

WisdomTree Trust  
Form N-CSR  
November 05, 2015  
**Table of Contents**

**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.

**Table of Contents**

**Item 1. Reports to Stockholders.**

The Report to Shareholders is attached herewith.

**Table of Contents**

## WisdomTree Trust

# Currency Strategy, Fixed Income and Alternative Funds

### **Annual Report**

August 31, 2015

#### **Currency Strategy Funds:**

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

WisdomTree Brazilian Real Strategy Fund (BZF)

WisdomTree Chinese Yuan Strategy Fund (CYB)

WisdomTree Commodity Currency Strategy Fund (CCX)

WisdomTree Emerging Currency Strategy Fund (CEW)

WisdomTree Indian Rupee Strategy Fund (ICN)

#### **Fixed Income Funds:**

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

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

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

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

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

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

WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

WisdomTree Emerging Markets Local Debt Fund (ELD)

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

WisdomTree Japan Interest Rate Strategy Fund (JGBB)

WisdomTree Strategic Corporate Bond Fund (CRDT)

WisdomTree Western Asset Unconstrained Bond Fund (UBND)

### **Alternative Funds:**

WisdomTree Global Real Return Fund (RRF)

WisdomTree Managed Futures Strategy Fund (WDTI)

## **Table of Contents**

### **Table of Contents**

|                                                                                |     |
|--------------------------------------------------------------------------------|-----|
| <u>Management's Discussion of Funds' Performance (unaudited)</u>               | 1   |
| <u>Performance Summaries (unaudited)</u>                                       | 7   |
| <u>Description of Terms and Indexes (unaudited)</u>                            | 28  |
| <u>Shareholder Expense Examples (unaudited)</u>                                | 34  |
| <u>Schedules of Investments</u>                                                |     |
| <u>WisdomTree Bloomberg U.S. Dollar Bullish Fund</u>                           | 37  |
| <u>WisdomTree Brazilian Real Strategy Fund</u>                                 | 38  |
| <u>WisdomTree Chinese Yuan Strategy Fund</u>                                   | 39  |
| <u>WisdomTree Commodity Currency Strategy Fund</u>                             | 40  |
| <u>WisdomTree Emerging Currency Strategy Fund</u>                              | 41  |
| <u>WisdomTree Indian Rupee Strategy Fund</u>                                   | 42  |
| <u>WisdomTree Asia Local Debt Fund</u>                                         | 43  |
| <u>WisdomTree Australia &amp; New Zealand Debt Fund</u>                        | 44  |
| <u>WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund</u>             | 46  |
| <u>WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund</u>          | 49  |
| <u>WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund</u>              | 52  |
| <u>WisdomTree Bloomberg Floating Rate Treasury Fund</u>                        | 55  |
| <u>WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund</u>    | 56  |
| <u>WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund</u>        | 59  |
| <u>WisdomTree Emerging Markets Corporate Bond Fund</u>                         | 61  |
| <u>WisdomTree Emerging Markets Local Debt Fund</u>                             | 63  |
| <u>WisdomTree Japan Interest Rate Strategy Fund (consolidated)</u>             | 66  |
| <u>WisdomTree Strategic Corporate Bond Fund</u>                                | 67  |
| <u>WisdomTree Western Asset Unconstrained Bond Fund</u>                        | 69  |
| <u>WisdomTree Global Real Return Fund (consolidated)</u>                       | 71  |
| <u>WisdomTree Managed Futures Strategy Fund (consolidated)</u>                 | 73  |
| <u>Statements of Assets and Liabilities</u>                                    | 74  |
| <u>Statements of Operations</u>                                                | 79  |
| <u>Statements of Changes in Net Assets</u>                                     | 84  |
| <u>Financial Highlights</u>                                                    | 91  |
| <u>Notes to Financial Statements</u>                                           | 102 |
| <u>Report of Independent Registered Public Accounting Firm</u>                 | 140 |
| <u>Approval of Investment Advisory and Sub-Advisory Agreements (unaudited)</u> | 141 |
| <u>Trustees and Officers Information (unaudited)</u>                           | 143 |
| <u>Supplemental Information (unaudited)</u>                                    | 145 |
| <u>General Information (unaudited)</u>                                         | 147 |

WisdomTree is a registered mark of WisdomTree Investments, Inc. and is licensed for use by the WisdomTree Trust.

## **Table of Contents**

### **Management's Discussion of Funds Performance** (unaudited)

#### **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.

## Table of Contents

### **Management's Discussion of Funds Performance** (unaudited) (continued)

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

## Table of Contents

### Management's Discussion of Funds Performance (unaudited) (continued)

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

## Table of Contents

### **Management's Discussion of Funds Performance** (unaudited) (continued)

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.

## Table of Contents

### **Management's Discussion of Funds Performance** (unaudited) (concluded)

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.

## Table of Contents

### **Management's Discussion of Funds Performance** (unaudited) (concluded)

#### **Alternative Funds**

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 Fund's 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.

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Bloomberg U.S. Dollar Bullish Fund (USDU)****Investment Breakdown** as of 8/31/15

| Investment Type               | % of<br>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,<br>0.05%, 10/22/15 | 36.0%           |
| U.S. Treasury Bill,<br>0.03%, 10/1/15  | 22.0%           |
| U.S. Treasury Bill,<br>0.16%, 12/31/15 | 18.0%           |
| U.S. Treasury Bill,<br>0.02%, 9/17/15  | 12.4%           |
| U.S. Treasury Bill,<br>0.05%, 11/19/15 | 11.4%           |

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

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

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

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

|                                            | Average Annual Total Return 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> | <i>16.65%</i>                     | <i>9.78%</i>           |
| <i>Bloomberg Dollar Spot Index</i>         | <i>17.23%</i>                     | <i>10.35%</i>          |

<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.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 7

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Brazilian Real Strategy Fund (BZF)****Investment Breakdown** as of 8/31/15

| Investment Type               | % of<br>Net Assets |
|-------------------------------|--------------------|
| 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

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

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

Fully collateralized by U.S. Government securities.

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

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

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

**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

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| 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

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

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

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

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

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

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

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.

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Commodity Currency Strategy Fund (CCX)****Investment Breakdown** as of 8/31/15

| <b>Investment Type</b>        | <b>% of<br/>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,<br>0.02%, 9/17/15                             | 79.0%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>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%.**

# Edgar Filing: WisdomTree Trust - Form N-CSR

**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

## **Table of Contents**

### **Performance Summary** (unaudited)

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

#### **Investment Breakdown**

as of 8/31/15

| <b>Investment Type</b>        | <b>% of<br/>Net Assets</b> |
|-------------------------------|----------------------------|
| 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

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

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

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

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

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

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

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

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

### Performance as of 8/31/15

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

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

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

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

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

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

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

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

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

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

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

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

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

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

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

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

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

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

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

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

| Country                       | % of<br>Net Assets |
|-------------------------------|--------------------|
| 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

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

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

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

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

or New Zealand dollars.

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

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

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

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

### Performance as of 8/31/15

|                                                               | Average Annual Total Return |               |              | Since        |
|---------------------------------------------------------------|-----------------------------|---------------|--------------|--------------|
|                                                               | 1 Year                      | 3 Year        | 5 Year       |              |
| Fund NAV Returns <sup>2</sup>                                 | -19.32%                     | -7.45%        | -0.06%       | -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> | <i>-19.06%</i>              | <i>-6.99%</i> | <i>1.95%</i> | <i>3.39%</i> |
| <i>Spliced Australia &amp; New Zealand Debt Composite</i>     | <i>-18.64%</i>              | <i>-6.29%</i> | <i>1.26%</i> | <i>1.02%</i> |

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

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

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

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

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

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

### Performance as of 8/31/15

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

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

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

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

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

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

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

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

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

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

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

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

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

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

### Performance as of 8/31/15

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

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

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

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

|                                       | % of          |
|---------------------------------------|---------------|
| Investment Type                       | Net Assets    |
| 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

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

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

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

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

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

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

### Performance as of 8/31/15

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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.

## **Table of Contents**

### **Performance Summary** (unaudited)

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

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

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

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

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

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

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

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

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> | <i>-1.09%</i>               | <i>2.90%</i> | <i>3.90%</i>                 |

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

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

## Table of Contents

### Performance Summary (unaudited)

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

Country Breakdown as of 8/31/15

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

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

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

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

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

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

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.

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

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

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

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

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

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

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

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

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

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

|                                                                             | Average Annual Total Return |                              |
|-----------------------------------------------------------------------------|-----------------------------|------------------------------|
|                                                                             | 1 Year                      | Since Inception <sup>1</sup> |
| 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/EFFAS 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.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 23

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

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

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

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

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

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

## 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> | 0.17%                       | 3.03%                        |
| <i>Global Corporate Composite (Hedged)</i>   | -0.13%                      | 3.21%                        |

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

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

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

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

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

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

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

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

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

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

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

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

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

### Performance as of 8/31/15

|                                                                                            | Cumulative Total Return<br>Since<br>Inception <sup>1</sup> |
|--------------------------------------------------------------------------------------------|------------------------------------------------------------|
| 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> | 0.06%                                                      |

<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

| Country                       | % of<br>Net Assets |
|-------------------------------|--------------------|
| 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

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

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

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

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

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

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

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

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

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

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

## Table of Contents

### 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<br>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.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 27

## **Table of Contents**

### **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.

## **Table of Contents**

### **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.

## **Table of Contents**

### **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.

## **Table of Contents**

### **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.

## **Table of Contents**

### **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.

Barclays Capital Inc. and its affiliates ( Barclays ) is not the issuer or producer of the Funds and Barclays has no responsibilities, obligations or duties to investors in the Funds. These Barclays Indexes are a trademark owned by Barclays Bank PLC and licensed for use

## **Table of Contents**

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

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

Merrill Lynch, Pierce, Fenner & Smith Incorporated and its affiliates ( "BofA Merrill Lynch" ) indices and related information, the name "BofA Merrill Lynch" , and related trademarks, are intellectual property licensed from BofA Merrill Lynch, and may not be copied, used, or distributed without BofA Merrill Lynch's prior written approval. The licensee's products have not been passed on as to their legality or suitability, and are not regulated, issued, endorsed, sold, guaranteed, or promoted by BofA Merrill Lynch. BOFA MERRILL LYNCH MAKES NO WARRANTIES AND BEARS NO LIABILITY WITH RESPECT TO THE INDICES, ANY RELATED INFORMATION, ITS TRADEMARKS, OR THE PRODUCT(S) (INCLUDING WITHOUT LIMITATION, THEIR QUALITY, ACCURACY, SUITABILITY AND/OR COMPLETENESS).

WisdomTree Investments and WisdomTree Asset Management (together, "WisdomTree" ) and the Funds make no representation or warranty, express or implied, to the owners of shares of the Funds or any member of the public regarding the advisability of investing in securities generally or in the Funds particularly or the ability of the underlying Indexes to track the performance of their underlying securities. WisdomTree Investments is the licensor of certain trademarks, service marks and trade names of the Funds. WisdomTree Investments has no obligation to take the needs of the Funds or the owners of shares of the Funds into consideration in determining, composing, or calculating the underlying WisdomTree Indexes of the applicable Funds. WisdomTree Investments is not responsible for, and has not participated in, the determination of the timing of, prices of, or quantities of shares of the Funds to be issued or in the determination or calculation of the equation by which the shares of the Funds are redeemable. WisdomTree and the Funds do not guarantee the accuracy, completeness, or performance of the underlying Indexes or the data included therein and shall have no liability in connection with the underlying Indexes or their calculation.

*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.*

---

**Table of Contents**

**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.

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

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



## Table of Contents

### Shareholder Expense Examples (unaudited) (concluded)

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

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

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

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

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

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

36 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

## Table of Contents

### Schedule of Investments

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

August 31, 2015

| Investments                                         | Principal<br>Amount | Value                 |
|-----------------------------------------------------|---------------------|-----------------------|
| <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>        |                     |                       |
| (Cost: \$339,957,098)                               |                     | <b>339,975,483</b>    |
| 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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 37

## Table of Contents

### Schedule of Investments

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

August 31, 2015

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

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

CNH Offshore Chinese renminbi

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

See Notes to Financial Statements.



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

August 31, 2015

|                                                                           | Principal<br>Amount | Value        |
|---------------------------------------------------------------------------|---------------------|--------------|
| <b>Investments</b>                                                        |                     |              |
| <b>U.S. GOVERNMENT OBLIGATIONS 79.0%</b>                                  |                     |              |
| <b>U.S. Treasury Bill 79.0%</b>                                           |                     |              |
| U.S. Treasury Bill                                                        |                     |              |
| 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>                             |                     |              |
| (Cost: \$6,804,954)                                                       |                     | 6,805,015    |
| Liabilities in Excess of Cash and Other                                   |                     |              |
| Assets (9.7)%                                                             |                     | (600,793)    |
| <b>NET ASSETS 100.0%</b>                                                  |                     | \$ 6,204,222 |

\* 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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | Principal<br>Amount | Value                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|----------------------|
| <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

|                                                                                               | Principal<br>Amount | Value                |
|-----------------------------------------------------------------------------------------------|---------------------|----------------------|
| <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> |

**NET ASSETS 100.0%**

\* 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

|                                                                         | Principal         |                  |
|-------------------------------------------------------------------------|-------------------|------------------|
|                                                                         | Amount            | Value            |
| <b>Investments</b>                                                      |                   |                  |
| <b>FOREIGN CORPORATE BOND 4.9%</b>                                      |                   |                  |
| <b>Taiwan 4.9%</b>                                                      |                   |                  |
| Export-Import Bank of Korea 0.70%, 7/1/16, Reg S<br>(Cost: \$2,080,538) | 61,600,000 TWD    | \$ 1,886,377     |
| <b>FOREIGN GOVERNMENT AGENCIES 9.0%</b>                                 |                   |                  |
| <b>Australia 9.0%</b>                                                   |                   |                  |
| Queensland Treasury Corp.<br>6.00%, 7/21/22, Series 22, Reg S           | 2,095,000 AUD     | 1,783,080        |
| Western Australian Treasury Corp.<br>7.00%, 10/15/19, Series 19         | 2,028,000 AUD     | 1,704,520        |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b><br>(Cost: \$4,456,076)         |                   | <b>3,487,600</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 61.1%</b>                             |                   |                  |
| <b>China 3.9%</b>                                                       |                   |                  |
| China Government Bond<br>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<br>1.51%, 2/24/27                             | 2,500,000 HKD     | 311,312          |
| Hong Kong Government Bond Programme<br>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<br>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<br>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> |

# Edgar Filing: WisdomTree Trust - Form N-CSR

## New Zealand 1.2%

New Zealand Government Bond  
5.00%, 3/15/19, Series 319,  
Reg S

694,000 NZD 475,238

## Philippines 6.2%

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

## Total Philippines

2,397,704

## Singapore 12.5%

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

## Total Singapore

4,827,581

## South Korea 11.3%

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

## Total South Korea

4,371,100

## Thailand 4.7%

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

## Total Thailand

1,801,018

## TOTAL FOREIGN GOVERNMENT OBLIGATIONS

(Cost: \$28,523,836)

23,572,446

## SUPRANATIONAL BONDS 17.7%

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

## TOTAL SUPRANATIONAL BONDS

(Cost: \$8,248,468)

6,818,861

## TOTAL INVESTMENTS IN SECURITIES 92.7%

(Cost: \$43,308,918)

35,765,284

Cash, Foreign Currency and Other Assets in Excess of Liabilities 7.3%

2,808,401

## NET ASSETS 100.0%

\$ 38,573,685

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         |

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

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

## New Zealand 11.7%

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

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

## TOTAL FOREIGN GOVERNMENT OBLIGATIONS

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

## SUPRANATIONAL BONDS 25.3%

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

## TOTAL SUPRANATIONAL BONDS

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

## Shares

## INVESTMENT OF CASH COLLATERAL FOR

## SECURITIES LOANED 2.6%

### United States 2.6%

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

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

## TOTAL INVESTMENTS IN SECURITIES 101.2%

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

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

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

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

AUD Australian dollar

NZD New Zealand dollar

*See Notes to Financial Statements.*

44 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**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

| <b>Investments</b>                                  | <b>Principal Amount</b> | <b>Value</b>     |
|-----------------------------------------------------|-------------------------|------------------|
| <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>               |                         |                  |
| (Cost: \$1,276,621)                                 |                         | <b>1,278,593</b> |
| <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           |

# Edgar Filing: WisdomTree Trust - Form N-CSR

|                                          |           |                |
|------------------------------------------|-----------|----------------|
| 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         |

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

*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

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

See Notes to Financial Statements.



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

August 31, 2015

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

(a) To-be-announced ( TBA ) security (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.

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

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

*See Notes to Financial Statements.*

48 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2015

| <b>Investments</b>                                    | <b>Principal<br/>Amount</b> | <b>Value</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> |

Edgar Filing: WisdomTree Trust - Form N-CSR

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

*See Notes to Financial Statements.*



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

August 31, 2015

| <b>Investments</b>                                                  | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---------------------------------------------------------------------|-----------------------------|------------------|
| PepsiCo, Inc.<br>4.50%, 1/15/20 <sup>(b)</sup>                      | \$ 173,000                  | \$ 189,280       |
| Pfizer, Inc.<br>7.20%, 3/15/39                                      | 56,000                      | 76,821           |
| Philip Morris International, Inc.<br>4.88%, 11/15/43 <sup>(b)</sup> | 120,000                     | 126,156          |
| Plains All American Pipeline LP<br>3.65%, 6/1/22                    | 211,500                     | 205,302          |
| Public Service Electric & Gas Co.<br>2.38%, 5/15/23                 | 79,000                      | 75,545           |
| Simon Property Group L.P.<br>3.38%, 10/1/24 <sup>(b)</sup>          | 65,000                      | 64,116           |
| Southern California Edison Co.<br>4.65%, 10/1/43                    | 66,000                      | 69,778           |
| Time Warner Cable, Inc.<br>6.75%, 6/15/39                           | 49,500                      | 50,581           |
| Time Warner, Inc.<br>7.63%, 4/15/31                                 | 37,000                      | 46,493           |
| United Technologies Corp.<br>6.13%, 2/1/19 <sup>(b)</sup>           | 150,500                     | 171,014          |
| Verizon Communications, Inc.<br>6.55%, 9/15/43                      | 104,000                     | 123,618          |
| Wal-Mart Stores, Inc.<br>6.20%, 4/15/38                             | 143,000                     | 181,519          |
| Wells Fargo & Co.<br>4.13%, 8/15/23                                 | 153,000                     | 158,043          |
| Xerox Corp.<br>6.35%, 5/15/18 <sup>(b)</sup>                        | 151,000                     | 166,379          |
| <b>TOTAL CORPORATE BONDS</b><br>(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.<br>5.38%, 1/15/20              | 127,000                     | 142,555          |
| <b>Canada 0.7%</b>                                                  |                             |                  |
| Nexen Energy ULC<br>6.40%, 5/15/37 <sup>(b)</sup>                   | 103,000                     | 121,707          |
| <b>Mexico 0.4%</b>                                                  |                             |                  |
| Petroleos Mexicanos<br>6.00%, 3/5/20                                | 76,000                      | 82,992           |
| <b>United Kingdom 0.7%</b>                                          |                             |                  |
| HSBC Holdings PLC<br>5.10%, 4/5/21 <sup>(b)</sup>                   | 110,000                     | 121,500          |
|                                                                     |                             | <b>468,754</b>   |

# Edgar Filing: WisdomTree Trust - Form N-CSR

## 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

### NET ASSETS 100.0%

\$ 17,766,941

# Edgar Filing: WisdomTree Trust - Form N-CSR

*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

| <b>Investments</b>                                   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|------------------------------------------------------|-----------------------------|------------------|
| <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          |

Edgar Filing: WisdomTree Trust - Form N-CSR

|                                                       |              |                  |
|-------------------------------------------------------|--------------|------------------|
| <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          |

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

See Notes to Financial Statements.

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

August 31, 2015

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

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2).<sup>(b)</sup> Security, or portion thereof, was on loan at August 31, 2015 (See Note 2).<sup>(c)</sup> Rate shown represents annualized 7-day yield as of August 31, 2015.<sup>(d)</sup> At August 31, 2015, the total market value of the Fund's securities on loan was \$1,125,759 and the total market value of the collateral held by the Fund was \$1,163,395. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$743,900.*See Notes to Financial Statements.*

|    |                                                                  |
|----|------------------------------------------------------------------|
| 54 | WisdomTree Currency Strategy, Fixed Income and Alternative Funds |
|----|------------------------------------------------------------------|

## Table of Contents

### Schedule of Investments

#### WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

August 31, 2015

|                                                     | Principal<br>Amount | Value               |
|-----------------------------------------------------|---------------------|---------------------|
| <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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 55

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

August 31, 2015

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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.

|                |         |         |
|----------------|---------|---------|
| 6.50%, 2/15/20 | 100,000 | 110,750 |
|----------------|---------|---------|

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 |
|---------------|---------|---------|

6.63%, 4/15/20

|  |         |         |
|--|---------|---------|
|  | 112,000 | 105,000 |
|--|---------|---------|

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 |
|----------------|--------|--------|

9.00%, 12/15/19

|  |         |         |
|--|---------|---------|
|  | 121,000 | 114,345 |
|--|---------|---------|

International Lease Finance Corp.

|                |         |         |
|----------------|---------|---------|
| 8.75%, 3/15/17 | 283,000 | 307,621 |
|----------------|---------|---------|

iStar, Inc.

|                               |         |         |
|-------------------------------|---------|---------|
| 7.13%, 2/15/18 <sup>(a)</sup> | 190,000 | 196,412 |
|-------------------------------|---------|---------|

4.88%, 7/1/18

|  |        |        |
|--|--------|--------|
|  | 42,000 | 41,213 |
|--|--------|--------|

JC Penney Corp., Inc.

|                               |        |        |
|-------------------------------|--------|--------|
| 8.13%, 10/1/19 <sup>(a)</sup> | 91,000 | 92,820 |
|-------------------------------|--------|--------|

KB Home

|                |         |         |
|----------------|---------|---------|
| 4.75%, 5/15/19 | 189,000 | 186,637 |
|----------------|---------|---------|

Kinetic Concepts, Inc.

|                 |         |         |
|-----------------|---------|---------|
| 10.50%, 11/1/18 | 151,000 | 159,682 |
|-----------------|---------|---------|

Kratos Defense & Security Solutions, 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 |
|-------------------------------|--------|--------|

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

*See Notes to Financial Statements.*

56 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2015

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

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

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 57

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

August 31, 2015

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

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

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

<sup>(f)</sup> 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.*

58 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2015

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

|                                                                    |            |            |
|--------------------------------------------------------------------|------------|------------|
| Cliffs Natural Resources, Inc.<br>7.75%, 3/31/20 <sup>(a)(b)</sup> |            |            |
| CNH Industrial Capital LLC<br>6.25%, 11/1/16                       | 347,000    | 362,181    |
| Community Health Systems, Inc.<br>8.00%, 11/15/19                  | 148,000    | 155,030    |
| Constellation Brands, Inc.<br>7.25%, 9/1/16                        | 240,000    | 251,700    |
| D.R. Horton, Inc.<br>3.75%, 3/1/19                                 | 204,000    | 206,166    |
| Dell, Inc.<br>3.10%, 4/1/16 <sup>(a)</sup>                         | 166,000    | 166,000    |
| DISH DBS Corp.<br>4.25%, 4/1/18                                    | 266,000    | 265,864    |
| Dole Food Co., Inc.<br>7.25%, 5/1/19 <sup>(b)</sup>                | 79,000     | 79,988     |
| EV Energy Partners L.P.<br>8.00%, 4/15/19                          | \$ 228,000 | \$ 165,300 |
| Gastar Exploration, Inc.<br>8.63%, 5/15/18 <sup>(a)</sup>          | 90,000     | 74,250     |
| General Motors Co.<br>3.50%, 10/2/18                               | 352,000    | 357,829    |
| GenOn Energy, Inc.<br>7.88%, 6/15/17                               | 333,000    | 319,680    |
| HCA, Inc.<br>6.50%, 2/15/16 <sup>(a)</sup>                         | 294,000    | 299,880    |
| Headwaters, Inc.<br>7.25%, 1/15/19                                 | 230,000    | 240,350    |
| Hertz Corp. (The)<br>6.75%, 4/15/19                                | 128,000    | 131,200    |
| Hexion, Inc.<br>8.88%, 2/1/18                                      | 179,000    | 156,625    |
| Hughes Satellite Systems Corp.<br>6.63%, 4/15/20                   | 140,000    | 131,250    |
| Icahn Enterprises L.P.<br>6.50%, 6/15/19                           | 100,000    | 109,375    |
| iHeartCommunications, Inc.<br>4.88%, 3/15/19                       | 148,000    | 150,294    |
| International Lease Finance Corp.<br>6.88%, 6/15/18                | 186,000    | 162,750    |
| iStar, Inc.<br>8.75%, 3/15/17                                      | 525,000    | 570,675    |
| JC Penney Corp., Inc.<br>7.13%, 2/15/18                            | 74,000     | 76,498     |
| KB Home<br>4.88%, 7/1/18                                           | 221,000    | 216,856    |
| Kinetic Concepts, Inc.<br>8.13%, 10/1/19 <sup>(a)</sup>            | 212,000    | 216,240    |
| Lennar Corp.<br>4.75%, 5/15/19                                     | 80,000     | 79,000     |
| Level 3 Financing, Inc.<br>10.50%, 11/1/18                         | 308,000    | 325,710    |
| LSB Industries, Inc.<br>4.75%, 12/15/17                            | 353,000    | 367,120    |
| Masco Corp.<br>8.63%, 7/15/20                                      | 200,000    | 212,400    |
| MGM Resorts International<br>7.75%, 8/1/19                         | 125,000    | 126,563    |
| Navient Corp.<br>6.13%, 10/3/16                                    | 213,000    | 222,261    |
| Novelis, Inc.<br>7.63%, 1/15/17 <sup>(a)</sup>                     | 301,000    | 317,555    |
| NRG Energy, Inc.<br>8.45%, 6/15/18, Series A                       | 502,000    | 533,375    |
| Oasis Petroleum, Inc.<br>8.38%, 12/15/17                           | 125,000    | 125,313    |
| Overseas Shipholding Group, Inc.<br>7.63%, 1/15/18                 | 311,000    | 328,882    |
|                                                                    | 90,000     | 81,000     |
|                                                                    | 128,000    | 131,520    |

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

|                                            |         |         |
|--------------------------------------------|---------|---------|
| 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  |

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 59

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

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

<sup>(b)</sup>

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

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.*

60 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2015

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

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

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

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

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

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 61

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

August 31, 2015

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

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

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

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

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

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

(e)

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

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

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

*See Notes to Financial Statements.*

62 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2015

|                                                      | Principal         |                   |
|------------------------------------------------------|-------------------|-------------------|
| Investments                                          | 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         |

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

Total Philippines

11,635,701

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 63

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

August 31, 2015

| <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         |

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

*See Notes to Financial Statements.*

64 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents**

**Schedule of Investments** (concluded)

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

August 31, 2015

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

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

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

*See Notes to Financial Statements.*



**Table of Contents**

**Schedule of Investments**

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

August 31, 2015

|                                                     | Principal<br>Amount | Value               |
|-----------------------------------------------------|---------------------|---------------------|
| <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

| <b>Investments</b>                       | <b>Principal Amount</b> | <b>Value</b>  |
|------------------------------------------|-------------------------|---------------|
| <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        |

# Edgar Filing: WisdomTree Trust - Form N-CSR

|                                                                                 |            |            |
|---------------------------------------------------------------------------------|------------|------------|
| Foresight Energy LLC<br>7.88%, 8/15/21 <sup>(b)</sup>                           |            |            |
| Freeport-McMoRan, Inc.<br>2.15%, 3/1/17                                         | 110,000    | 105,413    |
| General Electric Capital Corp.<br>6.88%, 1/10/39, Series A                      | 140,000    | 188,523    |
| General Motors Co.<br>6.25%, 10/2/43                                            | 100,000    | 107,466    |
| Genworth Holdings, Inc.<br>4.80%, 2/15/24 <sup>(a)</sup>                        | 20,000     | 16,150     |
| Goldman Sachs Group, Inc. (The)<br>5.75%, 1/24/22                               | 190,000    | 216,138    |
| Kraft Foods Group, Inc.<br>5.00%, 6/4/42 <sup>(a)</sup>                         | 20,000     | 20,457     |
| Medtronic, Inc.<br>4.63%, 3/15/45                                               | \$ 100,000 | \$ 102,502 |
| Mondelez International, Inc.<br>4.00%, 2/1/24 <sup>(a)</sup>                    | 40,000     | 41,059     |
| Murray Energy Corp.<br>11.25%, 4/15/21 <sup>(a)(b)</sup>                        | 20,000     | 9,350      |
| Pacific Gas & Electric Co.<br>6.05%, 3/1/34                                     | 120,000    | 144,286    |
| Packaging Corp. of America<br>4.50%, 11/1/23                                    | 40,000     | 41,672     |
| PepsiCo, Inc.<br>5.00%, 6/1/18                                                  | 60,000     | 65,546     |
| Quicken Loans, Inc.<br>5.75%, 5/1/25 <sup>(b)</sup>                             | 40,000     | 39,150     |
| Reynolds American, Inc.<br>6.88%, 5/1/20 <sup>(b)</sup>                         | 100,000    | 115,740    |
| Rock-Tenn Co.<br>4.45%, 3/1/19                                                  | 250,000    | 265,697    |
| Ryerson, Inc.<br>9.00%, 10/15/17                                                | 100,000    | 91,500     |
| Sprint Corp.<br>7.25%, 9/15/21                                                  | 30,000     | 29,250     |
| Taylor Morrison Communities, Inc.<br>5.25%, 4/15/21 <sup>(a)(b)</sup>           | 30,000     | 30,300     |
| Tenet Healthcare Corp.<br>8.00%, 8/1/20                                         | 50,000     | 52,312     |
| Time Warner Cable, Inc.<br>5.00%, 2/1/20                                        | 100,000    | 107,509    |
| United Rentals North America, Inc.<br>7.63%, 4/15/22                            | 50,000     | 54,125     |
| United Technologies Corp.<br>3.10%, 6/1/22                                      | 180,000    | 180,751    |
| Valeant Pharmaceuticals International, Inc.<br>5.38%, 3/15/20 <sup>(a)(b)</sup> | 70,000     | 71,400     |
| Verizon Communications, Inc.<br>1.10%, 11/1/17 <sup>(a)</sup>                   | 80,000     | 79,247     |
| 4.15%, 3/15/24                                                                  | 100,000    | 102,359    |
| 6.55%, 9/15/43 <sup>(a)</sup>                                                   | 23,000     | 27,338     |
| 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.<br>5.38%, 1/15/20 | 140,000 | 157,147 |
|--------------------------------------------------------|---------|---------|

### Brazil 2.6%

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

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

|                               |        |                |
|-------------------------------|--------|----------------|
| <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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 67

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

August 31, 2015

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

# Edgar Filing: WisdomTree Trust - Form N-CSR

## TOTAL FOREIGN CORPORATE BONDS

(Cost: \$2,707,329)

2,636,439

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

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

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

EUR Euro

GBP British pound

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

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

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

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

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

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

*See Notes to Financial Statements.*

68 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2015

| <b>Investments</b>                       | <b>Principal<br/>Amount</b> | <b>Value</b>   |
|------------------------------------------|-----------------------------|----------------|
| <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         |

# Edgar Filing: WisdomTree Trust - Form N-CSR

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

## TOTAL CORPORATE BONDS

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

### FOREIGN CORPORATE BONDS 18.1%

#### Brazil 1.6%

|                                                 |         |        |
|-------------------------------------------------|---------|--------|
| Petrobras Global Finance B.V.<br>4.38%, 5/20/23 | 100,000 | 78,820 |
|-------------------------------------------------|---------|--------|

#### Colombia 1.9%

|                                  |        |        |
|----------------------------------|--------|--------|
| Ecopetrol S.A.<br>7.63%, 7/23/19 | 80,000 | 91,496 |
|----------------------------------|--------|--------|

#### Indonesia 2.3%

|                                                 |         |         |
|-------------------------------------------------|---------|---------|
| Majapahit Holding B.V.<br>7.75%, 1/20/20, Reg S | 100,000 | 112,375 |
|-------------------------------------------------|---------|---------|

#### Mexico 2.1%

|                                       |         |         |
|---------------------------------------|---------|---------|
| Petroleos Mexicanos<br>6.63%, 6/15/35 | 100,000 | 102,450 |
|---------------------------------------|---------|---------|

#### Morocco 3.8%

|                                            |         |         |
|--------------------------------------------|---------|---------|
| OCP S.A.<br>4.50%, 10/22/25 <sup>(a)</sup> | 200,000 | 189,300 |
|--------------------------------------------|---------|---------|

#### Switzerland 1.3%

|                                                       |        |        |
|-------------------------------------------------------|--------|--------|
| Glencore Funding LLC<br>2.88%, 4/16/20 <sup>(a)</sup> | 70,000 | 64,692 |
|-------------------------------------------------------|--------|--------|

#### United Kingdom 5.1%

|                                                                   |         |         |
|-------------------------------------------------------------------|---------|---------|
| BP Capital Markets PLC<br>3.51%, 3/17/25                          | 65,000  | 64,045  |
| Virgin Media Secured Finance PLC<br>5.38%, 4/15/21 <sup>(a)</sup> | 180,000 | 185,175 |

**Total United Kingdom** 249,220

## TOTAL FOREIGN CORPORATE BONDS

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

### FOREIGN GOVERNMENT OBLIGATIONS 7.3%

#### Brazil 0.9%

|                                                              |             |        |
|--------------------------------------------------------------|-------------|--------|
| Brazil Notas do Tesouro Nacional<br>10.00%, 1/1/23, Series F | 200,000 BRL | 45,893 |
|--------------------------------------------------------------|-------------|--------|

#### Mexico 2.7%

|                                               |               |         |
|-----------------------------------------------|---------------|---------|
| Mexican Bonos<br>10.00%, 12/5/24, Series M 20 | 1,700,000 MXN | 129,662 |
|-----------------------------------------------|---------------|---------|

#### Poland 1.7%

|                                                     |           |        |
|-----------------------------------------------------|-----------|--------|
| Poland Government International Bond 4.00%, 1/22/24 | \$ 80,000 | 84,301 |
|-----------------------------------------------------|-----------|--------|

#### Russia 2.0%

|                                                        |        |        |
|--------------------------------------------------------|--------|--------|
| Russian Foreign Bond Eurobond<br>7.50%, 3/31/30, Reg S | 81,250 | 95,272 |
|--------------------------------------------------------|--------|--------|

## 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> | 36,809           | 36,810              |
| PetSmart, Inc.                                                                          |                  |                     |
| 4.25% (LIBOR + 3.25%; LIBOR base rate 1.00%), 3/11/22, Term Loan B <sup>(b)</sup>       | 39,900           | 39,897              |
| Univision Communications, Inc.                                                          |                  |                     |
| 4.00% (LIBOR + 3.00%; LIBOR base rate 1.00%), 3/1/20, Term Loan C4 <sup>(b)</sup>       | 39,895           | 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> |

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

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.

(a) 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.

(b) 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.*

70 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Global Real Return Fund (RRF) (consolidated)**

August 31, 2015

| <b>Investments</b>                          | <b>Principal Amount</b> | <b>Value</b>     |
|---------------------------------------------|-------------------------|------------------|
| <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>    |                         |                  |
| (Cost: \$1,323,221)                         |                         | <b>1,313,800</b> |
| <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>                |                         |                  |
| (Cost: \$245,081)                           |                         | <b>137,450</b>   |
| <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                 | <b>92,980</b>    |
| <b>Mexico 2.7%</b>                          |                         |                  |
| America Movil S.A.B. de C.V.                |                         |                  |
| 5.00%, 3/30/20 <sup>(b)</sup>               | 100,000                 | <b>110,135</b>   |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>        |                         |                  |
| (Cost: \$202,866)                           |                         | <b>203,115</b>   |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 29.2%</b> |                         |                  |
| <b>Australia 3.4%</b>                       |                         |                  |

# Edgar Filing: WisdomTree Trust - Form N-CSR

|                                                                                                     |               |                     |
|-----------------------------------------------------------------------------------------------------|---------------|---------------------|
| Australia Inflation Linked Bond                                                                     |               |                     |
| 4.00%, 8/20/20, Series 20CI, Reg S                                                                  | 102,000 AUD   | 139,586             |
| <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   | 159,826             |
| <b>Turkey 2.0%</b>                                                                                  |               |                     |
| Turkey Government Inflation Linked Bond 4.00%, 4/1/20                                               | 237,086 TRY   | 84,459              |
| <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: |               |                     |

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

AUD Australian dollar

BRL Brazilian real

CAD Canadian dollar

GBP British pound

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 71

**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.*

72 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Managed Futures Strategy Fund (WDTI) (consolidated)**

August 31, 2015

| <b>Investments</b>                                  | <b>Principal<br/>Amount</b> | <b>Value</b>          |
|-----------------------------------------------------|-----------------------------|-----------------------|
| <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.

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

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 73

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

August 31, 2015

|                                                                                                                                                              | WisdomTree<br>Bloomberg<br>U.S. Dollar<br>Bullish Fund | WisdomTree<br>Brazilian<br>Real<br>Strategy<br>Fund | WisdomTree<br>Chinese<br>Yuan<br>Strategy<br>Fund | WisdomTree<br>Commodity<br>Currency<br>Strategy<br>Fund | WisdomTree<br>Emerging<br>Currency<br>Strategy<br>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                                                     |
| Total Assets                                                                                                                                                 | 349,504,294                                            | 18,148,171                                          | 92,901,680                                        | 6,928,566                                               | 67,543,922                                             |
| <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                                                    |
| Total Liabilities                                                                                                                                            | 8,820,718                                              | 2,153,581                                           | 4,074,339                                         | 724,344                                                 | 14,825,314                                             |
| <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                                               |

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

*See Notes to Financial Statements.*

74 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<br>Indian<br>Rupee<br>Strategy<br>Fund | WisdomTree<br>Asia Local<br>Debt Fund | WisdomTree<br>Australia &<br>New Zealand<br>Debt Fund | WisdomTree<br>Barclays U.S.<br>Aggregate<br>Bond Enhanced<br>Yield Fund | WisdomTree<br>Barclays<br>U.S.<br>Aggregate<br>Bond<br>Negative<br>Duration<br>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<br>Barclays<br>U.S.<br>Aggregate<br>Bond Zero<br>Duration<br>Fund | WisdomTree<br>Bloomberg<br>Floating Rate<br>Treasury Fund | WisdomTree<br>BofA<br>Merrill<br>Lynch High<br>Yield Bond<br>Negative<br>Duration<br>Fund | WisdomTree<br>BofA Merrill<br>Lynch High<br>Yield Bond<br>Zero<br>Duration Fund | WisdomTree<br>Emerging<br>Markets<br>Corporate<br>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)<br>(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<br>\$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<br>securities sold short              | (2,458,507)                                                                  | (263)                                                     | (1,209,782)                                                                               | (726,609)                                                                       | (4,695,115)                                                 |
| Net unrealized appreciation (depreciation) on investments, futures<br>contracts and securities sold short | (5,296)                                                                      | 806                                                       | (360,217)                                                                                 | (658,108)                                                                       | (7,038,191)                                                 |

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

|                                                                                                        |                      |                     |                      |                      |                      |
|--------------------------------------------------------------------------------------------------------|----------------------|---------------------|----------------------|----------------------|----------------------|
| <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<br>(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<br>Emerging<br>Markets<br>Local<br>Debt Fund | WisdomTree<br>Japan Interest<br>Rate Strategy<br>Fund<br>(consolidated) | WisdomTree<br>Strategic<br>Corporate<br>Bond Fund | WisdomTree<br>Western<br>Asset<br>Unconstrained<br>Bond Fund | WisdomTree<br>Global Real<br>Return Fund<br>(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                                                     |

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

|                                                                                                                                                                                                |                       |                     |                     |                     |                     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|---------------------|---------------------|---------------------|---------------------|
| 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<br/>Managed<br/>Futures<br/>Strategy Fund<br/>(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<br>Bloomberg<br>U.S. Dollar<br>Bullish Fund | WisdomTree<br>Brazilian<br>Real<br>Strategy<br>Fund | WisdomTree<br>Chinese<br>Yuan<br>Strategy<br>Fund | WisdomTree<br>Commodity<br>Currency<br>Strategy<br>Fund | WisdomTree<br>Emerging<br>Currency<br>Strategy<br>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<br>Indian Rupee<br>Strategy Fund | WisdomTree<br>Asia Local<br>Debt Fund | WisdomTree<br>Australia &<br>New Zealand<br>Debt Fund | WisdomTree<br>Barclays U.S.<br>Aggregate<br>Bond Enhanced<br>Yield Fund <sup>1</sup> | WisdomTree<br>Barclays<br>U.S.<br>Aggregate<br>Bond<br>Negative<br>Duration<br>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>                                                    | <b>\$ (619,779)</b>                         | <b>\$ (21,361,493)</b>                | <b>\$ (12,882,851)</b>                                | <b>\$ (34,794)</b>                                                                   | <b>\$ (1,413,830)</b>                                                               |

<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.

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

<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<br>Barclays<br>U.S.<br>Aggregate<br>Bond Zero<br>Duration<br>Fund | WisdomTree<br>Bloomberg<br>Floating Rate<br>Treasury Fund | WisdomTree<br>BofA<br>Merrill<br>Lynch High<br>Yield Bond<br>Negative<br>Duration<br>Fund | WisdomTree<br>BofA Merrill<br>Lynch High<br>Yield Bond<br>Zero<br>Duration Fund | WisdomTree<br>Emerging<br>Markets<br>Corporate<br>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<br>Emerging<br>Markets<br>Local<br>Debt Fund | WisdomTree<br>Japan Interest<br>Rate<br>Strategy<br>Fund<br>(consolidated) | WisdomTree<br>Strategic<br>Corporate<br>Bond Fund | WisdomTree<br>Western<br>Asset<br>Unconstrained<br>Bond Fund <sup>1</sup> | WisdomTree<br>Global Real<br>Return Fund<br>(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<br/>Managed<br/>Futures<br/>Strategy Fund<br/>(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<br>Bloomberg U.S. Dollar Bullish<br>Fund |                                                                    | WisdomTree<br>Brazilian Real Strategy Fund |                                          | WisdomTree<br>Chinese Yuan Strategy Fund |                                          |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------|------------------------------------------|------------------------------------------|------------------------------------------|
|                                                                                                                                                                                     | For the<br>Year Ended<br>August 31, 2015            | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2015   | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>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<br>Commodity Currency<br>Strategy Fund |                                          | WisdomTree<br>Emerging Currency Strategy<br>Fund |                                             | WisdomTree<br>Indian Rupee Strategy Fund |                                          |
|-----------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|------------------------------------------|--------------------------------------------------|---------------------------------------------|------------------------------------------|------------------------------------------|
|                                                                                                                             | For the<br>Year Ended<br>August 31, 2015          | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2015         | For the<br>Year Ended<br>August 31,<br>2014 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>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,<br>forward foreign currency contracts and foreign<br>currency related transactions | (1,586,150)                                       | 175,063                                  | (11,796,306)                                     | 1,442,904                                   | (290,543)                                | 2,526,213                                |
| Net change in unrealized appreciation<br>(depreciation) on investments and forward<br>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<br>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<br>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<br>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<br>Asia Local Debt Fund<br>For the<br>Year Ended |                      | WisdomTree<br>Australia & New Zealand Debt<br>Fund<br>For the |                               | WisdomTree<br>Barclays U.S. Aggregate<br>Bond Enhanced Yield Fund<br>For the Period |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------|----------------------|---------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------|
|                                                                                                                                                                                     | For the<br>Year Ended<br>August 31, 2015                    | August 31,<br>2014   | For the<br>Year Ended<br>August 31, 2015                      | Year Ended<br>August 31, 2014 | July 9, 2015*<br>through<br>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.

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

*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<br>Barclays U.S. Aggregate<br>Bond Negative Duration Fund |                                                                    | WisdomTree<br>Barclays U.S. Aggregate<br>Bond Zero Duration Fund |                                                                    | WisdomTree<br>Bloomberg Floating<br>Rate Treasury Fund |                                                                   |
|---------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------|
|                                                                                                                           | For the<br>Year Ended<br>August 31, 2015                             | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2015                         | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 | Year<br>Ended<br>August 31, 2015                       | For the Period<br>February 4, 2014*<br>through<br>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<br>investments, futures contracts and<br>securities sold short                                | (1,796,866)                                                          | (500,177)                                                          | (1,984,358)                                                      | (121,239)                                                          | 124                                                    | (401)                                                             |
| Net change in unrealized<br>appreciation (depreciation) on<br>investments, futures contracts and<br>securities sold short | (8,885)                                                              | 93,029                                                             | (113,607)                                                        | 108,311                                                            | 113                                                    | 693                                                               |
| Net increase (decrease) in net assets<br>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<br>resulting from capital share<br>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>                                                                              | 13,102,148                                                           | 4,664,693                                                          | 23,945,643                                                       | 4,977,670                                                          | (1,249,742)                                            | 2,499,277                                                         |
| <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<br>included in net assets at end of period                                                | \$                                                                   | \$                                                                 | \$                                                               | \$                                                                 | \$ (561)                                               | \$                                                                |
| Undistributed net investment income<br>included in net assets at end of period                                            | \$ 12,485                                                            | \$ 529                                                             | \$                                                               | \$ 1,422                                                           | \$                                                     | \$                                                                |
| <b>SHARES CREATED AND REDEEMED:</b>                                                                                       |                                                                      |                                                                    |                                                                  |                                                                    |                                                        |                                                                   |
| Shares outstanding, beginning of<br>period                                                                                | 100,000                                                              | 2                                                                  | 100,000                                                          | 2                                                                  | 100,000                                                | 4                                                                 |
| Shares created                                                                                                            | 1,000,000                                                            | 200,000                                                            | 1,400,000                                                        | 200,000                                                            |                                                        | 100,000                                                           |

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

|                                   |           |           |           |           |          |         |
|-----------------------------------|-----------|-----------|-----------|-----------|----------|---------|
| 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<br>BofA Merrill Lynch High Yield<br>Bond Negative Duration Fund |                                                                    | WisdomTree<br>BofA Merrill Lynch High<br>Yield Bond Zero Duration Fund |                                                                    | WisdomTree<br>Emerging Markets<br>Corporate Bond Fund |                                          |
|-------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------|-------------------------------------------------------|------------------------------------------|
|                                                                                           | For the<br>Year Ended<br>August 31, 2015                                   | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2015                               | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2015              | For the<br>Year Ended<br>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                                |

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

\* 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<br>Emerging Markets Local Debt<br>Fund |                                             | WisdomTree<br>Japan Interest Rate Strategy<br>Fund<br>(consolidated) |                                                                    | WisdomTree<br>Strategic Corporate Bond<br>Fund |                                          |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|---------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|------------------------------------------------|------------------------------------------|
|                                                                                                                                                                                                                    | For the<br>Year Ended<br>August 31, 2015          | For the<br>Year Ended<br>August 31,<br>2014 | For the<br>Year<br>Ended<br>August 31, 2015                          | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 | For the<br>Year<br>Ended<br>August 31, 2015    | For the<br>Year Ended<br>August 31, 2014 |
| <b>INCREASE (DECREASE) IN NET ASSETS<br/>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,<br>futures contracts, forward foreign currency<br>contracts and foreign currency related<br>transactions                                                                  | (79,118,646)                                      | (154,797,671)                               | 171,150                                                              | (66,447)                                                           | 65,309                                         | (113,185)                                |
| Net change in unrealized appreciation<br>(depreciation) on investments, futures<br>contracts, forward foreign currency contracts<br>and translation of assets and liabilities<br>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<br>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<br>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<br>net assets at end of period                                                                                                                                         | \$                                                | \$                                          | \$                                                                   | \$ (8,589)                                                         | \$                                             | \$                                       |
| Undistributed (Distributions in excess of) net<br>investment income included in net assets at<br>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                                                            |                                                |                                          |

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

|                                   |             |              |         |         |         |           |
|-----------------------------------|-------------|--------------|---------|---------|---------|-----------|
| 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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 89

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

|                                                                                                                                                                                                                        | WisdomTree<br>Western Asset<br>Unconstrained Bond Fund<br>For the Period<br>June 11, 2015*<br>through<br>August 31, 2015 |           | WisdomTree<br>Global Real Return Fund<br>(consolidated)<br>For the<br>Year<br>Ended<br>August 31, 2015 |             | WisdomTree<br>Managed Futures Strategy Fund<br>(consolidated)<br>For the<br>Year Ended<br>August 31, 2015 |           | For the<br>Year Ended<br>August 31, 2014 |              |    |             |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------|-------------|-----------------------------------------------------------------------------------------------------------|-----------|------------------------------------------|--------------|----|-------------|
| <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>                                                                                                                                                                           |                                                                                                                          | 4,892,548 |                                                                                                        | (597,485)   |                                                                                                           | 167,045   |                                          | 37,039,404   |    | 34,511,949  |
| <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>                                                                                                                                                                                    |                                                                                                                          |           |                                                                                                        |             |                                                                                                           |           |                                          |              |    |             |

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

|                                         |         |           |         |           |           |
|-----------------------------------------|---------|-----------|---------|-----------|-----------|
| 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<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>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<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 | For the<br>Year Ended<br>August 31, 2012 | For the<br>Year Ended<br>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.

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

- <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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 91

**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<br/>Strategy Fund</b>  | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> | <b>For the<br/>Year Ended<br/>August 31, 2013</b> | <b>For the<br/>Year Ended<br/>August 31, 2012</b> | <b>For the<br/>Year Ended<br/>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%                                                |

**WisdomTree Commodity  
Currency  
Strategy Fund**

|                                           | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> | <b>For the<br/>Year Ended<br/>August 31, 2013</b> | <b>For the<br/>Year Ended<br/>August 31, 2012</b> | <b>For<br/>the Period<br/>September 24, 2010*<br/>through<br/>August 31,<br/>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.

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

- <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<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 | For the<br>Year Ended<br>August 31, 2012 | For the<br>Year Ended<br>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>         | <b>(16.74)%</b>                          | <b>3.92%</b>                             | <b>(3.30)%</b>                           | <b>(6.36)%</b>                           | <b>8.44%</b>                             |
| <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<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 | For the<br>Year Ended<br>August 31, 2012 | For the<br>Year Ended<br>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>         | <b>(3.74)%</b>                           | <b>19.43%</b>                            | <b>(11.77)%</b>                          | <b>(11.93)%</b>                          | <b>7.86%</b>                             |
| <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.

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

- <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<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> | <b>For the<br/>Year Ended<br/>August 31, 2013</b> | <b>For the<br/>Year Ended<br/>August 31, 2012</b> | <b>For the Period<br/>March 17, 2011*<br/>through<br/>August 31,<br/>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<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> | <b>For the<br/>Year Ended<br/>August 31, 2013</b> | <b>For the<br/>Year Ended<br/>August 31, 2012<sup>6</sup></b> | <b>For the<br/>Year Ended<br/>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)%                                           |

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

|                                      |    |     |     |    |    |
|--------------------------------------|----|-----|-----|----|----|
| 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:*

|                                                                    | For the Period<br>July 9, 2015*<br>through<br>August 31, 2015 |
|--------------------------------------------------------------------|---------------------------------------------------------------|
| <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%                                                           |

|                                                                       | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|-----------------------------------------------------------------------|------------------------------------------|--------------------------------------------------------------------|
| <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.

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

- <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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 95

**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<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>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<br>Year Ended<br>August 31, 2015 | For the Period<br>February 4, 2014*<br>through<br>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.

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

- <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<br/>Year Ended<br/>August 31, 2015</b> | <b>For the Period<br/>December 18, 2013*<br/>through<br/>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<br/>Year Ended<br/>August 31, 2015</b> | <b>For the Period<br/>December 18, 2013*<br/>through<br/>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<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 | For the Period<br>March 8, 2012*<br>through<br>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>                   | (6.69)%                                  | 12.71%                                   | (2.00)%                                  | 5.64%                                                          |
| <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<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 | For the<br>Year Ended<br>August 31, 2012 | For the<br>Year Ended<br>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>                   | (20.19)%                                 | 6.43%                                    | (6.41)%                                  | (1.45)%                                  | 12.64%                                   |
| <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.

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

- <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<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>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<sup>2</sup></b>                                    | <b>2.29%</b>                             | <b>(2.00)%</b>                                                     |
| <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<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the Period<br>January 31, 2013*<br>through<br>August 31,<br>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<sup>2</sup></b>                   | <b>(0.19)%</b>                           | <b>8.81%</b>                             | <b>(0.98)%</b>                                                       |
| <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.

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

- <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.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 99

**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 Period<br>June 11, 2015*<br>through<br>August 31, 2015 |
|---------------------------------------------------------|----------------------------------------------------------------|
| <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%                                                             |

|                                                              | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 | For the<br>Year Ended<br>August 31, 2012 | For the Period<br>July 14, 2011*<br>through<br>August 31, 2011 |
|--------------------------------------------------------------|------------------------------------------|------------------------------------------|------------------------------------------|------------------------------------------|----------------------------------------------------------------|
| <b>WisdomTree Global Real<br/>Return Fund</b> (consolidated) |                                          |                                          |                                          |                                          |                                                                |
| 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.

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

- <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.*

100 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**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<br/>Futures<br/>Strategy Fund</b> (consolidated) | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> | <b>For the<br/>Year Ended<br/>August 31, 2013</b> | <b>For the<br/>Year Ended<br/>August 31, 2012</b> | <b>For the Period<br/>January 5, 2011*<br/>through<br/>August 31,<br/>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.

|     |                                                                  |
|-----|------------------------------------------------------------------|
| 102 | WisdomTree Currency Strategy, Fixed Income and Alternative Funds |
|-----|------------------------------------------------------------------|

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

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

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

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

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 103

## **Table of Contents**

### **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:

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

| <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>      |

104 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

## 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>\$ 107,579</b> | <b>\$ 17,297,326</b> | <b>\$</b>      |

**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 (consolidated)</b>       | <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 (consolidated)</b>                 | <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            |                     |                |
| Unrealized Depreciation on Futures Contracts                  | (3,635)           |                     |                |
| <b>Total - Net</b>                                            | <b>\$ 318,959</b> | <b>\$ 3,360,192</b> | <b>\$</b>      |

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

| <b>Managed Futures Strategy Fund</b> (consolidated)           | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
|---------------------------------------------------------------|---------------------|-----------------------|----------------|
| U.S. Government Obligations                                   | \$                  | \$ 193,144,767        | \$             |
| <b>Total</b>                                                  | <b>\$</b>           | <b>\$ 193,144,767</b> | <b>\$</b>      |
| Unrealized Appreciation on Forward Foreign Currency Contracts |                     | 24,326                |                |
| Unrealized Depreciation on Forward Foreign Currency Contracts |                     | (761,581)             |                |
| Unrealized Appreciation on Futures Contracts                  | 2,606,051           |                       |                |
| Unrealized Depreciation on Futures Contracts                  | (18,630)            |                       |                |
| <b>Total - Net</b>                                            | <b>\$ 2,587,421</b> | <b>\$ 192,407,512</b> | <b>\$</b>      |

There were no Level 3 securities at or during the fiscal year or period ended August 31, 2015.

The Funds have elected to use the beginning of period method for transfers between fair value measurement levels.

There were no transfers into or out of any fair value measurement levels during the fiscal year or period ended August 31, 2015.

**Derivatives and Hedging Disclosure** Codification Topic 815 ( ASC 815 ), Derivatives and Hedging, requires qualitative disclosures about objectives and strategies for using derivatives, quantitative disclosures about fair value amounts of gains and losses on derivative instruments, and disclosures about credit-risk-related contingent features in derivative agreements. The Funds have invested in derivatives, specifically forward foreign currency contracts, swaps contracts, futures contracts, and options contracts during the fiscal year or period ended August 31, 2015 which are detailed in the tables herein. All of the derivative instruments disclosed and described herein are subject to credit risk. Credit risk is where the financial condition of an issuer of a security or instrument may cause it to default or become unable to pay interest or principal due on the security or where the counterparty to a derivative contract might default on its obligations. The Funds' derivative agreements contain credit-risk related contingent features which include, but are not limited to, a percentage decline in the Funds' NAV over a specified time period. If an event occurred at August 31, 2015 that triggered a contingent feature, the counterparty to the agreement may require the Funds to post additional collateral or terminate the derivative positions and demand payment. Any collateral posted with respect to the derivative positions would be used to offset or reduce the payment. The maximum exposure to derivatives agreements with credit-risk related contingent features would be the total value of derivatives in net liability positions for each Fund. At August 31, 2015, no event occurred that triggered a credit-risk-related contingent feature.

As of August 31, 2015, collateral for derivative instruments was as follows:

| <b>Fund</b>                                      | <b>Value of Collateral Posted</b> |                   |              | <b>Value of Collateral Received</b> |                   |              |
|--------------------------------------------------|-----------------------------------|-------------------|--------------|-------------------------------------|-------------------|--------------|
|                                                  | <b>Cash</b>                       | <b>Securities</b> | <b>Total</b> | <b>Cash</b>                         | <b>Securities</b> | <b>Total</b> |
| U.S. Dollar Bullish Fund                         | \$ 1,030,000                      | \$                | \$ 1,030,000 | \$                                  | \$ 691,268        | \$ 691,268   |
| Chinese Yuan Strategy Fund                       | 180,000                           |                   | 180,000      |                                     |                   |              |
| Emerging Currency Strategy Fund                  | 3,930,000                         |                   | 3,930,000    |                                     |                   |              |
| U.S. Aggregate Bond Negative Duration Fund       | 557,912                           |                   | 557,912      |                                     |                   |              |
| U.S. Aggregate Bond Zero Duration Fund           | 620,000                           |                   | 620,000      |                                     |                   |              |
| High Yield Bond Negative Duration Fund           | 224,000                           |                   | 224,000      |                                     |                   |              |
| High Yield Bond Zero Duration Fund               | 81,000                            |                   | 81,000       |                                     |                   |              |
| Emerging Markets Local Debt Fund                 | 380,000                           |                   | 380,000      |                                     |                   |              |
| Japan Interest Rate Strategy Fund (consolidated) | 10,159                            | 32,000            | 42,159       |                                     |                   |              |
| Unconstrained Bond Fund                          | 34,928                            |                   | 34,928       |                                     |                   |              |
| Global Real Return Fund (consolidated)           | 29,525                            |                   | 29,525       |                                     |                   |              |
| Managed Futures Strategy Fund (consolidated)     |                                   | 7,624,211         | 7,624,211    |                                     |                   |              |

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

As of August 31, 2015, the effects of such derivative instruments on each Fund's financial position as reflected in the Statements of Assets and Liabilities are presented in the summary below:

| Fund                                                    | Asset Derivatives                                             |              | Liability Derivatives                                         |              |
|---------------------------------------------------------|---------------------------------------------------------------|--------------|---------------------------------------------------------------|--------------|
|                                                         | Balance Sheet Location                                        | Value        | Balance Sheet Location                                        | Value        |
| <b>U.S. Dollar Bullish Fund</b>                         |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | \$ 4,184,462 | Unrealized depreciation on forward foreign currency contracts | \$ 5,854,461 |
| <b>Brazilian Real Strategy Fund</b>                     |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 355,437      | Unrealized depreciation on forward foreign currency contracts | 2,147,392    |
| <b>Chinese Yuan Strategy Fund</b>                       |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 234,705      | Unrealized depreciation on forward foreign currency contracts | 4,035,394    |
| <b>Commodity Currency Strategy Fund</b>                 |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 70,333       | Unrealized depreciation on forward foreign currency contracts | 721,352      |
| <b>Emerging Currency Strategy Fund</b>                  |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 149,685      | Unrealized depreciation on forward foreign currency contracts | 2,916,115    |
| <b>Indian Rupee Strategy Fund</b>                       |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 78,555       | Unrealized depreciation on forward foreign currency contracts | 476,579      |
| <b>Asia Local Debt Fund</b>                             |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 82,307       | Unrealized depreciation on forward foreign currency contracts | 184,531      |
| <b>U.S. Aggregate Bond Negative Duration Fund</b>       |                                                               |              |                                                               |              |
| Interest rate contracts                                 | Unrealized appreciation on futures contracts*                 | 107,579      | Unrealized depreciation on futures contracts*                 |              |
| <b>U.S. Aggregate Bond Zero Duration Fund</b>           |                                                               |              |                                                               |              |
| Interest rate contracts                                 | Unrealized appreciation on futures contracts*                 | 92,345       | Unrealized depreciation on futures contracts*                 |              |
| <b>High Yield Bond Negative Duration Fund</b>           |                                                               |              |                                                               |              |
| Interest rate contracts                                 | Unrealized appreciation on futures contracts*                 | 67,516       | Unrealized depreciation on futures contracts*                 |              |
| <b>High Yield Bond Zero Duration Fund</b>               |                                                               |              |                                                               |              |
| Interest rate contracts                                 | Unrealized appreciation on futures contracts*                 | 26,950       | Unrealized depreciation on futures contracts*                 |              |
| <b>Emerging Markets Local Debt Fund</b>                 |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 26,655       | Unrealized depreciation on forward foreign currency contracts | 1,076,145    |
| <b>Japan Interest Rate Strategy Fund (consolidated)</b> |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 2,386        | Unrealized depreciation on forward foreign currency contracts | 35,531       |
| Interest rate contracts                                 | Unrealized appreciation on futures contracts*                 |              | Unrealized depreciation on futures contracts*                 | 38,784       |
| <b>Strategic Corporate Bond Fund</b>                    |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 1,398        | Unrealized depreciation on forward foreign currency contracts | 13,956       |
| <b>Unconstrained Bond Fund</b>                          |                                                               |              |                                                               |              |
| Foreign exchange contracts                              | Unrealized appreciation on forward foreign currency contracts | 2,519        | Unrealized depreciation on forward foreign currency contracts | 4,951        |
| Interest rate contracts                                 | Investments in securities, at value**                         | 1,266        | Written options, at value                                     | 734          |
|                                                         | Unrealized appreciation on futures contracts*                 | 32,063       | Unrealized depreciation on futures contracts*                 |              |



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

| Fund                                                | Asset Derivatives                                             |           | Liability Derivatives                                         |          |
|-----------------------------------------------------|---------------------------------------------------------------|-----------|---------------------------------------------------------------|----------|
|                                                     | Balance Sheet Location                                        | Value     | Balance Sheet Location                                        | Value    |
| <b>Global Real Return Fund (consolidated)</b>       |                                                               |           |                                                               |          |
| Foreign exchange contracts                          | Unrealized appreciation on forward foreign currency contracts | \$ 53,862 | Unrealized depreciation on forward foreign currency contracts | \$ 3,113 |
| Commodity contracts                                 | Unrealized appreciation on futures contracts*                 | 15,525    | Unrealized depreciation on futures contracts*                 | 3,635    |
| <b>Managed Futures Strategy Fund (consolidated)</b> |                                                               |           |                                                               |          |
| Foreign exchange contracts                          | Unrealized appreciation on forward foreign currency contracts | 24,326    | Unrealized depreciation on forward foreign currency contracts | 761,581  |
|                                                     | Unrealized appreciation on futures contracts*                 | 45,665    | Unrealized depreciation on futures contracts*                 | 8,020    |
| Commodity contracts                                 | Unrealized appreciation on futures contracts*                 | 2,558,073 | Unrealized depreciation on futures contracts*                 | 10,610   |
| Interest rate contracts                             | Unrealized appreciation on futures contracts*                 | 2,313     | Unrealized depreciation on futures contracts*                 |          |

\* Includes cumulative appreciation (depreciation) of futures contracts as reported in the futures table on pages 124 to 126. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

\*\* Represents the market value of purchased options included within the Investments in securities, at value line in the Statement of Assets and Liabilities. For the fiscal year or period ended August 31, 2015, the effect of derivative instruments on each Fund's financial performance as reflected in the Statements of Operations are presented in the summary below:

| Fund                                | Amount of Realized Gain or (Loss) on Derivatives Recognized <sup>1</sup> | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized <sup>2</sup> |
|-------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>U.S. Dollar Bullish Fund</b>     |                                                                          |                                                                                            |
| Foreign exchange contracts          | \$ 35,872,483                                                            | \$ (2,037,199)                                                                             |
| <b>Brazilian Real Strategy Fund</b> |                                                                          |                                                                                            |
| Foreign exchange contracts          | (6,228,723)                                                              | (2,015,914)                                                                                |

# Edgar Filing: WisdomTree Trust - Form N-CSR

|                                                         |              |             |
|---------------------------------------------------------|--------------|-------------|
| <b>Chinese Yuan Strategy Fund</b>                       |              |             |
| Foreign exchange contracts                              | 3,413,935    | (5,104,011) |
| <b>Commodity Currency Strategy Fund</b>                 |              |             |
| Foreign exchange contracts                              | (1,586,462)  | (673,688)   |
| <b>Emerging Currency Strategy Fund</b>                  |              |             |
| Foreign exchange contracts                              | (11,796,319) | (2,268,524) |
| <b>Indian Rupee Strategy Fund</b>                       |              |             |
| Foreign exchange contracts                              | (290,588)    | (259,347)   |
| <b>Asia Local Debt Fund</b>                             |              |             |
| Foreign exchange contracts                              | (2,789,505)  | (433,407)   |
| <b>Australia &amp; New Zealand Debt Fund</b>            |              |             |
| Foreign exchange contracts                              | 249,375      |             |
| <b>U.S. Aggregate Bond Negative Duration Fund</b>       |              |             |
| Interest rate contracts                                 | (1,971,405)  | 133,681     |
| <b>U.S. Aggregate Bond Zero Duration Fund</b>           |              |             |
| Interest rate contracts                                 | (2,559,488)  | 106,228     |
| <b>High Yield Bond Negative Duration Fund</b>           |              |             |
| Interest rate contracts                                 | (666,741)    | 89,405      |
| <b>High Yield Bond Zero Duration Fund</b>               |              |             |
| Interest rate contracts                                 | (292,244)    | 37,786      |
| <b>Emerging Markets Local Debt Fund</b>                 |              |             |
| Foreign exchange contracts                              | (2,772,337)  | (1,182,377) |
| <b>Japan Interest Rate Strategy Fund (consolidated)</b> |              |             |
| Foreign exchange contracts                              | 270,054      | (48,196)    |
| Interest rate contracts                                 | (99,258)     | 452         |
| <b>Strategic Corporate Bond Fund</b>                    |              |             |
| Foreign exchange contracts                              | 111,878      | (22,742)    |

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 111

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

| <b>Fund</b>                                         | <b>Amount of Realized Gain<br/>or (Loss) on<br/>Derivatives<br/>Recognized<sup>1</sup></b> | <b>Change in<br/>Unrealized<br/>Appreciation or<br/>(Depreciation) on<br/>Derivatives Recognized<sup>2</sup></b> |
|-----------------------------------------------------|--------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
| <b>Unconstrained Bond Fund<sup>3</sup></b>          |                                                                                            |                                                                                                                  |
| Foreign exchange contracts                          | \$ 2,641                                                                                   | \$ (2,432)                                                                                                       |
| Interest rate contracts                             | (95,420)                                                                                   | 31,892                                                                                                           |
| <b>Global Real Return Fund (consolidated)</b>       |                                                                                            |                                                                                                                  |
| Foreign exchange contracts                          | 132,772                                                                                    | 36,588                                                                                                           |
| Commodity contracts                                 | (148,328)                                                                                  | 12,758                                                                                                           |
| <b>Managed Futures Strategy Fund (consolidated)</b> |                                                                                            |                                                                                                                  |
| Foreign exchange contracts                          | 8,749,560                                                                                  | (834,523)                                                                                                        |
| Commodity contracts                                 | (15,175,156)                                                                               | 1,809,297                                                                                                        |
| Interest rate contracts                             | 1,108,206                                                                                  | (671,860)                                                                                                        |

<sup>1</sup> Realized gains (losses) on derivatives are located on the Statement of Operations as follows:

|                            |                                                                                                                               |
|----------------------------|-------------------------------------------------------------------------------------------------------------------------------|
| Foreign exchange contracts | Net realized gain (loss) from forward foreign currency contracts, foreign currency related transactions and futures contracts |
| Commodity contracts        | Net realized gain (loss) from futures contracts and swap contracts                                                            |
| Interest rate contracts    | Net realized gain (loss) from investment transactions*, futures contracts and written options                                 |

\* Includes the net realized gain (loss) on purchased options.

<sup>2</sup> Change in unrealized appreciation (depreciation) is located on the Statement of Operations as follows:

|                            |                                                                                                                                                                                             |
|----------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Foreign exchange contracts | Net change in unrealized appreciation (depreciation) from futures contracts, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies |
| Commodity contracts        | Net change in unrealized appreciation (depreciation) from futures contracts and swap contracts                                                                                              |
| Interest rate contracts    | Net change in unrealized appreciation (depreciation) from investment transactions**, futures contracts and written options                                                                  |

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

\*\* Includes the net change in unrealized appreciation (depreciation) on purchased options.

<sup>3</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

112 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

During the fiscal year or period ended August 31, 2015, the volume of derivative activity (based on the average of month-end balances) for the Funds was as follows:

| Fund                                                    | Average Notional                                |                                                 | Swap contracts | Average Market Value     |                           |                   |                 |
|---------------------------------------------------------|-------------------------------------------------|-------------------------------------------------|----------------|--------------------------|---------------------------|-------------------|-----------------|
|                                                         | Forward foreign currency contracts (to deliver) | Forward foreign currency contracts (to receive) |                | Futures contracts (long) | Futures contracts (short) | Purchased options | Written options |
| <b>U.S. Dollar Bullish Fund</b>                         |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | \$ 313,628,361                                  | \$ 606,202,218                                  | \$             | \$                       | \$                        | \$                | \$              |
| <b>Brazilian Real Strategy Fund</b>                     |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 33,190,184                                      | 10,384,291                                      |                |                          |                           |                   |                 |
| <b>Chinese Yuan Strategy Fund</b>                       |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 119,538,357                                     | 22,222,835                                      |                |                          |                           |                   |                 |
| <b>Commodity Currency Strategy Fund</b>                 |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 12,483,842                                      | 3,622,646                                       |                |                          |                           |                   |                 |
| <b>Emerging Currency Strategy Fund</b>                  |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 114,576,831                                     | 34,782,995                                      |                |                          |                           |                   |                 |
| <b>Indian Rupee Strategy Fund</b>                       |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 24,670,669                                      | 7,378,067                                       |                |                          |                           |                   |                 |
| <b>Asia Local Debt Fund</b>                             |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 24,819,125                                      | 6,697,872                                       |                |                          |                           |                   |                 |
| <b>Australia &amp; New Zealand Debt Fund</b>            |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 2,297,424                                       | 27,892                                          |                |                          |                           |                   |                 |
| <b>U.S. Aggregate Bond Negative Duration Fund</b>       |                                                 |                                                 |                |                          |                           |                   |                 |
| Interest rate contracts                                 |                                                 |                                                 |                |                          | 28,051,668                |                   |                 |
| <b>U.S. Aggregate Bond Zero Duration Fund</b>           |                                                 |                                                 |                |                          |                           |                   |                 |
| Interest rate contracts                                 |                                                 |                                                 |                |                          | 52,368,997                |                   |                 |
| <b>High Yield Bond Negative Duration Fund</b>           |                                                 |                                                 |                |                          |                           |                   |                 |
| Interest rate contracts                                 |                                                 |                                                 |                |                          | 9,059,406                 |                   |                 |
| <b>High Yield Bond Zero Duration Fund</b>               |                                                 |                                                 |                |                          |                           |                   |                 |
| Interest rate contracts                                 |                                                 |                                                 |                |                          | 15,981,853                |                   |                 |
| <b>Emerging Markets Local Debt Fund</b>                 |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 23,080,989                                      | 1,205,406                                       |                |                          |                           |                   |                 |
| <b>Japan Interest Rate Strategy Fund (consolidated)</b> |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 1,496,522                                       | 2,996,538                                       |                |                          |                           |                   |                 |
| Interest rate contracts                                 |                                                 |                                                 |                |                          | 4,891,325                 |                   |                 |
| <b>Strategic Corporate Bond Fund</b>                    |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              |                                                 | 610,913                                         |                |                          |                           |                   |                 |
| <b>Unconstrained Bond Fund<sup>1</sup></b>              |                                                 |                                                 |                |                          |                           |                   |                 |
| Foreign exchange contracts                              | 147,911                                         | 122,543                                         |                |                          |                           |                   |                 |
| Interest rate contracts                                 |                                                 |                                                 |                |                          | 1,567,136                 | 693               | 453             |
| <b>Global Real Return Fund (consolidated)</b>           |                                                 |                                                 |                |                          |                           |                   |                 |
| Commodity contracts                                     |                                                 |                                                 |                | 287,311                  | 4,994                     |                   |                 |
| Foreign exchange contracts                              | 258,477                                         | 1,424,425                                       |                |                          |                           |                   |                 |
| <b>Managed Futures Strategy Fund (consolidated)</b>     |                                                 |                                                 |                |                          |                           |                   |                 |

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

|                            |            |            |            |            |
|----------------------------|------------|------------|------------|------------|
| Commodity contracts        |            | 32,188,404 | 16,956,175 | 39,570,969 |
| Foreign exchange contracts | 16,046,705 | 40,309,312 | 10,905,933 | 43,112,414 |
| Interest rate contracts    |            |            | 24,229,999 | 11,086,036 |

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

**Investment Transactions and Investment Income** Investment transactions are recorded as of the date that the securities are purchased or sold (trade date). Realized gains and losses on sales of portfolio securities are calculated using the identified-cost method. Interest income including amortization of premiums and discounts is accrued daily.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 113

## **Table of Contents**

### **Notes to Financial Statements** (continued)

**Foreign Currency Translation** The accounting records of the Funds are maintained in U.S. dollars. Foreign currencies, as well as investment securities and other assets and liabilities denominated in foreign currencies, are translated into U.S. dollars using exchange rates prevailing on the respective dates of such transactions that are deemed appropriate by WTAM. Realized and unrealized foreign exchange gains and losses on investments are included as a component of net realized gain (loss) from investment transactions and net change in unrealized appreciation (depreciation) from investment transactions, respectively, on the Statement of Operations. Net realized and unrealized foreign exchange gains or losses arising from sales of foreign currencies, including gains and losses of forward foreign currency contracts, currency gains or losses recognized between the trade and settlement dates on investment transactions, and the difference between the amounts of dividends/interest and foreign withholding taxes recorded on the Funds' books and the U.S. dollar equivalent of the amounts actually received or paid are included in net realized gain (loss) from forward foreign currency contracts and foreign currency related transactions and/or net change in unrealized appreciation (depreciation) from forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies in the Statement of Operations. Certain foreign exchange gains and losses included in realized and unrealized gains or losses are included in, or are a reduction of, ordinary income in accordance with U.S. Federal income tax regulations.

**Expenses/Reimbursements** Under the investment advisory agreement for each Fund, except U.S. Dollar Bullish Fund, U.S. Aggregate Bond Enhanced Yield Fund, U.S. Aggregate Bond Negative Duration Fund, U.S. Aggregate Bond Zero Duration Fund, High Yield Bond Negative Duration Fund, High Yield Bond Zero Duration Fund, Japan Interest Rate Strategy Fund, Floating Rate Treasury Fund and Unconstrained Bond Fund, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other expenses (such as stamp taxes) connected with the execution of portfolio transactions or in connection with creation and redemption transactions; (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of trustees who are not interested persons of the Funds (Independent Trustees); (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's Chief Compliance Officer (CCO); (vi) extraordinary expenses; (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; and (viii) the advisory fee payable to WTAM.

Under the investment advisory agreement for U.S. Dollar Bullish Fund, U.S. Aggregate Bond Enhanced Yield Fund, U.S. Aggregate Bond Negative Duration Fund, U.S. Aggregate Bond Zero Duration Fund, High Yield Bond Negative Duration Fund, High Yield Bond Zero Duration Fund, Japan Interest Rate Strategy Fund, Floating Rate Treasury Fund and Unconstrained Bond Fund, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other fees, charges, taxes, levies or expenses (such as stamp taxes) incurred in connection with the execution of portfolio transactions or in connection with creation and redemption transactions (including without limitation any fees, charges, taxes, levies or expenses related to the purchase or sale of an amount of any currency, or the partition or repatriation of any security or other asset, related to the execution of portfolio transactions or any creation or redemption transactions); (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of each Independent Trustee; (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's CCO; (vi) extraordinary expenses (in each case as determined by a majority of the Independent Trustees); (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; (viii) interest and taxes of any kind or nature (including, but not limited to, income, excise, transfer and withholding taxes); (ix) fees and expenses related to the provision of securities lending services; and (x) the advisory fee payable to WTAM.

The internal expenses of pooled investment vehicles in which the Funds may invest (acquired fund fees and expenses) are not expenses of the Funds and are not paid by WTAM.

Pursuant to a separate contractual arrangement, WTAM arranges for the provision of CCO services with respect to each Fund, and is liable and responsible for, and administers, payments to the CCO, the Independent Trustees and counsel to the Independent Trustees. WTAM receives a fee, as shown on the Statements of Operations under "Service fees", of up to 0.0044% of each Fund's average daily net assets for providing such services and paying such expenses. WTAM provides CCO services to the Trust.

**Repurchase Agreements** Each Fund's custodian or a third party custodian under tri-party repurchase agreements may take possession of the collateral pledged for investments in repurchase agreements. The underlying collateral is valued on a daily basis at fair value to ensure that the value, including accrued interest, is at least equal to the repurchase price. In the event of default of the obligation to repurchase, a Fund has the right to liquidate the collateral and apply the proceeds in satisfaction of the obligations. Under certain circumstances, in the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings.

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

**Forward Foreign Currency Contracts** A forward foreign currency contract ( Forward Contract ) involves an obligation to purchase or sell a specific currency at a future date, which may be any fixed number of days from the date of the contract agreed upon by the parties, at a price set at the time of the contract. These contracts are principally traded in the inter-bank market conducted directly between currency traders (usually large, commercial banks) and their customers. A Forward Contract generally does not require an

114 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

initial margin deposit and no commissions are charged at any stage for trades. However, if a Fund is in an unrealized loss position on a Forward Contract, it may be required to pledge collateral (or additional collateral) to the counterparty. If a Fund is in an unrealized gain position on a Forward Contract, it may receive collateral from the counterparty.

Risks may arise upon entering into Forward Contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currencies relative to the U.S. dollar or each other.

Fluctuations in the value of open Forward Contracts are recorded for book purposes as unrealized gains or losses on Forward Contracts by the Funds. Realized gains and losses on Forward Contracts include net gains or losses recognized by the Funds on contracts which have matured or were sold. Each Fund may enter into Forward Contracts to manage its foreign currency exposure or to facilitate settlement of foreign currency denominated portfolio transactions. A Fund may invest in both Forward Contracts and U.S. dollar denominated money market securities in an attempt to create a synthetic investment in a foreign currency denominated instrument.

The following Forward Contracts were open at August 31, 2015:

| Fund                     | Settlement Date |     | Contracts<br>To Deliver |     | In<br>Exchange For | Unrealized  |
|--------------------------|-----------------|-----|-------------------------|-----|--------------------|-------------|
|                          |                 |     |                         |     |                    | Gain (Loss) |
| U.S. Dollar Bullish Fund | 9/3/2015        | AUD | 32,901,153              | USD | 24,009,945         | \$ 597,013  |
|                          | 9/3/2015        | AUD | 237,388                 | USD | 174,685            | 5,756       |
|                          | 9/3/2015        | AUD | 239,588                 | USD | 176,545            | 6,050       |
|                          | 9/3/2015        | AUD | 239,924                 | USD | 175,985            | 5,252       |
|                          | 9/3/2015        | AUD | 239,924                 | USD | 175,985            | 5,252       |
|                          | 9/3/2015        | BRL | 28,138,643              | USD | 8,134,437          | 378,654     |
|                          | 9/3/2015        | BRL | 206,922                 | USD | 58,492             | 1,459       |
|                          | 9/3/2015        | BRL | 209,443                 | USD | 59,744             | 2,016       |
|                          | 9/3/2015        | BRL | 208,867                 | USD | 60,158             | 2,588       |
|                          | 9/3/2015        | BRL | 208,867                 | USD | 60,158             | 2,588       |
|                          | 9/3/2015        | CAD | 58,653,245              | USD | 44,836,274         | 253,969     |
|                          | 9/3/2015        | CAD | 424,361                 | USD | 324,758            | 2,201       |
|                          | 9/3/2015        | CAD | 429,451                 | USD | 327,984            | 1,558       |
|                          | 9/3/2015        | CAD | 430,754                 | USD | 329,322            | 1,906       |
|                          | 9/3/2015        | CAD | 430,754                 | USD | 329,322            | 1,906       |
|                          | 9/3/2015        | CHF | 16,648,339              | USD | 17,244,695         | 21,444      |
|                          | 9/3/2015        | CHF | 118,239                 | USD | 121,253            | (1,069)     |
|                          | 9/3/2015        | CHF | 119,465                 | USD | 122,435            | (1,155)     |
|                          | 9/3/2015        | CHF | 118,629                 | USD | 123,616            | 890         |
|                          | 9/3/2015        | CHF | 118,629                 | USD | 123,616            | 890         |
|                          | 9/3/2015        | EUR | 58,497,391              | USD | 64,262,718         | (1,381,082) |
|                          | 9/3/2015        | EUR | 58,497,390              | USD | 64,267,748         | (1,376,051) |
|                          | 9/3/2015        | EUR | 817,518                 | USD | 911,900            | (5,491)     |
|                          | 9/3/2015        | EUR | 824,609                 | USD | 916,278            | (9,070)     |
|                          | 9/3/2015        | EUR | 821,086                 | USD | 920,955            | (440)       |
|                          | 9/3/2015        | EUR | 821,086                 | USD | 920,955            | (440)       |
|                          | 9/3/2015        | GBP | 24,813,852              | USD | 38,742,388         | 665,776     |
|                          | 9/3/2015        | GBP | 173,517                 | USD | 270,906            | 4,646       |
|                          | 9/3/2015        | GBP | 173,238                 | USD | 271,061            | 5,229       |
|                          | 9/3/2015        | GBP | 173,948                 | USD | 272,940            | 6,018       |
|                          | 9/3/2015        | GBP | 173,948                 | USD | 272,940            | 6,018       |
|                          | 9/3/2015        | JPY | 4,789,213,286           | USD | 38,651,770         | (852,072)   |
|                          | 9/3/2015        | JPY | 4,789,213,285           | USD | 38,651,209         | (852,633)   |
|                          | 9/3/2015        | JPY | 66,173,845              | USD | 531,982            | (13,853)    |
|                          | 9/3/2015        | JPY | 66,482,095              | USD | 534,988            | (13,390)    |
|                          | 9/3/2015        | JPY | 66,442,842              | USD | 538,249            | (9,805)     |

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

|          |     |            |     |         |         |
|----------|-----|------------|-----|---------|---------|
| 9/3/2015 | JPY | 66,442,842 | USD | 538,249 | (9,805) |
|----------|-----|------------|-----|---------|---------|

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 115

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

| Fund                                 | Settlement Date |     | Contracts<br>To Deliver |     | In<br>Exchange For | Unrealized  |
|--------------------------------------|-----------------|-----|-------------------------|-----|--------------------|-------------|
|                                      |                 |     |                         |     |                    | Gain (Loss) |
| U.S. Dollar Bullish Fund (continued) |                 |     |                         |     |                    |             |
|                                      | 9/3/2015        | KRW | 15,775,437,541          | USD | 13,522,113         | \$ 184,665  |
|                                      | 9/3/2015        | KRW | 114,920,707             | USD | 97,390             | 230         |
|                                      | 9/3/2015        | KRW | 111,675,104             | USD | 95,026             | 610         |
|                                      | 9/3/2015        | KRW | 113,930,142             | USD | 95,961             | (362)       |
|                                      | 9/3/2015        | KRW | 113,930,142             | USD | 95,961             | (362)       |
|                                      | 9/3/2015        | MXN | 623,451,310             | USD | 38,601,406         | 1,289,037   |
|                                      | 9/3/2015        | MXN | 4,529,586               | USD | 275,846            | 4,759       |
|                                      | 9/3/2015        | MXN | 4,540,332               | USD | 276,669            | 4,939       |
|                                      | 9/3/2015        | MXN | 4,587,012               | USD | 273,736            | (788)       |
|                                      | 9/3/2015        | MXN | 4,587,012               | USD | 273,736            | (788)       |
|                                      | 9/3/2015        | USD | 1,228,151               | AUD | 1,675,739          | (35,671)    |
|                                      | 9/3/2015        | USD | 3,217,636               | AUD | 4,486,317          | (25,108)    |
|                                      | 9/3/2015        | USD | 4,138,872               | AUD | 5,816,143          | (21)        |
|                                      | 9/3/2015        | USD | 3,153,791               | AUD | 4,431,349          | (380)       |
|                                      | 9/3/2015        | USD | 4,138,674               | AUD | 5,816,143          | 176         |
|                                      | 9/3/2015        | USD | 4,138,785               | AUD | 5,816,143          | 66          |
|                                      | 9/3/2015        | USD | 4,138,872               | AUD | 5,816,143          | (21)        |
|                                      | 9/3/2015        | USD | 409,036                 | BRL | 1,433,058          | (14,046)    |
|                                      | 9/3/2015        | USD | 1,086,805               | BRL | 3,871,200          | (19,796)    |
|                                      | 9/3/2015        | USD | 1,369,772               | BRL | 4,970,381          | 201         |
|                                      | 9/3/2015        | USD | 1,043,240               | BRL | 3,786,960          | 550         |
|                                      | 9/3/2015        | USD | 1,368,384               | BRL | 4,970,381          | 1,589       |
|                                      | 9/3/2015        | USD | 1,370,516               | BRL | 4,970,381          | (542)       |
|                                      | 9/3/2015        | USD | 1,369,826               | BRL | 4,970,381          | 148         |
|                                      | 9/3/2015        | USD | 2,263,724               | CAD | 2,980,643          | 1,861       |
|                                      | 9/3/2015        | USD | 6,043,205               | CAD | 8,014,076          | 48,290      |
|                                      | 9/3/2015        | USD | 6,003,814               | CAD | 7,899,818          | 834         |
|                                      | 9/3/2015        | USD | 7,881,116               | CAD | 10,368,507         | (19)        |
|                                      | 9/3/2015        | USD | 7,880,727               | CAD | 10,368,507         | 371         |
|                                      | 9/3/2015        | USD | 7,880,967               | CAD | 10,368,507         | 131         |
|                                      | 9/3/2015        | USD | 7,881,146               | CAD | 10,368,507         | (49)        |
|                                      | 9/3/2015        | USD | 877,398                 | CHF | 831,752            | (16,923)    |
|                                      | 9/3/2015        | USD | 2,406,632               | CHF | 2,243,838          | (85,308)    |
|                                      | 9/3/2015        | USD | 3,050,626               | CHF | 2,950,019          | 1,266       |
|                                      | 9/3/2015        | USD | 2,326,744               | CHF | 2,247,635          | (1,492)     |
|                                      | 9/3/2015        | USD | 3,051,762               | CHF | 2,950,019          | 129         |
|                                      | 9/3/2015        | USD | 3,051,809               | CHF | 2,950,019          | 82          |
|                                      | 9/3/2015        | USD | 3,051,901               | CHF | 2,950,019          | (9)         |
|                                      | 9/3/2015        | USD | 6,503,673               | EUR | 5,720,824          | (83,957)    |
|                                      | 9/3/2015        | USD | 17,946,511              | EUR | 15,471,984         | (584,372)   |
|                                      | 9/3/2015        | USD | 17,787,968              | EUR | 15,853,804         | 2,636       |
|                                      | 9/3/2015        | USD | 23,350,141              | EUR | 20,808,117         | 27          |
|                                      | 9/3/2015        | USD | 23,351,347              | EUR | 20,808,117         | (1,180)     |
|                                      | 9/3/2015        | USD | 23,350,515              | EUR | 20,808,117         | (348)       |
|                                      | 9/3/2015        | USD | 23,350,161              | EUR | 20,808,117         | 6           |
|                                      | 9/3/2015        | USD | 1,902,934               | GBP | 1,212,338          | (42,613)    |
|                                      | 9/3/2015        | USD | 5,133,837               | GBP | 3,253,685          | (141,089)   |
|                                      | 9/3/2015        | USD | 6,780,793               | GBP | 4,418,920          | (4)         |
|                                      | 9/3/2015        | USD | 5,168,038               | GBP | 3,366,800          | (1,717)     |
|                                      | 9/3/2015        | USD | 6,781,155               | GBP | 4,418,920          | (366)       |

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

| <b>Fund</b>                          | <b>Settlement Date</b> |     | <b>Contracts<br/>To Deliver</b> |     | <b>In<br/>Exchange For</b> | <b>Unrealized<br/>Gain (Loss)</b> |
|--------------------------------------|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| U.S. Dollar Bullish Fund (continued) |                        |     |                                 |     |                            |                                   |
|                                      | 9/3/2015               | USD | 6,780,802                       | GBP | 4,418,920                  | \$ (13)                           |
|                                      | 9/3/2015               | USD | 6,781,018                       | GBP | 4,418,920                  | (229)                             |
|                                      | 9/3/2015               | USD | 3,795,675                       | JPY | 463,487,955                | 27,407                            |
|                                      | 9/3/2015               | USD | 10,515,207                      | JPY | 1,247,049,899              | (228,912)                         |
|                                      | 9/3/2015               | USD | 10,740,747                      | JPY | 1,301,348,857              | (6,566)                           |
|                                      | 9/3/2015               | USD | 14,088,590                      | JPY | 1,708,020,371              | 22                                |
|                                      | 9/3/2015               | USD | 14,088,927                      | JPY | 1,708,020,371              | (315)                             |
|                                      | 9/3/2015               | USD | 14,089,322                      | JPY | 1,708,020,371              | (711)                             |
|                                      | 9/3/2015               | USD | 14,088,637                      | JPY | 1,708,020,371              | (25)                              |
|                                      | 9/3/2015               | USD | 665,473                         | KRW | 793,077,782                | 5,040                             |
|                                      | 9/3/2015               | USD | 1,784,863                       | KRW | 2,127,557,129              | 13,894                            |
|                                      | 9/3/2015               | USD | 1,800,069                       | KRW | 2,129,481,397              | 315                               |
|                                      | 9/3/2015               | USD | 2,362,764                       | KRW | 2,794,944,332              | 240                               |
|                                      | 9/3/2015               | USD | 2,356,872                       | KRW | 2,794,944,332              | 6,132                             |
|                                      | 9/3/2015               | USD | 2,363,090                       | KRW | 2,794,944,332              | (86)                              |
|                                      | 9/3/2015               | USD | 2,362,863                       | KRW | 2,794,944,332              | 141                               |
|                                      | 9/3/2015               | USD | 1,872,780                       | MXN | 31,840,060                 | 32,787                            |
|                                      | 9/3/2015               | USD | 4,927,972                       | MXN | 84,650,445                 | 138,196                           |
|                                      | 9/3/2015               | USD | 5,028,891                       | MXN | 84,032,763                 | 310                               |
|                                      | 9/3/2015               | USD | 6,600,898                       | MXN | 110,292,996                | (73)                              |
|                                      | 9/3/2015               | USD | 6,601,824                       | MXN | 110,292,996                | (999)                             |
|                                      | 9/3/2015               | USD | 6,600,978                       | MXN | 110,292,996                | (153)                             |
|                                      | 9/3/2015               | USD | 6,601,089                       | MXN | 110,292,996                | (264)                             |
|                                      | 9/8/2015               | CNH | 76,784,878                      | USD | 12,309,550                 | 402,346                           |
|                                      | 9/8/2015               | CNH | 542,487                         | USD | 83,715                     | (409)                             |
|                                      | 9/8/2015               | CNH | 531,483                         | USD | 82,164                     | (254)                             |
|                                      | 9/8/2015               | CNH | 537,446                         | USD | 83,275                     | (68)                              |
|                                      | 9/8/2015               | CNH | 537,446                         | USD | 83,275                     | (68)                              |
|                                      | 9/8/2015               | USD | 574,281                         | CNH | 3,715,192                  | 1,842                             |
|                                      | 9/8/2015               | USD | 1,533,691                       | CNH | 10,001,579                 | 17,276                            |
|                                      | 9/8/2015               | USD | 2,124,933                       | CNH | 13,695,563                 | (1,131)                           |
|                                      | 9/8/2015               | USD | 2,125,179                       | CNH | 13,695,563                 | (1,377)                           |
|                                      | 9/8/2015               | USD | 2,124,694                       | CNH | 13,695,563                 | (893)                             |
|                                      | 9/8/2015               | USD | 1,619,669                       | CNH | 10,434,717                 | (1,534)                           |
|                                      | 9/8/2015               | USD | 2,126,323                       | CNH | 13,695,563                 | (2,521)                           |
|                                      | 10/6/2015              | AUD | 5,937,878                       | USD | 4,218,215                  | (129)                             |
|                                      | 10/6/2015              | AUD | 4,524,098                       | USD | 3,214,326                  | 349                               |
|                                      | 10/6/2015              | AUD | 5,937,878                       | USD | 4,217,835                  | (509)                             |
|                                      | 10/6/2015              | AUD | 5,937,878                       | USD | 4,218,084                  | (260)                             |
|                                      | 10/6/2015              | AUD | 239,619                         | USD | 170,258                    | 30                                |
|                                      | 10/6/2015              | AUD | 5,937,878                       | USD | 4,218,185                  | (159)                             |
|                                      | 10/6/2015              | BRL | 207,978                         | USD | 56,670                     |                                   |
|                                      | 10/6/2015              | BRL | 3,926,694                       | USD | 1,069,565                  | (370)                             |
|                                      | 10/6/2015              | BRL | 5,153,781                       | USD | 1,404,212                  | (76)                              |
|                                      | 10/6/2015              | BRL | 5,153,781                       | USD | 1,405,200                  | 912                               |
|                                      | 10/6/2015              | BRL | 5,153,781                       | USD | 1,404,300                  | 12                                |
|                                      | 10/6/2015              | BRL | 5,153,781                       | USD | 1,404,612                  | 324                               |
|                                      | 10/6/2015              | CAD | 10,596,335                      | USD | 8,053,573                  | (42)                              |
|                                      | 10/6/2015              | CAD | 8,073,399                       | USD | 6,135,128                  | (960)                             |
|                                      | 10/6/2015              | CAD | 10,596,335                      | USD | 8,053,120                  | (495)                             |

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

| <b>Fund</b>                          | <b>Settlement Date</b> |     | <b>Contracts<br/>To Deliver</b> |     | <b>In<br/>Exchange For</b> | <b>Unrealized<br/>Gain (Loss)</b> |
|--------------------------------------|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| U.S. Dollar Bullish Fund (continued) |                        |     |                                 |     |                            |                                   |
|                                      | 10/6/2015              | CAD | 10,596,335                      | USD | 8,053,401                  | \$ (214)                          |
|                                      | 10/6/2015              | CAD | 427,608                         | USD | 324,998                    |                                   |
|                                      | 10/6/2015              | CAD | 10,596,335                      | USD | 8,053,609                  | (6)                               |
|                                      | 10/6/2015              | CHF | 2,964,848                       | USD | 3,069,258                  | (1,327)                           |
|                                      | 10/6/2015              | CHF | 2,258,933                       | USD | 2,340,936                  | 1,441                             |
|                                      | 10/6/2015              | CHF | 2,964,848                       | USD | 3,070,329                  | (256)                             |
|                                      | 10/6/2015              | CHF | 2,964,848                       | USD | 3,070,377                  | (208)                             |
|                                      | 10/6/2015              | CHF | 2,964,848                       | USD | 3,070,491                  | (94)                              |
|                                      | 10/6/2015              | CHF | 119,645                         | USD | 123,908                    | (4)                               |
|                                      | 10/6/2015              | EUR | 15,581,447                      | USD | 17,490,642                 | (2,868)                           |
|                                      | 10/6/2015              | EUR | 20,450,643                      | USD | 22,959,732                 | (493)                             |
|                                      | 10/6/2015              | EUR | 20,450,643                      | USD | 22,960,857                 | 632                               |
|                                      | 10/6/2015              | EUR | 20,450,643                      | USD | 22,960,796                 | 571                               |
|                                      | 10/6/2015              | EUR | 825,273                         | USD | 926,536                    | (10)                              |
|                                      | 10/6/2015              | EUR | 20,450,643                      | USD | 22,959,937                 | (288)                             |
|                                      | 10/6/2015              | GBP | 3,278,000                       | USD | 5,030,779                  | 1,642                             |
|                                      | 10/6/2015              | GBP | 4,302,373                       | USD | 6,600,709                  | (31)                              |
|                                      | 10/6/2015              | GBP | 4,302,373                       | USD | 6,600,916                  | 176                               |
|                                      | 10/6/2015              | GBP | 4,302,373                       | USD | 6,600,911                  | 171                               |
|                                      | 10/6/2015              | GBP | 4,302,373                       | USD | 6,600,701                  | (40)                              |
|                                      | 10/6/2015              | GBP | 173,620                         | USD | 266,369                    | (1)                               |
|                                      | 10/6/2015              | JPY | 1,255,668,253                   | USD | 10,369,368                 | 6,218                             |
|                                      | 10/6/2015              | JPY | 1,648,064,581                   | USD | 13,601,506                 | (128)                             |
|                                      | 10/6/2015              | JPY | 1,648,064,581                   | USD | 13,602,146                 | 512                               |
|                                      | 10/6/2015              | JPY | 1,648,064,581                   | USD | 13,601,821                 | 186                               |
|                                      | 10/6/2015              | JPY | 66,506,615                      | USD | 548,875                    | (11)                              |
|                                      | 10/6/2015              | JPY | 1,648,064,581                   | USD | 13,601,473                 | (162)                             |
|                                      | 10/6/2015              | KRW | 113,594,268                     | USD | 95,610                     | (329)                             |
|                                      | 10/6/2015              | KRW | 2,814,918,336                   | USD | 2,376,792                  | (627)                             |
|                                      | 10/6/2015              | KRW | 2,144,699,689                   | USD | 1,810,790                  | (577)                             |
|                                      | 10/6/2015              | KRW | 2,814,918,336                   | USD | 2,369,480                  | (7,940)                           |
|                                      | 10/6/2015              | KRW | 2,814,918,336                   | USD | 2,377,003                  | (416)                             |
|                                      | 10/6/2015              | KRW | 2,814,918,336                   | USD | 2,377,180                  | (240)                             |
|                                      | 10/6/2015              | MXN | 85,395,358                      | USD | 5,097,622                  | (652)                             |
|                                      | 10/6/2015              | MXN | 112,081,406                     | USD | 6,691,164                  | (321)                             |
|                                      | 10/6/2015              | MXN | 112,081,406                     | USD | 6,691,828                  | 343                               |
|                                      | 10/6/2015              | MXN | 112,081,406                     | USD | 6,691,234                  | (251)                             |
|                                      | 10/6/2015              | MXN | 4,522,975                       | USD | 269,968                    | (63)                              |
|                                      | 10/6/2015              | MXN | 112,081,406                     | USD | 6,689,934                  | (1,550)                           |
|                                      | 10/9/2015              | CNH | 13,248,054                      | USD | 2,049,092                  | 1,140                             |
|                                      | 10/9/2015              | CNH | 10,093,757                      | USD | 1,561,534                  | 1,190                             |
|                                      | 10/9/2015              | CNH | 13,248,054                      | USD | 2,048,902                  | 951                               |
|                                      | 10/9/2015              | CNH | 534,616                         | USD | 82,564                     | (80)                              |
|                                      | 10/9/2015              | CNH | 13,248,054                      | USD | 2,045,965                  | (1,986)                           |
|                                      | 10/9/2015              | CNH | 13,248,054                      | USD | 2,047,983                  | 32                                |
|                                      |                        |     |                                 |     |                            | <b>\$ (1,669,999)</b>             |

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

|                                  |                 |     |                         |     |                    | Unrealized     |
|----------------------------------|-----------------|-----|-------------------------|-----|--------------------|----------------|
| Fund                             | Settlement Date |     | Contracts<br>To Deliver |     | In<br>Exchange For | Gain (Loss)    |
| Brazilian Real Strategy Fund     |                 |     |                         |     |                    |                |
|                                  | 9/2/2015        | BRL | 4,091,858               | USD | 1,275,000          | \$ 151,558     |
|                                  | 9/2/2015        | BRL | 17,594,078              | USD | 4,956,078          | 125,526        |
|                                  | 9/2/2015        | BRL | 10,921,407              | USD | 3,076,886          | 78,353         |
|                                  | 9/2/2015        | USD | 5,133,823               | BRL | 16,827,645         | (513,699)      |
|                                  | 9/2/2015        | USD | 3,330,103               | BRL | 10,921,407         | (331,570)      |
|                                  | 9/2/2015        | USD | 1,380,000               | BRL | 4,858,290          | (46,129)       |
|                                  | 10/2/2015       | USD | 3,948,841               | BRL | 12,738,172         | (488,322)      |
|                                  | 10/2/2015       | USD | 4,035,879               | BRL | 12,970,103         | (512,352)      |
|                                  | 10/2/2015       | USD | 1,380,000               | BRL | 4,901,760          | (48,362)       |
|                                  | 12/2/2015       | USD | 4,959,300               | BRL | 18,143,104         | (128,160)      |
|                                  | 12/2/2015       | USD | 3,077,696               | BRL | 11,262,212         | (78,798)       |
|                                  |                 |     |                         |     |                    | \$ (1,791,955) |
| Chinese Yuan Strategy Fund       |                 |     |                         |     |                    |                |
|                                  | 9/10/2015       | CNH | 35,155,000              | USD | 5,424,317          | \$ (27,013)    |
|                                  | 9/10/2015       | CNH | 17,560,000              | USD | 2,719,740          | (3,212)        |
|                                  | 9/10/2015       | CNH | 19,050,000              | USD | 2,948,095          | (5,904)        |
|                                  | 9/10/2015       | USD | 6,096,486               | CNH | 38,050,000         | (196,241)      |
|                                  | 9/10/2015       | USD | 10,990,092              | CNH | 68,594,658         | (353,422)      |
|                                  | 9/10/2015       | USD | 3,062,787               | CNH | 20,000,000         | 38,524         |
|                                  | 9/16/2015       | CNH | 17,500,000              | USD | 2,804,532          | 92,864         |
|                                  | 9/16/2015       | CNH | 1,500,000               | USD | 232,162            | (267)          |
|                                  | 9/16/2015       | CNY | 14,300,000              | USD | 2,332,295          | 102,707        |
|                                  | 9/16/2015       | USD | 3,043,896               | CNH | 19,000,000         | (99,799)       |
|                                  | 9/16/2015       | USD | 2,104,404               | CNY | 12,900,000         | (93,098)       |
|                                  | 9/16/2015       | USD | 217,672                 | CNY | 1,400,000          | 610            |
|                                  | 10/23/2015      | CNY | 27,810,000              | USD | 4,269,922          | (39,266)       |
|                                  | 10/23/2015      | CNY | 12,570,000              | USD | 1,944,316          | (3,419)        |
|                                  | 10/23/2015      | CNY | 12,615,000              | USD | 1,952,333          | (2,374)        |
|                                  | 10/23/2015      | CNY | 1,400,000               | USD | 216,440            | (491)          |
|                                  | 10/23/2015      | USD | 4,796,163               | CNH | 30,000,000         | (168,033)      |
|                                  | 10/23/2015      | USD | 22,515,648              | CNH | 140,866,898        | (783,972)      |
|                                  | 10/23/2015      | USD | 17,087,619              | CNY | 105,000,000        | (817,761)      |
|                                  | 10/30/2015      | USD | 28,952,569              | CNY | 177,783,248        | (1,441,122)    |
|                                  |                 |     |                         |     |                    | \$ (3,800,689) |
| Commodity Currency Strategy Fund |                 |     |                         |     |                    |                |
|                                  | 9/2/2015        | AUD | 1,128,186               | USD | 808,598            | \$ 8,771       |
|                                  | 9/2/2015        | BRL | 2,820,337               | USD | 791,185            | 16,846         |
|                                  | 9/2/2015        | CAD | 1,080,611               | USD | 816,853            | 4,674          |
|                                  | 9/2/2015        | CLP | 537,602,731             | USD | 774,086            | (2,034)        |
|                                  | 9/2/2015        | NOK | 6,736,994               | USD | 812,585            | 9,170          |
|                                  | 9/2/2015        | NZD | 1,209,522               | USD | 782,188            | 16,258         |
|                                  | 9/2/2015        | RUB | 45,530,965              | USD | 677,900            | (4,518)        |
|                                  | 9/2/2015        | USD | 865,499                 | AUD | 1,128,186          | (65,672)       |
|                                  | 9/2/2015        | USD | 826,218                 | BRL | 2,820,337          | (51,879)       |
|                                  | 9/2/2015        | USD | 864,129                 | CAD | 1,080,611          | (51,950)       |
|                                  | 9/2/2015        | USD | 864,313                 | CLP | 537,602,731        | (88,193)       |
|                                  | 9/2/2015        | USD | 865,648                 | NOK | 6,736,994          | (62,234)       |
|                                  | 9/2/2015        | USD | 865,357                 | NZD | 1,209,522          | (99,428)       |
|                                  | 9/2/2015        | USD | 847,798                 | RUB | 45,530,965         | (165,379)      |

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

|                                              |                 |     |                         |     |                    | Unrealized   |
|----------------------------------------------|-----------------|-----|-------------------------|-----|--------------------|--------------|
| Fund                                         | Settlement Date |     | Contracts<br>To Deliver |     | In<br>Exchange For | Gain (Loss)  |
| Commodity Currency Strategy Fund (continued) |                 |     |                         |     |                    |              |
|                                              | 9/2/2015        | USD | 868,576                 | ZAR | 10,644,832         | \$ (66,056)  |
|                                              | 9/2/2015        | ZAR | 10,644,832              | USD | 810,208            | 7,687        |
|                                              | 10/2/2015       | USD | 772,009                 | BRL | 2,780,468          | (16,652)     |
|                                              | 12/2/2015       | USD | 818,160                 | AUD | 1,146,836          | (8,861)      |
|                                              | 12/2/2015       | USD | 825,585                 | CAD | 1,092,373          | (4,746)      |
|                                              | 12/2/2015       | USD | 773,629                 | CLP | 542,545,885        | 3,235        |
|                                              | 12/2/2015       | USD | 825,559                 | NOK | 6,854,687          | (9,305)      |
|                                              | 12/2/2015       | USD | 790,301                 | NZD | 1,230,264          | (16,366)     |
|                                              | 12/2/2015       | USD | 651,437                 | RUB | 45,070,762         | 3,692        |
|                                              | 12/2/2015       | USD | 803,408                 | ZAR | 10,720,514         | (8,079)      |
|                                              |                 |     |                         |     |                    | \$ (651,019) |
| Emerging Currency Strategy Fund              |                 |     |                         |     |                    |              |
|                                              | 9/2/2015        | BRL | 402,903                 | USD | 114,266            | \$ 3,647     |
|                                              | 9/2/2015        | BRL | 1,648,076               | USD | 462,618            | 10,129       |
|                                              | 9/2/2015        | BRL | 1,236,057               | USD | 346,963            | 7,597        |
|                                              | 9/2/2015        | BRL | 12,342,867              | USD | 3,465,151          | 76,348       |
|                                              | 9/2/2015        | USD | 4,588,986               | BRL | 15,629,903         | (297,709)    |
|                                              | 10/2/2015       | USD | 3,464,898               | BRL | 12,473,979         | (76,151)     |
|                                              | 11/3/2015       | CLP | 79,478,808              | USD | 115,909            | 1,789        |
|                                              | 11/3/2015       | CLP | 318,631,062             | USD | 454,733            | (2,777)      |
|                                              | 11/3/2015       | CLP | 238,973,297             | USD | 341,049            | (2,083)      |
|                                              | 11/3/2015       | CNH | 743,102                 | USD | 115,874            | 1,379        |
|                                              | 11/3/2015       | CNH | 2,232,436               | USD | 342,293            | (1,675)      |
|                                              | 11/3/2015       | CNH | 2,976,581               | USD | 456,391            | (2,234)      |
|                                              | 11/3/2015       | IDR | 1,621,671,918           | USD | 116,166            | 3,379        |
|                                              | 11/3/2015       | IDR | 6,443,999,176           | USD | 445,489            | (2,688)      |
|                                              | 11/3/2015       | IDR | 4,832,999,382           | USD | 334,117            | (2,016)      |
|                                              | 11/3/2015       | INR | 7,710,529               | USD | 118,605            | 3,626        |
|                                              | 11/3/2015       | INR | 30,358,627              | USD | 453,385            | 677          |
|                                              | 11/3/2015       | INR | 22,768,970              | USD | 340,038            | 508          |
|                                              | 11/3/2015       | KRW | 138,195,936             | USD | 116,868            | 273          |
|                                              | 11/3/2015       | KRW | 548,729,411             | USD | 461,738            | (1,221)      |
|                                              | 11/3/2015       | KRW | 411,547,058             | USD | 346,303            | (915)        |
|                                              | 11/3/2015       | MXN | 1,947,521               | USD | 118,252            | 2,729        |
|                                              | 11/3/2015       | MXN | 5,846,048               | USD | 344,760            | (2,017)      |
|                                              | 11/3/2015       | MXN | 7,794,731               | USD | 459,680            | (2,690)      |
|                                              | 11/3/2015       | MYR | 455,926                 | USD | 112,049            | 3,267        |
|                                              | 11/3/2015       | MYR | 1,813,099               | USD | 426,511            | (6,084)      |
|                                              | 11/3/2015       | MYR | 1,359,824               | USD | 319,883            | (4,563)      |
|                                              | 11/3/2015       | PHP | 5,419,277               | USD | 116,669            | 1,583        |
|                                              | 11/3/2015       | PHP | 16,182,228              | USD | 343,499            | (155)        |
|                                              | 11/3/2015       | PHP | 21,576,304              | USD | 457,998            | (206)        |
|                                              | 11/3/2015       | PLN | 445,506                 | USD | 116,777            | (1,094)      |
|                                              | 11/3/2015       | PLN | 1,782,694               | USD | 471,351            | (310)        |
|                                              | 11/3/2015       | PLN | 1,337,020               | USD | 353,513            | (233)        |
|                                              | 11/3/2015       | RUB | 7,312,202               | USD | 110,406            | 3,093        |
|                                              | 11/3/2015       | RUB | 22,000,521              | USD | 324,779            | 1,901        |
|                                              | 11/3/2015       | RUB | 29,334,028              | USD | 433,039            | 2,535        |
|                                              | 11/3/2015       | THB | 4,150,773               | USD | 116,268            | 925          |
|                                              | 11/3/2015       | THB | 12,431,290              | USD | 343,786            | (1,660)      |

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

|                                             |                 |     | Contracts     |     | In             | Unrealized     |
|---------------------------------------------|-----------------|-----|---------------|-----|----------------|----------------|
| Fund                                        | Settlement Date |     | To Deliver    |     | Exchange For   | Gain (Loss)    |
| Emerging Currency Strategy Fund (continued) |                 |     |               |     |                |                |
|                                             | 11/3/2015       | THB | 16,575,054    | USD | 458,381        | \$ (2,213)     |
|                                             | 11/3/2015       | TRY | 336,780       | USD | 118,583        | 5,069          |
|                                             | 11/3/2015       | TRY | 1,001,118     | USD | 337,316        | (119)          |
|                                             | 11/3/2015       | TRY | 1,334,824     | USD | 449,754        | (158)          |
|                                             | 11/3/2015       | USD | 4,586,924     | CLP | 3,114,292,015  | (115,236)      |
|                                             | 11/3/2015       | USD | 4,628,248     | CNH | 28,987,177     | (161,971)      |
|                                             | 11/3/2015       | USD | 4,605,746     | IDR | 63,582,318,468 | (183,628)      |
|                                             | 11/3/2015       | USD | 1,545,399     | INR | 100,335,014    | (49,204)       |
|                                             | 11/3/2015       | USD | 1,545,756     | INR | 100,335,017    | (49,561)       |
|                                             | 11/3/2015       | USD | 1,549,920     | INR | 100,636,320    | (49,232)       |
|                                             | 11/3/2015       | USD | 4,592,238     | KRW | 5,377,051,904  | (55,663)       |
|                                             | 11/3/2015       | USD | 4,564,425     | MXN | 75,692,322     | (74,484)       |
|                                             | 11/3/2015       | USD | 4,613,637     | MYR | 17,790,186     | (369,002)      |
|                                             | 11/3/2015       | USD | 4,612,532     | PHP | 211,715,235    | (116,447)      |
|                                             | 11/3/2015       | USD | 4,601,304     | PLN | 17,369,923     | (5,609)        |
|                                             | 11/3/2015       | USD | 4,638,014     | RUB | 282,962,919    | (485,279)      |
|                                             | 11/3/2015       | USD | 4,572,539     | THB | 162,210,826    | (64,959)       |
|                                             | 11/3/2015       | USD | 4,603,464     | TRY | 13,129,079     | (178,211)      |
|                                             | 11/3/2015       | USD | 4,584,152     | ZAR | 58,853,640     | (195,251)      |
|                                             | 11/3/2015       | ZAR | 1,524,809     | USD | 117,274        | 3,564          |
|                                             | 11/3/2015       | ZAR | 4,553,941     | USD | 344,215        | 4,613          |
|                                             | 11/3/2015       | ZAR | 6,071,922     | USD | 458,954        | 6,151          |
|                                             | 11/4/2015       | COP | 338,840,822   | USD | 114,142        | 4,903          |
|                                             | 11/4/2015       | COP | 1,031,213,661 | USD | 322,254        | (10,199)       |
|                                             | 11/4/2015       | COP | 1,374,951,549 | USD | 429,672        | (13,598)       |
|                                             | 11/4/2015       | USD | 4,633,074     | COP | 13,354,836,073 | (327,610)      |
|                                             |                 |     |               |     |                | \$ (2,766,430) |
| Indian Rupee Strategy Fund                  |                 |     |               |     |                |                |
|                                             | 11/3/2015       | INR | 138,639,311   | USD | 2,145,562      | \$ 78,174      |
|                                             | 11/3/2015       | INR | 1,490,606     | USD | 22,609         | 381            |
|                                             | 11/3/2015       | USD | 4,976,464     | INR | 323,096,959    | (158,446)      |
|                                             | 11/3/2015       | USD | 4,977,615     | INR | 323,096,968    | (159,596)      |
|                                             | 11/3/2015       | USD | 4,991,024     | INR | 324,067,212    | (158,537)      |
|                                             |                 |     |               |     |                | \$ (398,024)   |
| Asia Local Debt Fund                        |                 |     |               |     |                |                |
|                                             | 9/16/2015       | KRW | 632,000,000   | USD | 563,959        | \$ 29,880      |
|                                             | 9/16/2015       | THB | 9,670,000     | USD | 284,999        | 15,740         |
|                                             | 9/16/2015       | THB | 9,440,000     | USD | 275,725        | 12,871         |
|                                             | 9/16/2015       | TWD | 7,435,000     | USD | 241,067        | 12,893         |
|                                             | 9/16/2015       | TWD | 7,275,000     | USD | 234,186        | 10,923         |
|                                             | 9/16/2015       | USD | 468,165       | INR | 30,000,000     | (17,045)       |
|                                             | 9/16/2015       | USD | 417,053       | INR | 27,000,000     | (11,045)       |
|                                             | 9/16/2015       | USD | 925,843       | KRW | 1,029,000,000  | (56,276)       |
|                                             | 9/16/2015       | USD | 919,745       | THB | 31,092,000     | (53,996)       |
|                                             | 9/16/2015       | USD | 288,850       | THB | 10,000,000     | (10,403)       |
|                                             | 9/16/2015       | USD | 652,976       | TWD | 20,111,662     | (35,766)       |
|                                             |                 |     |               |     |                | \$ (102,224)   |

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

| <b>Fund</b>                                             | <b>Settlement Date</b> |     | <b>Contracts<br/>To Deliver</b> |     | <b>In<br/>Exchange For</b> | <b>Unrealized<br/>Gain (Loss)</b> |
|---------------------------------------------------------|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| <b>Emerging Markets Local Debt Fund</b>                 |                        |     |                                 |     |                            |                                   |
|                                                         | 9/1/2015               | COP | 331,361,903                     | USD | 102,748                    | \$ (4,368)                        |
|                                                         | 9/1/2015               | ZAR | 7,275,195                       | USD | 547,297                    | (1,184)                           |
|                                                         | 9/3/2015               | PLN | 21,681,210                      | USD | 5,736,207                  | (10,737)                          |
|                                                         | 9/16/2015              | INR | 16,085,000                      | USD | 250,506                    | 8,631                             |
|                                                         | 9/16/2015              | INR | 16,150,000                      | USD | 251,911                    | 9,058                             |
|                                                         | 9/16/2015              | INR | 8,075,000                       | USD | 125,955                    | 4,529                             |
|                                                         | 9/16/2015              | INR | 8,250,000                       | USD | 128,495                    | 4,437                             |
|                                                         | 9/16/2015              | INR | 7,970,000                       | USD | 118,859                    | (988)                             |
|                                                         | 9/16/2015              | KRW | 573,000,000                     | USD | 477,560                    | (6,660)                           |
|                                                         | 9/16/2015              | TRY | 2,770,000                       | USD | 936,537                    | (10,729)                          |
|                                                         | 9/16/2015              | TRY | 660,000                         | USD | 224,225                    | (1,477)                           |
|                                                         | 9/16/2015              | USD | 1,542,507                       | INR | 100,155,000                | (36,445)                          |
|                                                         | 9/16/2015              | USD | 9,848,499                       | KRW | 10,945,818,360             | (598,625)                         |
|                                                         | 9/16/2015              | USD | 249,400                         | KRW | 291,000,000                | (3,488)                           |
|                                                         | 9/16/2015              | USD | 11,276,196                      | TRY | 31,800,000                 | (401,444)                         |
|                                                         |                        |     |                                 |     |                            | <b>\$ (1,049,490)</b>             |
| <b>Japan Interest Rate Strategy Fund (consolidated)</b> |                        |     |                                 |     |                            |                                   |
|                                                         | 9/4/2015               | JPY | 33,070,000                      | USD | 266,993                    | \$ (5,900)                        |
|                                                         | 9/4/2015               | JPY | 17,145,000                      | USD | 138,405                    | (3,075)                           |
|                                                         | 9/4/2015               | JPY | 57,843,000                      | USD | 467,002                    | (10,316)                          |
|                                                         | 9/4/2015               | JPY | 2,642,500                       | USD | 21,332                     | (474)                             |
|                                                         | 9/4/2015               | JPY | 74,448,000                      | USD | 601,051                    | (13,291)                          |
|                                                         | 9/4/2015               | USD | 478,040                         | JPY | 57,843,000                 | (721)                             |
|                                                         | 9/4/2015               | USD | 615,339                         | JPY | 74,448,000                 | (996)                             |
|                                                         | 9/4/2015               | USD | 163,531                         | JPY | 19,787,500                 | (245)                             |
|                                                         | 9/4/2015               | USD | 273,301                         | JPY | 33,070,000                 | (409)                             |
|                                                         | 10/6/2015              | JPY | 19,787,500                      | USD | 163,623                    | 246                               |
|                                                         | 10/6/2015              | JPY | 33,070,000                      | USD | 273,453                    | 408                               |
|                                                         | 10/6/2015              | JPY | 57,843,000                      | USD | 478,315                    | 729                               |
|                                                         | 10/6/2015              | JPY | 74,448,000                      | USD | 615,690                    | 1,003                             |
|                                                         | 10/6/2015              | USD | 63,550                          | JPY | 7,684,400                  | (104)                             |
|                                                         |                        |     |                                 |     |                            | <b>\$ (33,145)</b>                |
| <b>Strategic Corporate Bond Fund</b>                    |                        |     |                                 |     |                            |                                   |
|                                                         | 11/13/2015             | EUR | 386,891                         | USD | 420,827                    | \$ (13,179)                       |
|                                                         | 11/13/2015             | EUR | 26,620                          | USD | 29,085                     | (777)                             |
|                                                         | 11/13/2015             | GBP | 70,870                          | USD | 110,354                    | 1,398                             |
|                                                         |                        |     |                                 |     |                            | <b>\$ (12,558)</b>                |
| <b>Unconstrained Bond Fund</b>                          |                        |     |                                 |     |                            |                                   |
|                                                         | 10/16/2015             | EUR | 70,000                          | USD | 77,292                     | \$ (1,195)                        |
|                                                         | 10/16/2015             | GBP | 20,000                          | USD | 31,004                     | 251                               |
|                                                         | 10/16/2015             | INR | 6,260,000                       | USD | 94,791                     | 1,372                             |
|                                                         | 10/16/2015             | USD | 97,175                          | INR | 6,260,000                  | (3,756)                           |
|                                                         | 10/16/2015             | USD | 50,880                          | JPY | 6,270,000                  | 896                               |
|                                                         |                        |     |                                 |     |                            | <b>\$ (2,432)</b>                 |
| <b>Global Real Return Fund (consolidated)</b>           |                        |     |                                 |     |                            |                                   |
|                                                         | 10/16/2015             | AUD | 206,190                         | USD | 151,653                    | \$ 5,806                          |
|                                                         | 10/16/2015             | BRL | 210,000                         | USD | 63,425                     | 6,618                             |
|                                                         | 10/16/2015             | CAD | 223,000                         | USD | 174,777                    | 7,191                             |
|                                                         | 10/16/2015             | EUR | 71,603                          | USD | 79,062                     | (1,222)                           |
|                                                         | 10/16/2015             | GBP | 142,700                         | USD | 221,209                    | 1,789                             |

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

|                                                    |                 |     |                         |     |                    | Unrealized   |
|----------------------------------------------------|-----------------|-----|-------------------------|-----|--------------------|--------------|
| Fund                                               | Settlement Date |     | Contracts<br>To Deliver |     | In<br>Exchange For | Gain (Loss)  |
| Global Real Return Fund (consolidated) (continued) |                 |     |                         |     |                    |              |
|                                                    | 10/16/2015      | MXN | 3,190,000               | USD | 201,580            | \$ 12,094    |
|                                                    | 10/16/2015      | SEK | 1,490,000               | USD | 176,251            | 471          |
|                                                    | 10/16/2015      | TRY | 367,493                 | USD | 135,207            | 10,668       |
|                                                    | 10/16/2015      | USD | 92,072                  | CAD | 120,000            | (1,891)      |
|                                                    | 10/16/2015      | ZAR | 2,155,000               | USD | 170,444            | 9,225        |
|                                                    |                 |     |                         |     |                    | \$ 50,749    |
| Managed Futures Strategy Fund (consolidated)       |                 |     |                         |     |                    |              |
|                                                    | 9/16/2015       | JPY | 146,200,000             | USD | 1,179,989          | \$ (26,665)  |
|                                                    | 9/16/2015       | JPY | 3,328,821,000           | USD | 26,867,106         | (607,146)    |
|                                                    | 9/16/2015       | JPY | 44,114,000              | USD | 356,067            | (8,025)      |
|                                                    | 9/16/2015       | JPY | 145,817,000             | USD | 1,177,154          | (26,339)     |
|                                                    | 9/16/2015       | JPY | 403,365,000             | USD | 3,254,487          | (74,665)     |
|                                                    | 9/16/2015       | USD | 1,105,153               | JPY | 135,074,000        | 9,673        |
|                                                    | 9/16/2015       | USD | 555,042                 | JPY | 69,025,000         | 14,653       |
|                                                    | 9/16/2015       | USD | 2,912,457               | JPY | 351,274,000        | (13,235)     |
|                                                    | 9/16/2015       | USD | 28,997,127              | JPY | 3,512,944,000      | (3,226)      |
|                                                    | 12/16/2015      | USD | 30,565,361              | JPY | 3,697,507,000      | (2,280)      |
|                                                    |                 |     |                         |     |                    | \$ (737,255) |

**Currency Legend:**

|     |                   |
|-----|-------------------|
| AUD | Australian dollar |
| BRL | Brazilian real    |
| CAD | Canadian dollar   |
| CHF | Swiss franc       |
| CLP | Chilean peso      |
| CNH | Chinese renminbi  |
| CNY | Chinese yuan      |
| COP | Colombian peso    |
| EUR | Euro              |
| GBP | British pound     |
| IDR | Indonesian rupiah |
| INR | Indian rupee      |
| JPY | Japanese yen      |
| KRW | South Korean won  |
| MXN | Mexican peso      |

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

|     |                    |
|-----|--------------------|
| MYR | Malaysian ringgit  |
| NOK | Norwegian krone    |
| NZD | New Zealand dollar |
| PHP | Philippine peso    |
| PLN | Polish zloty       |
| RUB | Russian ruble      |
| SEK | Swedish krona      |
| THB | Thai baht          |
| TRY | Turkish New lira   |
| TWD | New Taiwan dollar  |
| USD | U.S. dollar        |
| ZAR | South African rand |

**Currency, Interest Rate and Total Return Swaps** Each Fund may enter into swap agreements, including interest rate swaps, currency swaps and total return swaps. A typical interest rate swap involves the exchange of a floating interest rate payment for a fixed interest rate payment. A typical foreign cross-currency swap involves the exchange of cash flows based on the notional difference among two or more currencies (e.g., the U.S. dollar and the Brazilian real). A typical total return swap involves the payment of the total return on a reference asset in return for payments equal to a rate of interest on another reference asset. The total return typically includes appreciation or depreciation on the reference asset, plus any interest or dividend payments. Swap agreements may be used to achieve exposure to, for example, currencies, interest rates, indexes and money market securities without actually purchasing such currencies or securities. The Managed Futures Strategy Fund and the Global Real Return Fund may enter into swaps transactions based on commodities or commodity indexes. Each Fund may use swap agreements to invest in a market without owning or taking physical custody of the underlying securities in circumstances in which direct investment is restricted for legal reasons or is otherwise impracticable. Swap agreements will tend to shift a Fund's investment exposure from one type of investment to another or from one payment stream to another. Depending on their structure, swap agreements may increase or decrease a Fund's exposure to

## Table of Contents

### Notes to Financial Statements (continued)

long- or short-term interest rates (in the United States or abroad), foreign currencies, corporate borrowing rates, or other factors, and may increase or decrease the overall volatility of a Fund's investments and its share price.

As of August 31, 2015, the Funds did not have any outstanding swap agreements.

**Futures Contracts** Each Fund may transact in currency futures contracts and interest rate futures contracts. The Managed Futures Strategy Fund and Global Real Return Fund may transact in commodity, currency and interest rate futures contracts. When a Fund purchases a listed futures contract, it agrees to purchase a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. When a Fund sells a listed futures contract, it agrees to sell a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. The price at which the purchase and sale will take place is fixed when the Fund enters into the contract. The exchange clearing corporation is the ultimate counterparty for all exchange-listed contracts, so credit risk is limited to the creditworthiness of the exchange's clearing corporation. Margin deposits are posted as performance bonds with the clearing broker and, in turn, with the exchange clearing corporation.

Upon entering into a futures contract, a Fund is required to deliver to a broker an amount of cash and/or government securities equal to a certain percentage of the contract amount. This amount is known as the initial margin. Subsequent payments, known as variation margin, generally are made or received by the Fund each day or at other agreed-upon time periods depending on the fluctuations in the value of the underlying futures contracts, except that in the case of certain futures contracts payments may be made or received at settlement. Such variation margin is recorded for financial statement purposes on a daily basis as an unrealized gain or loss on futures until the financial futures contract is closed, at which time the net gain or loss is reclassified to realized gain or loss on futures. When a Fund purchases or sells a futures contract, the Fund is required to cover its position in order to limit the risk associated with the use of leverage and other related risks. To cover its position, a Fund will segregate assets consisting of, or take other measures with respect to, cash or liquid securities that, when added to any amounts deposited with a futures commission merchant as margin, will cover its position in a manner consistent with the 1940 Act or the rules and SEC interpretations thereunder. This will function as a practical limit on the amount of leverage which a Fund may undertake and on the potential increase in the speculative character of a Fund's outstanding portfolio securities.

The following futures contracts were open at August 31, 2015:

| Fund                                       |                                               | Number of<br>Contracts | Notional<br>Value | Expiration<br>Date | Unrealized<br>Appreciation/<br>(Depreciation) |
|--------------------------------------------|-----------------------------------------------|------------------------|-------------------|--------------------|-----------------------------------------------|
| U.S. Aggregate Bond Negative Duration Fund | <b>Futures Contracts Short</b>                |                        |                   |                    |                                               |
|                                            | 10 Year U.S. Treasury<br>Note Futures         | 69                     | \$ (8,767,313)    | Dec-15             | \$ 31,266                                     |
|                                            | 5 Year U.S. Treasury<br>Note Futures          | 25                     | (2,985,937)       | Dec-15             | 8,203                                         |
|                                            | U.S. Treasury Long Bond<br>Futures            | 23                     | (3,556,375)       | Dec-15             | 32,077                                        |
|                                            | U.S. Treasury Ultra Long<br>Term Bond Futures | 23                     | (3,643,344)       | Dec-15             | 36,033                                        |
|                                            |                                               |                        |                   |                    | <b>\$ 107,579</b>                             |
| U.S. Aggregate Bond Zero Duration Fund     | <b>Futures Contracts Short</b>                |                        |                   |                    |                                               |
|                                            | 10 Year U.S. Treasury<br>Note Futures         | 28                     | \$ (3,557,750)    | Dec-15             | \$ 12,687                                     |
|                                            | 2 Year U.S. Treasury<br>Note Futures          | 44                     | (9,612,625)       | Dec-15             | 11,310                                        |
|                                            | 5 Year U.S. Treasury<br>Note Futures          | 117                    | (13,974,188)      | Dec-15             | 38,391                                        |
|                                            | U.S. Treasury Long Bond<br>Futures            | 8                      | (1,237,000)       | Dec-15             | 11,157                                        |
|                                            | U.S. Treasury Ultra Long<br>Term Bond Futures | 12                     | (1,900,875)       | Dec-15             | 18,800                                        |
|                                            |                                               |                        |                   |                    | <b>\$ 92,345</b>                              |

124 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| <b>Fund</b>                                             |                                                     | <b>Number of<br/>Contracts</b> | <b>Notional<br/>Value</b> | <b>Expiration<br/>Date</b> | <b>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> |
|---------------------------------------------------------|-----------------------------------------------------|--------------------------------|---------------------------|----------------------------|--------------------------------------------------------|
| High Yield Bond Negative Duration Fund                  | <b>Futures Contracts Short</b>                      |                                |                           |                            |                                                        |
|                                                         | 10 Year U.S. Treasury<br>Note Futures               | 44                             | \$ (5,590,750)            | Dec-15                     | \$ 19,938                                              |
|                                                         | 5 Year U.S. Treasury<br>Note Futures                | 25                             | (2,985,938)               | Dec-15                     | 8,203                                                  |
|                                                         | U.S. Treasury Long Bond<br>Futures                  | 17                             | (2,628,625)               | Dec-15                     | 23,709                                                 |
|                                                         | U.S. Treasury Ultra Long<br>Term Bond Futures       | 10                             | (1,584,062)               | Dec-15                     | 15,666                                                 |
|                                                         |                                                     |                                |                           |                            | <b>\$ 67,516</b>                                       |
| High Yield Bond Zero Duration Fund                      | <b>Futures Contracts Short</b>                      |                                |                           |                            |                                                        |
|                                                         | 2 Year U.S. Treasury<br>Note Futures                | 64                             | \$ (13,982,000)           | Dec-15                     | \$ 16,450                                              |
|                                                         | 5 Year U.S. Treasury<br>Note Futures                | 32                             | (3,822,000)               | Dec-15                     | 10,500                                                 |
|                                                         |                                                     |                                |                           |                            | <b>\$ 26,950</b>                                       |
| Japan Interest Rate Strategy Fund <i>(consolidated)</i> | <b>Futures Contracts Short</b>                      |                                |                           |                            |                                                        |
|                                                         | 10 Year Japanese<br>Government Bond<br>Futures      | 3                              | \$ (3,662,829)            | Sep-15                     | \$ (29,459)                                            |
|                                                         | 10 Year Mini Japanese<br>Government Bond<br>Futures | 10                             | (1,220,531)               | Sep-15                     | (9,325)                                                |
|                                                         |                                                     |                                |                           |                            | <b>\$ (38,784)</b>                                     |
| Unconstrained Bond Fund                                 | <b>Futures Contracts Short</b>                      |                                |                           |                            |                                                        |
|                                                         | 10 Year U.S. Treasury<br>Note Futures               | 5                              | \$ (635,313)              | Dec-15                     | \$ 4,867                                               |
|                                                         | U.S. Treasury Ultra Long<br>Term Bond Futures       | 5                              | (792,031)                 | Dec-15                     | 27,196                                                 |
|                                                         |                                                     |                                |                           |                            | <b>\$ 32,063</b>                                       |
| Global Real Return Fund <i>(consolidated)</i>           | <b>Futures Contracts Long</b>                       |                                |                           |                            |                                                        |
|                                                         | Copper Futures                                      | 1                              | \$ 58,438                 | Dec-15                     | \$ 363                                                 |
|                                                         | Gasoline RBOB Futures                               | 2                              | 122,312                   | Dec-15                     | 15,162                                                 |
|                                                         | Platinum Futures                                    | 1                              | 50,525                    | Oct-15                     | (3,635)                                                |
| Managed Futures Strategy Fund <i>(consolidated)</i>     |                                                     |                                |                           |                            | <b>\$ 11,890</b>                                       |
|                                                         | <b>Futures Contracts Short</b>                      |                                |                           |                            |                                                        |
|                                                         | Australian Dollar<br>Currency Futures               | 70                             | \$ (4,960,200)            | Dec-15                     | \$ 29,290                                              |
|                                                         | British Pound Currency<br>Futures                   | 130                            | (12,464,563)              | Dec-15                     | (925)                                                  |
|                                                         | Canadian Dollar<br>Currency Futures                 | 33                             | (2,503,710)               | Dec-15                     | (7,095)                                                |
|                                                         | Cocoa Futures                                       | 81                             | (2,510,190)               | Dec-15                     |                                                        |
|                                                         | Coffee C Futures                                    | 81                             | (3,775,612)               | Dec-15                     | 122,850                                                |
|                                                         | Copper Futures                                      | 214                            | (12,505,625)              | Dec-15                     | 205,725                                                |
|                                                         | Corn Futures                                        | 541                            | (10,150,512)              | Dec-15                     | 155,700                                                |
|                                                         | Cotton No. 2 Futures                                | 80                             | (2,520,000)               | Dec-15                     | 47,190                                                 |
|                                                         | Gold 100 Ounce Futures                              | 78                             | (8,833,500)               | Dec-15                     | 199,944                                                |
|                                                         | Lean Hogs Futures                                   | 181                            | (4,606,450)               | Dec-15                     | (10,610)                                               |
|                                                         | Live Cattle Futures                                 | 138                            | (8,027,460)               | Dec-15                     | 324,300                                                |
|                                                         | Natural Gas Futures                                 | 362                            | (10,516,100)              | Dec-15                     | 479,500                                                |
|                                                         | Silver Futures                                      | 59                             | (4,302,870)               | Dec-15                     | 61,015                                                 |
|                                                         | Soybean Futures                                     | 291                            | (12,913,125)              | Nov-15                     | 735,862                                                |
|                                                         | Sugar No. 11 Futures                                | 187                            | (2,465,109)               | Mar-16                     |                                                        |

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

| <b>Fund</b>                                                       |                                          | <b>Number of<br/>Contracts</b> | <b>Notional<br/>Value</b> | <b>Expiration<br/>Date</b> | <b>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> |
|-------------------------------------------------------------------|------------------------------------------|--------------------------------|---------------------------|----------------------------|--------------------------------------------------------|
| Managed Futures Strategy Fund ( <i>consolidated</i> ) (continued) | <b>Futures<br/>Contracts Short</b>       |                                |                           |                            |                                                        |
|                                                                   | Swiss Franc<br>Currency<br>Futures       | 38                             | (4,935,725)               | Dec-15                     | \$ 14,512                                              |
|                                                                   | Wheat Futures                            | 239                            | (5,795,750)               | Dec-15                     | 225,987                                                |
|                                                                   |                                          |                                |                           |                            | <b>\$ 2,583,245</b>                                    |
|                                                                   | <b>Futures<br/>Contracts Long</b>        |                                |                           |                            |                                                        |
|                                                                   | 10 Year U.S.<br>Treasury<br>Note Futures | 148                            | \$ 18,805,250             | Dec-15                     | \$ 2,313                                               |
|                                                                   | Euro Currency<br>Futures                 | 233                            | 32,783,100                | Dec-15                     | 1,863                                                  |
|                                                                   | U.S. Treasury<br>Long Bond<br>Futures    | 121                            | 18,709,625                | Dec-15                     |                                                        |
|                                                                   |                                          |                                |                           |                            | <b>\$ 4,176</b>                                        |
|                                                                   | <b>Total</b>                             |                                |                           |                            | <b>\$ 2,587,421</b>                                    |

**Options Contracts** The Unconstrained Bond Fund (the Fund) may buy or sell options on listed futures contracts. An option on a futures contract gives the purchaser the right, in exchange for payment of a premium, to assume a position in a futures contract at a specified exercise price during the term of the option. A put option gives the purchaser of the option the right to sell, and the writer of the option the obligation to buy, the underlying security or instrument at any time during the option period. A call option on a security gives the purchaser of the option the right to buy, and the writer of the option the obligation to sell, the underlying security or instrument at any time during the option period. A premium is paid to the writer of an option as consideration for undertaking the obligation in the contract. The Fund may purchase and write options on an exchange or over the counter (OTC). OTC options differ from exchange-traded options in several respects. They are transacted directly with dealers and not with a clearing corporation, and therefore entail the risk of non-performance by the dealer. OTC options are available for a greater variety of securities and for a wider range of expiration dates and exercise prices than are available for exchange-traded options. Because OTC options are not traded on an exchange, pricing is done normally by reference to information from a market maker.

When the Fund purchases an option, an amount equal to the premium paid by the Fund is recorded as an investment on the Statement of Assets and Liabilities, the value of which is marked-to-market to reflect the current market value of the option purchased. If the purchased option expires, the Fund realizes a loss equal to the amount of premium paid. When an instrument is purchased or sold through the exercise of an option, the related premium paid is added to the basis of the instrument acquired or deducted from the proceeds of the instrument sold.

When the Fund writes an option, an amount equal to the premium received by the Fund is recorded as a liability on the Statement of Assets and Liabilities, the value of which is marked-to-market daily to reflect the current market value of the option written. If the option expires, the premium received is recorded as a realized gain. When a written call option is exercised, the difference between the premium received plus the option exercise price and the Fund's basis in the underlying security (in the case of a covered written call option), or the cost to purchase the underlying security (in the case of an uncovered written call option), including brokerage commission, is recognized as a realized gain or loss. When a written put option is exercised, the amount of the premium received is subtracted from the cost of the security purchased by the Fund from the exercise of the written put option to form the Fund's basis in the underlying security purchased.

The purchaser or writer of an option may close the position before the exercise of the option by entering into a closing transaction. In the case of a written option, the cost of a closing transaction is deducted from the original premium received resulting in a realized gain or loss to the Fund. With respect to a purchased option, the original premium paid is deducted from the proceeds received from a closing transaction resulting in a realized gain or loss to the Fund.

Written options may constitute a fair value guarantee on a financial asset under the provisions of FASB Codification Topic 460 - *Guarantees*. The Fund's maximum payout for written put options is limited to the number of contracts written and the associated strike prices. The Fund's maximum payout for written call options is potentially unlimited to the extent that the written call option is uncovered. At August 31, 2015, the Fund's maximum payout for written put options was \$236,500. At August 31, 2015, the Fund had offsetting purchased option positions,

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

therefore, the written put and written call option liability exposure would be limited to the differential between the strike price on the written put and purchased put options and differential between the strike price on the written call and purchased call options, respectively.

The Fund's risk associated with purchasing put and call options is limited to the premiums paid. The risk in writing a covered call option is that the Fund may forego the opportunity of profit if the market price of the underlying security increases and the option is exercised. The risk in writing an uncovered call option is that the Fund is exposed to the risk of loss if the market price of the

126 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

underlying security increases. The risk in writing a put option is that the Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there is the risk that the Fund may not be able to enter into a closing transaction because of an illiquid secondary market.

Other significant risks associated with the Fund's use of options contracts, include the following: (1) the success of a strategy may depend on the Fund's adviser's ability to predict movements in the prices of individual commodities, currencies or securities, fluctuations in markets and movements in interest rates; (2) there may be an imperfect or no correlation between the changes in market value of the commodities, currencies or securities and the price of options; (3) although the Fund intends to enter into options contracts only if there is an active market for such contracts, there is no assurance that an active market will exist for the contracts at any particular time; (4) trading restrictions or limitations may be imposed by an exchange; and (5) government regulations may restrict trading in options contracts.

For the period ended August 31, 2015, transactions for written options were as follows:

|                                       | Amount of<br>Premiums | Number of<br>Contracts |
|---------------------------------------|-----------------------|------------------------|
| <b>Unconstrained Bond Fund</b>        |                       |                        |
| Balance at June 11, 2015 <sup>1</sup> | \$                    |                        |
| Options written                       | 1,422                 | 5                      |
| Options closed                        | (625)                 | (2)                    |
| Options expired                       |                       |                        |
| Options exercised                     |                       |                        |
| <b>Balance at August 31, 2015</b>     | <b>\$ 797</b>         | <b>3</b>               |

<sup>1</sup> Commencement of operations

**Bank Loans** The Unconstrained Bond Fund (the "Fund") may invest in bank loans (including senior loans). Bank loans are typically arranged through private negotiations in connection with recapitalizations, acquisitions, and refinancings. Bank loans between a company or a non-U.S. government and one or more financial institutions (lenders) may include institutionally traded floating and fixed rate debt obligations. Bank loans are generally acquired as a participation interest in, or assignment of, loans originated by U.S. or foreign commercial banks, insurance companies, finance companies or other financial institutions that have made loans or are members of a lending syndicate or from other holders of loan interests. Bank loans are subject to the credit risk of the underlying borrower and the risk of default in the payment of interest or principal on a loan. These loans typically involve borrowers with low credit ratings whose financial conditions are troubled or uncertain, including companies that are highly leveraged or in bankruptcy proceedings. Such loans may be vulnerable to adverse changes in economic or market conditions. Bank loans generally (but not always) hold the most senior position in the capital structure of a borrower and are often secured with collateral. If, however, bank loans are uncollateralized and/or subordinate to more senior creditors then the bank loans will be subject to a greater risk of nonpayment.

The Fund generally will have no right to enforce compliance by the borrower with the terms of the loan agreement relating to the loan, nor any rights of set-off against the borrower, and the Fund may not benefit directly from any collateral supporting the loan in which it has purchased the bank loan interest. As a result, the Fund will assume the credit risk of both the borrower and the lender that is selling the bank loan interest.

In addition, loans are generally subject to liquidity risk. The Fund may have difficulty disposing of bank loans because, in certain cases, the market for such instruments is not highly liquid. The lack of a highly liquid secondary market may have an adverse impact on the value of such instruments and on the Fund's ability to dispose of the bank loan in response to a specific economic event, such as deterioration in the creditworthiness of the borrower. Other risks associated with investing in bank loans include prepayment risk, extension risk, restrictions on resale, and the lack of publicly available information.

**Securities Lending** Each Fund may lend portfolio securities to certain creditworthy borrowers, including the Funds' securities lending agent. It is the Funds' policy that, at origination, all loans are secured by collateral of at least 102% of the value of U.S. securities loaned and 105% of the value of foreign securities loaned. Collateral in the form of cash and/or high-grade debt obligations, equivalent to at least 100% of the market value of securities, is maintained at all times. The cash collateral can be invested in certain money market mutual funds which also have exposure to the fluctuations of the market. The value of the investment of cash collateral for securities on loan along with the obligation to return such collateral are included on the Statements of Assets and Liabilities. The value of securities received as collateral for securities on loan are not included on the Statements of Assets and Liabilities because the receiving Fund does not have the right to sell or repledge the securities.

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

received as collateral. Each Fund receives compensation for lending its securities from interest or dividends earned on the cash or U.S. government securities held as collateral, net of fee rebates paid to the borrower plus reasonable administrative and custody fees, all of which are included in the securities lending income earned by the Funds and disclosed on the Statement of Operations. The dividend and interest income earned on the securities loaned is accounted for in the same manner as other dividend and interest income. The borrower pays to

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 127

## **Table of Contents**

### **Notes to Financial Statements** (continued)

the Funds an amount equal to any dividends or interest received on loaned securities. Dividends received while a security is out on loan are not considered Qualified Dividend Income ( QDI ) under the specific criteria issued by the Internal Revenue Service and are subject to taxation at the shareholder's ordinary income tax rate instead of the lower long-term capital gains tax rate. Lending portfolio securities could result in a loss or delay in recovering each Fund's securities if the borrower defaults.

**Master Netting Arrangements** ASU No. 2011-11 Disclosures about Offsetting Assets and Liabilities ( ASU 2011-11 ) is generally intended to (i) help investors and other financial statement users to better assess the effect or potential effect of offsetting arrangements on a company's financial position, (ii) improve transparency in the reporting of how companies mitigate credit risk, and (iii) facilitate comparisons between those entities that prepare their financial statements on the basis of GAAP and those entities that prepare their financial statements on the basis of international financial reporting standards. ASU 2011-11 requires entities to disclose (i) gross and net information about both instruments and transactions eligible for offset in the financial statements, and (ii) instruments and transactions subject to an agreement similar to a master netting agreement. ASU 2011-11 is limited in scope to the following financial instruments, to the extent they are offset in the financial statements or subject to an enforceable master netting arrangement or similar agreement: (i) recognized derivative instruments accounted for under ASC 815 (Derivatives and Hedging); (ii) repurchase agreements and reverse repurchase agreements; and (iii) securities borrowing and securities lending transactions.

In order to better define its contractual rights and to secure rights that will help a Fund mitigate its counterparty risk, a Fund may enter into an International Swaps and Derivatives Association, Inc. Master Agreement ( ISDA Master Agreement ) or similar agreement with its counterparties. An ISDA Master Agreement is a bilateral agreement between a Fund and a counterparty that governs over-the-counter derivatives ( OTC ), including Forward Contracts, and typically contains, among other things, collateral posting terms, netting and rights of set-off provisions in the event of a default and/or termination event. Under an ISDA Master Agreement, a Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and receivables to create a single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out netting) or similar event, including the bankruptcy or insolvency of the counterparty.

Collateral requirements generally differ by type of derivative. Collateral terms are contract-specific for OTC derivatives (e.g. foreign exchange contracts, options and certain swaps). Generally, for transactions traded under an ISDA Master Agreement, the collateral requirements are calculated by netting the marked to market amount for each transaction under such agreement and comparing that amount to the value of any collateral currently pledged by a Fund and the counterparty. Generally, the amount of collateral due from or to a counterparty must exceed a minimum transfer amount threshold before a transfer is required to be made. To the extent amounts due to a Fund from its derivatives counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty non-performance.

Repurchase agreements are subject to the terms and conditions of a Master Repurchase Agreement ( Master Repurchase Agreement ) between a Fund and a counterparty. In the event of a default or failure by a party to perform an obligation with respect to a repurchase transaction, the Master Repurchase Agreement gives the non-defaulting party the right to set-off claims and to apply property held by it in connection with a repurchase transaction against obligations owed to the non-defaulting party.

A Fund's security lending activities are governed by a Securities Lending Authorization Agreement ( Lending Agreement ) between the Fund and the lending agent. The Lending Agreement authorizes the lending agent to lend qualifying U.S. and foreign securities held by a Fund to approved borrowers (each a Borrower ). To mitigate borrower risk, a Fund typically receives from a Borrower, collateral in the form of U.S. dollar cash and/or securities issued or guaranteed by the U.S. government or its agencies in excess of the market value of the securities loaned. Under the provisions of the Lending Agreement, a Fund shall have, as to the collateral, all of the rights and remedies of a secured party under applicable law. A Fund is exposed to risk of loss if a Borrower defaults on its obligation to return borrowed securities and the value of the collateral a Fund received is insufficient to cover the market value of the securities loaned. Also, the lending agent is permitted to invest the cash collateral it receives from a Borrower into a money market fund which is subject to market fluctuation. Therefore, a Fund is exposed to risk of loss if the value of invested cash collateral is insufficient to satisfy the Fund's obligation to return the full amount owed to such Borrower.

The Funds' futures and option contracts are all exchange traded and are not subject to master netting arrangements. Therefore all futures and option contracts are excluded from the master netting table below.

For financial reporting purposes, the Funds elect to not offset assets and liabilities subject to an ISDA Master Agreement, Master Repurchase Agreement or Lending Agreement, if any, in the Statements of Assets and Liabilities. Therefore, all qualifying transactions are presented on a

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

gross basis in the Statements of Assets and Liabilities. As of August 31, 2015, the impact of netting of assets and liabilities and the offsetting of collateral pledged or received based on contractual netting/set-off provisions in the ISDA Master Agreement, Master Repurchase Agreement and the Lending Agreement are detailed in the following table:

128 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| Fund                                                    | Assets<br>Gross Amounts Not Offset  |                                        |                                       |               | Liabilities<br>Gross Amounts Not Offset                       |                                        |                                      |               |
|---------------------------------------------------------|-------------------------------------|----------------------------------------|---------------------------------------|---------------|---------------------------------------------------------------|----------------------------------------|--------------------------------------|---------------|
|                                                         | Gross<br>Amounts<br>in Statement of | in Statement of                        |                                       | Net<br>Amount | in Statement of                                               |                                        |                                      | Net<br>Amount |
|                                                         |                                     | Assets and<br>Financial<br>Instruments | Liabilities<br>Collateral<br>Received |               | Gross Amounts<br>in Statement of<br>Assets and<br>Liabilities | Assets and<br>Financial<br>Instruments | Liabilities<br>Collateral<br>Pledged |               |
|                                                         |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| <b>U.S. Dollar Bullish Fund</b>                         |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | \$ 4,184,462                        | \$ (1,126,437)                         | \$ (253,969) <sup>1</sup>             | \$ 2,804,056  | \$ 5,854,461                                                  | \$ (1,126,437)                         | \$ (830,628) <sup>1</sup>            | \$ 3,897,396  |
| <b>Brazilian Real Strategy Fund</b>                     |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Repurchase Agreements                                   | 5,782,000                           |                                        | (5,782,000) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 355,437                             | (355,437)                              |                                       |               | 2,147,392                                                     | (355,437)                              |                                      | 1,791,955     |
| <b>Chinese Yuan Strategy Fund</b>                       |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Repurchase Agreements                                   | 24,500,000                          |                                        | (24,500,000) <sup>1</sup>             |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 234,705                             | (196,062)                              |                                       | 38,643        | 4,035,394                                                     | (196,062)                              | (180,000)                            | 3,659,332     |
| <b>Commodity Currency Strategy Fund</b>                 |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Repurchase Agreements                                   | 1,905,000                           |                                        | (1,905,000) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 70,333                              | (31,460)                               |                                       | 38,873        | 721,352                                                       | (31,460)                               |                                      | 689,892       |
| <b>Emerging Currency Strategy Fund</b>                  |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Repurchase Agreements                                   | 15,140,000                          |                                        | (15,140,000) <sup>1</sup>             |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 149,685                             | (1,185)                                |                                       | 148,500       | 2,916,115                                                     | (1,185)                                | (1,692,501) <sup>1</sup>             | 1,222,429     |
| <b>Indian Rupee Strategy Fund</b>                       |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Repurchase Agreements                                   | 3,940,000                           |                                        | (3,940,000) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 78,555                              | (381)                                  |                                       | 78,174        | 476,579                                                       | (381)                                  |                                      | 476,198       |
| <b>Asia Local Debt Fund</b>                             |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 82,307                              | (17,045)                               |                                       | 65,262        | 184,531                                                       | (17,045)                               |                                      | 167,486       |
| <b>Australia &amp; New Zealand Debt Fund</b>            |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 2,580,477                           |                                        | (2,580,477) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| <b>U.S. Aggregate Bond Negative Duration Fund</b>       |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 1,265,205                           |                                        | (1,265,205) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| <b>U.S. Aggregate Bond Zero Duration Fund</b>           |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 1,125,759                           |                                        | (1,125,759) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| <b>High Yield Bond Negative Duration Fund</b>           |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 2,082,144                           |                                        | (2,082,144) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| <b>High Yield Bond Zero Duration Fund</b>               |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 3,107,793                           |                                        | (3,107,793) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| <b>Emerging Markets Corporate Bond Fund</b>             |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 11,121,854                          |                                        | (11,121,854) <sup>1</sup>             |               |                                                               |                                        |                                      |               |
| <b>Emerging Markets Local Debt Fund</b>                 |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Repurchase Agreements                                   | 18,000,000                          |                                        | (18,000,000) <sup>1</sup>             |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 26,655                              | (18,024)                               |                                       | 8,631         | 1,076,145                                                     | (18,024)                               | (380,000)                            | 678,121       |
| <b>Japan Interest Rate Strategy Fund (consolidated)</b> |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 2,386                               |                                        |                                       | 2,386         | 35,531                                                        |                                        |                                      | 35,531        |
| <b>Strategic Corporate Bond Fund</b>                    |                                     |                                        |                                       |               |                                                               |                                        |                                      |               |
| Securities Lending                                      | 1,607,138                           |                                        | (1,607,138) <sup>1</sup>              |               |                                                               |                                        |                                      |               |
| Forward Foreign Currency<br>Contracts                   | 1,398                               |                                        |                                       | 1,398         | 13,956                                                        |                                        |                                      | 13,956        |



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

| Fund                                                | Assets                        |                                        |                                        |            | Liabilities                   |                                        |                                        |            |
|-----------------------------------------------------|-------------------------------|----------------------------------------|----------------------------------------|------------|-------------------------------|----------------------------------------|----------------------------------------|------------|
|                                                     | Gross Amounts Not Offset      |                                        | Gross Amounts Not Offset               |            | Gross Amounts Not Offset      |                                        | Gross Amounts Not Offset               |            |
|                                                     | Gross Amounts in Statement of | Assets and Liabilities in Statement of | Assets and Liabilities in Statement of | Net Amount | Gross Amounts in Statement of | Assets and Liabilities in Statement of | Assets and Liabilities in Statement of | Net Amount |
|                                                     | Assets and Liabilities        | Financial Instruments                  | Collateral Received                    |            | Assets and Liabilities        | Financial Instruments                  | Collateral Pledged                     |            |
| <b>Unconstrained Bond Fund</b>                      |                               |                                        |                                        |            |                               |                                        |                                        |            |
| Forward Foreign Currency Contracts                  | \$ 2,519                      | \$ (2,519)                             | \$                                     | \$         | \$ 4,951                      | \$ (2,519)                             | \$                                     | \$ 2,432   |
| <b>Global Real Return Fund (consolidated)</b>       |                               |                                        |                                        |            |                               |                                        |                                        |            |
| Securities Lending                                  | 439,626                       |                                        | (439,626) <sup>1</sup>                 |            |                               |                                        |                                        |            |
| Forward Foreign Currency Contracts                  | 53,862                        | (3,113)                                |                                        | 50,749     | 3,113                         | (3,113)                                |                                        |            |
| <b>Managed Futures Strategy Fund (consolidated)</b> |                               |                                        |                                        |            |                               |                                        |                                        |            |
| Forward Foreign Currency Contracts                  | 24,326                        |                                        |                                        | 24,326     | 761,581                       |                                        |                                        | 761,581    |

<sup>1</sup> The amount of collateral presented has been limited such that the net amount by counterparty cannot be less than zero.

**Short-Term Investments** Each Fund may invest a portion of its assets in high-quality money market instruments on an ongoing basis to provide liquidity or for other reasons. The instruments include short-term obligations issued by the U.S. government, its agencies, non-U.S. government agencies, negotiable certificates of deposit (CDs), fixed time deposits and bankers' acceptances of U.S. and foreign banks and similar institutions, commercial papers, repurchase agreements and money market funds. CDs are short-term negotiable obligations of commercial banks. Time deposits are non-negotiable deposits maintained in banking institutions for specified periods of time at stated interest rates. Bankers' acceptances are time drafts drawn on commercial banks by borrowers, usually in connection with international transactions.

**To-be-announced Transactions** U.S. Aggregate Bond Enhanced Yield Fund, U.S. Aggregate Bond Negative Duration Fund and U.S. Aggregate Bond Zero Duration Fund invest in U.S. agency mortgage-backed pass-through securities which are securities issued by entities such as Government National Mortgage Association and Federal National Mortgage Association that are backed by pools of mortgages. Most transactions in mortgage-backed pass-through securities occur for future delivery in which the exact mortgage pools to be delivered are not specified until a few days prior to settlement, referred to as a to-be-announced transaction or TBA Transaction. In a TBA Transaction, the buyer and seller agree upon general trade parameters such as agency, settlement date, par amount and price. The actual pools delivered generally are determined a few days prior to the settlement date; however, it is not anticipated that the U.S. Aggregate Bond Enhanced Yield Fund, U.S. Aggregate Bond Negative Duration Fund and U.S. Aggregate Bond Zero Duration Fund will take delivery of pools, but instead will participate in rolling TBA Transactions whereby instead of receiving pools on the purchase settlement date, the position is offset by a current sale of the TBA security with a simultaneous forward purchase of a substantially similar TBA security (i.e. same type, coupon, maturity) to settle on a specified future date.

**Short Sale Transactions** Each Fund may enter into short sale transactions in which a Fund sells a security that it does not own in anticipation of a decline in the market price of that security. When a Fund enters into a short sale transaction, the Fund will borrow the security and deliver it to the counterparty to which the Fund sold the security short. An amount equal to the proceeds received by the Fund is reflected as an asset and an equivalent liability in the Statement of Assets and Liabilities. The amount of the liability is subsequently marked-to-market to reflect the current market value of the securities sold short. Any interest or dividends that accrue on the securities borrowed are shown as an interest expense or dividend expense in the Statement of Operations of the Fund. A realized gain, limited to the proceeds received at which the Fund sold the security short, or a realized loss, unlimited as to the dollar amount, will be recognized upon the termination of a short sale if the cost to close out the short sale transaction is either less than (in the case of a gain) or greater than (in the case of a loss) the proceeds received. The risk of loss on a short sale transaction is potentially unlimited unlike the risk of loss on a long position, which is limited to the amount paid for the investment plus transaction costs. Funds entering into short sale transactions are exposed to the risk that they may be unable to close out a short sale position at any particular time or at an acceptable price.

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

**Tax Information and Dividends and Distributions to Shareholders** It is each Fund's policy to comply with all requirements of the Internal Revenue Code of 1986, as amended (the "Code"). Each Fund intends to qualify for and to elect treatment as a separate Regulated Investment Company ("RIC") under Subchapter M of the Code. It is the policy of each Fund to pay out dividends, if any, to investors at least annually. There can be no guarantee that a Fund will pay dividends. Taxable net realized gains from investment transactions, reduced by capital loss carryforwards, if any, are declared and distributed to shareholders at least annually. The capital loss carryforward amount, if any, is available to offset future net capital gains. The Funds may occasionally be required to make supplemental distributions at some other time during the year. The Trust reserves the right to declare special distributions if, in its reasonable discretion, such action is necessary or advisable to preserve the status of each Fund as a RIC or to avoid imposition of

130 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

income or excise taxes on undistributed income. Dividends and distributions to shareholders are recorded on the ex-dividend date. The amount of dividends and distributions from net investment income and net realized capital gains are determined in accordance with the requirements of the Code and the U.S. Treasury regulations. These book/tax differences are either considered temporary or permanent in nature. To the extent these differences are permanent in nature, such amounts are reclassified within the components of net assets based on their Federal tax basis treatment; temporary differences do not require reclassification. Dividends and distributions that exceed earnings and profit for tax purposes are reported for tax purposes as a return of capital.

**3. ADVISORY FEES AND TRANSACTIONS**

WTAM has overall responsibility for the general management and administration of the Trust. WTAM provides an investment program for each Fund. WTAM has arranged for Mellon Capital Management Corporation ( MCM ) to provide sub-advisory services to the Currency Strategy, Fixed Income and Alternative Funds, except for Brazilian Real Strategy Fund, Emerging Markets Corporate Bond Fund, Strategic Corporate Bond Fund, Unconstrained Bond Fund, Japan Interest Rate Strategy Fund and Global Real Return Fund which are sub-advised by Western Asset Management Company and certain affiliates ( WAMCO ). MCM and WAMCO are compensated by WTAM at no additional cost to the Funds. WTAM also arranges for transfer agency, custody, fund accounting, fund administration, securities lending, and all other non-distribution related services necessary for the Funds to operate, which are generally under separate agreements entered into between the Trust on behalf of the Funds and the applicable service provider. Under the investment advisory agreement for each Fund, WTAM agrees to pay all expenses of the Funds except for certain expenses generally described in Note 2.

Pursuant to a separate contractual arrangement, as also described in Note 2, WTAM arranges for the provision of CCO services with respect to each Fund, and is liable and responsible for, and administers, payments to the CCO, the Independent Trustees and counsel to the Independent Trustees in exchange for a fee of up to 0.0044% of each Fund's average daily net assets. WTAM expects to receive advisory fees from each Fund, based on a percentage of the Fund's average daily net assets, as shown in the following table:

| <b>Fund</b>                                               | <b>Advisory<br/>Fee Rate</b> |
|-----------------------------------------------------------|------------------------------|
| U.S. Dollar Bullish Fund                                  | 0.50%                        |
| Brazilian Real Strategy Fund                              | 0.45%                        |
| Chinese Yuan Strategy Fund                                | 0.45%                        |
| Commodity Currency Strategy Fund                          | 0.55%                        |
| Emerging Currency Strategy Fund                           | 0.55%                        |
| Indian Rupee Strategy Fund                                | 0.45%                        |
| Asia Local Debt Fund                                      | 0.55%                        |
| Australia & New Zealand Debt Fund                         | 0.45%                        |
| U.S. Aggregate Bond Enhanced Yield Fund                   | 0.20%*                       |
| U.S. Aggregate Bond Negative Duration Fund                | 0.28%                        |
| U.S. Aggregate Bond Zero Duration Fund                    | 0.23%                        |
| Floating Rate Treasury Fund                               | 0.20%**                      |
| High Yield Bond Negative Duration Fund                    | 0.48%                        |
| High Yield Bond Zero Duration Fund                        | 0.43%                        |
| Emerging Markets Corporate Bond Fund                      | 0.60%                        |
| Emerging Markets Local Debt Fund                          | 0.55%                        |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) | 0.50%                        |
| Strategic Corporate Bond Fund                             | 0.50%**                      |
| Unconstrained Bond Fund                                   | 0.60%*                       |
| Global Real Return Fund ( <i>consolidated</i> )           | 0.60%                        |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     | 0.95%                        |

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

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



## Table of Contents

### Notes to Financial Statements (continued)

For the fiscal year or period ended August 31, 2015, the advisory fees waived by WTAM were as follows:

| <b>Fund</b>                                               | <b>Advisory<br/>Fees Waived</b> |
|-----------------------------------------------------------|---------------------------------|
| U.S. Dollar Bullish Fund                                  | \$                              |
| Brazilian Real Strategy Fund                              |                                 |
| Chinese Yuan Strategy Fund                                |                                 |
| Commodity Currency Strategy Fund                          |                                 |
| Emerging Currency Strategy Fund                           |                                 |
| Indian Rupee Strategy Fund                                |                                 |
| Asia Local Debt Fund                                      |                                 |
| Australia & New Zealand Debt Fund                         |                                 |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup>      | 589                             |
| U.S. Aggregate Bond Negative Duration Fund                |                                 |
| U.S. Aggregate Bond Zero Duration Fund                    |                                 |
| Floating Rate Treasury Fund                               | 939                             |
| High Yield Bond Negative Duration Fund                    |                                 |
| High Yield Bond Zero Duration Fund                        |                                 |
| Emerging Markets Corporate Bond Fund                      |                                 |
| Emerging Markets Local Debt Fund                          |                                 |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) |                                 |
| Strategic Corporate Bond Fund                             | 3,751                           |
| Unconstrained Bond Fund <sup>2</sup>                      | 558                             |
| Global Real Return Fund ( <i>consolidated</i> )           |                                 |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     |                                 |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

Each Fund may purchase shares of affiliated exchanged-traded funds ( ETF ) in secondary market transactions. See Note 7 for transactions in affiliated ETFs.

#### 4. CAPITAL SHARE TRANSACTIONS

As of August 31, 2015, there were an unlimited number of \$0.001 par value shares of beneficial interest authorized by the Trust. Shares are issued and redeemed by each Fund only in creation units or multiples thereof. Except when aggregated in creation units, shares of each Fund are not redeemable. Transactions in shares for each Fund are disclosed in detail in the Statements of Changes in Net Assets. Generally, Funds issue and redeem shares on a cash basis, however, shares may also be issued or redeemed in kind. Investors purchasing and redeeming creation units may be charged a purchase transaction fee and a redemption transaction fee to offset transfer and other transaction costs associated with the issuance and redemption of creation units.

**Table of Contents****Notes to Financial Statements** (continued)**5. INVESTMENT PORTFOLIO TRANSACTIONS**

Purchases and sales of investments (excluding purchases and sales resulting from in-kind capital share transactions and short-term investments) for the fiscal year or period ended August 31, 2015 were as follows:

| <b>Fund</b>                                             | <b>Non-U.S. Government Securities</b> |              | <b>U.S. Government Securities</b> |              |
|---------------------------------------------------------|---------------------------------------|--------------|-----------------------------------|--------------|
|                                                         | <b>Purchases</b>                      | <b>Sales</b> | <b>Purchases</b>                  | <b>Sales</b> |
| U.S. Dollar Bullish Fund                                | \$                                    | \$           | \$                                | \$           |
| Brazilian Real Strategy Fund                            |                                       |              |                                   |              |
| Chinese Yuan Strategy Fund                              |                                       |              |                                   |              |
| Commodity Currency Strategy Fund                        |                                       |              |                                   |              |
| Emerging Currency Strategy Fund                         |                                       |              |                                   |              |
| Indian Rupee Strategy Fund                              |                                       |              |                                   |              |
| Asia Local Debt Fund                                    | 14,596,985                            | 195,921,263  |                                   |              |
| Australia & New Zealand Debt Fund                       | 98,371,067                            | 5,684,546    |                                   |              |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup>    | 2,619,943                             | 71,463       | 4,872,153                         | 2,446,851    |
| U.S. Aggregate Bond Negative Duration Fund              | 14,767,273                            | 12,215,687   | 99,833,297                        | 94,929,693   |
| U.S. Aggregate Bond Zero Duration Fund                  | 24,160,007                            | 13,512,747   | 196,692,484                       | 180,126,315  |
| Floating Rate Treasury Fund                             |                                       |              | 2,262,201                         | 2,264,365    |
| High Yield Bond Negative Duration Fund                  | 14,917,400                            | 2,824,820    |                                   |              |
| High Yield Bond Zero Duration Fund                      | 18,177,275                            | 9,381,761    |                                   |              |
| Emerging Markets Corporate Bond Fund                    | 24,008,926                            | 30,532,059   |                                   |              |
| Emerging Markets Local Debt Fund                        | 130,832,627                           | 225,314,248  |                                   |              |
| Japan Interest Rate Strategy Fund <i>(consolidated)</i> |                                       |              |                                   |              |
| Strategic Corporate Bond Fund                           | 1,065,870                             | 1,057,437    | 82,987                            | 30,561       |
| Unconstrained Bond Fund <sup>2</sup>                    | 3,792,834                             | 130,361      | 834,770                           |              |
| Global Real Return Fund <i>(consolidated)</i>           | 216,858                               | 449,643      | 82,429                            |              |
| Managed Futures Strategy Fund <i>(consolidated)</i>     |                                       |              |                                   |              |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

## Table of Contents

### Notes to Financial Statements (continued)

For the fiscal year or period ended August 31, 2015, the cost of purchases and the proceeds from sales resulting from in-kind capital share transactions (excluding short-term investments) were as follows:

| Fund                                                 | Purchases  | Sales       |
|------------------------------------------------------|------------|-------------|
| U.S. Dollar Bullish Fund                             | \$         | \$          |
| Brazilian Real Strategy Fund                         |            |             |
| Chinese Yuan Strategy Fund                           |            |             |
| Commodity Currency Strategy Fund                     |            |             |
| Emerging Currency Strategy Fund                      |            |             |
| Indian Rupee Strategy Fund                           |            |             |
| Asia Local Debt Fund                                 |            | 48,335,132  |
| Australia & New Zealand Debt Fund                    |            | 8,920,762   |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup> |            |             |
| U.S. Aggregate Bond Negative Duration Fund           | 7,744,992  | 2,835,155   |
| U.S. Aggregate Bond Zero Duration Fund               | 11,394,583 | 15,855,562  |
| Floating Rate Treasury Fund                          |            | 1,247,870   |
| High Yield Bond Negative Duration Fund               |            | 3,935,566   |
| High Yield Bond Zero Duration Fund                   | 4,522,428  | 6,471,523   |
| Emerging Markets Corporate Bond Fund                 |            | 20,155,161  |
| Emerging Markets Local Debt Fund                     | 21,546,362 | 122,651,281 |
| Japan Interest Rate Strategy Fund (consolidated)     |            |             |
| Strategic Corporate Bond Fund                        |            |             |
| Unconstrained Bond Fund <sup>2</sup>                 |            |             |
| Global Real Return Fund (consolidated)               | 3,230,931  | 3,129,286   |
| Managed Futures Strategy Fund (consolidated)         |            |             |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

Realized gains and losses on in-kind redemptions are not recognized by the Funds for tax purposes.

## 6. FEDERAL INCOME TAXES

At August 31, 2015, the cost of investments (including securities on loan) for Federal income tax purposes was as follows:

| Fund                                       | Tax Cost       | Gross Unrealized Appreciation | Gross Unrealized Depreciation | Net Unrealized Appreciation/ (Depreciation) |
|--------------------------------------------|----------------|-------------------------------|-------------------------------|---------------------------------------------|
| U.S. Dollar Bullish Fund                   | \$ 339,957,098 | \$ 18,385                     | \$                            | \$ 18,385                                   |
| Brazilian Real Strategy Fund               | 17,781,655     | 417                           |                               | 417                                         |
| Chinese Yuan Strategy Fund                 | 91,994,259     | 168                           | (14,310)                      | (14,142)                                    |
| Commodity Currency Strategy Fund           | 6,804,954      | 61                            |                               | 61                                          |
| Emerging Currency Strategy Fund            | 51,375,899     | 138                           |                               | 138                                         |
| Indian Rupee Strategy Fund                 | 12,612,919     | 107                           |                               | 107                                         |
| Asia Local Debt Fund                       | 43,391,917     | 45,094                        | (7,671,727)                   | (7,626,633)                                 |
| Australia & New Zealand Debt Fund          | 117,394,147    |                               | (12,803,435)                  | (12,803,435)                                |
| U.S. Aggregate Bond Enhanced Yield Fund    | 4,968,945      | 4,455                         | (53,060)                      | (48,605)                                    |
| U.S. Aggregate Bond Negative Duration Fund | 17,342,073     | 101,268                       | (146,015)                     | (44,747)                                    |
| U.S. Aggregate Bond Zero Duration Fund     | 28,585,168     | 169,660                       | (272,235)                     | (102,575)                                   |
| Floating Rate Treasury Fund                | 1,248,071      | 798                           |                               | 798                                         |
| High Yield Bond Negative Duration Fund     | 13,936,311     | 12,642                        | (440,664)                     | (428,022)                                   |

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

|                                                           |             |         |               |               |
|-----------------------------------------------------------|-------------|---------|---------------|---------------|
| High Yield Bond Zero Duration Fund                        | 23,354,078  | 30,476  | (716,359)     | (685,883)     |
| Emerging Markets Corporate Bond Fund                      | 93,687,803  | 540,114 | (7,588,342)   | (7,048,228)   |
| Emerging Markets Local Debt Fund                          | 625,095,342 | 336,930 | (163,607,179) | (163,270,249) |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) | 4,949,887   | 125     | (190,487)     | (190,362)     |
| Strategic Corporate Bond Fund                             | 8,329,467   | 91,894  | (207,339)     | (115,445)     |

134 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| <b>Fund</b>                                           | <b>Tax Cost</b> | <b>Gross<br/>Unrealized<br/>Appreciation</b> | <b>Gross<br/>Unrealized<br/>Depreciation</b> | <b>Net<br/>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> |
|-------------------------------------------------------|-----------------|----------------------------------------------|----------------------------------------------|----------------------------------------------------------------|
| Unconstrained Bond Fund                               | \$ 4,487,347    | \$ 41,738                                    | \$ (83,610)                                  | \$ (41,872)                                                    |
| Global Real Return Fund ( <i>consolidated</i> )       | 5,064,052       | 9,172                                        | (1,087,995)                                  | (1,078,823)                                                    |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 251,715,319     | 1,201                                        | (53,308,479)                                 | (53,307,278)                                                   |

At August 31, 2015, the components of accumulated earnings/(loss) on a tax-basis were as follows:

| <b>Fund</b>                                               | <b>Undistributed<br/>Ordinary<br/>Income</b> | <b>Undistributed<br/>Capital and<br/>Other Gains/<br/>(Losses)</b> | <b>Net<br/>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> | <b>Currency<br/>and<br/>Other<br/>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> | <b>Total<br/>Accumulated<br/>Earnings/<br/>(Losses)</b> |
|-----------------------------------------------------------|----------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------|
| U.S. Dollar Bullish Fund                                  | \$ 5,234,601                                 | \$ 10,539,710                                                      | \$ 18,385                                                      | \$ (1)                                                                                | \$ 15,792,695                                           |
| Brazilian Real Strategy Fund                              |                                              | (104,479,550)                                                      | 417                                                            |                                                                                       | (104,479,133)                                           |
| Chinese Yuan Strategy Fund                                |                                              | (2,472,114)                                                        | (14,142)                                                       | 66                                                                                    | (2,486,190)                                             |
| Commodity Currency Strategy Fund                          |                                              | (8,677,827)                                                        | 61                                                             | (1)                                                                                   | (8,677,767)                                             |
| Emerging Currency Strategy Fund                           |                                              | (50,038,978)                                                       | 138                                                            | (1,090,971)                                                                           | (51,129,811)                                            |
| Indian Rupee Strategy Fund                                |                                              | (2,767,555)                                                        | 107                                                            |                                                                                       | (2,767,448)                                             |
| Asia Local Debt Fund                                      |                                              | (31,745,765)                                                       | (7,626,633)                                                    | (79,577)                                                                              | (39,451,975)                                            |
| Australia & New Zealand Debt Fund                         |                                              | (4,668,056)                                                        | (12,803,435)                                                   | (90,356)                                                                              | (17,561,847)                                            |
| U.S. Aggregate Bond Enhanced Yield Fund                   | 4,318                                        | (2,507)                                                            | (48,605)                                                       |                                                                                       | (46,794)                                                |
| U.S. Aggregate Bond Negative Duration Fund                | 12,485                                       | (2,339,198)                                                        | (44,747)                                                       |                                                                                       | (2,371,460)                                             |
| U.S. Aggregate Bond Zero Duration Fund                    |                                              | (2,362,855)                                                        | (102,575)                                                      | 1,627                                                                                 | (2,463,803)                                             |
| Floating Rate Treasury Fund                               |                                              | (816)                                                              | 798                                                            |                                                                                       | (18)                                                    |
| High Yield Bond Negative Duration Fund                    | 1,612                                        | (1,141,977)                                                        | (428,022)                                                      |                                                                                       | (1,568,387)                                             |
| High Yield Bond Zero Duration Fund                        | 3,754                                        | (698,834)                                                          | (685,883)                                                      |                                                                                       | (1,380,963)                                             |
| Emerging Markets Corporate Bond Fund                      |                                              | (4,685,078)                                                        | (7,048,228)                                                    |                                                                                       | (11,733,306)                                            |
| Emerging Markets Local Debt Fund                          |                                              | (59,307,832)                                                       | (163,270,249)                                                  | (537,291)                                                                             | (223,115,372)                                           |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) | 29,375                                       | 66,999                                                             | (190,362)                                                      | 165,923                                                                               | 71,935                                                  |
| Strategic Corporate Bond Fund                             |                                              | (113,499)                                                          | (115,445)                                                      | (395)                                                                                 | (229,339)                                               |
| Unconstrained Bond Fund                                   | 5,915                                        | (70,468)                                                           | (41,872)                                                       | (1,027)                                                                               | (107,452)                                               |
| Global Real Return Fund ( <i>consolidated</i> )           | 151,582                                      | (18,285)                                                           | (1,078,823)                                                    | 44                                                                                    | (945,482)                                               |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     |                                              | (3,614,002)                                                        | (53,307,278)                                                   |                                                                                       | (56,921,280)                                            |

The tax character of distributions paid during the fiscal years or periods ended August 31, 2015 and August 31, 2014, was as follows:

| <b>Fund</b>                                          | <b>Year Ended August 31, 2015</b>                           |                                                                        |                                                              | <b>Year Ended August 31, 2014</b>                           |                                                                        |                                                              |
|------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------|
|                                                      | <b>Distributions<br/>Paid from<br/>Ordinary<br/>Income*</b> | <b>Distributions<br/>Paid from<br/>Long-Term<br/>Capital<br/>Gains</b> | <b>Distributions<br/>Paid from<br/>Return of<br/>Capital</b> | <b>Distributions<br/>Paid from<br/>Ordinary<br/>Income*</b> | <b>Distributions<br/>Paid from<br/>Long-Term<br/>Capital<br/>Gains</b> | <b>Distributions<br/>Paid from<br/>Return of<br/>Capital</b> |
| U.S. Dollar Bullish Fund                             | \$ 1,455,790                                                | \$ 2,727,144                                                           | \$                                                           | \$ 1                                                        | \$                                                                     | \$                                                           |
| Brazilian Real Strategy Fund                         |                                                             |                                                                        |                                                              |                                                             |                                                                        |                                                              |
| Chinese Yuan Strategy Fund                           | 10,098                                                      | 516,780                                                                |                                                              | 5,291,580                                                   | 3,441,396                                                              |                                                              |
| Commodity Currency Strategy Fund                     |                                                             |                                                                        |                                                              |                                                             |                                                                        |                                                              |
| Emerging Currency Strategy Fund                      |                                                             |                                                                        |                                                              |                                                             |                                                                        |                                                              |
| Indian Rupee Strategy Fund                           |                                                             |                                                                        |                                                              |                                                             |                                                                        |                                                              |
| Asia Local Debt Fund                                 | 3,483,000                                                   |                                                                        |                                                              | 4,485,102                                                   |                                                                        | 1,535,988                                                    |
| Australia & New Zealand Debt Fund                    | 1,532,617                                                   |                                                                        | 70,883                                                       | 498,625                                                     |                                                                        | 91,575                                                       |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>2</sup> | 12,000                                                      |                                                                        |                                                              |                                                             |                                                                        |                                                              |

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

|                                            |         |       |                      |
|--------------------------------------------|---------|-------|----------------------|
| U.S. Aggregate Bond Negative Duration Fund | 425,856 |       | 71,000 <sup>1</sup>  |
| U.S. Aggregate Bond Zero Duration Fund     | 949,953 | 5,036 | 72,500 <sup>1</sup>  |
| Floating Rate Treasury Fund                |         |       | <sup>3</sup>         |
| High Yield Bond Negative Duration Fund     | 344,268 |       | 124,501 <sup>1</sup> |
| High Yield Bond Zero Duration Fund         | 663,390 |       | 156,001 <sup>1</sup> |

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 135

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

| <b>Fund</b>                                         | <b>Year Ended August 31, 2015</b>                           |                                                                        |                                                              | <b>Year Ended August 31, 2014</b>                           |                                                            |                                                              |
|-----------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|
|                                                     | <b>Distributions<br/>Paid from<br/>Ordinary<br/>Income*</b> | <b>Distributions<br/>Paid from<br/>Long-Term<br/>Capital<br/>Gains</b> | <b>Distributions<br/>Paid from<br/>Return of<br/>Capital</b> | <b>Distributions<br/>Paid from<br/>Ordinary<br/>Income*</b> | <b>Distributions<br/>Paid from<br/>Long-Term<br/>Gains</b> | <b>Distributions<br/>Paid from<br/>Return of<br/>Capital</b> |
| Emerging Markets Corporate Bond Fund                | \$ 4,872,978                                                | \$                                                                     | \$ 41,522                                                    | \$ 5,545,111                                                | \$ 483,589                                                 | \$                                                           |
| Emerging Markets Local Debt Fund                    | 29,050,502                                                  |                                                                        | 1,723,498                                                    | 23,094,940                                                  | 3,699,089                                                  | 12,306,564                                                   |
| Japan Interest Rate Strategy Fund<br>(consolidated) | 28,262                                                      | 72,249                                                                 |                                                              |                                                             |                                                            |                                                              |
| Strategic Corporate Bond Fund                       | 303,416                                                     |                                                                        |                                                              | 337,921                                                     | 18,392                                                     |                                                              |
| Unconstrained Bond Fund <sup>4</sup>                | 34,501                                                      |                                                                        |                                                              |                                                             |                                                            |                                                              |
| Global Real Return Fund (consolidated)              | 83,027                                                      | 31,474                                                                 |                                                              | 74,361                                                      | 13,901                                                     |                                                              |
| Managed Futures Strategy Fund<br>(consolidated)     |                                                             |                                                                        |                                                              |                                                             |                                                            |                                                              |

\* Includes short-term capital gains if any.

<sup>1</sup> For the period December 18, 2013 (commencement of operations) through August 31, 2014.

<sup>2</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>3</sup> For the period February 4, 2014 (commencement of operations) through August 31, 2014.

<sup>4</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

At August 31, 2015, for Federal tax purposes, the Funds have capital loss carryforwards available to offset future capital gains as indicated in the below table. To the extent that these loss carryforwards are utilized, capital gains so offset will not be distributed to shareholders.

| <b>Fund</b>                                      | <b>Short-Term<br/>Post-Effective<br/>No<br/>Expiration</b> | <b>Long-Term<br/>Post-Effective<br/>No<br/>Expiration</b> | <b>Capital<br/>Loss<br/>Available<br/>Total</b> |
|--------------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------|
| U.S. Dollar Bullish Fund                         | \$                                                         | \$                                                        | \$                                              |
| Brazilian Real Strategy Fund                     | 39,401,410                                                 | 59,122,798                                                | 98,524,208                                      |
| Chinese Yuan Strategy Fund                       |                                                            |                                                           |                                                 |
| Commodity Currency Strategy Fund                 | 3,159,535                                                  | 3,912,318                                                 | 7,071,853                                       |
| Emerging Currency Strategy Fund                  | 24,248,746                                                 | 14,415,294                                                | 38,664,040                                      |
| Indian Rupee Strategy Fund                       | 2,219,447                                                  | 60,154                                                    | 2,279,601                                       |
| Asia Local Debt Fund                             | 3,888,403                                                  | 1,771,526                                                 | 5,659,929                                       |
| Australia & New Zealand Debt Fund                | 1,280,614                                                  | 1,889,707                                                 | 3,170,321                                       |
| U.S. Aggregate Bond Enhanced Yield Fund          | 2,507                                                      |                                                           | 2,507                                           |
| U.S. Aggregate Bond Negative Duration Fund       | 314,297                                                    | 584,883                                                   | 899,180                                         |
| U.S. Aggregate Bond Zero Duration Fund           | 178,540                                                    | 399,260                                                   | 577,800                                         |
| Floating Rate Treasury Fund                      | 255                                                        |                                                           | 255                                             |
| High Yield Bond Negative Duration Fund           | 229,599                                                    | 333,420                                                   | 563,019                                         |
| High Yield Bond Zero Duration Fund               | 50,516                                                     | 59,487                                                    | 110,003                                         |
| Emerging Markets Corporate Bond Fund             | 977,586                                                    | 1,610,474                                                 | 2,588,060                                       |
| Emerging Markets Local Debt Fund                 | 9,604,354                                                  | 2,479,640                                                 | 12,083,994                                      |
| Japan Interest Rate Strategy Fund (consolidated) |                                                            |                                                           |                                                 |
| Strategic Corporate Bond Fund                    | 108,196                                                    | 2,501                                                     | 110,697                                         |
| Unconstrained Bond Fund                          | 18,782                                                     | 17,622                                                    | 36,404                                          |

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

Global Real Return Fund (*consolidated*)

|                                                       |           |           |           |
|-------------------------------------------------------|-----------|-----------|-----------|
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 1,011,793 | 1,506,254 | 2,518,047 |
|-------------------------------------------------------|-----------|-----------|-----------|

Capital losses incurred after October 31 ( post-October capital losses ) and late year ordinary losses incurred after December 31 within the taxable year are deemed to arise on the first business day of each Fund s next taxable year.

136 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

During the fiscal year or period ended August 31, 2015, the following Funds incurred and will elect to defer post-October capital losses and late year ordinary losses as follows:

| <b>Fund</b>                                               | <b>Late Year<br/>Ordinary<br/>Loss</b> | <b>Short-Term<br/>Post-October<br/>Capital<br/>Losses</b> | <b>Long-Term<br/>Post-October<br/>Capital<br/>Losses</b> |
|-----------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|----------------------------------------------------------|
| U.S. Dollar Bullish Fund                                  | \$                                     | \$                                                        | \$                                                       |
| Brazilian Real Strategy Fund                              | 50,005                                 | 2,362,144                                                 | 3,543,193                                                |
| Chinese Yuan Strategy Fund                                | 745,801                                | 690,946                                                   | 1,035,367                                                |
| Commodity Currency Strategy Fund                          | 25,684                                 | 661,455                                                   | 918,835                                                  |
| Emerging Currency Strategy Fund                           | 256,671                                | 7,113,047                                                 | 4,005,220                                                |
| Indian Rupee Strategy Fund                                | 38,321                                 | 179,827                                                   | 269,806                                                  |
| Asia Local Debt Fund                                      | 23,140,524                             | 1,015,132                                                 | 1,930,180                                                |
| Australia & New Zealand Debt Fund                         | 1,497,735                              |                                                           |                                                          |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup>      |                                        |                                                           |                                                          |
| U.S. Aggregate Bond Negative Duration Fund                |                                        | 526,577                                                   | 866,141                                                  |
| U.S. Aggregate Bond Zero Duration Fund                    |                                        | 551,319                                                   | 1,148,484                                                |
| Floating Rate Treasury Fund                               | 561                                    |                                                           |                                                          |
| High Yield Bond Negative Duration Fund                    |                                        | 307,130                                                   | 271,828                                                  |
| High Yield Bond Zero Duration Fund                        |                                        | 471,338                                                   | 117,493                                                  |
| Emerging Markets Corporate Bond Fund                      |                                        | 47,769                                                    | 2,049,249                                                |
| Emerging Markets Local Debt Fund                          | 41,248,360                             | 866,702                                                   | 5,108,776                                                |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) |                                        |                                                           |                                                          |
| Strategic Corporate Bond Fund                             | 2,191                                  |                                                           | 611                                                      |
| Unconstrained Bond Fund <sup>2</sup>                      |                                        |                                                           |                                                          |
| Global Real Return Fund ( <i>consolidated</i> )           |                                        | 19,827                                                    | (1,542)                                                  |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     | 1,095,955                              |                                                           |                                                          |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

During the fiscal year or period ended August 31, 2015, the following Funds utilized capital loss carryforwards of the noted amounts to offset realized gains.

| <b>Fund</b>                                          | <b>Utilized<br/>Capital Loss<br/>Carryforward</b> |
|------------------------------------------------------|---------------------------------------------------|
| U.S. Dollar Bullish Fund                             | \$                                                |
| Brazilian Real Strategy Fund                         |                                                   |
| Chinese Yuan Strategy Fund                           |                                                   |
| Commodity Currency Strategy Fund                     |                                                   |
| Emerging Currency Strategy Fund                      |                                                   |
| Indian Rupee Strategy Fund                           |                                                   |
| Asia Local Debt Fund                                 |                                                   |
| Australia & New Zealand Debt Fund                    | 222,751                                           |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup> |                                                   |
| U.S. Aggregate Bond Negative Duration Fund           |                                                   |
| U.S. Aggregate Bond Zero Duration Fund               |                                                   |
| Floating Rate Treasury Fund                          | 146                                               |
| High Yield Bond Negative Duration Fund               |                                                   |
| High Yield Bond Zero Duration Fund                   |                                                   |
| Emerging Markets Corporate Bond Fund                 |                                                   |

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

Emerging Markets Local Debt Fund

Japan Interest Rate Strategy Fund (*consolidated*)

Strategic Corporate Bond Fund

Unconstrained Bond Fund<sup>2</sup>

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 137

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

| <b>Fund</b>                                           | <b>Utilized<br/>Capital Loss<br/>Carryforward</b> |
|-------------------------------------------------------|---------------------------------------------------|
| Global Real Return Fund ( <i>consolidated</i> )       | \$                                                |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 8,351,498                                         |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

At August 31, 2015, the effect of permanent book/tax reclassifications resulted in increases (decreases) to the components of net assets as follows:

| <b>Fund</b>                                               | <b>Undistributed<br/>Net<br/>Investment<br/>Income/<br/>(Loss)</b> | <b>Accumulated<br/>Net Realized<br/>Gain/ (Loss)</b> | <b>Paid-in<br/>Capital</b> |
|-----------------------------------------------------------|--------------------------------------------------------------------|------------------------------------------------------|----------------------------|
| U.S. Dollar Bullish Fund                                  | \$ 1,443,348                                                       | \$ (14,176,090)                                      | \$ 12,732,742              |
| Brazilian Real Strategy Fund                              | 619,224                                                            |                                                      | (619,224)                  |
| Chinese Yuan Strategy Fund                                | (1,041,859)                                                        | 1,041,859                                            |                            |
| Commodity Currency Strategy Fund                          | 61,544                                                             |                                                      | (61,544)                   |
| Emerging Currency Strategy Fund                           | 607,473                                                            |                                                      | (607,473)                  |
| Indian Rupee Strategy Fund                                | 111,506                                                            | 1                                                    | (111,507)                  |
| Asia Local Debt Fund                                      | (24,080,645)                                                       | 29,137,541                                           | (5,056,896)                |
| Australia & New Zealand Debt Fund                         | (1,531,867)                                                        | 3,535,876                                            | (2,004,009)                |
| U.S. Aggregate Bond Enhanced Yield Fund                   | 3                                                                  | (3)                                                  |                            |
| U.S. Aggregate Bond Negative Duration Fund                | 45,891                                                             | (133,184)                                            | 87,293                     |
| U.S. Aggregate Bond Zero Duration Fund                    | 107,629                                                            | (316,638)                                            | 209,009                    |
| Floating Rate Treasury Fund                               | 535                                                                | 14                                                   | (549)                      |
| High Yield Bond Negative Duration Fund                    |                                                                    | 78,850                                               | (78,850)                   |
| High Yield Bond Zero Duration Fund                        |                                                                    | 153,736                                              | (153,736)                  |
| Emerging Markets Corporate Bond Fund                      | (58,200)                                                           | 1,199,790                                            | (1,141,590)                |
| Emerging Markets Local Debt Fund                          | (39,697,751)                                                       | 75,271,085                                           | (35,573,334)               |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) | 32,830                                                             | 67,797                                               | (100,627)                  |
| Strategic Corporate Bond Fund                             | (4,605)                                                            | 4,605                                                |                            |
| Unconstrained Bond Fund                                   | (324)                                                              | 324                                                  |                            |
| Global Real Return Fund ( <i>consolidated</i> )           | 84,530                                                             | (13,156)                                             | (71,374)                   |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     | 853,382                                                            | 15,175,290                                           | (16,028,672)               |

These differences are primarily due to the calculation of currency gains/losses, realized book income from wholly owned foreign subsidiaries, treatment of swap income, the realization for tax purposes of gain/(loss) on certain derivative instruments, redemptions-in-kind, redesignation of dividends, the utilization of earnings and profits distributed to shareholders on redemption of shares, foreign capital gains tax, paydowns, net operating losses, and net operating loss offsets.

GAAP provides guidance on tax provisions that prescribe a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Foreign taxes are provided for based on each Fund's understanding of the tax rules and rates that exist in the foreign markets in which it invests. Taxes are accrued and applied to net investment income, net realized capital gains and net unrealized appreciation, as applicable, as the income is earned or capital gains are recorded. As of and during the fiscal year or period ended August 31, 2015, the Funds did not have any liabilities for unrecognized tax benefits relating to uncertain income tax positions they have taken or expect to take in the future. If applicable, the Funds will recognize interest accrued related to unrecognized tax benefits in interest expense and penalties in Other expenses on the Statements of Operations. The Funds file tax returns with the Internal Revenue Service, the State of New York, and various other states. Generally, each of the tax years in the four-year period ended August 31, 2015, remains subject to examination by taxing authorities.



**Table of Contents****Notes to Financial Statements** (concluded)**7. OTHER AFFILIATED PARTIES AND TRANSACTIONS**

Affiliated holdings are funds which are managed by, or an affiliate of, WTAM. Transactions with affiliated funds during the fiscal year ended August 31, 2015 are as follows:

| <b>Fund</b>                                    | <b>Value at<br/>8/31/2014</b> | <b>Purchases/<br/>Additions</b> | <b>Sales/<br/>Reductions</b> | <b>Value at<br/>8/31/2015</b> | <b>Dividend<br/>Income</b> |
|------------------------------------------------|-------------------------------|---------------------------------|------------------------------|-------------------------------|----------------------------|
| <b>Global Real Return Fund (consolidated)</b>  |                               |                                 |                              |                               |                            |
| WisdomTree Emerging Markets High Dividend Fund | \$ 26,365                     | \$ 21,980                       | \$ 22,035                    | \$ 18,225                     | \$ 1,214                   |
| WisdomTree Global Natural Resources Fund       | 167,248                       | 122,325                         | 121,050                      | 100,050                       | 6,869                      |
| WisdomTree High Dividend Fund                  | 234,351                       | 200,767                         | 236,658                      | 188,794                       | 7,382                      |
| <b>Total</b>                                   | <b>\$ 427,964</b>             | <b>\$ 345,072</b>               | <b>\$ 379,743</b>            | <b>\$ 307,069</b>             | <b>\$ 15,465</b>           |

**8. RECENT ACCOUNTING PRONOUNCEMENTS**

In June 2014, the FASB issued *ASU 2014-11 Transfers & Servicing (Topic 860): Repurchase-to-Maturity Transactions, Repurchase Financings, and Disclosures* to improve the financial reporting of repurchase agreements and other similar transactions. The guidance includes expanded disclosure requirements for entities that enter into repurchase agreements or securities lending transactions. The guidance is effective for financial statements with fiscal years beginning on or after January 1, 2015, and interim periods within those fiscal years. WTAM is evaluating the impact, if any, of this guidance on the Trust's financial statement disclosures.

In May 2015, the FASB issued *ASU 2015-07 Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or its Equivalent)*. This is an update to Fair Value Measurement Topic 820. The amendments in this ASU remove the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. The amendments also remove the requirement to make certain disclosures for all investments that are eligible to be measured at fair value using the net asset value per share practical expedient. Rather, those disclosures are limited to investments for which the entity has elected to measure the fair value using that practical expedient. ASU 2015-07 is effective for financial statements issued for fiscal years beginning after December 15, 2015, and interim periods within those fiscal years. WTAM is evaluating the impact, if any, of this guidance on the Trust's financial statement disclosures.

## **Table of Contents**

### **Report of Independent Registered Public Accounting Firm**

The Board of Trustees and Shareholders of WisdomTree Trust:

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of 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, 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, 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, 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) and WisdomTree Managed Futures Strategy Fund (consolidated) (twenty-one of the investment funds constituting WisdomTree Trust (the "Trust")) as of August 31, 2015, and the related statements of operations, the statements of changes in net assets and the financial highlights for each of the periods indicated therein. These financial statements and financial highlights are the responsibility of the Trust's management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Trust's internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Trust's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of August 31, 2015, by correspondence with the custodian and brokers or by other appropriate auditing procedures where replies from brokers were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial position of 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, 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, 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, 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) and WisdomTree Managed Futures Strategy Fund (consolidated) of WisdomTree Trust at August 31, 2015, the results of their operations, the changes in their net assets and the financial highlights for each of the periods indicated therein, in conformity with U.S. generally accepted accounting principles.

New York, New York

October 28, 2015

140 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

## **Table of Contents**

### **Approval of Investment Advisory and Sub-Advisory Agreements (unaudited)**

#### ***Approval of Investment Advisory and Sub-Advisory Agreement with respect to the WisdomTree Western Asset Unconstrained Bond Fund***

At a meeting of the Board of Trustees (the Board) of the WisdomTree Trust (the Trust) held on December 11-12, 2014, the Trustees (the Trustees), including those Trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the approval of the Investment Advisory Agreement (the Advisory Agreement), pursuant to which WisdomTree Asset Management, Inc. (WTAM) will provide the WisdomTree Western Asset Unconstrained Bond Fund (the Fund) with investment advisory services, and the Investment Sub-Advisory Agreement (together with the Advisory Agreement, the Agreements), pursuant to which Western Asset Management Company and its applicable affiliates (Western Asset Management Company Limited, Western Asset Management Company Pte. Ltd. and Western Asset Management Company Ltd.) (collectively, the Sub-Adviser) will coordinate the investment and reinvestment of the assets of the Fund.

In considering whether to approve the Agreements, the Trustees considered and discussed information and analysis provided by WTAM and Lipper, Inc., an independent provider of investment company data. The Independent Trustees were assisted in their review by independent legal counsel and met with counsel in executive session separate from representatives of WTAM and the Sub-Adviser. In considering the approval of the Agreements, the Board considered all factors that it believed to be relevant, including those discussed below. The Board did not identify any one factor as dispositive, and each Trustee may have attributed different weights to the factors considered.

*Analysis of Nature, Extent, and Quality of Services to be Provided to the Fund.* The Board considered information provided to them at the meeting and in previous presentations throughout the year from WTAM representatives regarding the nature, extent, and quality of the services provided to the WisdomTree funds, recognizing WTAM's and the Sub-Adviser's operational capabilities and resources. The Board also noted the extensive responsibilities that WTAM will have as investment adviser to the Fund, including the selection of, and supervisory responsibilities and activities over, the Sub-Adviser, including oversight of the Sub-Adviser's compliance with Fund policies and objectives; oversight of, and the provision of consultation to, the Sub-Adviser with respect to the creation of custom creation or redemption baskets for authorized participants; oversight of general Fund compliance with federal and state laws; and the implementation of Board directives as they relate to the Fund. The Board also considered research support available to, and management capabilities of, the Fund's management personnel and that WTAM will provide oversight of day-to-day Fund operations, including fund accounting, administration, compliance and legal assistance in meeting disclosure and regulatory requirements.

Based on review of this information and the other factors considered at the meeting, the Board concluded that the nature, extent and quality of services to be provided by WTAM and the Sub-Adviser under the Advisory Agreement and Sub-Advisory Agreement, respectively, are adequate and appropriate and supported the approval of the Agreements.

*Comparative Analysis of the Fund's Performance, Advisory Fees and Fund Expenses.* As the Fund had not yet commenced operations, the Board was not able to review the Fund's performance. The Board discussed with representatives of WTAM and the Sub-Adviser the portfolio management team and the investment strategies to be employed in the management of the Fund's assets. The Board noted the reputation and experience of WTAM and the Sub-Adviser.

The Board considered the fees to be paid to WTAM by the Fund. The Board examined the fee to be paid by the Fund in light of fees paid to other investment advisers by comparable funds and the method of computing the Fund's fee. The Board also considered the fee to be paid to the Sub-Adviser in relation to the fee to be paid to WTAM by the Fund and the respective services to be provided by the Sub-Adviser and WTAM. The Board also noted the Sub-Adviser's fees will be paid by WTAM (out of its fees paid by the Fund) and not the Fund. Based on this review, the Board concluded that the fees to be paid to WTAM and the Sub-Adviser were justified in light of the considerations described above.

*Analysis of Profitability and Economies of Scale.* As the Fund had not yet commenced operations, WTAM representatives were not able to review the dollar amount of expenses allocated and profit received by WTAM, or any economies of scale. The Board considered potential benefits to WTAM and the Sub-Adviser from acting as investment adviser and sub-adviser, respectively. The Board also considered the uncertainty of the estimated asset levels and the renewal requirements for advisory agreements and their ability to review the advisory fees annually after the initial term of the Agreements. The Board determined that because the Fund had not yet commenced operations, economies of scale were not a factor, but, to the extent in the future it were determined that material economies of scale had not been shared with the Fund, the Board would seek to have those economies of scale shared with the Fund in connection with future renewals.

\* \* \* \* \*

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

In evaluating the Agreements, the Board considered the conclusions and determinations discussed above and also relied on its knowledge, gained through meetings and other interactions with WTAM and the Sub-Adviser, of other funds advised by WTAM and the Sub-Adviser. In light of the foregoing, the Board, including a majority of the Independent Trustees, determined to approve the Agreements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 141

## Table of Contents

### Approval of Investment Advisory and Sub-Advisory Agreements (unaudited) (concluded)

#### *Approval of Investment Advisory and Sub-Advisory Agreement with respect to the WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund*

At a meeting of the Board of Trustees (the Board) of the WisdomTree Trust (the Trust) held on June 9-10, 2015, the Trustees (the Trustees), including those Trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the approval of the Investment Advisory Agreement (the Advisory Agreement), pursuant to which WisdomTree Asset Management, Inc. (WTAM) will provide the WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (the Fund) with investment advisory services, and the Sub-Advisory Agreement (together with the Advisory Agreement, the Agreements), pursuant to which Mellon Capital Management Corporation (the Sub-Adviser) will coordinate the investment and reinvestment of the assets of the Fund.

In considering whether to approve the Agreements, the Trustees considered and discussed information and analysis provided by WTAM and Lipper, Inc., an independent provider of investment company data. The Independent Trustees were assisted in their review by independent legal counsel and met with counsel in executive session separate from representatives of WTAM and the Sub-Adviser. In considering the approval of the Agreements, the Board considered all factors that it believed to be relevant, including those discussed below. The Board did not identify any one factor as dispositive, and each Trustee may have attributed different weights to the factors considered.

*Analysis of Nature, Extent, and Quality of Services to be Provided to the Fund.* The Board considered information provided to them at the meeting and in previous presentations throughout the year from WTAM representatives regarding the nature, extent, and quality of the services provided to the WisdomTree funds, recognizing WTAM's and the Sub-Adviser's operational capabilities and resources. The Board also noted the extensive responsibilities that WTAM will have as investment adviser to the Fund, including: the selection of, and supervisory responsibilities and activities over, the Sub-Adviser, including oversight of the Sub-Adviser's compliance with Fund policies and objectives; oversight of, and the provision of consultation to, the Sub-Adviser with respect to the creation of custom creation or redemption baskets for authorized participants; oversight of general Fund compliance with federal and state laws; and the implementation of Board directives as they relate to the Fund. The Board also considered research support available to, and management capabilities of, the Fund's management personnel and that WTAM will provide oversight of day-to-day Fund operations, including fund accounting, administration, compliance and legal assistance in meeting disclosure and regulatory requirements.

Based on review of this information and the other factors considered at the meeting, the Board concluded that the nature, extent and quality of services to be provided by WTAM and the Sub-Adviser under the Advisory Agreement and Sub-Advisory Agreement, respectively, are adequate and appropriate and supported the approval of the Agreements.

*Comparative Analysis of the Fund's Performance, Advisory Fees and Fund Expenses.* As the Fund had not yet commenced operations, the Board was not able to review the Fund's performance. The Board discussed with representatives of WTAM and the Sub-Adviser the portfolio management team and the investment strategies to be employed in the management of the Fund's assets. The Board noted the reputation and experience of WTAM and the Sub-Adviser.

The Board considered the fees to be paid to WTAM by the Fund. The Board examined the fee to be paid by the Fund in light of fees paid to other investment advisers by comparable funds and the method of computing the Fund's fee. The Board also considered the fee to be paid to the Sub-Adviser in relation to the fee to be paid to WTAM by the Fund and the respective services to be provided by the Sub-Adviser and WTAM. The Board also noted the Sub-Adviser's fees will be paid by WTAM (out of its fees paid by the Fund) and not the Fund. Based on this review, the Board concluded that the fees to be paid to WTAM and the Sub-Adviser were justified in light of the considerations described above.

*Analysis of Profitability and Economies of Scale.* As the Fund had not yet commenced operations, WTAM representatives were not able to review the dollar amount of expenses allocated and profit received by WTAM, or any economies of scale. The Board considered potential benefits to WTAM and the Sub-Adviser from acting as investment adviser and sub-adviser, respectively. The Board also considered the uncertainty of the estimated asset levels and the renewal requirements for advisory agreements and their ability to review the advisory fees annually after the initial term of the Agreements. The Board determined that because the Fund had not yet commenced operations, economies of scale were not a factor, but, to the extent in the future it were determined that material economies of scale had not been shared with the Fund, the Board would seek to have those economies of scale shared with the Fund in connection with future renewals.

\* \* \* \* \*

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

In evaluating the Agreements, the Board considered the conclusions and determinations discussed above and also relied on its knowledge, gained through meetings and other interactions with WTAM and the Sub-Adviser, of other funds advised by WTAM and the Sub-Adviser. In light of the foregoing, the Board, including a majority of the Independent Trustees, determined to approve the Agreements.

142 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Trustees and Officers Information** (unaudited)

The Board of Trustees has responsibility for the overall management and operations of the Funds, including general supervision of the duties performed by WTAM and other service providers. The Board of Trustees elects the officers of the Trust who are responsible for administering the Trust's day-to-day operations. Each Trustee serves until his or her successor is duly elected or appointed and qualified.

The address of each Trustee and Officer is c/o WisdomTree Asset Management, Inc., 245 Park Avenue, 35th Floor, New York, NY 10167.

**Independent Trustees**

| <b>Name<br/>and Year of Birth<br/>of Trustee/Officer</b> | <b>Position(s) Held with<br/>the Trust, Term of<br/>Office and Length<br/>of Time Served</b> | <b>Principal Occupation(s)<br/>During the Past 5 Years</b>                                                                                                                                                                                                                                                                                       | <b>Number of Portfolios<br/>in Fund Complex<br/>Overseen by Trustee/<br/>Officer+</b> | <b>Other<br/>Directorships<br/>Held by<br/>Trustee<br/>During the<br/>Past<br/>5 Years</b>      |
|----------------------------------------------------------|----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| David G. Chrencik*<br>(1948)                             | Trustee, 2014-present                                                                        | Chief Financial Officer of Sarus Indochina Select LP (hedge fund) since 2012; Chief Financial Officer of GeoGreen BioFuels, Inc. (biodiesel fuel producer) from 2010 to 2014; Audit Partner at PricewaterhouseCoopers LLP (public accounting firm) from 1972 to 2009 (includes positions prior to becoming Audit Partner and predecessor firms). | 79                                                                                    | Trustee, Vericimetry Funds                                                                      |
| Joel Goldberg**<br>(1945)                                | Trustee, 2012-present                                                                        | Attorney, Of Counsel/Partner at Stroock & Stroock & Lavan LLP, 2010 to present; Attorney, Partner at Willkie Farr & Gallagher LLP, 2006 to 2010.                                                                                                                                                                                                 | 79                                                                                    | Director, Better Business Bureau (Metropolitan New York, Long Island and the Mid-Hudson Region) |
| Toni Massaro***<br>(1955)                                | Trustee, 2006-present                                                                        | Dean Emerita at the University of Arizona James E. Rogers College of Law ( Rogers College of Law ) since 2009 (distinguished Emerita in July 2009); Dean at the Rogers College of Law from 1999 to 2009; Regents Professor at the Rogers College of Law since 1990.                                                                              | 79                                                                                    | None                                                                                            |
| Melinda A. Raso Kirstein<br>(1955)                       | Trustee, 2014-present                                                                        | Retired, Merrill Lynch Investment Management, Vice President; Senior Portfolio Manager, Fixed Income Management; Director, Tax Exempt Fund Management.                                                                                                                                                                                           | 79                                                                                    | Associate Alumnae of Douglass College, Member of Investment Committee                           |
| Victor Ugolyn<br>(1947)                                  | Trustee, 2006-present; Chairman                                                              | Private Investor, 2005 to present; President and Chief Executive Officer of William D.                                                                                                                                                                                                                                                           | 79                                                                                    | Member of the                                                                                   |

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

of the Board of  
Trustees, 2006-  
present

Witter, Inc. from 2005 to 2006; Consultant  
to AXA Enterprise in 2004; Chairman,  
President and Chief Executive Officer of  
Enterprise Capital Management (subsidiary  
of The MONY Group, Inc.) and Enterprise  
Group of Funds, Chairman of MONY  
Securities Corporation, and Chairman of  
the Fund Board of Enterprise Group of  
Funds from 1991 to 2004.

Board of  
Governors of  
Naismith  
Memorial  
Basketball  
Hall  
of Fame,  
Member of  
the  
Board of  
Directors of  
the New York  
Society of  
Security  
Analysts  
(NYSSA)

+ As of August 31, 2015.

\* Chair of the Audit Committee.

\*\* Chair of the Contracts Review Committee.

\*\*\* Chair of the Governance and Nominating Committee.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 143

**Table of Contents****Trustees and Officers Information** (unaudited) (concluded)**Interested Trustee and Officers**

| <b>Name</b>                                                                     | <b>Position(s) Held with the Trust, Term of Office and Length of Time Served</b> | <b>Principal Occupation(s) During the Past 5 Years</b>                                                                                                                                                                                                                                                                                  | <b>Number of Portfolios in Fund Complex Overseen by Trustee/ Officer+</b> | <b>Other Directorships Held by Trustee During the Past 5 Years</b>           |
|---------------------------------------------------------------------------------|----------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------------------|
| <b>and Year of Birth of Trustee/Officer</b><br>Jonathan Steinberg****<br>(1964) | Trustee, 2005-present<br>President, 2005-present                                 | President, WisdomTree Trust since 2005; President, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc.; Chief Executive Officer, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc.                                                                                                                      | 79                                                                        | Director, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc. |
| David Castano****<br>(1971)                                                     | Treasurer, 2013-present                                                          | Director of Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2011; Vice President of Legg Mason & Co. and served as Treasurer from 2010 to 2011 and Controller from 2006 to 2010 of certain mutual funds associated with Legg Mason & Co.; Assistant Treasurer of Lord Abbett mutual funds from 2004 to 2006. | 79                                                                        | None                                                                         |
| Terry Jane Feld****<br>(1960)                                                   | Chief Compliance Officer, 2012-present                                           | Chief Compliance Officer, WisdomTree Asset Management, Inc. since 2012; Senior Compliance Officer, WisdomTree Asset Management since 2011; Senior Compliance Officer, TIAA-CREF, 2007 to 2010; Vice President/NASD-SEC Compliance, Mutual of America Life Insurance Co., 2004 to 2007.                                                  | 79                                                                        | None                                                                         |
| Ryan Louvar****<br>(1972)                                                       | Secretary and Chief Legal Officer, 2013- present                                 | General Counsel, WisdomTree Asset Management, Inc. since 2013; Vice President and Senior Managing Counsel, State Street, 2005 to 2013.                                                                                                                                                                                                  | 79                                                                        | None                                                                         |
| Sarah English****<br>(1977)                                                     | Assistant Secretary, 2013- present                                               | Investment Management Counsel, WisdomTree Asset Management, Inc. since 2010 (includes prior positions at WisdomTree Asset Management, Inc.); Attorney, NYFIX, Inc. from 2006 to 2009.                                                                                                                                                   | 79                                                                        | None                                                                         |
| Clint Martin****<br>(1977)                                                      | Assistant Treasurer, since 2015                                                  | Fund Manager, Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2012; Vice President of Legg Mason & Co. and served as Assistant Treasurer from 2010                                                                                                                                                           | 79                                                                        | None                                                                         |

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

to 2012 and Assistant Controller from  
2006 to 2010 of certain mutual funds  
associated with Legg Mason & Co.

+ As of August 31, 2015.

\*\*\*\* Elected by and serves at the pleasure of the Board.

144 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Supplemental Information** (unaudited)**Federal Income Tax Information**

The following Federal tax information related to the Funds' fiscal year or period ended August 31, 2015, is provided for information purposes only and should not be used for reporting to federal or state revenue agencies. Federal tax information for the calendar year will be reported to you on Form 1099-DIV in January 2016.

The Funds designate the following amount of ordinary income distributions paid during the fiscal year or period ended August 31, 2015 from qualified short-term gains and qualified interest income:

| <b>Fund</b>                                               | <b>Qualified Short-Term Gains</b> | <b>Qualified Interest Income</b> |
|-----------------------------------------------------------|-----------------------------------|----------------------------------|
| U.S. Dollar Bullish Fund                                  | 0.00%                             | 100.00%                          |
| Brazilian Real Strategy Fund                              | 0.00%                             | 0.00%                            |
| Chinese Yuan Strategy Fund                                | 0.00%                             | 3.76%                            |
| Commodity Currency Strategy Fund                          | 0.00%                             | 0.00%                            |
| Emerging Currency Strategy Fund                           | 0.00%                             | 0.00%                            |
| Indian Rupee Strategy Fund                                | 0.00%                             | 0.00%                            |
| Asia Local Debt Fund                                      | 0.00%                             | 0.19%                            |
| Australia & New Zealand Debt Fund                         | 0.00%                             | 0.00%                            |
| U.S. Aggregate Bond Enhanced Yield Fund <sup>1</sup>      | 0.00%                             | 82.20%                           |
| U.S. Aggregate Bond Negative Duration Fund                | 0.00%                             | 89.82%                           |
| U.S. Aggregate Bond Zero Duration Fund                    | 0.00%                             | 90.11%                           |
| Floating Rate Treasury Fund                               | 0.00%                             | 0.00%                            |
| High Yield Bond Negative Duration Fund                    | 0.00%                             | 87.22%                           |
| High Yield Bond Zero Duration Fund                        | 0.00%                             | 88.75%                           |
| Emerging Markets Corporate Bond Fund                      | 0.00%                             | 3.45%                            |
| Emerging Markets Local Debt Fund                          | 0.00%                             | 0.03%                            |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) | 0.00%                             | 0.00%                            |
| Strategic Corporate Bond Fund                             | 0.00%                             | 56.14%                           |
| Unconstrained Bond Fund <sup>2</sup>                      | 0.00%                             | 67.04%                           |
| Global Real Return Fund ( <i>consolidated</i> )           | 0.00%                             | 22.68%                           |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     | 0.00%                             | 0.00%                            |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

The Funds intend to elect to pass through to shareholders the credit for taxes paid during the fiscal year or period ended August 31, 2015, to foreign countries. The gross foreign source income and foreign taxes paid are as follows:

| <b>Fund</b>                       | <b>Gross Foreign Income</b> | <b>Foreign Taxes Paid</b> |
|-----------------------------------|-----------------------------|---------------------------|
| U.S. Dollar Bullish Fund          | \$                          | \$                        |
| Brazilian Real Strategy Fund      |                             |                           |
| Chinese Yuan Strategy Fund        |                             |                           |
| Commodity Currency Strategy Fund  |                             |                           |
| Emerging Currency Strategy Fund   |                             |                           |
| Indian Rupee Strategy Fund        |                             |                           |
| Asia Local Debt Fund              | 5,169,010                   | 51,917                    |
| Australia & New Zealand Debt Fund |                             |                           |

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

U.S. Aggregate Bond Enhanced Yield Fund<sup>1</sup>

U.S. Aggregate Bond Negative Duration Fund

U.S. Aggregate Bond Zero Duration Fund

Floating Rate Treasury Fund

High Yield Bond Negative Duration Fund

High Yield Bond Zero Duration Fund

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 145

**Table of Contents**

**Supplemental Information** (unaudited) (concluded)

| <b>Fund</b>                                               | <b>Gross<br/>Foreign<br/>Income</b> | <b>Foreign<br/>Taxes<br/>Paid</b> |
|-----------------------------------------------------------|-------------------------------------|-----------------------------------|
| Emerging Markets Corporate Bond Fund                      | \$                                  | \$                                |
| Emerging Markets Local Debt Fund                          | 33,861,604                          | 615,272                           |
| Japan Interest Rate Strategy Fund ( <i>consolidated</i> ) |                                     |                                   |
| Strategic Corporate Bond Fund                             |                                     |                                   |
| Unconstrained Bond Fund <sup>2</sup>                      |                                     |                                   |
| Global Real Return Fund ( <i>consolidated</i> )           |                                     |                                   |
| Managed Futures Strategy Fund ( <i>consolidated</i> )     |                                     |                                   |

<sup>1</sup> For the period July 9, 2015 (commencement of operations) through August 31, 2015.

<sup>2</sup> For the period June 11, 2015 (commencement of operations) through August 31, 2015.

146 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

## **Table of Contents**

### **General Information** (unaudited)

#### **Proxy Voting Policies, Procedures and Record**

A complete copy of the Proxy Voting Policy may be obtained by calling 1-866-909-WISE (9473) or writing to: WisdomTree Trust, c/o Foreside Fund Services, LLC, Three Canal Plaza Suite 100, Portland, ME, 04101.

The Trust is required to disclose annually the Funds' complete proxy voting record on Form N-PX covering the most recent 12-month period ended June 30 and to file Form N-PX with the SEC no later than August 31 of each year. The current Form N-PX for the Funds is available at no charge upon request by calling 1-866-909-WISE (9473) or through the Trust's website at [www.wisdomtree.com](http://www.wisdomtree.com). The Funds' Form N-PX is also available on the SEC's website at [www.sec.gov](http://www.sec.gov).

#### **Shareholder Reports and Quarterly Portfolio Disclosure**

The Funds are required to file their complete schedule of portfolio holdings with the SEC for their first and third fiscal quarters on Form N-Q. Copies of the filings are available, without charge, on the SEC's website at [www.sec.gov](http://www.sec.gov) and are also available by calling the Trust at 1-866-909-WISE (9473). You can also obtain copies of Form N-Q by (i) visiting the SEC's Public Reference Room in Washington, DC (information on the operation of the Public Reference Room may be obtained by calling 1-800-SEC-0330); (ii) sending your request and a duplicating fee to the SEC's Public Reference Room, Washington, DC 20549-0102; or (iii) sending your request electronically to [publicinfo@sec.gov](mailto:publicinfo@sec.gov).

Information about each Fund's portfolio holdings is available daily, without charge, at [www.wisdomtree.com](http://www.wisdomtree.com).

The Statement of Additional Information (SAI) has additional information about the Funds' Trustees and Officers and is available without charge upon request. Contact your financial representative for a free prospectus or SAI.

#### **Frequency Distribution of Discounts & Premiums**

Information about differences between the per share net asset value of each Fund and the market trading price of shares of each Fund are available, without charge, at [www.wisdomtree.com](http://www.wisdomtree.com)

---

**Table of Contents**

**The WisdomTree Family of Funds**

The following is a list of WisdomTree Funds being offered, along with their respective ticker symbols, as of August 31, 2015:

**WisdomTree Domestic Earnings and Dividend Funds**

WisdomTree Dividend ex-Financials Fund (DTN)

WisdomTree Earnings 500 Fund (EPS)

WisdomTree High Dividend Fund (DHS)

WisdomTree LargeCap Dividend Fund (DLN)

WisdomTree LargeCap Value Fund (EZY)

WisdomTree MidCap Dividend Fund (DON)

WisdomTree MidCap Earnings Fund (EZM)

WisdomTree SmallCap Dividend Fund (DES)

WisdomTree SmallCap Earnings Fund (EES)

WisdomTree Total Dividend Fund (DTD)

**WisdomTree Global/Global ex-U.S. and Emerging/Frontier Markets**

WisdomTree Asia Pacific ex-Japan Fund (AXJL)

WisdomTree China ex-State-Owned Enterprises Fund (CXSE)

WisdomTree Commodity Country Equity Fund (CCXE)

WisdomTree Emerging Markets Consumer Growth Fund (EMCG)

WisdomTree Emerging Markets ex-State-Owned Enterprises Fund (XSOE)

WisdomTree Emerging Markets High Dividend Fund (DEM)

WisdomTree Emerging Markets Quality Dividend Growth Fund (DGRE)

WisdomTree Emerging Markets SmallCap Dividend Fund (DGS)

WisdomTree Global ex-U.S. Hedged Dividend Fund (DXUS)

WisdomTree Global ex-U.S. Quality Dividend Growth Fund (DNL)

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

WisdomTree Total Earnings Fund (EXT)

WisdomTree Global ex-U.S. Real Estate Fund (DRW)

WisdomTree U.S. Quality Dividend Growth Fund (DGRW)

WisdomTree Global ex-U.S. Utilities Fund (DBU)

WisdomTree U.S. SmallCap Quality Dividend Growth Fund (DGRS)

WisdomTree Global High Dividend Fund (DEW)

### **WisdomTree Developed World ex-U.S. and Currency Hedged Equity Funds**

WisdomTree Global Natural Resources Fund (GNAT)

WisdomTree Australia Dividend Fund (AUSE)

WisdomTree India Earnings Fund (EPI)

WisdomTree Europe Hedged Equity Fund (HEDJ)

WisdomTree Middle East Dividend Fund (GULF)

WisdomTree Europe Hedged SmallCap Equity Fund (EUSC)

### **WisdomTree Dollar Sensitive Equity Funds**

WisdomTree Europe Quality Dividend Growth Fund (EUDG)

WisdomTree Strong Dollar U.S. Equity Fund (USSD)

WisdomTree Europe SmallCap Dividend Fund (DFE)

WisdomTree Weak Dollar U.S. Equity Fund (USWD)

WisdomTree Germany Hedged Equity Fund (DXGE)

### **WisdomTree Currency Strategy Funds**

WisdomTree International Dividend ex-Financials Fund (DOO)

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

WisdomTree International Equity Fund (DWM)

WisdomTree Brazilian Real Strategy Fund (BZF)

WisdomTree International Hedged Equity Fund (HDWM)

WisdomTree Chinese Yuan Strategy Fund (CYB)

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

WisdomTree International Hedged Quality Dividend Growth Fund (IHDG)

WisdomTree Commodity Currency Strategy Fund (CCX)

WisdomTree International Hedged SmallCap Dividend Fund (HDLS)

WisdomTree Emerging Currency Strategy Fund (CEW)

WisdomTree International High Dividend Fund (DTH)

WisdomTree Indian Rupee Strategy Fund (ICN)

WisdomTree International LargeCap Dividend Fund (DOL)

### **WisdomTree Fixed Income Funds**

WisdomTree International MidCap Dividend Fund (DIM)

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree International SmallCap Dividend Fund (DLS)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

WisdomTree Japan Hedged Capital Goods Fund (DXJC)

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

WisdomTree Japan Hedged Equity Fund (DXJ)

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

WisdomTree Japan Hedged Financials Fund (DXJF)

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

WisdomTree Japan Hedged Health Care Fund (DXJH)

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

WisdomTree Japan Hedged Quality Dividend Growth Fund (JHDG)

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

WisdomTree Japan Hedged Real Estate Fund (DXJR)

WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)

WisdomTree Japan Hedged SmallCap Equity Fund (DXJS)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

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

WisdomTree Japan Hedged Tech, Media and Telecom Fund (DXJT)

WisdomTree Emerging Markets Local Debt Fund (ELD)

WisdomTree Japan Quality Dividend Growth (JDG)

WisdomTree Japan Interest Rate Strategy Fund (JGBB)

WisdomTree Japan SmallCap Dividend Fund (DFJ)

WisdomTree Strategic Corporate Bond Fund (CRDT)

WisdomTree Korea Hedged Equity Fund (DXKW)

WisdomTree Western Asset Unconstrained Bond Fund (UBND)

WisdomTree United Kingdom Hedged Equity Fund (DXPS)

### **WisdomTree Alternative Funds**

WisdomTree Global Real Return Fund (RRF)

WisdomTree Managed Futures Strategy Fund (WDTI)

## **Table of Contents**

The WisdomTree Funds are exchange traded funds ( ETFs ) registered with the United States Securities and Exchange Commission as separate series ( Funds ) of WisdomTree Trust ( Trust ). WisdomTree Asset Management, Inc., a wholly owned subsidiary of WisdomTree Investments, Inc., serves as the investment adviser to the Trust. None of the WisdomTree entities are affiliated with Foreside Fund Services, LLC, the Funds distributor. WisdomTree Investments, its affiliates and their independent providers are not liable for any informational errors, incompleteness, delays, or for any actions taken in reliance on information contained herein.

**Investors should consider the investment objectives, risks, charges and expenses of the Funds carefully before investing. A prospectus, containing this and other information, is available at [www.wisdomtree.com](http://www.wisdomtree.com), or by calling 1-866-909-WISE (9473). Investors should read the prospectus carefully before investing. There are risks associated with investing, including possible loss of principal. Past performance does not guarantee future results. Indexes are unmanaged and you cannot invest directly in an index.**

There are risks associated with investing including possible loss of principal. Foreign investing involves special risks, such as risk of loss from currency fluctuation or political or economic uncertainty. Investments in real estate involve additional special risks, such as credit risk, interest rate fluctuations and the effect of varied economic conditions. Funds that focus their investments in one country or region may be significantly impacted by events and developments associated with the region which can adversely affect performance. Funds focusing on a single sector and/or smaller companies generally experience greater price volatility. Investments in emerging, offshore or frontier markets are generally less liquid and less efficient than investments in developed markets and are subject to additional risks, such as risks of adverse governmental regulation and intervention or political developments. Inflation protected securities do not eliminate risks associated with inflation or deflation. Investments in currency involve additional special risks, such as credit risk and interest rate fluctuations. Derivative investments can be volatile and these investments may be less liquid than other securities, and more sensitive to the effect of varied economic conditions. As these Funds can have a high concentration in some issuers the Funds can be adversely impacted by changes affecting such issuers.

Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. In addition when interest rates fall income may decline. Fixed income investments are also subject to credit risk, the risk that the issuer of a bond will fail to pay interest and principal in a timely manner, or that negative perceptions of the issuer's ability to make such payments will cause the price of that bond to decline. One of the risks associated with the Managed Futures Strategy Fund (WDTI) and the Global Real Return Fund (RRF) is the complexity of the different factors which contribute to each Fund's performance, as well as their correlation (or non-correlation) to other asset classes. These factors include use of long and short positions in commodity futures contracts, currency forward contracts, swaps and other derivatives. An investment in WDTI is speculative and involves a substantial degree of risk. WDTI should not be used as a proxy for taking long only (or short only) positions in commodities or currencies. In markets without sustained price trends or markets that quickly reverse or whipsaw WDTI may suffer significant losses. Unlike typical exchange-traded funds, there are no indexes that the Currency Funds, Fixed Income Funds, WDTI or RRF attempt to track or replicate. Thus, the ability of these Funds to achieve their objectives will depend on the effectiveness of the portfolio manager. Due to the investment strategy of certain Funds they may make higher capital gain distributions than other ETFs. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

Transactions in Fund shares will result in brokerage commissions and will generate tax consequences. Shares may be sold through brokerage accounts, but may be redeemed from the Funds only in large amounts of 50,000 shares or more.

**Table of Contents**

WisdomTree Trust

245 Park Avenue, 35th Floor

New York, NY 10167

**Currency Strategy Funds**

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

WisdomTree Indian Rupee Strategy Fund

**Fixed Income Funds**

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

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

WisdomTree Emerging Markets Local Debt Fund

WisdomTree Japan Interest Rate Strategy Fund

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

WisdomTree Strategic Corporate Bond Fund

WisdomTree Western Asset Unconstrained Bond Fund

### **Alternative Funds**

WisdomTree Global Real Return Fund

WisdomTree Managed Futures Strategy Fund

WisdomTree Fund shares are distributed by Foreside Fund Services, LLC.

WTGM-0712

**Table of Contents**

**Item 2. Code of Ethics.**

- (a) The registrant, as of the end of the period covered by this report, has adopted a code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party.
- (c) There have been no amendments, during the period covered by this report, to a provision of the code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party, and that relates to any element of the code of ethics description.
- (d) The registrant has not granted any waivers, including an implicit waiver, from a provision of the code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party, that relates to one or more of the items set forth in paragraph (b) of this item's instructions.
- (f) The code of ethics is attached hereto as exhibit 12(a)(1).

**Item 3. Audit Committee Financial Expert.**

The Registrant's Board of Trustees has determined that the Registrant has one audit committee financial expert, as that term is defined under Item 3(b) and 3(c), serving on its audit committee. The audit committee financial expert serving on the Registrant's audit committee is David Chrencik, who is an independent Trustee of the Trust, as that term is defined under Item 3(a) (2).

**Item 4. Principal Accountant Fees and Services.**

**Audit Fees**

- (a) The aggregate fees billed for each of the last two fiscal years for professional services rendered by the principal accountant for the audit of the registrant's annual financial statements or services that are normally provided by the accountant in connection with statutory and regulatory filings or engagements for those fiscal years are \$509,120 for 2015 and \$459,721 for 2014.

**Audit-Related Fees**

- (b)

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

The aggregate fees billed in each of the last two fiscal years for assurance and related services by the principal accountant that are reasonably related to the performance of the audit of the registrant's financial statements and are not reported under paragraph (a) of this Item are \$100,000 for 2015 and \$197,500 for 2014.

### Tax Fees

- (c) The aggregate fees billed in each of the last two fiscal years for professional services rendered by the principal accountant for tax compliance, tax advice, and tax planning are \$339,186 for 2015 and \$281,856 for 2014.

---

**Table of Contents**

**All Other Fees**

- (d) The aggregate fees billed in each of the last two fiscal years for products and services provided by the principal accountant, other than the services reported in paragraphs (a) through (c) of this Item are \$24,000 for 2015 and \$173,874 for 2014.

- (e)(1) Disclose the audit committee's pre-approval policies and procedures described in paragraph (c)(7) of Rule 2-01 of Regulation S-X.

Per Rule 2-01(c) (7) (A), the Registrant's audit committee charter provides that the audit committee shall select and approve in advance the retention of independent accountants to annually audit and provide their opinion on the Registrant's financial statements. The audit committee must also approve prior to appointment the engagement of the principal accountant to provide other audit services to the Registrant or to provide non-audit services to the Registrant, its investment adviser, or any entity controlling, controlled by, or under common control with its investment adviser (adviser/affiliate) that provides ongoing services to the Registrant, if the engagement by the investment adviser or adviser affiliate relates directly to the operations and financial reporting of the Registrant. The audit committee must also, prior to appointment of the engagement of the principal accountant, review and approve the fees proposed to be charged to the Registrant by the auditors for each audit and non-audit service. The audit committee must also consider whether non-audit services provided by the Registrant's principal accountant to the Registrant's investment adviser, or adviser/affiliate that provides ongoing services to the Trust are compatible with maintaining the auditor's independence.

- (e)(2) The Registrant's Audit committee has approved 100% of services described in each of Items 4(b) through (d) pursuant to paragraph (c)(7)(i)(C) of Rule 2-01 of Regulation S-X.

- (f) The percentage of hours expended on the principal accountant's engagement to audit the registrant's financial statements for the most recent fiscal year that were attributed to work performed by persons other than the principal accountant's full-time, permanent employees was 0%.

- (g) The aggregate non-audit fees billed by the registrant's accountant for services rendered to the registrant, and rendered to the registrant's investment adviser (not including any sub-adviser whose role is primarily portfolio management and is subcontracted with or overseen by another investment adviser), and any entity controlling, controlled by, or under common control with the adviser that provides ongoing services to the registrant for each of the last two fiscal years of the registrant was \$363,186 for 2015 and \$455,730 for 2014.

- (h) Not applicable.

**Item 5. Audit Committee of Listed registrants.**

The Registrant is an issuer as defined in Rule 10A-3 under the Exchange Act and has a separately-designated standing audit committee established in accordance with Section 3(a) (58)A of the Exchange Act. The Registrant's audit

committee members are David Chrencik, Melinda Raso Kirstein and Victor Ugolyn.

**Table of Contents**

**Item 6. Investments.**

- (a) Schedule of Investments in securities of unaffiliated issuers as of the close of the reporting period is included as part of the report to shareholders filed under Item 1 of this form.
- (b) Not applicable.

**Item 7. Disclosure of Proxy Voting Policies and Procedures for Closed-End Management Investment Companies.**

Not applicable.

**Item 8. Portfolio Managers of Closed-End Management Investment Companies.**

Not applicable.

**Item 9. Purchases of Equity Securities by Closed-End Management Investment Company and Affiliated Purchasers.**

Not applicable.

**Item 10. Submission of Matters to a Vote of Security Holders.**

There have been no material changes to the procedures by which the shareholders may recommend nominees to the registrant's board of directors, where those changes were implemented after the registrant last provided disclosure in response to the requirements of Item 407(c)(2)(iv) of Regulation S-K (17 CFR 229.407) (as required by Item 22(b)(15) of Schedule 14A (17 CFR 240.14a-101)), or this Item.

**Item 11. Controls and Procedures.**

- (a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on their evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- (b)

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

There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's second fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

**Table of Contents**

**Item 12. Exhibits.**

- (a)(1) Code of ethics, or any amendment thereto, that is the subject of disclosure required by Item 2 is attached hereto.
- (a)(2) Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.
- (a)(3) Not applicable.
- (b) Certifications pursuant to Rule 30a-2(b) under the 1940 Act and Section 906 of the Sarbanes-Oxley Act of 2002 are attached hereto.

**Table of Contents**

**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) WisdomTree Trust

By (Signature and Title) /s/ Jonathan L. Steinberg  
Jonathan L. Steinberg, President  
(principal executive officer)

Date: November 5, 2015

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Jonathan L. Steinberg  
Jonathan L. Steinberg, President  
(principal executive officer)

Date: November 5, 2015

By (Signature and Title) /s/ David Castano  
David Castano, Treasurer  
(principal financial officer)

Date: November 5, 2015