee Strategy Fund	WisdomTree Asia Local Debt Fund	WisdomTree Australia & New Zealand Debt Fund	WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund	WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund
<b>ASSETS:</b>					
Investments, at cost	\$ 12,612,919	\$ 43,308,918	\$ 117,368,880	\$ 4,968,945	\$ 17,320,761
Foreign currency, at cost		156,114	196,959		
Investments in securities, at value (including repurchase agreements of \$3,940,000, \$0, \$0, \$0 and \$0, respectively and securities on loan) (Note 2) <sup>1</sup>	12,613,026	35,765,284	104,590,712	4,920,340	17,297,326
Cash	144,879	2,374,523	46,162	342,407	4,185,147
Deposits at broker for futures contracts					557,912
Foreign currency, at value		151,924	191,445		
Unrealized appreciation on forward foreign currency contracts	78,555	82,307			
<b>Receivables:</b>					
Investment securities sold				967,298	6,946,520
Interest	17	403,960	1,259,242	36,421	95,183
Net variation margin on futures contracts					40,434
<b>Total Assets</b>	<b>12,836,477</b>	<b>38,777,998</b>	<b>106,087,561</b>	<b>6,266,466</b>	<b>29,122,522</b>
<b>LIABILITIES:</b>					
Unrealized depreciation on forward foreign currency contracts	476,579	184,531			
<b>Payables:</b>					
Investment of cash collateral for securities loaned (Note 2)			2,673,964		544,095
Investment securities purchased				1,301,949	6,375,746
Capital shares redeemed					4,428,728
Advisory fees (Note 3)	5,074	19,625	41,197	508	6,903
Service fees (Note 2)	49	157	403	19	109
<b>Total Liabilities</b>	<b>481,702</b>	<b>204,313</b>	<b>2,715,564</b>	<b>1,302,476</b>	<b>11,355,581</b>
<b>NET ASSETS</b>	<b>\$ 12,354,775</b>	<b>\$ 38,573,685</b>	<b>\$ 103,371,997</b>	<b>\$ 4,963,990</b>	<b>\$ 17,766,941</b>
<b>NET ASSETS:</b>					
Paid-in capital	\$ 15,122,223	\$ 78,025,660	\$ 120,933,844	\$ 5,010,784	\$ 20,138,401
Accumulated net investment loss	(38,321)				
Undistributed (Distributions in excess of) net investment income		(23,205,744)	(1,517,608)	4,318	12,485
Accumulated net realized loss on investments, futures contracts and forward foreign currency contracts and foreign currency related	(2,331,210)	(8,568,535)	(3,175,715)	(2,507)	(2,468,089)

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

transactions

Net unrealized appreciation (depreciation) on investments, futures contracts, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(397,917)	(7,677,696)	(12,868,524)	(48,605)	84,144
<b>NET ASSETS</b>	<b>\$ 12,354,775</b>	<b>\$ 38,573,685</b>	<b>\$ 103,371,997</b>	<b>\$ 4,963,990</b>	<b>\$ 17,766,941</b>
Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)	600,000	900,000	6,200,000	100,002	400,000
Net asset value per share	\$ 20.59	\$ 42.86	\$ 16.67	\$ 49.64	\$ 44.42

<sup>1</sup> Market value of securities out on loan were as follows: \$0, \$0, \$2,580,477, \$0 and \$1,265,205, respectively.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 75

**Table of Contents****Statements of Assets and Liabilities** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

August 31, 2015

	WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund	WisdomTree Bloomberg Floating Rate Treasury Fund	WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund	WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund	WisdomTree Emerging Markets Corporate Bond Fund
<b>ASSETS:</b>					
Investments, at cost	\$ 28,581,861	\$ 1,248,063	\$ 13,936,022	\$ 23,353,253	\$ 93,677,766
Investments in securities, at value (including securities on loan) (Note 2) <sup>1</sup>	28,482,593	1,248,869	13,508,289	22,668,195	86,639,575
Cash	4,302,545	758	338,039	673,136	7,311,827
Deposits at broker for futures contracts	620,000		224,000	81,000	
Receivables:					
Investment securities sold	10,592,755		42,556	88,490	8,959,950
Interest	155,667	172	210,111	364,437	1,172,145
Net variation margin on futures contracts	35,250		25,652	11,000	
Total Assets	44,188,810	1,249,799	14,348,647	23,886,258	104,083,497
<b>LIABILITIES:</b>					
Securities sold short, at value (proceeds \$444,739, \$0, \$0, \$0 and \$0, respectively)	443,112				
Payables:					
Investment of cash collateral for securities loaned (Note 2)	419,495		1,684,673	2,695,043	11,601,938
Investment securities purchased	14,389,952		160,208	324,792	2,585,855
Capital shares redeemed					6,893,313
Advisory fees (Note 3)	11,785	159	5,107	7,688	46,164
Service fees (Note 2)	226	5	47	79	339
Interest on securities sold short	827				
Total Liabilities	15,265,397	164	1,850,035	3,027,602	21,127,609
<b>NET ASSETS</b>	<b>\$ 28,923,413</b>	<b>\$ 1,249,635</b>	<b>\$ 12,498,612</b>	<b>\$ 20,858,656</b>	<b>\$ 82,955,888</b>
<b>NET ASSETS:</b>					
Paid-in capital	\$ 31,387,216	\$ 1,249,653	\$ 14,066,999	\$ 22,239,619	\$ 94,689,194
Accumulated net investment loss		(561)			
Undistributed net investment income			1,612	3,754	
Accumulated net realized loss on investments, futures contracts and securities sold short	(2,458,507)	(263)	(1,209,782)	(726,609)	(4,695,115)
Net unrealized appreciation (depreciation) on investments, futures contracts and securities sold short	(5,296)	806	(360,217)	(658,108)	(7,038,191)

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<b>NET ASSETS</b>	<b>\$ 28,923,413</b>	<b>\$ 1,249,635</b>	<b>\$ 12,498,612</b>	<b>\$ 20,858,656</b>	<b>\$ 82,955,888</b>
Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)	600,000	50,000	600,000	900,000	1,200,000
Net asset value per share	\$ 48.21	\$ 24.99	\$ 20.83	\$ 23.18	\$ 69.13

<sup>1</sup> Market value of securities out on loan were as follows: \$1,125,759, \$0, \$2,082,144, \$3,107,793 and \$11,121,854, respectively.

*See Notes to Financial Statements.*

76 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Statements of Assets and Liabilities** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

August 31, 2015

	WisdomTree Emerging Markets Local Debt Fund	WisdomTree Japan Interest Rate Strategy Fund (consolidated)	WisdomTree Strategic Corporate Bond Fund	WisdomTree Western Asset Unconstrained Bond Fund	WisdomTree Global Real Return Fund (consolidated)
<b>ASSETS:</b>					
Investments, at cost	\$ 624,262,174	\$ 4,699,886	\$ 8,328,958	\$ 4,487,581	\$ 3,811,894
Investment in affiliates, at cost (Note 7)					389,724
Foreign currency, at cost	1,669,956		27,924	8,652	81,635
Investments in securities, at value (including repurchase agreements of \$18,000,000, \$0, \$0, \$0 and \$0, respectively and securities on loan) (Note 2) <sup>1</sup>	461,825,093	4,700,011	8,214,022	4,445,475	3,309,443
Investment in affiliates, at value (Note 7)					307,069
Cash	1,070,419	232,743	261,037	350,987	756,515
Cash collateral for forward foreign currency contracts	380,000				
Deposits at broker for futures contracts		10,159		34,928	29,525
Foreign currency, at value	1,632,765		27,795	7,802	82,023
Unrealized appreciation on forward foreign currency contracts	26,655	2,386	1,398	2,519	53,862
Receivables:					
Investment securities sold	8,690,129				
Interest	6,983,248		91,825	55,279	22,199
Net variation margin on futures contracts				3,666	8,124
Total Assets	480,608,309	4,945,299	8,596,077	4,900,656	4,568,760
<b>LIABILITIES:</b>					
Unrealized depreciation on forward foreign currency contracts	1,076,145	35,531	13,956	4,951	3,113
Written options, at value (premiums received \$0, \$0, \$0, \$797 and \$0, respectively)				734	
Payables:					
Investment of cash collateral for securities loaned (Note 2)			1,285,323		454,959
Advisory fees (Note 3)	236,944	2,098	2,805	2,305	2,107
Service fees (Note 2)	1,896	20	27	18	16
Net variation margin on futures contracts		1,637			
Foreign capital gains tax	26,795				
Total Liabilities	1,341,780	39,286	1,302,111	8,008	460,195
<b>NET ASSETS</b>	<b>\$ 479,266,529</b>	<b>\$ 4,906,013</b>	<b>\$ 7,293,966</b>	<b>\$ 4,892,648</b>	<b>\$ 4,108,565</b>
<b>NET ASSETS:</b>					
Paid-in capital	\$ 702,381,901	\$ 4,834,078	\$ 7,523,305	\$ 5,000,100	\$ 4,553,748
Undistributed (Distributions in excess of) net investment income	(41,664,624)		(2,700)	5,915	95,525

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Accumulated net realized gain (loss) on investments, futures contracts and forward foreign currency contracts and foreign currency related transactions	(17,432,437)	129,519	(98,750)	(99,928)	(18,285)
Net unrealized depreciation on investments, futures contracts, written options, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(164,018,311)	(57,584)	(127,889)	(13,439)	(522,423)
<b>NET ASSETS</b>	<b>\$ 479,266,529</b>	<b>\$ 4,906,013</b>	<b>\$ 7,293,966</b>	<b>\$ 4,892,648</b>	<b>\$ 4,108,565</b>
Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)	13,400,000	100,000	100,000	100,002	100,000
Net asset value per share	\$ 35.77	\$ 49.06	\$ 72.94	\$ 48.93	\$ 41.09

<sup>1</sup> Market value of securities out on loan were as follows: \$0, \$0, \$1,607,138, \$0 and \$439,626, respectively.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 77

**Table of Contents****Statements of Assets and Liabilities** (concluded)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

August 31, 2015

	<b>WisdomTree Managed Futures Strategy Fund (consolidated)</b>
<b>ASSETS:</b>	
Investments, at cost	\$ 193,143,099
Investments in securities, at value (Note 2)	193,144,767
Cash	25,948,242
Unrealized appreciation on forward foreign currency contracts	24,326
Receivables:	
Net variation margin on futures contracts	20,964
Total Assets	219,138,299
<b>LIABILITIES:</b>	
Unrealized depreciation on forward foreign currency contracts	761,581
Payables:	
Capital shares redeemed	4,115,998
Advisory fees (Note 3)	177,286
Service fees (Note 2)	823
Total Liabilities	5,055,688
<b>NET ASSETS</b>	<b>\$ 214,082,611</b>
<b>NET ASSETS:</b>	
Paid-in capital	\$ 216,877,799
Accumulated net investment loss	(2,826,272)
Accumulated net realized loss on investments, swap contracts, futures contracts and forward foreign currency contracts and foreign currency related transactions	(1,820,750)
Net unrealized appreciation on investments, futures contracts and forward foreign currency contracts	1,851,834
<b>NET ASSETS</b>	<b>\$ 214,082,611</b>
Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)	5,200,000
Net asset value per share	\$ 41.17

*See Notes to Financial Statements.*

**Table of Contents****Statements of Operations****WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

For the Year Ended August 31, 2015

	WisdomTree Bloomberg U.S. Dollar Bullish Fund	WisdomTree Brazilian Real Strategy Fund	WisdomTree Chinese Yuan Strategy Fund	WisdomTree Commodity Currency Strategy Fund	WisdomTree Emerging Currency Strategy Fund
<b>INVESTMENT INCOME:</b>					
Interest	\$ 65,131	\$ 11,194	\$ 853,268	\$ 2,605	\$ 21,491
Securities lending income (Note 2)	4,449	847	7,859	616	4,413
Total investment income	69,580	12,041	861,127	3,221	25,904
<b>EXPENSES:</b>					
Advisory fees (Note 3)	1,499,730	97,814	559,598	46,833	429,754
Service fees (Note 2)	13,198	956	5,471	374	3,438
Total expenses	1,512,928	98,770	565,069	47,207	433,192
Net investment income (loss)	(1,443,348)	(86,729)	296,058	(43,986)	(407,288)
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>					
Net realized gain (loss) from:					
Investment transactions	3,212	(15)	(1,040,845)	312	13
Forward foreign currency contracts and foreign currency related transactions	35,872,483	(6,228,723)	3,376,735	(1,586,462)	(11,796,319)
Net realized gain (loss)	35,875,695	(6,228,738)	2,335,890	(1,586,150)	(11,796,306)
Net change in unrealized appreciation (depreciation) from:					
Investment transactions	18,385	417	(86,616)	61	138
Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(2,037,199)	(2,015,914)	(5,104,287)	(673,688)	(2,268,524)
Net change in unrealized appreciation (depreciation)	(2,018,814)	(2,015,497)	(5,190,903)	(673,627)	(2,268,386)
Net realized and unrealized gain (loss) on investments	33,856,881	(8,244,235)	(2,855,013)	(2,259,777)	(14,064,692)
<b>NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS</b>	<b>\$ 32,413,533</b>	<b>\$ (8,330,964)</b>	<b>\$ (2,558,955)</b>	<b>\$ (2,303,763)</b>	<b>\$ (14,471,980)</b>

*See Notes to Financial Statements.*

**Table of Contents****Statements of Operations** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

For the Year or Period Ended August 31, 2015

	WisdomTree Indian Rupee Strategy Fund	WisdomTree Asia Local Debt Fund	WisdomTree Australia & New Zealand Debt Fund	WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup>	WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund
<b>INVESTMENT INCOME:</b>					
Interest	\$ 4,769	\$ 5,328,221	\$ 1,835,558	\$ 17,232	\$ 468,826
Securities lending income (Note 2)	1,509	1,227	1,671		3,779
Total investment income	6,278	5,329,448	1,837,229	17,232	472,605
<b>EXPENSES:</b>					
Advisory fees (Note 3)	75,536	904,878	276,520	1,474	79,436
Service fees (Note 2)	738	7,239	2,704	32	1,248
Total expenses	76,274	912,117	279,224	1,506	80,684
Expense waivers (Note 3)				(589)	
Net expenses	76,274	912,117	279,224	917	80,684
Net investment income (loss)	(69,996)	4,417,331	1,558,005	16,315	391,921
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>					
Net realized gain (loss) from:					
Investment transactions <sup>2</sup>	45	(24,975,157)	(1,120,876)	(2,504)	87,247
In-kind redemptions		(5,056,266)	(2,000,426)		87,292
Futures contracts					(1,971,405)
Forward foreign currency contracts and foreign currency related transactions	(290,588)	(2,595,968)	(150,079)		
Net realized loss	(290,543)	(32,627,391)	(3,271,381)	(2,504)	(1,796,866)
Net change in unrealized appreciation (depreciation) from:					
Investment transactions <sup>3</sup>	107	7,322,414	(11,079,858)	(48,605)	(142,566)
Futures contracts					133,681
Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(259,347)	(473,847)	(89,617)		
Net change in unrealized appreciation (depreciation)	(259,240)	6,848,567	(11,169,475)	(48,605)	(8,885)
Net realized and unrealized loss on investments	(549,783)	(25,778,824)	(14,440,856)	(51,109)	(1,805,751)
<b>NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>					
	\$ (619,779)	\$ (21,361,493)	\$ (12,882,851)	\$ (34,794)	\$ (1,413,830)

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.<sup>2</sup> Net of foreign capital gains tax withheld of \$0, \$92,730, \$0, \$0 and \$0, respectively.

<sup>3</sup> Net of deferred foreign capital gain tax credit of \$0, \$29, \$0, \$0 and \$0, respectively.

*See Notes to Financial Statements.*

80 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Statements of Operations** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

For the Year Ended August 31, 2015

	WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund	WisdomTree Bloomberg Floating Rate Treasury Fund	WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund	WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund	WisdomTree Emerging Markets Corporate Bond Fund
<b>INVESTMENT INCOME:</b>					
Interest	\$ 975,535	\$ 1,612	\$ 381,872	\$ 731,097	\$ 5,325,160
Securities lending income (Note 2)	6,983	192	5,313	10,177	108,327
Total investment income	982,518	1,804	387,185	741,274	5,433,487
<b>EXPENSES:</b>					
Advisory fees (Note 3)	138,958	3,757	43,153	76,179	604,191
Service fees (Note 2)	2,658	82	396	780	4,431
Total expenses	141,616	3,839	43,549	76,959	608,622
Expense waivers (Note 3)		(939)			
Net expenses	141,616	2,900	43,549	76,959	608,622
Net investment income (loss)	840,902	(1,096)	343,636	664,315	4,824,865
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>					
Net realized gain (loss) from:					
Investment transactions	360,055	138	(161,055)	(425,958)	(2,155,218)
In-kind redemptions	214,223	(14)	(78,307)	(153,736)	(1,141,590)
Futures contracts	(2,559,488)		(666,741)	(292,244)	
Securities sold short	852				
Net realized gain (loss)	(1,984,358)	124	(906,103)	(871,938)	(3,296,808)
Net change in unrealized appreciation (depreciation) from:					
Investment transactions	(221,462)	113	(451,250)	(662,893)	(9,234,149)
Futures contracts	106,228		89,405	37,786	
Securities sold short	1,627				
Net change in unrealized appreciation (depreciation)	(113,607)	113	(361,845)	(625,107)	(9,234,149)
Net realized and unrealized gain (loss) on investments	(2,097,965)	237	(1,267,948)	(1,497,045)	(12,530,957)
<b>NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>	<b>\$ (1,257,063)</b>	<b>\$ (859)</b>	<b>\$ (924,312)</b>	<b>\$ (832,730)</b>	<b>\$ (7,706,092)</b>

*See Notes to Financial Statements.*



**Table of Contents****Statements of Operations** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

For the Year or Period Ended August 31, 2015

	WisdomTree Emerging Markets Local Debt Fund	WisdomTree Japan Interest Rate Strategy Fund (consolidated)	WisdomTree Strategic Corporate Bond Fund	WisdomTree Western Asset Unconstrained Bond Fund <sup>1</sup>	WisdomTree Global Real Return Fund (consolidated)
<b>INVESTMENT INCOME:</b>					
Dividends	\$	\$	\$ 14,084	\$	\$
Dividends from affiliates (Note 7)					15,465
Interest <sup>2</sup>	35,724,849	450	273,451	46,932	100,358
Securities lending income (Note 2)	1,228	288	4,220		5,990
Total investment income	35,726,077	738	291,755	46,932	121,813
<b>EXPENSES:</b>					
Advisory fees (Note 3)	3,405,629	24,761	37,507	6,701	26,979
Service fees (Note 2)	27,245	218	330	49	197
Total expenses	3,432,874	24,979	37,837	6,750	27,176
Expense waivers (Note 3)			(3,751)	(558)	
Net expenses	3,432,874	24,979	34,086	6,192	27,176
Net investment income (loss)	32,293,203	(24,241)	257,669	40,740	94,637
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>					
Net realized gain (loss) from:					
Investment transactions <sup>3</sup>	(38,853,935)	(1)	(44,284)	(7,713)	(71,950)
Investment transactions in affiliates (Note 7)					4,798
In-kind redemptions	(32,824,145)				54,005
In-kind redemptions in affiliates (Note 7)					25,545
Futures contracts		(99,258)		(94,985)	(148,328)
Written options				244	
Forward foreign currency contracts and foreign currency related transactions	(7,440,566)	270,409	109,593	2,202	132,257
Net realized gain (loss)	(79,118,646)	171,150	65,309	(100,252)	(3,673)
Net change in unrealized appreciation (depreciation) from:					
Investment transactions <sup>4</sup>	(94,731,854)	97	(312,806)	(42,106)	(612,659)
Futures contracts		452		32,063	12,758
Written options				63	
Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(1,386,092)	(34,990)	(22,521)	(3,459)	38,843
Net change in unrealized appreciation (depreciation)	(96,117,946)	(34,441)	(335,327)	(13,439)	(561,058)
Net realized and unrealized gain (loss) on investments	(175,236,592)	136,709	(270,018)	(113,691)	(564,731)
	\$ (142,943,389)	\$ 112,468	\$ (12,349)	\$ (72,951)	\$ (470,094)

**NET INCREASE (DECREASE) IN NET ASSETS  
RESULTING FROM OPERATIONS**

<sup>1</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> Net of foreign withholding tax of \$565,822, \$0, \$0, \$0 and \$0, respectively.

<sup>3</sup> Net of foreign capital gains tax withheld of \$49,450, \$0, \$0, \$0 and \$0, respectively.

<sup>4</sup> Net of deferred foreign capital gain taxes of \$26,795, \$0, \$0, \$0 and \$0, respectively.

*See Notes to Financial Statements.*

82 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Statements of Operations** (concluded)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

For the Year Ended August 31, 2015

	<b>WisdomTree Managed Futures Strategy Fund (consolidated)</b>
<b>INVESTMENT INCOME:</b>	
Interest	\$ 28,566
Securities lending income (Note 2)	27,833
Total investment income	56,399
<b>EXPENSES:</b>	
Advisory fees (Note 3)	1,996,489
Service fees (Note 2)	9,247
Total expenses	2,005,736
Net investment loss	(1,949,337)
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>	
Net realized gain (loss) from:	
Investment transactions	(19)
Swap contracts	(409,935)
Futures contracts	(9,690,926)
Forward foreign currency contracts and foreign currency related transactions	4,783,471
Net realized loss	(5,317,409)
Net change in unrealized appreciation (depreciation) from:	
Investment transactions	1,645
Swap contracts	(231,850)
Futures contracts	1,300,233
Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(765,469)
Net change in unrealized appreciation (depreciation)	304,559
Net realized and unrealized loss on investments	(5,012,850)
<b>NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>	<b>\$ (6,962,187)</b>

*See Notes to Financial Statements.*

**Table of Contents****Statements of Changes in Net Assets****WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	WisdomTree Bloomberg U.S. Dollar Bullish Fund		WisdomTree Brazilian Real Strategy Fund		WisdomTree Chinese Yuan Strategy Fund	
	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>						
Net investment income (loss)	\$ (1,443,348)	\$ (151,579)	\$ (86,729)	\$ (727,545)	\$ 296,058	\$ (217,951)
Net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions	35,875,695	79,217	(6,228,738)	(35,797,689)	2,335,890	2,970,735
Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(2,018,814)	367,200	(2,015,497)	2,515,210	(5,190,903)	(1,698,464)
Net increase (decrease) in net assets resulting from operations	32,413,533	294,838	(8,330,964)	(34,010,024)	(2,558,955)	1,054,320
<b>DIVIDENDS AND DISTRIBUTIONS:</b>						
Net investment income						(1,801,632)
Capital gains	(4,182,934)				(526,878)	(6,931,344)
Total dividends and distributions	(4,182,934)				(526,878)	(8,732,976)
<b>CAPITAL SHARE TRANSACTIONS:</b>						
Net proceeds from sale of shares	626,706,192	54,950,141	6,602,046	541,336,713	10,211,249	5,282,676
Cost of shares redeemed	(369,498,195)	(99)	(13,439,386)	(516,560,625)	(70,417,059)	(60,499,935)
Net increase (decrease) in net assets resulting from capital share transactions	257,207,997	54,950,042	(6,837,340)	24,776,088	(60,205,810)	(55,217,259)
<b>Net Increase (Decrease) in Net Assets</b>	<b>285,438,596</b>	<b>55,244,880</b>	<b>(15,168,304)</b>	<b>(9,233,936)</b>	<b>(63,291,643)</b>	<b>(62,895,915)</b>
<b>NET ASSETS:</b>						
Beginning of period	\$ 55,244,980	\$ 100	\$ 31,162,894	\$ 40,396,830	\$ 152,118,984	\$ 215,014,899
End of period	\$ 340,683,576	\$ 55,244,980	\$ 15,994,590	\$ 31,162,894	\$ 88,827,341	\$ 152,118,984
Accumulated net investment loss included in net assets at end of period	\$	\$	\$ (50,005)	\$ (582,500)	\$ (745,801)	\$
<b>SHARES CREATED AND REDEEMED:</b>						
Shares outstanding, beginning of period	2,200,000	4	1,600,000	2,400,000	6,000,000	8,200,000
Shares created	23,000,000	2,200,000	400,000	29,400,000	400,000	200,000
Shares redeemed	(13,300,000)	(4)	(800,000)	(30,200,000)	(2,800,000)	(2,400,000)
Shares outstanding, end of period	11,900,000	2,200,000	1,200,000	1,600,000	3,600,000	6,000,000

\* Commencement of operations.

See Notes to Financial Statements.

84 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	WisdomTree Commodity Currency Strategy Fund		WisdomTree Emerging Currency Strategy Fund		WisdomTree Indian Rupee Strategy Fund	
	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>						
Net investment loss	\$ (43,986)	\$ (72,197)	\$ (407,288)	\$ (799,122)	\$ (69,996)	\$ (124,835)
Net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions	(1,586,150)	175,063	(11,796,306)	1,442,904	(290,543)	2,526,213
Net change in unrealized appreciation (depreciation) on investments and forward foreign currency contracts	(673,627)	123,001	(2,268,386)	5,902,999	(259,240)	3,065,909
Net increase (decrease) in net assets resulting from operations	(2,303,763)	225,867	(14,471,980)	6,546,781	(619,779)	5,467,287
<b>CAPITAL SHARE TRANSACTIONS:</b>						
Net proceeds from sale of shares			9,323,267	12,102,491	2,140,988	2,030,188
Cost of shares redeemed	(3,551,210)	(3,913,926)	(44,280,729)	(109,129,424)	(14,829,288)	(14,064,795)
Net decrease in net assets resulting from capital share transactions	(3,551,210)	(3,913,926)	(34,957,462)	(97,026,933)	(12,688,300)	(12,034,607)
<b>Net Decrease in Net Assets</b>	<b>(5,854,973)</b>	<b>(3,688,059)</b>	<b>(49,429,442)</b>	<b>(90,480,152)</b>	<b>(13,308,079)</b>	<b>(6,567,320)</b>
<b>NET ASSETS:</b>						
Beginning of year	\$ 12,059,195	\$ 15,747,254	\$ 102,148,050	\$ 192,628,202	\$ 25,662,854	\$ 32,230,174
End of year	\$ 6,204,222	\$ 12,059,195	\$ 52,718,608	\$ 102,148,050	\$ 12,354,775	\$ 25,662,854
Accumulated net investment loss included in net assets at end of year	\$ (25,684)	\$ (43,242)	\$ (256,671)	\$ (456,856)	\$ (38,321)	\$ (79,831)
<b>SHARES CREATED AND REDEEMED:</b>						
Shares outstanding, beginning of year	600,000	800,000	5,000,000	9,800,000	1,200,000	1,800,000
Shares created			500,000	600,000	100,000	100,000
Shares redeemed	(200,000)	(200,000)	(2,400,000)	(5,400,000)	(700,000)	(700,000)
Shares outstanding, end of year	400,000	600,000	3,100,000	5,000,000	600,000	1,200,000

*See Notes to Financial Statements.*

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	WisdomTree Asia Local Debt Fund For the Year Ended		WisdomTree Australia & New Zealand Debt Fund For the		WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund For the Period
	For the Year Ended August 31, 2015	August 31, 2014	For the Year Ended August 31, 2015	Year Ended August 31, 2014	July 9, 2015* through August 31, 2015
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>					
Net investment income	\$ 4,417,331	\$ 10,720,878	\$ 1,558,005	\$ 1,174,130	\$ 16,315
Net realized loss on investments, forward foreign currency contracts and foreign currency related transactions	(32,627,391)	(22,387,686)	(3,271,381)	(2,295,652)	(2,504)
Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	6,848,567	39,594,857	(11,169,475)	4,759,611	(48,605)
Net increase (decrease) in net assets resulting from operations	(21,361,493)	27,928,049	(12,882,851)	3,638,089	(34,794)
<b>DIVIDENDS AND DISTRIBUTIONS:</b>					
Net investment income	(3,483,000)	(4,485,012)	(1,532,617)	(498,625)	(12,000)
Return of capital		(1,535,988)	(70,883)	(91,575)	
Total dividends and distributions	(3,483,000)	(6,021,000)	(1,603,500)	(590,200)	(12,000)
<b>CAPITAL SHARE TRANSACTIONS:</b>					
Net proceeds from sale of shares		77,635,094	93,012,726	8,291,238	5,010,684
Cost of shares redeemed	(276,134,781)	(253,078,191)	(9,152,085)	(18,172,317)	
Net increase (decrease) in net assets resulting from capital share transactions	(276,134,781)	(175,443,097)	83,860,641	(9,881,079)	5,010,684
<b>Net Increase (Decrease) in Net Assets</b>	<b>(300,979,274)</b>	<b>(153,536,048)</b>	<b>69,374,290</b>	<b>(6,833,190)</b>	<b>4,963,890</b>
<b>NET ASSETS:</b>					
Beginning of period	\$ 339,552,959	\$ 493,089,007	\$ 33,997,707	\$ 40,830,897	\$ 100
End of period	\$ 38,573,685	\$ 339,552,959	\$ 103,371,997	\$ 33,997,707	\$ 4,963,990
Undistributed (Distributions in excess of) net investment income included in net assets at end of period	\$ (23,205,744)	\$ (59,430)	\$ (1,517,608)	\$ (11,129)	\$ 4,318
<b>SHARES CREATED AND REDEEMED:</b>					
Shares outstanding, beginning of period	6,800,000	10,400,000	1,600,000	2,100,000	2
Shares created		1,600,000	5,100,000	400,000	100,000
Shares redeemed	(5,900,000)	(5,200,000)	(500,000)	(900,000)	
Shares outstanding, end of period	900,000	6,800,000	6,200,000	1,600,000	100,002

\* Commencement of operations.

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*See Notes to Financial Statements.*

86 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund		WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund		WisdomTree Bloomberg Floating Rate Treasury Fund For the	
	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014	Year Ended August 31, 2015	For the Period February 4, 2014* through August 31, 2014
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>						
Net investment income (loss)	\$ 391,921	\$ 63,299	\$ 840,902	\$ 67,211	\$ (1,096)	\$ (915)
Net realized gain (loss) on investments, futures contracts and securities sold short	(1,796,866)	(500,177)	(1,984,358)	(121,239)	124	(401)
Net change in unrealized appreciation (depreciation) on investments, futures contracts and securities sold short	(8,885)	93,029	(113,607)	108,311	113	693
Net increase (decrease) in net assets resulting from operations	(1,413,830)	(343,849)	(1,257,063)	54,283	(859)	(623)
<b>DIVIDENDS AND DISTRIBUTIONS:</b>						
Net investment income	(425,856)	(71,000)	(949,953)	(72,500)		
Return of capital			(5,036)			
Total dividends and distributions	(425,856)	(71,000)	(954,989)	(72,500)		
<b>CAPITAL SHARE TRANSACTIONS:</b>						
Net proceeds from sale of shares	46,189,550	10,000,000	69,474,586	10,000,000		2,500,000
Cost of shares redeemed	(31,247,716)	(4,920,458)	(43,316,891)	(5,004,113)	(1,248,883)	(100)
Net increase (decrease) in net assets resulting from capital share transactions	14,941,834	5,079,542	26,157,695	4,995,887	(1,248,883)	2,499,900
<b>Net Increase (Decrease) in Net Assets</b>	<b>13,102,148</b>	<b>4,664,693</b>	<b>23,945,643</b>	<b>4,977,670</b>	<b>(1,249,742)</b>	<b>2,499,277</b>
<b>NET ASSETS:</b>						
Beginning of period	\$ 4,664,793	\$ 100	\$ 4,977,770	\$ 100	\$ 2,499,377	\$ 100
End of period	\$ 17,766,941	\$ 4,664,793	\$ 28,923,413	\$ 4,977,770	\$ 1,249,635	\$ 2,499,377
Accumulated net investment loss included in net assets at end of period	\$	\$	\$	\$	\$ (561)	\$
Undistributed net investment income included in net assets at end of period	\$ 12,485	\$ 529	\$	\$ 1,422	\$	\$
<b>SHARES CREATED AND REDEEMED:</b>						
Shares outstanding, beginning of period	100,000	2	100,000	2	100,000	4
Shares created	1,000,000	200,000	1,400,000	200,000		100,000

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Shares redeemed	(700,000)	(100,002)	(900,000)	(100,002)	(50,000)	(4)
Shares outstanding, end of period	400,000	100,000	600,000	100,000	50,000	100,000
* Commencement of operations.						

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 87

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund		WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund		WisdomTree Emerging Markets Corporate Bond Fund	
	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>						
Net investment income	\$ 343,636	\$ 126,745	\$ 664,315	\$ 158,830	\$ 4,824,865	\$ 4,956,086
Net realized loss on investments and futures contracts	(906,103)	(382,529)	(871,938)	(8,407)	(3,296,808)	(3,046,449)
Net change in unrealized appreciation (depreciation) on investments and futures contracts	(361,845)	1,628	(625,107)	(33,001)	(9,234,149)	10,784,417
Net increase (decrease) in net assets resulting from operations	(924,312)	(254,156)	(832,730)	117,422	(7,706,092)	12,694,054
<b>DIVIDENDS AND DISTRIBUTIONS:</b>						
Net investment income	(344,268)	(124,501)	(663,390)	(156,001)	(4,872,978)	(4,929,380)
Capital gains						(1,099,320)
Return of capital					(41,522)	
Total dividends and distributions	(344,268)	(124,501)	(663,390)	(156,001)	(4,914,500)	(6,028,700)
<b>CAPITAL SHARE TRANSACTIONS:</b>						
Net proceeds from sale of shares	13,496,874	12,322,304	19,441,636	22,471,932		15,542,686
Cost of shares redeemed	(4,326,952)	(7,346,477)	(12,002,629)	(7,517,684)	(21,160,956)	(22,216,188)
Net increase (decrease) in net assets resulting from capital share transactions	9,169,922	4,975,827	7,439,007	14,954,248	(21,160,956)	(6,673,502)
<b>Net Increase (Decrease) in Net Assets</b>	<b>7,901,342</b>	<b>4,597,170</b>	<b>5,942,887</b>	<b>14,915,669</b>	<b>(33,781,548)</b>	<b>(8,148)</b>
<b>NET ASSETS:</b>						
Beginning of period	\$ 4,597,270	\$ 100	\$ 14,915,769	\$ 100	\$ 116,737,436	\$ 116,745,584
End of period	\$ 12,498,612	\$ 4,597,270	\$ 20,858,656	\$ 14,915,769	\$ 82,955,888	\$ 116,737,436
Undistributed net investment income included in net assets at end of period	\$ 1,612	\$ 2,244	\$ 3,754	\$ 2,829	\$	\$ 106,313
<b>SHARES CREATED AND REDEEMED:</b>						
Shares outstanding, beginning of period	200,000	4	600,000	4	1,500,000	1,600,000
Shares created	600,000	500,000	800,000	900,000		200,000
Shares redeemed	(200,000)	(300,004)	(500,000)	(300,004)	(300,000)	(300,000)
Shares outstanding, end of period	600,000	200,000	900,000	600,000	1,200,000	1,500,000

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\* Commencement of operations.

*See Notes to Financial Statements.*

88 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	WisdomTree Emerging Markets Local Debt Fund		WisdomTree Japan Interest Rate Strategy Fund (consolidated)		WisdomTree Strategic Corporate Bond Fund	
	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>						
Net investment income (loss)	\$ 32,293,203	\$ 51,536,128	\$ (24,241)	\$ (16,356)	\$ 257,669	\$ 319,667
Net realized gain (loss) on investments, futures contracts, forward foreign currency contracts and foreign currency related transactions	(79,118,646)	(154,797,671)	171,150	(66,447)	65,309	(113,185)
Net change in unrealized appreciation (depreciation) on investments, futures contracts, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(96,117,946)	165,181,838	(34,441)	(23,143)	(335,327)	611,399
Net increase (decrease) in net assets resulting from operations	(142,943,389)	61,920,295	112,468	(105,946)	(12,349)	817,881
<b>DIVIDENDS AND DISTRIBUTIONS:</b>						
Net investment income	(29,050,502)	(23,094,991)			(303,416)	(322,339)
Capital gains		(3,699,038)	(100,511)			(33,974)
Return of capital	(1,723,498)	(12,306,564)				
Total distributions	(30,774,000)	(39,100,593)	(100,511)		(303,416)	(356,313)
<b>CAPITAL SHARE TRANSACTIONS:</b>						
Net proceeds from sale of shares	52,615,866	217,252,738		5,000,000		
Cost of shares redeemed	(238,491,203)	(843,422,303)		(98)		(7,406,998)
Net increase (decrease) in net assets resulting from capital share transactions	(185,875,337)	(626,169,565)		4,999,902		(7,406,998)
<b>Net Increase (Decrease) in Net Assets</b>	<b>(359,592,726)</b>	<b>(603,349,863)</b>	<b>11,957</b>	<b>4,893,956</b>	<b>(315,765)</b>	<b>(6,945,430)</b>
<b>NET ASSETS:</b>						
Beginning of period	\$ 838,859,255	\$ 1,442,209,118	\$ 4,894,056	\$ 100	\$ 7,609,731	\$ 14,555,161
End of period	\$ 479,266,529	\$ 838,859,255	\$ 4,906,013	\$ 4,894,056	\$ 7,293,966	\$ 7,609,731
Accumulated net investment loss included in net assets at end of period	\$	\$	\$	\$ (8,589)	\$	\$
Undistributed (Distributions in excess of) net investment income included in net assets at end of period	\$ (41,664,624)	\$ (5,209,574)	\$	\$	\$ (2,700)	\$ 47,652
<b>SHARES CREATED AND REDEEMED:</b>						
Shares outstanding, beginning of period	17,800,000	31,400,000	100,000	2	100,000	200,000
Shares created	1,300,000	4,700,000		100,000		

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Shares redeemed	(5,700,000)	(18,300,000)		(2)		(100,000)
Shares outstanding, end of period	13,400,000	17,800,000	100,000	100,000	100,000	100,000
* Commencement of operations.						

*See Notes to Financial Statements.*

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**Table of Contents****Statements of Changes in Net Assets** (concluded)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

	<b>WisdomTree Western Asset Unconstrained Bond Fund For the Period June 11, 2015* through August 31, 2015</b>	<b>WisdomTree Global Real Return Fund (consolidated) For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>WisdomTree Managed Futures Strategy Fund (consolidated) For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>
<b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>					
Net investment income (loss)	\$ 40,740	\$ 94,637	\$ 129,363	\$ (1,949,337)	\$ (1,425,209)
Net realized gain (loss) on investments, swap contracts, futures contracts, forward foreign currency contracts and foreign currency related transactions	(100,252)	(3,673)	(93,363)	(5,317,409)	746,056
Net change in unrealized appreciation (depreciation) on investments, swap contracts, futures contracts, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies	(13,439)	(561,058)	219,307	304,559	1,847,277
Net increase (decrease) in net assets resulting from operations	(72,951)	(470,094)	255,307	(6,962,187)	1,168,124
<b>DIVIDENDS AND DISTRIBUTIONS:</b>					
Net investment income	(34,501)	(71,384)	(80,153)		
Capital gains		(43,117)	(8,109)		
Total dividends and distributions	(34,501)	(114,501)	(88,262)		
<b>CAPITAL SHARE TRANSACTIONS:</b>					
Net proceeds from sale of shares	5,000,000	4,210,677		56,483,948	41,547,425
Cost of shares redeemed		(4,223,567)		(12,482,357)	(8,203,600)
Net increase (decrease) in net assets resulting from capital share transactions	5,000,000	(12,890)		44,001,591	33,343,825
<b>Net Increase (Decrease) in Net Assets</b>	<b>4,892,548</b>	<b>(597,485)</b>	<b>167,045</b>	<b>37,039,404</b>	<b>34,511,949</b>
<b>NET ASSETS:</b>					
Beginning of period	\$ 100	\$ 4,706,050	\$ 4,539,005	\$ 177,043,207	\$ 142,531,258
End of period	\$ 4,892,648	\$ 4,108,565	\$ 4,706,050	\$ 214,082,611	\$ 177,043,207
Accumulated net investment loss included in net assets at end of period	\$	\$	\$	\$ (2,826,272)	\$ (1,730,317)
Undistributed (Distributions in excess of) net investment income included in net assets at end of period	\$ 5,915	\$ 95,525	\$ (12,258)	\$	\$
<b>SHARES CREATED AND REDEEMED:</b>					

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Shares outstanding, beginning of period	2	100,000	100,000	4,200,000	3,400,000
Shares created	100,000	100,000		1,300,000	1,000,000
Shares redeemed		(100,000)		(300,000)	(200,000)
Shares outstanding, end of period	100,002	100,000	100,000	5,200,000	4,200,000

\* Commencement of operations.

*See Notes to Financial Statements.*

90 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Financial Highlights****WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014
<b>WisdomTree Bloomberg U.S. Dollar Bullish Fund</b>		
Net asset value, beginning of period	\$ 25.11	\$ 25.12
Investment operations:		
Net investment loss <sup>1</sup>	(0.13)	(0.08)
Net realized and unrealized gain	4.08	0.07
Total from investment operations	3.95	(0.01)
Distributions to shareholders:		
Capital gains	(0.43)	
Net asset value, end of period	\$ 28.63	\$ 25.11
<b>TOTAL RETURN<sup>2</sup></b>	<b>15.83%</b>	<b>(0.04)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 340,684	\$ 55,245
Ratios to average net assets of:		
Expenses	0.50%	0.51% <sup>3,4</sup>
Net investment loss	(0.48)%	(0.48)% <sup>3</sup>
Portfolio turnover rate <sup>5</sup>	0%	0%

	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2013	For the Year Ended August 31, 2012	For the Year Ended August 31, 2011
<b>WisdomTree Brazilian Real Strategy Fund</b>					
Net asset value, beginning of year	\$ 19.48	\$ 16.83	\$ 18.81	\$ 28.99	\$ 27.65
Investment operations:					
Net investment loss <sup>1</sup>	(0.07)	(0.07)	(0.07)	(0.09)	(0.10)
Net realized and unrealized gain (loss)	(6.08)	2.72	(1.91)	(4.36)	4.68
Total from investment operations	(6.15)	2.65	(1.98)	(4.45)	4.58
Distributions to shareholders:					
Capital gains				(5.73)	(3.24)
Net asset value, end of year	\$ 13.33	\$ 19.48	\$ 16.83	\$ 18.81	\$ 28.99
<b>TOTAL RETURN<sup>2</sup></b>	<b>(31.57)%</b>	<b>15.75%</b>	<b>(10.53)%</b>	<b>(16.14)%</b>	<b>17.98%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of year (000 s omitted)	\$ 15,995	\$ 31,163	\$ 40,397	\$ 63,942	\$ 481,253
Ratios to average net assets of:					
Expenses	0.45%	0.46% <sup>6</sup>	0.45%	0.45%	0.45%
Net investment loss	(0.40)%	(0.40)%	(0.39)%	(0.38)%	(0.36)%
Portfolio turnover rate <sup>5</sup>	0%	0%	0%	0%	0%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- <sup>3</sup> Annualized.
- <sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.50%.
- <sup>5</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.
- <sup>6</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45%.

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

<b>WisdomTree Chinese Yuan Strategy Fund</b>	<b>For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>For the Year Ended August 31, 2013</b>	<b>For the Year Ended August 31, 2012</b>	<b>For the Year Ended August 31, 2011</b>
Net asset value, beginning of year	\$ 25.35	\$ 26.22	\$ 25.22	\$ 25.81	\$ 24.84
Investment operations:					
Net investment income (loss) <sup>1</sup>	0.06	(0.03)	0.00 <sup>2</sup>	(0.06)	(0.09)
Net realized and unrealized gain (loss)	(0.64)	0.20	1.20	0.02	1.21
Total from investment operations	(0.58)	0.17	1.20	(0.04)	1.12
Dividends and distributions to shareholders:					
Net investment income		(0.21)			
Capital gains	(0.10)	(0.83)	(0.20)	(0.55)	(0.15)
Total dividends and distributions to shareholders	(0.10)	(1.04)	(0.20)	(0.55)	(0.15)
Net asset value, end of year	\$ 24.67	\$ 25.35	\$ 26.22	\$ 25.22	\$ 25.81
<b>TOTAL RETURN<sup>3</sup></b>	<b>(2.30)%</b>	<b>0.63%</b>	<b>4.78%</b>	<b>(0.15)%</b>	<b>4.50%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of year (000 s omitted)	\$ 88,827	\$ 152,119	\$ 215,015	\$ 267,383	\$ 567,883
Ratios to average net assets of:					
Expenses	0.45%	0.46% <sup>4</sup>	0.45%	0.45%	0.45%
Net investment income (loss)	0.24%	(0.11)%	0.02%	(0.22)%	(0.34)%
Portfolio turnover rate <sup>5</sup>	0%	0%	0%	0%	0%

<b>WisdomTree Commodity Currency Strategy Fund</b>	<b>For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>For the Year Ended August 31, 2013</b>	<b>For the Year Ended August 31, 2012</b>	<b>For the Period September 24, 2010* through August 31, 2011</b>
Net asset value, beginning of period	\$ 20.10	\$ 19.68	\$ 20.93	\$ 27.78	\$ 25.10
Investment operations:					
Net investment loss <sup>1</sup>	(0.09)	(0.11)	(0.10)	(0.11)	(0.13)
Net realized and unrealized gain (loss)	(4.50)	0.53	(1.15)	(1.68)	2.90
Total from investment operations	(4.59)	0.42	(1.25)	(1.79)	2.77
Distributions to shareholders:					
Capital gains				(5.06)	(0.09)
Net asset value, end of period	\$ 15.51	\$ 20.10	\$ 19.68	\$ 20.93	\$ 27.78
<b>TOTAL RETURN<sup>3</sup></b>	<b>(22.84)%</b>	<b>2.13%</b>	<b>(5.97)%</b>	<b>(5.75)%</b>	<b>11.06%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of period (000 s omitted)	\$ 6,204	\$ 12,059	\$ 15,747	\$ 25,116	\$ 80,560
Ratios to average net assets of:					
Expenses	0.55%	0.56% <sup>4</sup>	0.55%	0.55%	0.55% <sup>6</sup>
Net investment loss	(0.52)%	(0.53)%	(0.48)%	(0.48)%	(0.46)% <sup>6</sup>
Portfolio turnover rate <sup>5</sup>	0%	0%	0%	0%	0%

\* Commencement of operations.

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- <sup>1</sup> Based on average shares outstanding.
- <sup>2</sup> Amount represents less than \$0.005.
- <sup>3</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- <sup>4</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45% for the WisdomTree Chinese Yuan Strategy Fund and 0.55% for the WisdomTree Commodity Currency Strategy Fund.
- <sup>5</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.
- <sup>6</sup> Annualized.

*See Notes to Financial Statements.*

92 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

**WisdomTree Emerging  
Currency  
Strategy Fund**

	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2013	For the Year Ended August 31, 2012	For the Year Ended August 31, 2011
Net asset value, beginning of year	\$ 20.43	\$ 19.66	\$ 20.33	\$ 22.87	\$ 21.89
Investment operations:					
Net investment loss <sup>1</sup>	(0.10)	(0.11)	(0.10)	(0.10)	(0.10)
Net realized and unrealized gain (loss)	(3.32)	0.88	(0.57)	(1.38)	1.92
Total from investment operations	(3.42)	0.77	(0.67)	(1.48)	1.82
Distributions to shareholders:					
Capital gains				(1.06)	(0.84)
Net asset value, end of year	\$ 17.01	\$ 20.43	\$ 19.66	\$ 20.33	\$ 22.87
<b>TOTAL RETURN<sup>2</sup></b>	(16.74)%	3.92%	(3.30)%	(6.36)%	8.44%
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of year (000 s omitted)	\$ 52,719	\$ 102,148	\$ 192,628	\$ 274,521	\$ 585,411
Ratios to average net assets of:					
Expenses	0.55%	0.56% <sup>3</sup>	0.55%	0.55%	0.55%
Net investment loss	(0.52)%	(0.53)%	(0.48)%	(0.47)%	(0.46)%
Portfolio turnover rate <sup>4</sup>	0%	0%	0%	0%	0%

**WisdomTree Indian Rupee  
Strategy Fund**

	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2013	For the Year Ended August 31, 2012	For the Year Ended August 31, 2011
Net asset value, beginning of year	\$ 21.39	\$ 17.91	\$ 20.30	\$ 26.78	\$ 25.10
Investment operations:					
Net investment loss <sup>1</sup>	(0.09)	(0.09)	(0.08)	(0.08)	(0.09)
Net realized and unrealized gain (loss)	(0.71)	3.57	(2.31)	(3.12)	2.06
Total from investment operations	(0.80)	3.48	(2.39)	(3.20)	1.97
Distributions to shareholders:					
Capital gains				(3.28)	(0.29)
Net asset value, end of year	\$ 20.59	\$ 21.39	\$ 17.91	\$ 20.30	\$ 26.78
<b>TOTAL RETURN<sup>2</sup></b>	(3.74)%	19.43%	(11.77)%	(11.93)%	7.86%
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of year (000 s omitted)	\$ 12,355	\$ 25,663	\$ 32,230	\$ 18,273	\$ 24,104
Ratios to average net assets of:					
Expenses	0.45%	0.46% <sup>3</sup>	0.45%	0.45%	0.45%
Net investment loss	(0.42)%	(0.43)%	(0.39)%	(0.37)%	(0.34)%
Portfolio turnover rate <sup>4</sup>	0%	0%	0%	0%	0%

<sup>1</sup> Based on average shares outstanding.

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period.

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- <sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.55% for the WisdomTree Emerging Currency Strategy Fund and 0.45% for the WisdomTree Indian Rupee Strategy Fund.
- <sup>4</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 93

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

<b>WisdomTree Asia Local Debt Fund</b>	<b>For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>For the Year Ended August 31, 2013</b>	<b>For the Year Ended August 31, 2012</b>	<b>For the Period March 17, 2011* through August 31, 2011</b>
Net asset value, beginning of period	\$ 49.93	\$ 47.41	\$ 51.57	\$ 53.23	\$ 49.85
Investment operations:					
Net investment income <sup>1</sup>	1.29	1.15	1.20	1.29	0.60
Net realized and unrealized gain (loss)	(7.28)	2.00	(3.74)	(2.37)	3.21
Total from investment operations	(5.99)	3.15	(2.54)	(1.08)	3.81
Dividends and distributions to shareholders:					
Net investment income	(1.08)	(0.47)	(1.34)	(0.58)	(0.43)
Capital gains			(0.28)		
Return of capital		(0.16)			
Total dividends and distributions to shareholders	(1.08)	(0.63)	(1.62)	(0.58)	(0.43)
Net asset value, end of period	\$ 42.86	\$ 49.93	\$ 47.41	\$ 51.57	\$ 53.23
<b>TOTAL RETURN<sup>2</sup></b>	(12.15)%	6.69%	(5.14)%	(2.00)%	7.66%
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of period (000 s omitted)	\$ 38,574	\$ 339,553	\$ 493,089	\$ 422,871	\$ 660,086
Ratios to average net assets of:					
Expenses	0.55%	0.56% <sup>3</sup>	0.55%	0.55%	0.55% <sup>4</sup>
Net investment income	2.68%	2.36%	2.34%	2.51%	2.52% <sup>4</sup>
Portfolio turnover rate <sup>5</sup>	10%	62%	52%	62%	0%

<b>WisdomTree Australia &amp; New Zealand Debt Fund</b>	<b>For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>For the Year Ended August 31, 2013</b>	<b>For the Year Ended August 31, 2012<sup>6</sup></b>	<b>For the Year Ended August 31, 2011</b>
Net asset value, beginning of year	\$ 21.25	\$ 19.44	\$ 22.54	\$ 26.31	\$ 22.24
Investment operations:					
Net investment income (loss) <sup>1</sup>	0.46	0.64	0.72	0.67	(0.08)
Net realized and unrealized gain (loss)	(4.51)	1.46	(3.22)	(0.70)	5.40
Total from investment operations	(4.05)	2.10	(2.50)	(0.03)	5.32
Dividends and distributions to shareholders:					
Net investment income	(0.51)	(0.24)	(0.47)	(0.69)	
Capital gains				(3.05)	(1.25)
Return of capital	(0.02)	(0.05)	(0.13)		
Total dividends and distributions to shareholders	(0.53)	(0.29)	(0.60)	(3.74)	(1.25)
Net asset value, end of year	\$ 16.67	\$ 21.25	\$ 19.44	\$ 22.54	\$ 26.31
<b>TOTAL RETURN<sup>2</sup></b>	(19.32)%	10.91%	(11.42)%	0.76%	24.85%
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of year (000 s omitted)	\$ 103,372	\$ 33,998	\$ 40,831	\$ 45,079	\$ 52,614
Ratios to average net assets of:					
Expenses	0.45%	0.46% <sup>3</sup>	0.45%	0.45%	0.45%
Net investment income (loss)	2.54%	3.13%	3.29%	2.99%	(0.35)%

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Portfolio turnover rate<sup>5</sup> 9% 27% 42% 9% 0%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.

<sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.55% for the WisdomTree Asia Local Debt Fund and 0.45% for the WisdomTree Australia & New Zealand Debt Fund.

<sup>4</sup> Annualized.

<sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.

<sup>6</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.

*See Notes to Financial Statements.*

94 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

	<b>For the Period July 9, 2015* through August 31, 2015</b>
<b>WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund</b>	
Net asset value, beginning of period	\$ 49.78
Investment operations:	
Net investment income <sup>1</sup>	0.16
Net realized and unrealized loss	(0.18)
Total from investment operations	(0.02)
Dividends to shareholders:	
Net investment income	(0.12)
Net asset value, end of period	\$ 49.64
<b>TOTAL RETURN<sup>2</sup></b>	<b>(0.04)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>	
Net assets, end of period (000 s omitted)	\$ 4,964
Ratios to average net assets of:	
Expenses, net of expense waivers	0.12% <sup>3</sup>
Expenses, prior to expense waivers	0.20% <sup>3</sup>
Net investment income	2.21% <sup>3</sup>
Portfolio turnover rate <sup>4,5</sup>	51%

	<b>For the Year Ended August 31, 2015</b>	<b>For the Period December 18, 2013* through August 31, 2014</b>
<b>WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund</b>		
Net asset value, beginning of period	\$ 46.65	\$ 50.05
Investment operations:		
Net investment income <sup>1</sup>	0.62	0.51
Net realized and unrealized loss	(2.18)	(3.30)
Total from investment operations	(1.56)	(2.79)
Dividends to shareholders:		
Net investment income	(0.67)	(0.61)
Net asset value, end of period	\$ 44.42	\$ 46.65
<b>TOTAL RETURN<sup>2</sup></b>	<b>(3.36)%</b>	<b>(5.61)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 17,767	\$ 4,665
Ratios to average net assets of:		
Expenses	0.28%	0.29% <sup>3,6</sup>
Net investment income	1.38%	1.48% <sup>3</sup>
Portfolio turnover rate <sup>4,7</sup>	424%	257%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (Note 2 and 3).
- <sup>3</sup> Annualized.
- <sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.
- <sup>5</sup> The portfolio turnover rate excluding TBA roll transactions for the period ended August 31, 2015 was 6%.
- <sup>6</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.28%.
- <sup>7</sup> The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2015 and August 31, 2014 were 163% and 96%, respectively.

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014
<b>WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund</b>		
Net asset value, beginning of period	\$ 49.78	\$ 49.98
Investment operations:		
Net investment income <sup>1</sup>	0.68	0.54
Net realized and unrealized loss	(1.50)	(0.11)
Total from investment operations	(0.82)	0.43
Dividends and distributions to shareholders:		
Net investment income	(0.75)	(0.63)
Return of capital	(0.00) <sup>7</sup>	
Total dividends and distributions to shareholders	(0.75)	(0.63)
Net asset value, end of period	\$ 48.21	\$ 49.78
<b>TOTAL RETURN<sup>2</sup></b>	<b>(1.66)%</b>	<b>0.85%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 28,923	\$ 4,978
Ratios to average net assets of:		
Expenses	0.23%	0.24% <sup>3,4</sup>
Net investment income	1.39%	1.52% <sup>3</sup>
Portfolio turnover rate <sup>5,6</sup>	359%	243%

	For the Year Ended August 31, 2015	For the Period February 4, 2014* through August 31, 2014
<b>WisdomTree Bloomberg Floating Rate Treasury Fund</b>		
Net asset value, beginning of period	\$ 24.99	\$ 25.00
Investment operations:		
Net investment loss <sup>1</sup>	(0.01)	(0.01)
Net realized and unrealized gain	0.01	0.00 <sup>7</sup>
Total from investment operations	(0.00) <sup>7</sup>	(0.01)
Net asset value, end of period	\$ 24.99	\$ 24.99
<b>TOTAL RETURN<sup>2</sup></b>	<b>0.00%</b>	<b>(0.04)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 1,250	\$ 2,499
Ratios to average net assets of:		
Expenses, net of expense waivers	0.15%	0.15% <sup>3</sup>
Expenses, prior to expense waivers	0.20%	0.20% <sup>3</sup>
Net investment loss	(0.06)%	(0.06)% <sup>3</sup>
Portfolio turnover rate <sup>5</sup>	118%	65%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Bloomberg Floating Rate Treasury Fund (Note 2 and 3).
- <sup>3</sup> Annualized.
- <sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.23%.
- <sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.
- <sup>6</sup> The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2015 and August 31, 2014 were 95% and 87%, respectively.
- <sup>7</sup> Amount represents less than \$0.005.

*See Notes to Financial Statements.*

96 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

<b>WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund</b>	<b>For the Year Ended August 31, 2015</b>	<b>For the Period December 18, 2013* through August 31, 2014</b>
Net asset value, beginning of period	\$ 22.99	\$ 25.02
Investment operations:		
Net investment income <sup>1</sup>	0.83	0.56
Net realized and unrealized loss	(2.17)	(1.96)
Total from investment operations	(1.34)	(1.40)
Dividends to shareholders:		
Net investment income	(0.82)	(0.63)
Net asset value, end of period	\$ 20.83	\$ 22.99
<b>TOTAL RETURN<sup>2</sup></b>	<b>(5.91)%</b>	<b>(5.69)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 12,499	\$ 4,597
Ratios to average net assets of:		
Expenses	0.48%	0.49% <sup>3,4</sup>
Net investment income	3.82%	3.28% <sup>3</sup>
Portfolio turnover rate <sup>5</sup>	34%	182%

<b>WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund</b>	<b>For the Year Ended August 31, 2015</b>	<b>For the Period December 18, 2013* through August 31, 2014</b>
Net asset value, beginning of period	\$ 24.86	\$ 24.99
Investment operations:		
Net investment income <sup>1</sup>	0.90	0.58
Net realized and unrealized loss	(1.67)	(0.08)
Total from investment operations	(0.77)	0.50
Dividends to shareholders:		
Net investment income	(0.91)	(0.63)
Net asset value, end of period	\$ 23.18	\$ 24.86
<b>TOTAL RETURN<sup>2</sup></b>	<b>(3.15)%</b>	<b>1.99%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 20,859	\$ 14,916
Ratios to average net assets of:		
Expenses	0.43%	0.44% <sup>3,4</sup>
Net investment income	3.75%	3.30% <sup>3</sup>
Portfolio turnover rate <sup>5</sup>	55%	131%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not

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

annualized.

<sup>3</sup> Annualized.

<sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.48% for the WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund and 0.43% for the WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund.

<sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 97

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

**WisdomTree Emerging Markets****Corporate Bond****Fund**

	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2013	For the Period March 8, 2012* through August 31, 2012
Net asset value, beginning of period	\$ 77.82	\$ 72.97	\$ 77.63	\$ 75.03
Investment operations:				
Net investment income <sup>1</sup>	3.51	3.47	3.29	1.63
Net realized and unrealized gain (loss)	(8.61)	5.56	(4.69)	2.54
Total from investment operations	(5.10)	9.03	(1.40)	4.17
Dividends and distributions to shareholders:				
Net investment income	(3.56)	(3.45)	(3.26)	(1.57)
Capital gains		(0.73)		
Return of capital	(0.03)			
Total dividends and distributions to shareholders	(3.59)	(4.18)	(3.26)	(1.57)
Net asset value, end of period	\$ 69.13	\$ 77.82	\$ 72.97	\$ 77.63
<b>TOTAL RETURN<sup>2</sup></b>	<b>(6.69)%</b>	<b>12.71%</b>	<b>(2.00)%</b>	<b>5.64%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>				
Net assets, end of period (000 s omitted)	\$ 82,956	\$ 116,737	\$ 116,746	\$ 62,103
Ratios to average net assets of:				
Expenses	0.60%	0.61% <sup>3</sup>	0.60%	0.60% <sup>4</sup>
Net investment income	4.79%	4.59%	4.22%	4.47% <sup>4</sup>
Portfolio turnover rate <sup>5</sup>	25%	40%	37%	0%

**WisdomTree Emerging****Markets****Local Debt Fund**

	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Year Ended August 31, 2013	For the Year Ended August 31, 2012	For the Year Ended August 31, 2011
Net asset value, beginning of year	\$ 47.13	\$ 45.93	\$ 51.16	\$ 53.83	\$ 50.08
Investment operations:					
Net investment income <sup>1</sup>	2.17	2.26	2.22	2.41	2.40
Net realized and unrealized gain (loss)	(11.46)	0.64	(5.29)	(3.26)	3.79
Total from investment operations	(9.29)	2.90	(3.07)	(0.85)	6.19
Dividends and distributions to shareholders:					
Net investment income	(1.95)	(1.02)	(2.01)	(1.77)	(2.44)
Capital gains		(0.14)	(0.15)	(0.05)	
Return of capital	(0.12)	(0.54)			
Total dividends and distributions to shareholders	(2.07)	(1.70)	(2.16)	(1.82)	(2.44)
Net asset value, end of year	\$ 35.77	\$ 47.13	\$ 45.93	\$ 51.16	\$ 53.83
<b>TOTAL RETURN<sup>2</sup></b>	<b>(20.19)%</b>	<b>6.43%</b>	<b>(6.41)%</b>	<b>(1.45)%</b>	<b>12.64%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of year (000 s omitted)	\$ 479,267	\$ 838,859	\$ 1,442,209	\$ 1,197,084	\$ 1,415,705
Ratios to average net assets of:					
Expenses	0.55%	0.56% <sup>3</sup>	0.55%	0.55%	0.55%
Net investment income	5.22%	4.84%	4.31%	4.76%	4.65%
Portfolio turnover rate <sup>5</sup>	22%	78%	57%	43%	30%

\* Commencement of operations.

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- <sup>1</sup> Based on average shares outstanding.
- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- <sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60% for the WisdomTree Emerging Markets Corporate Bond Fund and 0.55% for the WisdomTree Emerging Markets Local Debt Fund.
- <sup>4</sup> Annualized.
- <sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.

*See Notes to Financial Statements.*

98 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

	For the Year Ended August 31, 2015	For the Period December 18, 2013* through August 31, 2014
<b>WisdomTree Japan Interest Rate Strategy Fund</b> (consolidated)		
Net asset value, beginning of period	\$ 48.94	\$ 49.94
Investment operations:		
Net investment loss <sup>1</sup>	(0.24)	(0.16)
Net realized and unrealized gain (loss)	1.37	(0.84)
Total from investment operations	1.13	(1.00)
Distributions to shareholders:		
Capital gains	(1.01)	
Net asset value, end of period	\$ 49.06	\$ 48.94
<b>TOTAL RETURN</b> <sup>2</sup>	2.29%	(2.00)%
<b>RATIOS/SUPPLEMENTAL DATA:</b>		
Net assets, end of period (000 s omitted)	\$ 4,906	\$ 4,894
Ratios to average net assets of:		
Expenses	0.50%	0.51% <sup>3,4</sup>
Net investment loss	(0.49)%	(0.47)% <sup>3</sup>
Portfolio turnover rate <sup>5</sup>	0%	0%

	For the Year Ended August 31, 2015	For the Year Ended August 31, 2014	For the Period January 31, 2013* through August 31, 2013
<b>WisdomTree Strategic Corporate Bond Fund</b>			
Net asset value, beginning of period	\$ 76.10	\$ 72.78	\$ 74.76
Investment operations:			
Net investment income <sup>1</sup>	2.58	2.49	1.37
Net realized and unrealized gain (loss)	(2.71)	3.81	(2.08)
Total from investment operations	(0.13)	6.30	(0.71)
Dividends and distributions to shareholders:			
Net investment income	(3.03)	(2.64)	(1.27)
Capital gains		(0.34)	
Total dividends and distributions to shareholders	(3.03)	(2.98)	(1.27)
Net asset value, end of period	\$ 72.94	\$ 76.10	\$ 72.78
<b>TOTAL RETURN</b> <sup>2</sup>	(0.19)%	8.81%	(0.98)%
<b>RATIOS/SUPPLEMENTAL DATA:</b>			
Net assets, end of period (000 s omitted)	\$ 7,294	\$ 7,610	\$ 14,555
Ratios to average net assets of:			
Expenses, net of expense waivers	0.45%	0.46% <sup>6</sup>	0.45% <sup>3</sup>
Expenses, prior to expense waivers	0.50%	0.51% <sup>6</sup>	0.50% <sup>3</sup>
Net investment income	3.43%	3.34%	3.18% <sup>3</sup>
Portfolio turnover rate <sup>5</sup>	15%	36%	5%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Strategic Corporate Bond Fund (Note 2 and 3).
- <sup>3</sup> Annualized.
- <sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.50%.
- <sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.
- <sup>6</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waivers) would have been 0.45% and the expense ratio (prior to expense waivers) would have been 0.50%.

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (continued)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

	<b>For the Period June 11, 2015* through August 31, 2015</b>
<b>WisdomTree Western Asset Unconstrained Bond Fund</b>	
Net asset value, beginning of period	\$ 50.02
Investment operations:	
Net investment income <sup>1</sup>	0.41
Net realized and unrealized loss	(1.15)
Total from investment operations	(0.74)
Dividends to shareholders:	
Net investment income	(0.35)
Net asset value, end of period	\$ 48.93
<b>TOTAL RETURN<sup>2</sup></b>	<b>(1.49)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>	
Net assets, end of period (000 s omitted)	\$ 4,893
Ratios to average net assets of:	
Expenses, net of expense waivers	0.55% <sup>3</sup>
Expenses, prior to expense waivers	0.60% <sup>3</sup>
Net investment income	3.65% <sup>3</sup>
Portfolio turnover rate <sup>4</sup>	3%

**WisdomTree Global Real Return Fund** (consolidated)

	<b>For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>For the Year Ended August 31, 2013</b>	<b>For the Year Ended August 31, 2012</b>	<b>For the Period July 14, 2011* through August 31, 2011</b>
Net asset value, beginning of period	\$ 47.06	\$ 45.39	\$ 48.68	\$ 50.66	\$ 49.99
Investment operations:					
Net investment income <sup>1</sup>	0.91	1.29	0.73	0.79	0.05
Net realized and unrealized gain (loss)	(5.74)	1.26	(3.25)	(2.10)	0.62
Total from investment operations	(4.83)	2.55	(2.52)	(1.31)	0.67
Dividends and distributions to shareholders:					
Net investment income	(0.71)	(0.80)	(0.77)	(0.62)	
Capital gains	(0.43)	(0.08)		(0.05)	
Total dividends and distributions to shareholders	(1.14)	(0.88)	(0.77)	(0.67)	
Net asset value, end of period	\$ 41.09	\$ 47.06	\$ 45.39	\$ 48.68	\$ 50.66
<b>TOTAL RETURN<sup>2</sup></b>	<b>(10.38)%</b>	<b>5.67%</b>	<b>(5.25)%</b>	<b>(2.54)%</b>	<b>1.34%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of period (000 s omitted)	\$ 4,109	\$ 4,706	\$ 4,539	\$ 4,868	\$ 5,066
Ratios to average net assets <sup>5</sup> of:					
Expenses	0.60%	0.61% <sup>6</sup>	0.60%	0.60%	0.60% <sup>3</sup>
Net investment income	2.10%	2.80%	1.53%	1.65%	0.68% <sup>3</sup>
Portfolio turnover rate <sup>4</sup>	8%	33%	1%	3%	0% <sup>7</sup>

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Western Asset Unconstrained Bond Fund (Note 2 and 3).
- <sup>3</sup> Annualized.
- <sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.
- <sup>5</sup> The ratios to average net assets do not include net investment income (loss) or expenses of other funds in which the Fund invests.
- <sup>6</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60%.
- <sup>7</sup> Amount represents less than 1%.

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (concluded)**WisdomTree Currency Strategy, Fixed Income and Alternative Funds**

Selected data for a share of beneficial interest outstanding throughout the period is presented below:

<b>WisdomTree Managed Futures Strategy Fund</b> (consolidated)	<b>For the Year Ended August 31, 2015</b>	<b>For the Year Ended August 31, 2014</b>	<b>For the Year Ended August 31, 2013</b>	<b>For the Year Ended August 31, 2012</b>	<b>For the Period January 5, 2011* through August 31, 2011</b>
Net asset value, beginning of period	\$ 42.15	\$ 41.92	\$ 41.47	\$ 49.90	\$ 50.18
Investment operations:					
Net investment loss <sup>1</sup>	(0.40)	(0.39)	(0.37)	(0.40)	(0.27)
Net realized and unrealized gain (loss)	(0.58)	0.62	0.82	(7.25)	(0.01)
Total from investment operations	(0.98)	0.23	0.45	(7.65)	(0.28)
Distributions to shareholders:					
Capital gains				(0.78)	
Net asset value, end of period	\$ 41.17	\$ 42.15	\$ 41.92	\$ 41.47	\$ 49.90
<b>TOTAL RETURN<sup>2</sup></b>	<b>(2.33)%</b>	<b>0.55%</b>	<b>1.09%</b>	<b>(15.47)%</b>	<b>(0.56)%</b>
<b>RATIOS/SUPPLEMENTAL DATA:</b>					
Net assets, end of period (000 s omitted)	\$ 214,083	\$ 177,043	\$ 142,531	\$ 149,288	\$ 229,553
Ratios to average net assets of:					
Expenses	0.95%	0.96% <sup>3</sup>	0.95%	0.95%	0.95% <sup>4</sup>
Net investment loss	(0.93)%	(0.94)%	(0.90)%	(0.91)%	(0.91)% <sup>4</sup>
Portfolio turnover rate <sup>5</sup>	0%	0%	0%	0%	0%

\* Commencement of operations.

<sup>1</sup> Based on average shares outstanding.

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.

<sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.95%.

<sup>4</sup> Annualized.

<sup>5</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation, as well.

*See Notes to Financial Statements.*

**Table of Contents****Notes to Financial Statements****1. ORGANIZATION**

WisdomTree Trust (the Trust) is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company. The Trust was established as a Delaware statutory trust on December 15, 2005. As of August 31, 2015, the Trust offered 79 investment funds (each a Fund, collectively, the Funds). In accordance with Accounting Standard Update (ASU) 2013-08, Financial Services-Investment Companies, each Fund qualifies as an investment company and is applying the accounting and reporting guidance for investment companies. These notes relate only to the Funds listed in the table below:

<b>Fund</b>	<b>Commencement of Operations</b>
WisdomTree Bloomberg U.S. Dollar Bullish Fund ( U.S. Dollar Bullish Fund )	December 18, 2013
WisdomTree Brazilian Real Strategy Fund ( Brazilian Real Strategy Fund )	May 14, 2008
WisdomTree Chinese Yuan Strategy Fund ( Chinese Yuan Strategy Fund )	May 14, 2008
WisdomTree Commodity Currency Strategy Fund ( Commodity Currency Strategy Fund )	September 24, 2010
WisdomTree Emerging Currency Strategy Fund ( Emerging Currency Strategy Fund )	May 6, 2009
WisdomTree Indian Rupee Strategy Fund ( Indian Rupee Strategy Fund )	May 14, 2008
WisdomTree Asia Local Debt Fund ( Asia Local Debt Fund )	March 17, 2011
WisdomTree Australia & New Zealand Debt Fund ( Australia & New Zealand Debt Fund )	June 25, 2008
WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund ( U.S. Aggregate Bond Enhanced Yield Fund )	July 9, 2015
WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund ( U.S. Aggregate Bond Negative Duration Fund )	December 18, 2013
WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund ( U.S. Aggregate Bond Zero Duration Fund )	December 18, 2013
WisdomTree Bloomberg Floating Rate Treasury Fund ( Floating Rate Treasury Fund )	February 4, 2014
WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund ( High Yield Bond Negative Duration Fund )	December 18, 2013
WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund ( High Yield Bond Zero Duration Fund )	December 18, 2013
WisdomTree Emerging Markets Corporate Bond Fund ( Emerging Markets Corporate Bond Fund )	March 8, 2012
WisdomTree Emerging Markets Local Debt Fund ( Emerging Markets Local Debt Fund )	August 9, 2010
WisdomTree Japan Interest Rate Strategy Fund ( Japan Interest Rate Strategy Fund ) (consolidated)	December 18, 2013
WisdomTree Strategic Corporate Bond Fund ( Strategic Corporate Bond Fund )	January 31, 2013
WisdomTree Western Asset Unconstrained Bond Fund ( Unconstrained Bond Fund )	June 11, 2015
WisdomTree Global Real Return Fund ( Global Real Return Fund ) (consolidated)	July 14, 2011
WisdomTree Managed Futures Strategy Fund ( Managed Futures Strategy Fund ) (consolidated)	January 5, 2011

In the normal course of business, the Funds may enter into contracts that contain a variety of representations or that provide indemnification for certain liabilities. The Funds' maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts.

**Consolidation of Subsidiaries**

The financial statements of the Managed Futures Strategy Fund and Global Real Return Fund (each an Alternative Fund) and Japan Interest Rate Strategy Fund, include the accounts of a wholly-owned and controlled Cayman Islands subsidiary (each, a Subsidiary). For each Alternative Fund and Japan Interest Rate Strategy Fund, the accompanying financial statements reflect the financial position and results of operations on a consolidated basis with its respective Subsidiary. All intercompany accounts and transactions have been eliminated in consolidation. Each Alternative Fund seeks to gain exposure to commodity markets, in whole or in part, through investments in its Subsidiary. The Japan Interest Rate Strategy Fund seeks to gain short exposure to Japanese government bonds, in whole or in part, through investments in its Subsidiary. Each Alternative Fund's and Japan Interest Rate Strategy Fund's investment in its Subsidiary may not exceed 25% of each respective Alternative Fund's and Japan Interest Rate Strategy Fund's total assets at the end of each fiscal quarter in order to meet the requirements for qualification as a regulated investment company under the Internal Revenue Code of 1986, as amended.

**2. SIGNIFICANT ACCOUNTING POLICIES**

The Financial Accounting Standards Board (FASB) Accounting Standards Codification (the Codification) is the exclusive reference of authoritative U.S. generally accepted accounting principles (GAAP) recognized by the FASB to be applied by nongovernmental entities. Rules and interpretive releases of the Securities and Exchange Commission (SEC) under authority of federal laws are also sources of authoritative GAAP for SEC registrants.

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The following is a summary of significant accounting policies followed by the Funds:

**Use of Estimates** The preparation of financial statements in conformity with GAAP, requires management to make certain estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in the net assets from operations during the reporting period. Actual results could differ from those estimates.

**Investment Valuation** The net asset value ( NAV ) of each Fund 's shares is calculated each day the national securities exchanges are open for trading as of the close of regular trading on the New York Stock Exchange, generally 4:00 p.m. New York time. NAV per share is calculated by dividing a Fund 's net assets by the number of Fund shares outstanding. Each Fund issues and redeems shares at NAV only in large blocks of shares known as creation units, which only certain institutions or large investors may purchase or redeem. Shares of each Fund are listed on a national securities exchange and trade at market prices. Most investors will buy and sell shares through brokers. Because Fund shares trade at market prices rather than NAV, shares may trade at a price greater than NAV or less than NAV. In calculating each Fund 's NAV, investments are valued under policies approved by the Board of Trustees. Fixed income securities (including short-term debt securities with remaining maturities of 60 days or less and TBA securities) generally are valued at current market quotations or mean prices obtained from broker-dealers or independent pricing service providers. Broker-dealers or independent pricing service providers, in determining the value of securities may consider such factors as recent transactions, indications from broker-dealers yields and quoted prices on similar securities, and market sentiment for the type of security. U.S. fixed income assets may be valued as of the announced closing time for such securities on any day that the Securities Industry and Financial Markets Association announces an early closing time. Except for U.S. Dollar Bullish Fund, forward foreign currency contracts are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time. U.S. Dollar Bullish Fund uses WM/Reuters closing spot and forward rates as of 4:00 p.m. New York time to value forward foreign currency contracts. For the Chinese Yuan Strategy Fund, Emerging Currency Strategy Fund, Indian Rupee Strategy Fund, Asia Local Debt Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Debt Fund, and the Strategic Corporate Bond Fund, WM/Reuters closing spot and forward rates as of 2:00 p.m. Singapore time are used to value forward foreign currency contracts in the following Asian currencies: Chinese renminbi, Chinese yuan, Hong Kong dollar, Indian rupee, Indonesian rupiah, Malaysian ringgit, Philippine peso, Singapore dollar, South Korean won, Taiwan dollar, and the Thai baht. Futures and options contracts generally are valued at the settlement price on the primary exchange on which they trade. Swap contracts are generally marked to market daily based upon values from independent pricing service providers or quotations from broker-dealers to the extent available. Equity securities (including preferred stock) traded on any recognized U.S. or non-U.S. exchange are valued at the last sale price or official closing price on the exchange or system on which they are principally traded. Unlisted equity securities (including preferred stock) are valued at the last quoted sale price or, if no sale price is available, at the mean between the highest bid and lowest ask price. Each Fund may invest in money market funds which are valued at their NAV per share and affiliated ETFs which are valued at their last sale or official closing price on the exchange on which they are principally traded.

In certain instances, such as when reliable market valuations are not readily available or are not deemed to reflect current market values, a Fund 's investments and derivatives will be fair valued in accordance with the Fund 's pricing policy. The Board of Trustees of the Trust has established a pricing committee (the Pricing Committee ) which is comprised of senior representatives of WisdomTree Asset Management, Inc. ( WTAM ) and which reports to the Board of Trustees on a quarterly basis. In the event that a financial instrument cannot be valued based upon a price from a national securities exchange, independent pricing service provider or broker-dealer quotation, or such prices are deemed to not reflect current market value, the Pricing Committee may value the financial instrument in good faith under the policies and procedures approved by the Board of Trustees based on current facts and circumstances. Securities that may be valued using fair value pricing may include, but are not limited to, securities for which there are no current market quotations, securities whose issuer is in default or bankruptcy, securities subject to corporate actions (such as mergers or reorganizations), securities subject to non-U.S. investment limits or currency controls, and securities affected by significant events. An example of a significant event is an event occurring after the close of the market in which a security trades but before a Fund 's next NAV calculation time that may materially affect the value of a Fund 's investment (e.g., government action, natural disaster, or significant market fluctuation). When fair value pricing is employed, the prices of securities used by a Fund to calculate its NAV may differ from quoted or published prices for the same securities.

**Fair Value Measurement** In accordance with Codification Topic 820 ( ASC 820 ), Fair Value Measurements and Disclosures, fair value is defined as the price that each Fund would receive upon selling an investment in an orderly transaction to an independent buyer in the principal or most advantageous market of the investment. ASC 820 established a three-tier hierarchy of inputs to be used when determining fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk for example, the risk inherent in a particular valuation technique used to measure fair value (such as a pricing model) and/or the risk inherent in the inputs to the valuation technique. Inputs may be observable or unobservable. Observable inputs reflect the

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assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing

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**Notes to Financial Statements** (continued)

the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical securities

Level 2 other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including each Fund's assumptions in determining the fair value of investments)

The inputs or methodology used for valuation are not necessarily an indication of the risk associated with investing in those investments.

Investments that use Level 2 or Level 3 inputs may include, but are not limited to: (i) an unlisted security related to corporate actions; (ii) a restricted security (e.g., one that may not be publicly sold without registration under the Securities Act of 1933, as amended); (iii) a security whose trading has been suspended or which has been de-listed from its primary trading exchange; (iv) a security that is thinly traded; (v) a security in default or bankruptcy proceedings for which there is no current market quotation or market activity; (vi) a security affected by currency controls or restrictions; and (vii) a security affected by a significant event (e.g., an event that occurs after the close of the markets on which the security is traded but before the time as of which a Fund's NAV is computed and that may materially affect the value of the Fund's investments).

The valuation techniques and significant inputs used in determining the fair market value measurements for Level 2 and Level 3 positions are as follows:

Financial instruments are generally valued by independent pricing service providers that use broker-dealer quotations, reported trades or valuation estimates from their internal pricing models. Depending on the type of financial instrument, the independent pricing service providers internal pricing models may use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar assets. Financial instruments that use similar valuation techniques and observable inputs as described above and have an appropriate level of market activity are categorized as Level 2 of the fair value hierarchy, otherwise a Level 3 fair value classification is appropriate. Over-the-counter financial derivative instruments derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. These instruments are normally valued on the basis of broker-dealer quotations or independent pricing service providers. Depending on the product and the terms of the transaction, the value of the financial derivative instruments can be estimated by an independent pricing service provider using a series of techniques including simulation pricing models. The pricing models use inputs that are observed from actively quoted markets such as issuer details, indices, credit risks/spreads, interest rates, yield curves, default and exchange rates. Derivative contracts that use valuation techniques and observable inputs as described above and have an appropriate level of market activity are categorized as Level 2 of the fair value hierarchy, otherwise a Level 3 fair value classification is appropriate.

Determination of a fair value by the Pricing Committee may include significant unobservable inputs and therefore would be reflected as a Level 3 of the fair value hierarchy. The Pricing Committee may employ a market-based valuation approach which may use, among other potential considerations, related or comparable securities, recent transactions, market multiples, book values, and other relevant information to determine fair value. The Pricing Committee may also use an income-based valuation approach in which anticipated future cash flows of the financial instrument are discounted to calculate fair value. The Pricing Committee meets at least on a monthly basis to review and discuss the appropriateness of such fair values using more current information such as, recent security news, recent market transactions, updated corporate action information and/or other macro or security specific events. Also, when observable inputs become available, the Pricing Committee conducts back testing of the methodologies used to value Level 3 financial instruments to substantiate the unobservable inputs used to value those investments. Such back testing includes comparing Level 3 investment values to observable inputs such as exchange-traded prices, transaction prices, and/or vendor prices.

The following is a summary of the fair valuations according to the inputs used as of August 31, 2015 in valuing each Fund's assets:

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<b>U.S. Dollar Bullish Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 339,975,483	\$
<b>Total</b>	<b>\$</b>	<b>\$ 339,975,483</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		4,184,462	
Unrealized Depreciation on Forward Foreign Currency Contracts		(5,854,461)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 338,305,484</b>	<b>\$</b>

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**Table of Contents****Notes to Financial Statements** (continued)

<b>Brazilian Real Strategy Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 12,000,072	\$
Repurchase Agreement		5,782,000	
<b>Total</b>	<b>\$</b>	<b>\$ 17,782,072</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		355,437	
Unrealized Depreciation on Forward Foreign Currency Contracts		(2,147,392)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 15,990,117</b>	<b>\$</b>

<b>Chinese Yuan Strategy Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 48,862,043	\$
Time Deposits		18,618,074	
Repurchase Agreement		24,500,000	
<b>Total</b>	<b>\$</b>	<b>\$ 91,980,117</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		234,705	
Unrealized Depreciation on Forward Foreign Currency Contracts		(4,035,394)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 88,179,428</b>	<b>\$</b>

<b>Commodity Currency Strategy Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 4,900,015	\$
Repurchase Agreement		1,905,000	
<b>Total</b>	<b>\$</b>	<b>\$ 6,805,015</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		70,333	
Unrealized Depreciation on Forward Foreign Currency Contracts		(721,352)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 6,153,996</b>	<b>\$</b>

<b>Emerging Currency Strategy Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 36,236,037	\$
Repurchase Agreement		15,140,000	
<b>Total</b>	<b>\$</b>	<b>\$ 51,376,037</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		149,685	
Unrealized Depreciation on Forward Foreign Currency Contracts		(2,916,115)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 48,609,607</b>	<b>\$</b>

<b>Indian Rupee Strategy Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 8,673,026	\$
Repurchase Agreement		3,940,000	
<b>Total</b>	<b>\$</b>	<b>\$ 12,613,026</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		78,555	
Unrealized Depreciation on Forward Foreign Currency Contracts		(476,579)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 12,215,002</b>	<b>\$</b>

**Table of Contents****Notes to Financial Statements** (continued)

<b>Asia Local Debt Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Corporate Bond	\$	\$ 1,886,377	\$
Foreign Government Agencies		3,487,600	
Foreign Government Obligations		23,572,446	
Supranational Bonds		6,818,861	
<b>Total</b>	<b>\$</b>	<b>\$ 35,765,284</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		82,307	
Unrealized Depreciation on Forward Foreign Currency Contracts		(184,531)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 35,663,060</b>	<b>\$</b>

<b>Australia &amp; New Zealand Debt Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Government Agencies	\$	\$ 41,937,547	\$
Foreign Government Obligations		33,844,757	
Supranational Bonds		26,134,444	
Investment of Cash Collateral for Securities Loaned		2,673,964	
<b>Total</b>	<b>\$</b>	<b>\$ 104,590,712</b>	<b>\$</b>

<b>U.S. Aggregate Bond Enhanced Yield Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Agencies	\$	\$ 1,278,593	\$
U.S. Government Obligations		849,315	
Corporate Bonds		1,931,160	
Foreign Corporate Bonds		328,960	
Foreign Government Agencies		53,844	
Foreign Government Obligations		97,751	
Commercial Mortgage-Backed Securities		351,172	
Municipal Bond		29,545	
<b>Total</b>	<b>\$</b>	<b>\$ 4,920,340</b>	<b>\$</b>

<b>U.S. Aggregate Bond Negative Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Agencies	\$	\$ 5,530,468	\$
U.S. Government Obligations		4,717,122	
Corporate Bonds		4,163,287	
Foreign Corporate Bonds		468,754	
Foreign Government Agencies		83,872	
Foreign Government Obligations		361,815	
Supranational Bond		316,391	
Commercial Mortgage-Backed Securities		915,537	
Municipal Bond		195,985	
Investment of Cash Collateral for Securities Loaned		544,095	
<b>Total</b>	<b>\$</b>	<b>\$ 17,297,326</b>	<b>\$</b>
Unrealized Appreciation on Futures Contracts		107,579	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 17,297,326</b>	<b>\$</b>

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**Table of Contents****Notes to Financial Statements** (continued)

<b>U.S. Aggregate Bond Zero Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Agencies	\$	\$ 9,258,416	\$
U.S. Government Obligations		8,816,793	
Corporate Bonds		6,412,838	
Foreign Corporate Bonds		847,429	
Foreign Government Obligations		520,074	
Supranational Bond		637,222	
Commercial Mortgage-Backed Securities		1,309,013	
Municipal Bond		261,313	
Investment of Cash Collateral for Securities Loaned		419,495	
<b>Total</b>	<b>\$</b>	<b>\$ 28,482,593</b>	<b>\$</b>
Unrealized Appreciation on Futures Contracts	92,345		
U.S. Government Agencies Sold Short		(443,112)	
<b>Total - Net</b>	<b>\$ 92,345</b>	<b>\$ 28,039,481</b>	<b>\$</b>

<b>Floating Rate Treasury Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 1,248,869	\$

<b>High Yield Bond Negative Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Corporate Bonds	\$	\$ 10,923,882	\$
Foreign Corporate Bonds		899,734	
Investment of Cash Collateral for Securities Loaned		1,684,673	
<b>Total</b>	<b>\$</b>	<b>\$ 13,508,289</b>	<b>\$</b>
Unrealized Appreciation on Futures Contracts	67,516		
<b>Total - Net</b>	<b>\$ 67,516</b>	<b>\$ 13,508,289</b>	<b>\$</b>

<b>High Yield Bond Zero Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Corporate Bonds	\$	\$ 18,452,817	\$
Foreign Corporate Bonds		1,520,335	
Investment of Cash Collateral for Securities Loaned		2,695,043	
<b>Total</b>	<b>\$</b>	<b>\$ 22,668,195</b>	<b>\$</b>
Unrealized Appreciation on Futures Contracts	26,950		
<b>Total - Net</b>	<b>\$ 26,950</b>	<b>\$ 22,668,195</b>	<b>\$</b>

<b>Emerging Markets Corporate Bond Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Corporate Bonds	\$	\$ 71,999,837	\$
Foreign Government Agencies		3,037,800	
Investment of Cash Collateral for Securities Loaned		11,601,938	
<b>Total</b>	<b>\$</b>	<b>\$ 86,639,575</b>	<b>\$</b>

<b>Emerging Markets Local Debt Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Government Agencies	\$	\$ 3,341,011	\$
Foreign Government Obligations		419,914,928	
Supranational Bonds		20,569,154	
Repurchase Agreement		18,000,000	
<b>Total</b>	<b>\$</b>	<b>\$ 461,825,093</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		26,655	
Unrealized Depreciation on Forward Foreign Currency Contracts		(1,076,145)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 460,775,603</b>	<b>\$</b>



**Table of Contents****Notes to Financial Statements** (continued)

<b>Japan Interest Rate Strategy Fund</b> (consolidated)	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 4,700,011	\$
<b>Total</b>	<b>\$</b>	<b>\$ 4,700,011</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		2,386	
Unrealized Depreciation on Forward Foreign Currency Contracts		(35,531)	
Unrealized Depreciation on Futures Contracts	(38,784)		
<b>Total - Net</b>	<b>\$ (38,784)</b>	<b>\$ 4,666,866</b>	<b>\$</b>

<b>Strategic Corporate Bond Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 59,792	\$
Corporate Bonds		4,055,443	
Foreign Corporate Bonds		2,636,439	
Preferred Stock	177,025		
Investment of Cash Collateral for Securities Loaned		1,285,323	
<b>Total</b>	<b>\$ 177,025</b>	<b>\$ 8,036,997</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		1,398	
Unrealized Depreciation on Forward Foreign Currency Contracts		(13,956)	
<b>Total - Net</b>	<b>\$ 177,025</b>	<b>\$ 8,024,439</b>	<b>\$</b>

<b>Unconstrained Bond Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 868,832	\$
Corporate Bonds		1,814,400	
Foreign Corporate Bonds		888,353	
Foreign Government Obligations		355,128	
Commercial Mortgage-Backed Securities		361,223	
Bank Loans		156,273	
Purchased Options	1,266		
<b>Total</b>	<b>\$ 1,266</b>	<b>\$ 4,444,209</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		2,519	
Unrealized Depreciation on Forward Foreign Currency Contracts		(4,951)	
Unrealized Appreciation on Futures Contracts	32,063		
Written Options	(734)		
<b>Total - Net</b>	<b>\$ 32,595</b>	<b>\$ 4,441,777</b>	<b>\$</b>

<b>Global Real Return Fund</b> (consolidated)	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 1,313,800	\$
Corporate Bonds		137,450	
Foreign Corporate Bonds		203,115	
Foreign Government Obligations		1,200,119	
Exchange-Traded Funds	307,069		
Investment of Cash Collateral for Securities Loaned		454,959	
<b>Total</b>	<b>\$ 307,069</b>	<b>\$ 3,309,443</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		53,862	
Unrealized Depreciation on Forward Foreign Currency Contracts		(3,113)	
Unrealized Appreciation on Futures Contracts	15,525		&