

WisdomTree Trust
Form N-CSR
November 04, 2016
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-CSR

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

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

245 Park Avenue, 35th 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, 2016

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

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

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August 31, 2016

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Management's Discussion of Funds Performance (unaudited)

Economic Environment

Over the fiscal year ended August 31, 2016, the global economy continued to expand, but at a slower pace. Despite keeping markets on edge for much of 2015, the U.S. Federal Reserve (Fed) decided to begin the path to raising rates in December 2015. In its announcement, the Fed increased the band of the Federal Funds Rate target from 0 to 25 basis points to 25 to 50 basis points. In doing so, it sought to emphasize that it intended to gradually normalize short term interest rates.

2016 began with selloffs in global markets as investors questioned the ability of central banks to revive growth; and fears and headlines about a potential U.S. recession began to surface. However, as commodity markets began to stabilize and the assumed pace of Fed tightening was pushed back, risk assets rebounded to end the quarter unchanged. Since falling as low as \$26 a barrel in February, crude oil prices have since rallied to \$45 a barrel by the end of August. The rebound in oil was seen as a barometer for the broader commodity complex as well as global growth expectations. Many emerging market (EM) countries are net commodity exporters and have been net beneficiaries. On the contrary, after a four-year rally, the U.S. dollar has generally been experiencing a period of consolidation. On the back of a weaker U.S. dollar and a stronger commodity outlook, EM currencies broadly rebounded throughout most of the fiscal year.

In June 2016, British voters surprised markets by voting to leave the European Union (EU). After the vote, global bond yields fell, pricing in expectations of slower economic growth across the United Kingdom and Europe at large. Global markets sold off and yields on the 10-Year U.S. Treasury note declined to 1.47% by the end of June as investors flocked toward safe haven assets. Curiously, in the weeks following the Brexit vote, global equity markets rebounded erasing earlier losses. This was primarily due to the likely delay in the triggering of Article 50 of the Lisbon treaty which sets out how an EU country might voluntarily leave the union. The global economy continues to muddle along despite heightened concerns about valuations.

To conclude, the global outlook largely remains policy dependent. Despite much speculation for potentially multiple rate hikes in 2016, the Fed has continued to revise down the number of hikes. Going back to last August, economists and portfolio managers alike were mixed in their opinions about if and when the Fed would even begin to raise the Fed Funds Rate.

Foreign Exchange and Fixed Income Markets

In the developed world, Japanese policy makers have joined the European Central Bank in moving their target policy rates below zero. European government bond yields continued to grind lower, with some countries experiencing negative bond yields out through 10 years. Last year, European Central Bank President Mario Draghi told investors around the world to brace for an uptick in bond market volatility. Despite nascent sparks of volatility in August 2016, volatility in the bond market is significantly lower than in August 2015.

In the U.S., 10-year treasury yields experienced approximately a 100 basis point range, but ended the fiscal year about 64 basis points lower than where they started in August 2015 (2.22% vs. 1.58%). With the Fed signaling for a low and slow rate hiking cycle, both corporate and high yield spreads tightened. High yield spreads tightened by about 54 basis points over the fiscal year (5.44% vs. 4.90%), and about 349 basis points since its 1-year high in February (8.39% vs. 4.90%). Crude oil strength benefitted high yield issuers with significant exposure to commodities after a difficult 2015. Similarly, yields in EM bonds (both sovereign and corporates) fell, resulting in positive performance. For the first time in over three years, locally-denominated EM sovereign debt provided positive returns, in the form of declining local bond yields and EM currency appreciation.

On the currency front, contrary to performance last year, the U.S. dollar has since given back some its previous gains. A lack of continued divergent monetary policies from the Fed against that of European and Japanese foreign central banks supported a stronger

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European euro and Japanese yen over the fiscal year. Several risk-off trading sessions propelled the Japanese yen even higher as the currency was viewed as a haven asset. Additionally, currencies of heavy commodity exporters such as the Norwegian krone, Canadian dollar, Australian dollar, and the New Zealand dollar have all ended the fiscal year positive as China concerns subsided and commodity prices roared back. Resounding crude oil strength and easing geopolitical concerns contributed to two of the best performing currencies, the Brazilian real and the Russian ruble, each appreciating around 23% and 13%, respectively, year to date.

Fixed Income and Currency Strategy Funds Performance***Currency Strategy Funds***

Income return was a strong driver of 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 strongest performing 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 increased 25.66% for the fiscal year based on NAV, outperforming the 12.63% appreciation in the Brazilian real versus the U.S. dollar. The WisdomTree Indian Rupee Strategy Fund increased by 4.71% in value for the fiscal year based on NAV, while the Indian rupee spot currency returned -1.04%. The **WisdomTree Chinese Yuan Strategy Fund**, which returned -1.01% for the fiscal year based on NAV, boosted relative performance versus the Chinese yuan through investments made in both onshore and offshore Chinese yuan forwards, outperforming the spot currency return of -4.14%.

The **WisdomTree Emerging Currency Strategy Fund** posted a 5.64% return over the fiscal year, outperforming its industry reference benchmark, the JP Morgan Emerging Local Markets Index Plus, which returned 5.62%. The Fund's overweights to Colombia, Brazil, and Indonesia were the largest contributors to the outperformance as these currencies were among the best performers over the past year. Underweights to Mexico helped as the peso was the worst performing EM currency over the same period. The Fund's underweight to Russia and overweight to South Africa detracted from overall Fund performance.

The **WisdomTree Commodity Currency Strategy Fund** increased by 8.19% over the fiscal year ended August 31, 2016 based on NAV. The Equal-Weighted Commodity Currency Composite returned 9.07% over the same period. Despite a poor start to the fiscal year, commodity currencies largely rebounded along with the broader commodity complex.

The **WisdomTree Bloomberg U.S. Dollar Bullish Fund** returned -2.05% over the fiscal year, underperforming its reference benchmark, the Bloomberg Dollar Total Return Index, which returned -1.70%. Concerns about the economic outlook of the United Kingdom and Europe contributed to U.S. dollar strength against the British pound and European euro, and therefore contributed positively to Fund performance for the fiscal year. However, a tremendously strong Japanese yen was a major detractor to performance, and more than offset those gains. The underperformance to its reference benchmark was primarily due to changes in the value of forward currency contracts.

Fixed Income Funds

The **WisdomTree Emerging Markets Local Debt Fund**'s return of 10.34% based on NAV for the fiscal year was primarily driven by strong local bond returns that contributed both income and principal returns. The rebound in commodity prices in 2016 sparked a sharp

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appreciation in EM currencies. Commodity exporters experienced the greatest gains as Brazil, Russia, and Colombia were prominent beneficiaries. As a region, Asian bonds fared better than those of Latin America, Europe, and South Africa sovereigns. Despite posting positive returns, the WisdomTree Emerging Markets Local Debt Fund underperformed its reference benchmark, the JP Morgan GBI-EM Global Diversified Index, by 0.99%.

Local Asian bonds performed well relative to local debt of other EM countries. The **WisdomTree Asia Local Debt Fund** gained 8.81% of its value based on NAV for the fiscal year ending August 31, 2016, underperforming its industry benchmark, the Markit iBoxx Asian Local Bond Index, by 2.42%. The Fund's positive returns were most notably attributed to exposure to Indonesia, South Korea, and New Zealand. The Fund's strategic exposure to Australia and New Zealand versus the Index were significant. Australia and New Zealand yields fell, while their currencies appreciated, both positive contributors for Fund returns.

The **WisdomTree Emerging Markets Corporate Bond Fund** invests in the 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 8.71% based on NAV, underperforming its industry reference benchmark by 2.15% which returned 10.86% during the period. An overall bias to energy and commodity-related sectors, and underweights to financials contributed to Fund performance.

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 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 utilizes the Citigroup Australian Broad Investment-Grade Bond Index as its industry reference benchmark. The Fund outperformed its industry reference benchmark, which returned 12.89% versus the Fund's return of 13.58% based on NAV for the fiscal year. The Fund benefitted positively from both currency and a local bond returns. Over the fiscal period, the Australian dollar and New Zealand dollar appreciated approximately 6% and 14% respectively. Falling Australian and New Zealand yields added to positive bond returns for the same period.

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. The Fund utilizes the Bloomberg Barclays Global Credit Index (Hedged) as its industry reference benchmark. The Bloomberg Barclays Global Credit Index (Hedged) contains investment-grade and high-yield credit securities from the Bloomberg Barclays Multiverse Index, which is a broad-based measure of the global fixed-income bond market. The Bloomberg Barclays Multiverse Index is the union of the Bloomberg Barclays Global Aggregate Index and the Bloomberg Barclays Global High Yield Index and captures investment grade and high yield securities in all eligible currencies. The Bloomberg 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 8.95% versus the Fund's return of 7.85% based on NAV for the fiscal year.

The **WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund** seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration. For the fiscal year ended August 31, 2016, the Index returned 1.86% versus the Fund's return of 1.35% based on NAV. The difference between the Index and Fund returns are primarily due to representative

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sampling, changes in the futures to cash bond basis, deductions for Fund expenses and transaction costs. During the fiscal year, 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, 2016, 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 Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration. For the fiscal year ended August 31, 2016, the Index returned -2.50% versus the Fund's return of -3.11% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, deductions for Fund expenses and transaction costs. During the fiscal year, 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, 2016, 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 August 31, 2016, the Index returned 6.23% versus the Fund's return of 5.92% based on NAV. The underperformance between the Fund and Index returns is primarily due to representative sampling and Fund expenses. During the fiscal year, 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, 2016, 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, 2016, the Index returned -0.12% versus the Fund's return of -2.22% based on NAV. The underperformance is primarily due to representative sampling and Fund expenses. During the fiscal year, 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, 2016, 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, 2016, the Index returned -6.67% versus the Fund's return of -8.10% 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, 2016, the Fund's use of short forward currency contracts detracted from Fund performance as the Japanese yen strengthened against the U.S. dollar by approximately 17% during the period. For the fiscal year ended August 31, 2016, the Fund's use of short Japan Government Bond futures contracts detracted from Fund performance as the yields on 10-year Japan Government Bonds decreased overall by approximately 44 basis points year-over-year.

4 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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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, 2016, the Index returned 0.46% versus the Fund's return of 0.28% based on NAV. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs.

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 fiscal year ended August 31, 2016, the Fund has returned 5.09% based on NAV, with the main contributor to positive performance being a tightening in credit spreads of U.S. corporate and emerging market bonds. In comparison, the BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index has returned 0.46% in the same period. During the fiscal period ended August 31, 2016, the Fund utilized short futures contracts on U.S. Treasury bonds to hedge interest rate risk. At August 31, 2016, yields on 10-year and 30-year U.S. Treasury bonds ended the period 64 and 73 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.

The **WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund** seeks to achieve the returns of the Bloomberg Barclays U.S. Aggregate Enhanced Yield Index. The Bloomberg Barclays U.S. Aggregate Enhanced Yield Index uses a rules-based approach to re-weight subcomponents of the Bloomberg Barclays U.S. Aggregate Index with the aim of earning a higher yield while broadly retaining the risk characteristics of the U.S. Aggregate. For the fiscal year ended August 31, 2016, the Fund has returned 7.81% based on NAV while the Index has returned 7.75%. During the same period, the Fund outperformed the Bloomberg Barclays U.S. Aggregate Index (5.97%) by 184 basis points. As a result of its longer duration profile and overweight to corporate bonds relative to the Bloomberg Barclays U.S. Aggregate Index, the Fund benefitted from falling yields and tightening corporate spreads.

Alternative Funds

The **WisdomTree Managed Futures Strategy Fund** posted a -0.12% return based on NAV for the fiscal year ended August 31, 2016. The Fund underperformed its industry benchmark, the Diversified Trends Indicator Index by 1.25% based on NAV for the fiscal year. This was primarily due to deductions for Fund expenses and transaction costs.

Despite the Fed raising interest rates away from zero bound, longer term treasury yields generally fell over the fiscal year ended August 31, 2016. The market continues to grapple with the pace and timing of interest rate hikes in the U.S. At the beginning of 2016, there were expectations of up to 4 rate hikes. Since then, the Fed has yet to act on their second. Consequently, the U.S. dollar weakened and ended the fiscal year ending August 31, 2016 in negative territory. Although the European euro and British pound depreciated against the U.S. dollar on the back of concerns on Europe and United Kingdom growth, the Japanese yen sharply appreciated over the fiscal year. Gains from investments in Japanese yen more than offset losses from investments in the European euro and the British pound. Energy markets were significantly negative towards the end of 2015 before reversing course around the end first quarter of 2016. As a result, energy investments were a detractor to performance this year. Sugar ended the fiscal year nearly up 92%. Since peaking in 2014, livestock as a group continues to underperform. Live cattle and lean hog were among the bottom performing investments. Since hitting multiyear lows in December of 2015, both silver and gold picked up steam in the beginning of 2016, and never took the foot off the gas pedal. Led by 27% and 16% returns from silver and gold, the precious metals sector were strong contributors to Fund performance. In summary, investment positions in the sugar, the Japanese yen, and silver were the most significant contributors to performance. Conversely, positions in wheat, live cattle and corn were the largest detractors. Overall, the Fund's use of derivatives contributed positively to performance for the fiscal year.

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

The **WisdomTree Global Real Return Fund** posted a 5.29% return over the fiscal year ended August 31, 2016, underperforming its industry reference benchmark, the BofA Merrill Lynch Global Diversified Inflation-Linked Index, which returned 8.24%. Over the course of the fiscal year, expectations for global inflation broadly improved as the Fed began its path to normalizing rates. Global inflation-linked investments contributed positively to performance. During the same period, the Fund utilized 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 broadly contributed positively to performance. These currency gains were primarily attributed to depreciation in the European euro and Mexican peso against the U.S. dollar.

The **WisdomTree CBOE S&P 500 PutWrite Strategy Fund** posted a 7.77% return since its inception on February 24, 2016 through the fiscal period ended August 31, 2016, underperforming its industry reference benchmark, the CBOE S&P 500 PutWrite Index, which returned 8.00%. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs. During the fiscal period, to implement its investment strategy, the Fund employed the use of derivatives, specifically by writing put options on the S&P 500 Index (SPX) in return for a premium from the option buyer. By selling SPX Put options, the Fund receives a premium from the option buyer, which increases the Fund's return if the option is not exercised and expires worthless (i.e. out-of-the-money). If, however, the value of the SPX increases beyond the amount of premiums received, the Fund's returns would not be expected to increase accordingly. Further, if the value of the SPX falls below the SPX Put option's strike price, the option finishes in-the-money and the Fund pays the option buyer the difference between the SPX Put option strike price and the value of the SPX which would result in a loss to the Fund and detract from Fund performance. During the fiscal period, the S&P 500 Index returned 13.79% which translated overall into positive performance for the Fund as the written SPX put options were generally out-of-the-money.

6 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 98.4% |
| Other Assets less Liabilities | 1.6% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|------------------------|
| U.S. Treasury Bill, 0.23%, 10/20/16 | 63.2% |
| U.S. Treasury Bill, 0.25%, 9/15/16 | 35.2% |

*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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, 2016, the Fund's annual expense ratio was 0.50%.**

Performance as of 8/31/16

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| | Average Annual Total Return Since | |
|--|--------------------------------------|------------------------|
| | 1 Year | Inception ¹ |
| Fund NAV Returns | -2.05% | 4.76% |
| Fund Market Price Returns | -2.02% | 4.77% |
| <i>Bloomberg Dollar Total Return Index</i> | -1.70% | 5.37% |
| <i>Bloomberg Dollar Spot Index</i> | -1.57% | 5.77% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Performance Summary (unaudited)

WisdomTree Brazilian Real Strategy Fund (BZF)

Investment Breakdown as of 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 81.0% |
| Repurchase Agreement | 16.1% |
| Other Assets less Liabilities | 2.9% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|------------------------|
| U.S. Treasury Bill, 0.28%, 9/8/16 | 64.0% |
| U.S. Treasury Bill, 0.28%, 9/22/16 | 17.0% |
| Deutsche Bank, tri-party repurchase agreement, 0.34%, 9/1/16 | 16.1% |

* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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

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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, 2016, the Fund's annual expense ratio was 0.45%.

Performance as of 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|---|-----------------------------|--------|---------|------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 25.66% | -0.16% | -5.67% | 0.19% |
| Fund Market Price Returns | 25.84% | 0.16% | -5.49% | 0.12% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil</i> | 26.83% | 0.42% | -5.15% | 1.19% |
| <i>Brazilian real</i> | 12.63% | -9.75% | -13.26% | -7.73% |

¹ 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. 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 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 68.7% |
| Repurchase Agreement | 31.1% |
| Other Assets less Liabilities | 0.2% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.25%, 9/15/16 | 52.3% |
| Citigroup, Inc., tri-party repurchase agreement, 0.34%, 9/1/16 | 31.1% |
| U.S. Treasury Bill, 0.23%, 10/20/16 | 16.4% |

* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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

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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, 2016, the Fund's annual expense ratio was 0.45%.

Performance as of 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -1.01% | -0.90% | 0.36% | 0.96% |
| Fund Market Price Returns | -0.89% | -0.88% | 0.33% | 0.83% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) China</i> | 0.98% | 0.19% | 1.34% | 2.08% |
| <i>Chinese yuan</i> | -4.14% | -2.63% | -0.93% | 0.55% |

¹ 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. 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 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 62.6% |
| Repurchase Agreement | 31.5% |
| Other Assets less Liabilities | 5.9% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.25%, 9/15/16 | 62.6% |
| Citigroup, Inc., tri-party repurchase agreement, 0.34%, 9/1/16 | 31.5% |

* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 invests 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 table 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, 2016, the Fund's annual expense ratio was 0.55%.**

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Performance as of 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|---------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 8.19% | -5.18% | -5.45% | -2.91% |
| Fund Market Price Returns | 7.63% | -5.04% | -5.46% | -2.89% |
| <i>Barclays Commodity Producers Currency Index²</i> | 3.33% | -7.07% | -7.23% | -4.60% |
| <i>Equal-Weighted Commodity Currency Composite</i> | 9.07% | -4.54% | -4.78% | -2.22% |

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

² Total returns for the Index are only through June 6, 2016 as the Index has been discontinued by Barclays and, therefore, Index values are no longer available after this date.

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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

10 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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Performance Summary (unaudited)

WisdomTree Emerging Currency Strategy Fund (CEW)

Investment Breakdown as of 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 63.7% |
| Repurchase Agreement | 32.0% |
| Other Assets less Liabilities | 4.3% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.23%, 10/20/16 | 33.1% |
| Citigroup, Inc., tri-party repurchase agreement, 0.34%, 9/1/16 | 32.0% |
| U.S. Treasury Bill, 0.25%, 9/15/16 | 30.6% |

* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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

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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, 2016, the Fund's annual expense ratio was 0.55%.

Performance as of 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 5.64% | -2.95% | -3.71% | -0.12% |
| Fund Market Price Returns | 5.45% | -2.87% | -3.71% | -0.24% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | 5.62% | -2.30% | -2.52% | 0.81% |
| <i>Equal-Weighted Emerging Currency Composite</i> | 6.73% | -2.24% | -2.92% | 0.70% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Performance Summary (unaudited)

WisdomTree Indian Rupee Strategy Fund (ICN)

Investment Breakdown as of 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 67.3% |
| Repurchase Agreement | 31.3% |
| Other Assets less Liabilities | 1.4% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.25%, 9/15/16 | 67.3% |
| Citigroup, Inc., tri-party repurchase agreement, 0.34%, 9/1/16 | 31.3% |

* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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, 2016, the Fund's annual expense ratio was 0.45%.**

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Performance as of 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|---------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 4.71% | 6.38% | -1.33% | 0.41% |
| Fund Market Price Returns | 4.82% | 6.02% | -1.39% | 0.31% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) India</i> | 6.03% | 6.86% | -0.61% | 1.41% |
| <i>Indian rupee</i> | -1.04% | -0.07% | -7.20% | -5.34% |

¹ 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. 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 8/31/16

| Country | % of Net Assets |
|-------------------------------|------------------------|
| Australia | 13.1% |
| Supranational Bonds | 12.9% |
| Thailand | 12.8% |
| South Korea | 7.6% |
| United States | 7.3% |
| Hong Kong | 6.7% |
| Philippines | 6.6% |
| Malaysia | 6.3% |
| Singapore | 6.2% |
| Indonesia | 4.1% |
| China | 4.1% |
| New Zealand | 2.7% |
| Other Assets less Liabilities | 9.6% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|------------------------|
| Citigroup, Inc., tri-party repurchase agreement, 0.34%, 9/1/16 | 7.3% |
| Hong Kong Government Bond Programme, 2.46%, 8/4/21 | 4.4% |
| Queensland Treasury Corp., 6.00%, 7/21/22, Series 22, Reg S | 4.4% |
| International Finance Corp., 8.25%, 6/10/21 | 4.2% |
| Malaysia Government Bond, 4.38%, 11/29/19, Series 0902 | 4.1% |
| Nordic Investment Bank, 3.50%, 1/30/18 | 4.1% |
| South Australian Government Financing Authority, 5.00%, 5/20/21, Series 21 | 4.1% |
| Thailand Government Bond, 2.55%, 6/26/20 | 3.8% |
| Thailand Government Bond, 3.85%, 12/12/25 | 3.2% |

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Western Australian Treasury Corp.,
7.00%, 10/15/19,
Series 19

3.0%

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

Fully collateralized by U.S. Government securities.

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 table 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, 2016, the Fund's annual expense ratio was 0.55%.**

Performance as of 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------------|--------------|------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 8.81% | 0.66% | -1.06% | 0.38% |
| Fund Market Price Returns | 9.30% | 0.96% | -1.10% | 0.36% |
| <i>Markit iBoxx Asian Local Bond Index</i> | <i>11.23%</i> | <i>4.13%</i> | <i>1.88%</i> | <i>3.10%</i> |

¹ 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. 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 13

Table of Contents**Performance Summary** (unaudited)**WisdomTree Australia & New Zealand Debt Fund (AUNZ)****Country Breakdown** as of 8/31/16

| Country | % of Net Assets |
|-------------------------------|------------------------|
| Australia | 59.9% |
| Supranational Bonds | 27.1% |
| New Zealand | 11.8% |
| Other Assets less Liabilities | 1.2% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| Australia Government Bond, 5.50%, 1/21/18, Series 132, Reg S | 3.5% |
| Australia Government Bond, 3.25%, 10/21/18, Series 141, Reg S | 2.7% |
| Nordic Investment Bank, 4.75%, 2/28/24 | 2.5% |
| Treasury Corp. of Victoria, 6.00%, 10/17/22, Series 1022 | 2.4% |
| Northern Territory Treasury Corp., 4.25%, 9/20/21 | 2.4% |
| European Bank for Reconstruction & Development, 0.50%, 9/1/23 | 2.4% |
| Western Australian Treasury Corp., 7.00%, 7/15/21, Series 21 | 2.4% |
| Australia Government Bond, 4.25%, 4/21/26, Series 142, Reg S | 2.3% |
| Australia Government Bond, 4.50%, 4/21/33, Series 140, Reg S | 2.3% |
| Queensland Treasury Corp., 6.25%, 2/21/20, Series 20, Reg S | 2.3% |

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

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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 or New Zealand dollars.

The following performance table 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, 2016, the Fund's annual expense ratio was 0.45%.**

Performance as of 8/31/16

| | Average Annual Total Return | | | |
|---|-----------------------------|--------|--------|---------------------------------|
| | 1 Year | 3 Year | 5 Year | Since Inception ¹ |
| Fund NAV Returns ² | 13.58% | 0.54% | -1.93% | 1.50% |
| Fund Market Price Returns ² | 14.14% | 0.66% | -1.96% | 1.40% |
| <i>Citigroup Australian Broad Investment-Grade Bond Index</i> | 12.89% | 1.02% | -0.75% | 4.50% |
| <i>Spliced Australia & New Zealand Debt Composite</i> | 14.33% | 1.72% | -0.58% | 2.56% |

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

² 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. 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 8/31/16

| Investment Type | % of Net Assets |
|---------------------------------------|------------------------|
| Corporate Bonds | 41.9% |
| U.S. Government Agencies | 24.6% |
| U.S. Government Obligations | 16.3% |
| Commercial Mortgage-Backed Securities | 6.6% |
| Foreign Corporate Bonds | 6.3% |
| Foreign Government Obligations | 2.4% |
| Municipal Bonds | 1.0% |
| Asset-Backed Securities | 0.4% |
| Foreign Government Agencies | 0.2% |
| U.S. Government Agencies Sold Short | -0.5% |
| Other Assets less Liabilities | 0.8% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Note, 0.88%, 7/15/18 | 2.7% |
| U.S. Treasury Note, 2.00%, 2/15/23 | 2.2% |
| U.S. Treasury Note, 0.63%, 8/31/17 | 1.8% |
| U.S. Treasury Bond, 8.13%, 5/15/21 | 1.5% |
| U.S. Treasury Bond, 6.00%, 2/15/26 | 1.4% |
| U.S. Treasury Note, 1.25%, 11/30/18 | 1.3% |
| Tennessee Valley Authority, 5.88%, 4/1/36 | 1.1% |
| U.S. Treasury Note, 2.13%, 1/31/21 | 1.0% |
| U.S. Treasury Note, 2.00%, 2/28/21 | 1.0% |
| Federal National Mortgage Association, 6.63%, 11/15/30 | 1.0% |

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

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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 Bloomberg Barclays U.S. Aggregate Enhanced Yield Index.

The following performance table 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, 2016, 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 8/31/16

| | Average Annual Total Return Since | |
|---|--------------------------------------|------------------------|
| | 1 Year | Inception ¹ |
| Fund NAV Returns | 7.81% | 6.74% |
| Fund Market Price Returns | 8.06% | 6.91% |
| <i>Bloomberg Barclays U.S. Aggregate Enhanced Yield Index</i> | 7.75% | 6.73% |
| <i>Bloomberg Barclays U.S. Aggregate Index</i> | 5.97% | 5.51% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Table of Contents**Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)****Investment Breakdown** as of 8/31/16

| Investment Type | % of Net Assets |
|---------------------------------------|------------------------|
| U.S. Government Obligations | 29.7% |
| U.S. Government Agencies | 28.8% |
| Corporate Bonds | 24.7% |
| Commercial Mortgage-Backed Securities | 4.6% |
| Foreign Corporate Bonds | 3.0% |
| Foreign Government Obligations | 1.6% |
| Supranational Bond | 1.6% |
| Municipal Bond | 1.2% |
| Foreign Government Agencies | 1.1% |
| Other Assets less Liabilities | 3.7% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|------------------------|
| U.S. Treasury Note, 0.88%, 1/15/18 | 16.6% |
| U.S. Treasury Bond, 4.50%, 2/15/36 | 3.8% |
| U.S. Treasury Bond, 6.88%, 8/15/25 | 3.4% |
| U.S. Treasury Bond, 4.38%, 5/15/40 | 3.0% |
| U.S. Treasury Bond, 3.63%, 8/15/43 | 2.9% |
| Federal Home Loan Mortgage Corp., 4.50%, 9/1/46 | 2.0% |
| Federal National Mortgage Association, 0.88%, 5/21/18 | 1.8% |
| Government National Mortgage Association, 4.00%, 9/1/46 | 1.8% |
| Federal Home Loan Mortgage Corp., 2.38%, 1/13/22 | 1.7% |
| European Investment Bank, 4.00%, 2/16/21 | 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 derivatives and investment of cash collateral for securities on loan (if any).

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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 Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration (the Index).

The following performance table 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, 2016, the Fund's annual expense ratio was 0.28%.**

Performance as of 8/31/16

| | Average Annual Total Return | |
|---|-----------------------------|------------------------------|
| | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -3.11% | -4.46% |
| Fund Market Price Returns | -2.78% | -4.38% |
| <i>Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration</i> | -2.50% | -3.51% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Performance Summary (unaudited)

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

Investment Breakdown as of 8/31/16

| Investment Type | % of Net Assets |
|---------------------------------------|------------------------|
| U.S. Government Agencies | 31.9% |
| U.S. Government Obligations | 29.4% |
| Corporate Bonds | 26.3% |
| Commercial Mortgage-Backed Securities | 4.5% |
| Foreign Corporate Bonds | 2.8% |
| Supranational Bond | 2.2% |
| Foreign Government Obligations | 1.4% |
| Municipal Bond | 1.0% |
| U.S. Government Agencies Sold Short | -1.3% |
| Other Assets less Liabilities | 1.8% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Note, 0.88%, 1/15/18 | 22.1% |
| U.S. Treasury Bond, 3.63%, 8/15/43 | 3.0% |
| Federal Home Loan Mortgage Corp., 2.38%, 1/13/22 | 3.0% |
| Federal National Mortgage Association, 0.88%, 5/21/18 | 2.3% |
| European Investment Bank, 4.00%, 2/16/21 | 2.2% |
| Federal National Mortgage Association, 5.00%, 9/1/46 | 2.1% |
| Federal Home Loan Mortgage Corp., 4.50%, 9/1/46 | 1.9% |
| U.S. Treasury Bond, 2.88%, 5/15/43 | 1.8% |
| Government National Mortgage Association, 3.50%, 8/20/44 | 1.7% |
| Federal National Mortgage Association, 3.50%, 9/1/46 | 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 derivatives and investment of cash collateral for securities on loan (if any).

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

The following performance table 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, 2016, the Fund's annual expense ratio was 0.23%.**

Performance as of 8/31/16

| | Average Annual Total Return Since | |
|--|--------------------------------------|------------------------|
| | 1 Year | Inception ¹ |
| Fund NAV Returns | 1.35% | 0.19% |
| Fund Market Price Returns | 1.52% | 0.20% |
| <i>Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration</i> | 1.86% | 0.96% |

¹ 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. 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 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations | 99.7% |
| Other Assets less Liabilities | 0.3% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|-----------------|
| U.S. Treasury Floating Rate Note, 0.53%, 4/30/18 | 29.7% |
| U.S. Treasury Floating Rate Note, 0.61%, 1/31/18 | 29.6% |
| U.S. Treasury Floating Rate Note, 0.50%, 10/31/17 | 29.6% |
| U.S. Treasury Floating Rate Note, 0.51%, 7/31/18 | 10.8% |

*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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, 2016, the Fund's net and gross annual expense ratios were 0.15% and 0.20%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.15% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

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Performance as of 8/31/16

| | Average Annual Total Return | |
|---|-----------------------------|------------------------------|
| | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 0.28% | 0.09% |
| Fund Market Price Returns | 0.24% | -0.06% |
| <i>Bloomberg U.S. Treasury Floating Rate Bond Index</i> | 0.46% | 0.23% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Table of Contents**Performance Summary** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)****Investment Breakdown** as of 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| Corporate Bonds | 86.7% |
| Foreign Corporate Bonds | 8.5% |
| Other Assets less Liabilities | 4.8% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|-----------------|
| DISH DBS Corp., 4.25%, 4/1/18 | 2.4% |
| CIT Group, Inc., 5.00%, 5/15/17 | 2.3% |
| Ally Financial, Inc., 5.50%, 2/15/17 | 2.1% |
| Sprint Communications, Inc., 9.00%, 11/15/18 | 2.0% |
| Navient Corp., 8.45%, 6/15/18, Series A | 1.8% |
| Cablevision Systems Corp., 7.75%, 4/15/18 | 1.7% |
| iStar, Inc., 7.13%, 2/15/18 | 1.7% |
| Lennar Corp., 4.75%, 12/15/17 | 1.7% |
| KB Home, 4.75%, 5/15/19 | 1.7% |
| Pactiv LLC, 8.13%, 6/15/17 | 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 derivatives and 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 table 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

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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, 2016, the Fund's annual expense ratio was 0.48%.**

Performance as of 8/31/16

| | Average Annual Total Return | |
|---|-----------------------------|------------------------------|
| | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -2.22% | -5.11% |
| Fund Market Price Returns | -2.69% | -5.24% |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index</i> | -0.12% | -3.82% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Performance Summary (unaudited)

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

Investment Breakdown as of 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| Corporate Bonds | 83.5% |
| Foreign Corporate Bonds | 13.0% |
| Other Assets less Liabilities | 3.5% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|-----------------|
| Sprint Communications, Inc., 9.00%, 11/15/18 | 2.4% |
| CIT Group, Inc., 5.00%, 5/15/17 | 2.3% |
| Ally Financial, Inc., 5.50%, 2/15/17 | 2.2% |
| Navient Corp., 8.45%, 6/15/18, Series A | 2.1% |
| Schaeffler Holding Finance B.V., 6.88%, 8/15/18, PIK | 1.8% |
| Cablevision Systems Corp., 7.75%, 4/15/18 | 1.8% |
| Lennar Corp., 4.75%, 12/15/17 | 1.7% |
| Kinetic Concepts, Inc., 10.50%, 11/1/18 | 1.5% |
| MGM Resorts International, 7.63%, 1/15/17 | 1.5% |
| Wind Acquisition Finance S.A., 7.38%, 4/23/21 | 1.5% |

*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes derivatives and 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 table 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

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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, 2016, the Fund's annual expense ratio was 0.43%.**

Performance as of 8/31/16

| | Average Annual Total Return | |
|---|-----------------------------|------------------------------|
| | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 5.92% | 1.68% |
| Fund Market Price Returns | 6.44% | 1.65% |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index</i> | 6.23% | 1.97% |

¹ 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. 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.

20 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)****Country Breakdown** as of 8/31/16

| Country | % of Net Assets |
|-------------------------------|------------------------|
| Brazil | 18.2% |
| Hong Kong | 13.0% |
| China | 10.5% |
| Russia | 8.3% |
| Mexico | 7.2% |
| United Arab Emirates | 4.5% |
| Argentina | 4.0% |
| Colombia | 3.7% |
| India | 3.2% |
| Singapore | 3.1% |
| Kazakhstan | 3.0% |
| Peru | 2.9% |
| Morocco | 2.9% |
| Indonesia | 2.5% |
| Qatar | 2.2% |
| Chile | 2.1% |
| South Korea | 1.7% |
| Macau | 1.2% |
| Jamaica | 1.0% |
| Philippines | 0.8% |
| Guatemala | 0.6% |
| Luxembourg | 0.6% |
| Sweden | 0.5% |
| Other Assets less Liabilities | 2.3% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| Petrobras Global Finance B.V., 5.38%, 1/27/21 | 4.6% |
| MDC-GMTN B.V., 5.50%, 4/20/21, Reg S | 3.7% |
| Hutchison Whampoa International 12 II Ltd., 3.25%, 11/8/22, Reg S | 3.3% |
| PCCW-HKT Capital No. 5 Ltd., 3.75%, 3/8/23, Reg S | 3.3% |
| | 3.0% |

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| | |
|---|------|
| KazMunayGas National Co. JSC, 6.38%, 4/9/21, Reg S | |
| 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% |
| Southern Copper Corp., 5.25%, 11/8/42 | 2.7% |
| Ooredoo International Finance Ltd., 4.75%, 2/16/21, Reg S | 2.2% |
| Braskem America Finance Co., 7.13%, 7/22/41, Reg S | 2.2% |

*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes derivatives and 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 table 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 April 14, 2016, the Fund's annual expense ratio was 0.60%.**

Performance as of 8/31/16

| | Average Annual Total Return | | |
|--|-----------------------------|--------|---------------------------------|
| | 1 Year | 3 Year | Since Inception ¹ |
| Fund NAV Returns | 8.71% | 4.56% | 3.83% |
| Fund Market Price Returns | 8.65% | 4.43% | 3.63% |
| <i>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad</i> | 10.86% | 6.67% | 5.41% |

¹ 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. 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 8/31/16

| Country | % of Net Assets |
|-------------------------------|------------------------|
| Brazil | 10.1% |
| Russia | 9.8% |
| Thailand | 7.8% |
| Colombia | 6.8% |
| Poland | 6.8% |
| Mexico | 6.6% |
| Turkey | 6.0% |
| South Africa | 5.5% |
| Indonesia | 4.3% |
| Supranational Bonds | 4.3% |
| Malaysia | 3.7% |
| South Korea | 3.6% |
| Romania | 3.5% |
| China | 3.5% |
| Hungary | 3.5% |
| Peru | 3.4% |
| Philippines | 3.3% |
| India | 3.1% |
| United States | 3.1% |
| Other Assets less Liabilities | 1.3% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| Citigroup, Inc., tri-party repurchase agreement, 0.34%, 9/1/16 | 3.1% |
| Brazil Letras do Tesouro Nacional, 13.64%, 1/1/19 | 2.9% |
| Brazil Notas do Tesouro Nacional, 10.00%, 1/1/23, Series F | 2.8% |
| Brazil Notas do Tesouro Nacional, 10.00%, 1/1/21, Series F | 2.2% |
| Colombian TES, 10.00%, 7/24/24, Series B | 2.1% |
| Thailand Government Bond, 4.88%, 6/22/29 | 1.9% |

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| | |
|--|------|
| Indonesia Treasury Bond, 8.38%, 9/15/26, Series FR56 | 1.8% |
| Indonesia Treasury Bond, 8.25%, 6/15/32, Series FR58 | 1.8% |
| Colombian TES, 6.00%, 4/28/28, Series B | 1.8% |
| India Government Bond, 9.20%, 9/30/30 | 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 derivatives and 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 table 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, 2016, the Fund's annual expense ratio was 0.55%.**

Performance as of 8/31/16

| | Average Annual Total Return | | | |
|--|-----------------------------|---------------|---------------|---------------------------------|
| | 1 Year | 3 Year | 5 Year | Since Inception ¹ |
| Fund NAV Returns | 10.34% | -2.14% | -2.87% | -0.49% |
| Fund Market Price Returns | 10.28% | -1.93% | -2.92% | -0.63% |
| <i>JP Morgan GBI-EM Global Diversified Index</i> | <i>11.33%</i> | <i>-1.82%</i> | <i>-2.38%</i> | <i>0.04%</i> |

¹ 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. 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 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations | 116.5% |
| Other Assets less Liabilities | -16.5% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|-----------------|
| U.S. Treasury Bill, 0.23%, 9/1/16 | 22.6% |
| U.S. Treasury Bill, 0.28%, 11/10/16 | 22.6% |
| U.S. Treasury Bill, 0.21%, 9/15/16 | 20.4% |
| U.S. Treasury Bill, 0.23%, 10/13/16 | 20.4% |
| U.S. Treasury Bill, 0.24%, 10/27/16 | 15.8% |
| U.S. Treasury Bill, 0.28%, 9/29/16 | 14.7% |

*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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 April 14, 2016, the Fund's annual expense ratio was 0.50%.**

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Performance as of 8/31/16

| | Average Annual Total Return | |
|--|-----------------------------|------------------------------|
| | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -8.10% | -2.99% |
| Fund Market Price Returns | -8.35% | -3.37% |
| <i>WisdomTree Japan Interest Rate Strategy Index</i> | -6.67% | -1.92% |
| <i>Bloomberg/EFAS Bond Indices Japan Government 5-10 year Total Return Index</i> | 2.97% | 2.34% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Table of Contents**Performance Summary** (unaudited)**WisdomTree Strategic Corporate Bond Fund (CRDT)****Country Breakdown** as of 8/31/16

| Country | % of Net Assets |
|-------------------------------|------------------------|
| United States | 55.7% |
| United Kingdom | 12.1% |
| Germany | 4.4% |
| Netherlands | 3.8% |
| France | 3.7% |
| Russia | 2.9% |
| Italy | 2.9% |
| Argentina | 2.2% |
| Brazil | 2.1% |
| Belgium | 2.1% |
| Mexico | 1.4% |
| Switzerland | 1.2% |
| Canada | 1.0% |
| Colombia | 0.9% |
| Luxembourg | 0.1% |
| Other Assets less Liabilities | 3.5% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|------------------------|
| Cooperatieve Rabobank UA, 5.25%, 8/4/45 | 3.8% |
| WestRock RKT Co., 4.45%, 3/1/19 | 3.5% |
| Bank of America Corp., 3.30%, 1/11/23 | 3.4% |
| Barclays Bank PLC, 7.63%, 11/21/22 | 3.0% |
| Royal Bank of Scotland Group PLC, 6.13%, 12/15/22 | 3.0% |
| Goldman Sachs Group, Inc. (The), 5.75%, 1/24/22 | 2.9% |
| Lukoil International Finance B.V., 6.13%, 11/9/20 | 2.9% |
| Intesa Sanpaolo SpA, 5.02%, 6/26/24 | 2.9% |
| General Electric Co., 6.88%, 1/10/39, Series A | 2.8% |
| | 2.7% |

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SFR Group S.A.,
6.00%, 5/15/22

*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular company. Excludes derivatives and 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 table 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 April 14, 2016, 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, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

Performance as of 8/31/16

| | Average Annual Total Return | | |
|--|-----------------------------|--------|------------------------------|
| | 1 Year | 3 Year | Since Inception ¹ |
| Fund NAV Returns | 7.85% | 5.41% | 4.22% |
| Fund Market Price Returns | 8.03% | 5.51% | 4.12% |
| <i>Bloomberg Barclays Global Credit Index (Hedged)</i> | 8.95% | 5.90% | 4.64% |
| <i>Global Corporate Composite (Hedged)</i> | 9.58% | 6.09% | 4.95% |

¹ 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. 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 8/31/16

| Investment Type | % of Net Assets |
|---------------------------------------|------------------------|
| Corporate Bonds | 29.8% |
| U.S. Government Obligations | 15.3% |
| Foreign Corporate Bonds | 13.3% |
| Foreign Government Obligations | 12.3% |
| Commercial Mortgage-Backed Securities | 7.0% |
| Bank Loans | 3.1% |
| Other Assets less Liabilities | 19.2% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| GS Mortgage Securities Trust, 5.99%, 8/10/45, Series 2007-GG10, Class AM | 7.0% |
| U.S. Treasury Bond, 3.13%, 8/15/44 | 5.3% |
| Argentine Republic Government International Bond, 7.13%, 7/6/36 | 4.3% |
| U.S. Treasury Note, 0.75%, 8/31/18 | 3.0% |
| Charter Communications Operating LLC, 4.91%, 7/23/25 | 2.7% |
| United Rentals North America, Inc., 5.50%, 7/15/25 | 2.5% |
| Ford Motor Credit Co., LLC, 8.13%, 1/15/20 | 2.4% |
| Majapahit Holding B.V., 7.75%, 1/20/20, Reg S | 2.4% |
| Mexican Bonos, 10.00%, 12/5/24, Series M 20 | 2.3% |
| Petroleos Mexicanos, 6.63%, 6/15/35 | 2.2% |

*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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.

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The following performance table 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, 2016, 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 8/31/16

| | Average Annual Total Return | |
|--|-----------------------------|------------------------------|
| | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 5.09% | 2.87% |
| Fund Market Price Returns | 4.53% | 2.27% |
| <i>BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index</i> | 0.46% | 0.42% |

¹ 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Performance Summary (unaudited)

WisdomTree CBOE S&P 500 PutWrite Strategy Fund (PUTW)

Investment Breakdown as of 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 73.9% |
| Written Options | -1.0% |
| Other Assets less Liabilities | 27.1% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|------------------------|
| U.S. Treasury Bill, 0.29%, 11/17/16 | 73.9% |

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

The WisdomTree CBOE S&P 500 PutWrite Strategy Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the CBOE S&P 500 PutWrite Index.

The following performance table 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 February 19, 2016, the Fund's net and gross annual expense ratios were 0.38% and 0.44%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.38% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

Performance as of 8/31/16

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| | Cumulative Total Return Since Inception¹ |
|--|--|
| Fund NAV Returns | 7.77% |
| Fund Market Price Returns | 7.76% |
| <i>CBOE S&P 500 PutWrite Index</i> | 8.00% |
| <i>S&P 500® Index</i> | 13.79% |

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca, Inc. on February 24, 2016.

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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Table of Contents**Performance Summary** (unaudited)**WisdomTree Global Real Return Fund (RRF)** (consolidated)**Country Breakdown** as of 8/31/16

| Country | % of Net Assets |
|-------------------------------|------------------------|
| United States | 43.6% |
| Mexico | 7.5% |
| United Kingdom | 5.8% |
| Canada | 4.0% |
| Sweden | 3.9% |
| Brazil | 3.7% |
| South Africa | 3.6% |
| Australia | 3.5% |
| Turkey | 2.2% |
| Other Assets less Liabilities | 22.2% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Inflation Indexed Bond, 3.38%, 4/15/32 | 12.0% |
| U.S. Treasury Inflation Indexed Note, 0.63%, 1/15/24 | 6.8% |
| U.S. Treasury Inflation Indexed Bond, 2.38%, 1/15/25 | 6.6% |
| WisdomTree High Dividend Fund | 4.9% |
| Sweden Inflation Linked Bond, 4.00%, 12/1/20, Series 3102 | 3.8% |
| Australia Inflation Linked Bond, 4.00%, 8/20/20, Series 20CI, Reg S | 3.5% |
| U.S. Treasury Inflation Indexed Note, 2.13%, 1/15/19 | 3.4% |
| United Kingdom Inflation Linked Gilt, 1.25%, 11/22/27, Reg S | 3.0% |
| United Kingdom Inflation Linked Gilt, 1.25%, 11/22/32, Reg S | 2.8% |
| America Movil S.A.B. de C.V., 5.00%, 3/30/20 | 2.7% |

*The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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, 2016, 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 8/31/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 5.29% | -0.09% | -1.64% | -1.34% |
| Fund Market Price Returns | 5.58% | 1.84% | -1.63% | -1.35% |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index</i> | 8.24% | 2.88% | 1.46% | 1.96% |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index (Hedged)</i> | 9.99% | 5.91% | 4.61% | 4.95% |

¹ 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. 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 8/31/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations | 88.4% |
| Other Assets less Liabilities | 11.6% |
| Total | 100.0% |

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 8/31/16

| Description | % of Net Assets |
|--|-----------------|
| U.S. Treasury Bill, 0.25%, 10/27/16 | 70.9% |
| U.S. Treasury Bill, 0.29%, 11/17/16 | 14.0% |
| U.S. Treasury Bill, 0.23%, 9/15/16 | 3.5% |

* The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and 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 table 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 30, 2016, the Fund's annual expense ratio was 0.75%. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.65% effective June 30, 2016 through December 31, 2017, unless earlier terminated by the Board of Trustees of the Trust for any reason.**

Performance as of 8/31/16

Edgar Filing: WisdomTree Trust - Form N-CSR

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|---------------------------------|
| | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -0.12% | -0.64% | -3.47% | -3.17% |
| Fund Market Price Returns | -0.22% | -0.72% | -3.47% | -3.22% |
| <i>Diversified Trends Indicator Index</i> | 1.13% | 0.52% | -2.34% | -2.03% |
| <i>Diversified Trends Indicator/WisdomTree Managed Futures Spliced Index²</i> | 0.84% | 0.43% | -2.39% | -2.08% |

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

² Diversified Trends Indicator Index through June 30, 2016; WisdomTree Managed Futures Index 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. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

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Description of Terms and Indexes (unaudited)

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

Barclays Commodity Producers Currency Index:

The Barclays Commodity Producers Currency Index (CPCI-6) tracks the performance of long positions in the equally weighted six commodity currencies versus the U.S. dollar, expressed through one-month cash settled forward rate agreements. The six commodity currencies included in CPCI-6 are the Australian dollar, Brazilian real, Canadian dollar, Norwegian krone, Russian ruble, and South African rand. These currencies are selected to represent six resource rich economies, diversified in terms of geography, major commodities items exported and across developed and emerging economies. Index performance is only through June 6, 2016, as the index is no longer calculated.

Bloomberg Barclays Global Credit Index (Hedged):

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

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

The Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration combines long positions in the Bloomberg 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.

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

The Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration combines long positions in the Bloomberg 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.

Bloomberg Barclays U.S. Aggregate Enhanced Yield Index:

The Bloomberg Barclays U.S. Aggregate Enhanced Yield Index uses a rules-based approach to reallocate across subcomponents in the Bloomberg 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

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Description of Terms and Indexes (unaudited) (continued)

index also incorporates differences in money market rates between the U.S. and the countries (or regions) represented by the foreign currencies.

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 Index:

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 (NDF) currency contract** is an agreement by two parties to transact in currencies at a specific rate on a future date and then cash settle the agreement with a simple exchange of the market value difference between the current market rate and the initial agreed-upon rate.

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Description of Terms and Indexes (unaudited) (continued)

Global Corporate Composite (Hedged):

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

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.

LIBID:

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

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Description of Terms and Indexes (unaudited) (continued)

Markit iBoxx Asian Local Bond Index:

The Markit iBoxx 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: South Korea, Hong Kong, India, Singapore, Taiwan, Malaysia, Thailand, the Philippines, Indonesia and China.

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 a weighted exposure to the local currency bond markets of Australia and New Zealand. 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 and NDF Rate Returns:

A spot rate is the foreign exchange rate on foreign exchange contracts settled generally within two business days from the trade date. The NDF rate is the foreign exchange rate on non-deliverable forward currency contracts settled on a future date that is generally greater than two business days from the trade date. The **Brazilian real** 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 and the beginning of period spot rate using WM/Reuters London closing rates and WM/Reuters Singapore closing rates, respectively. The **Chinese yuan** NDF return rate relative to the U.S. dollar calculated by WisdomTree is the rate of return percentage difference between the end of period NDF rate and the beginning of period NDF 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).

WisdomTree Managed Futures Index:

The WisdomTree Managed Futures Index is a long/short, rules-based Index designed to provide exposure to a portfolio consisting of diversified futures contracts for commodities, currencies and interest rates. On a monthly basis, assets with lower realized volatility will be selected, and a determination to go long or short the futures contracts of the selected assets under a proprietary composite momentum framework will be made. The composite momentum framework incorporates multiple momentum signals to decide the direction and weight in the Index.

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Description of Terms and Indexes (unaudited) (concluded)

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

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Shareholder Expense Examples (unaudited)

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

The example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period from March 1, 2016 to August 31, 2016.

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 3/1/16 to 8/31/16** 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 Account Value 3/1/16 | Ending Account Value 8/31/16 | Annualized Expense Ratio Based on the Period 3/1/16 to 8/31/16 | Expenses Paid During the Period 3/1/16 to 8/31/16 |
|---|--------------------------------------|------------------------------------|--|---|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund | | | | |
| Actual | \$ 1,000.00 | \$ 964.50 | 0.50% | \$ 2.47 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.62 | 0.50% | \$ 2.54 |
| WisdomTree Brazilian Real Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,293.40 | 0.45% | \$ 2.59 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.87 | 0.45% | \$ 2.29 |
| WisdomTree Chinese Yuan Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 991.50 | 0.45% | \$ 2.25 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.87 | 0.45% | \$ 2.29 |
| WisdomTree Commodity Currency Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,111.30 | 0.55% | \$ 2.92 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.37 | 0.55% | \$ 2.80 |
| WisdomTree Emerging Currency Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,076.00 | 0.55% | \$ 2.87 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.37 | 0.55% | \$ 2.80 |
| WisdomTree Indian Rupee Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,056.90 | 0.45% | \$ 2.33 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.87 | 0.45% | \$ 2.29 |
| WisdomTree Asia Local Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,068.50 | 0.55% | \$ 2.86 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.37 | 0.55% | \$ 2.80 |
| WisdomTree Australia & New Zealand Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,098.10 | 0.30% ¹ | \$ 1.58 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.63 | 0.30% ¹ | \$ 1.53 |
| WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,060.20 | 0.12%* | \$ 0.62 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,024.53 | 0.12%* | \$ 0.61 |
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,004.40 | 0.28% | \$ 1.41 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.73 | 0.28% | \$ 1.42 |
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,024.20 | 0.23% | \$ 1.17 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.98 | 0.23% | \$ 1.17 |
| WisdomTree Bloomberg Floating Rate Treasury Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,003.20 | 0.15%* | \$ 0.76 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,024.38 | 0.15%* | \$ 0.76 |
| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,084.70 | 0.48% | \$ 2.52 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.72 | 0.48% | \$ 2.44 |
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,127.10 | 0.43% | \$ 2.30 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.97 | 0.43% | \$ 2.19 |
| WisdomTree Emerging Markets Corporate Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,117.30 | 0.60% | \$ 3.19 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.12 | 0.60% | \$ 3.05 |

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

| | Beginning Account Value 3/1/16 | Ending Account Value 8/31/16 | Annualized Expense Ratio Based on the Period 3/1/16 to 8/31/16 | Expenses Paid During the Period 3/1/16 to 8/31/16 |
|---|--------------------------------------|------------------------------------|--|---|
| WisdomTree Emerging Markets Local Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,127.90 | 0.55% | \$ 2.94 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.37 | 0.55% | \$ 2.80 |
| WisdomTree Japan Interest Rate Strategy Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 974.20 | 0.50% | \$ 2.48 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.62 | 0.50% | \$ 2.54 |
| WisdomTree Strategic Corporate Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,084.50 | 0.45%* | \$ 2.36 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.87 | 0.45%* | \$ 2.29 |
| WisdomTree Western Asset Unconstrained Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,082.40 | 0.55%* | \$ 2.88 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.37 | 0.55%* | \$ 2.80 |
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,075.50 | 0.38%* | \$ 1.98 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.23 | 0.38%* | \$ 1.93 |
| WisdomTree Global Real Return Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 1,070.20 | 0.60% | \$ 3.12 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.12 | 0.60% | \$ 3.05 |
| WisdomTree Managed Futures Strategy Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 962.50 | 0.86% ² | \$ 4.24 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,020.81 | 0.86% ² | \$ 4.37 |

The annualized expense ratio does not include AFFEs, which are fees and expenses incurred indirectly by a Fund through its investments in certain underlying investment companies.

Expenses are calculated using each Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 184/366 (to reflect the one-half year period).

* WisdomTree Asset Management, Inc. has contractually agreed to limit its management fee to 0.12%, 0.15%, 0.45%, 0.55% and 0.38% for WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund, WisdomTree Bloomberg Floating Rate Treasury Fund, WisdomTree Strategic Corporate Bond Fund, WisdomTree Western Asset Unconstrained Bond Fund and WisdomTree CBOE S&P 500 PutWrite Strategy Fund, respectively, through December 31, 2016, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

1 Effective November 10, 2015, WisdomTree Asset Management, Inc. has voluntarily agreed to waive 0.15% of its management fee. This voluntary waiver may be reduced or discontinued at any time without notice.

2 Effective June 30, 2016, WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.65% through December 31, 2017, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

38 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|------------------|-----------------------|
| U.S. GOVERNMENT OBLIGATIONS 98.4% | | |
| U.S. Treasury Bills 98.4% | | |
| U.S. Treasury Bills | | |
| 0.25%, 9/15/16* | \$ 83,470,000 | \$ 83,463,823 |
| 0.23%, 10/20/16* | 149,840,000 | 149,795,348 |
| TOTAL INVESTMENTS IN SECURITIES 98.4% | | |
| (Cost: \$233,255,144) | | 233,259,171 |
| Cash and Other Assets in Excess of Liabilities 1.6% | | 3,800,028 |
| NET ASSETS 100.0% | | \$ 237,059,199 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS****Settlement**

| Date | | Contracts To Deliver | | In Exchange For | | Unrealized Gain (Loss) |
|----------|-----|----------------------|-----|-----------------|----|------------------------|
| 9/6/2016 | AUD | 3,204,800 | USD | 2,432,841 | \$ | 24,510 |
| 9/6/2016 | AUD | 4,206,300 | USD | 3,193,129 | | 32,195 |
| 9/6/2016 | AUD | 4,206,300 | USD | 3,193,717 | | 32,784 |
| 9/6/2016 | AUD | 4,206,300 | USD | 3,193,225 | | 32,292 |
| 9/6/2016 | AUD | 4,206,300 | USD | 3,193,124 | | 32,191 |
| 9/6/2016 | BRL | 3,530,100 | USD | 1,076,008 | | (16,033) |
| 9/6/2016 | BRL | 2,689,600 | USD | 816,006 | | (16,025) |
| 9/6/2016 | BRL | 3,530,100 | USD | 1,077,104 | | (14,937) |
| 9/6/2016 | BRL | 3,530,100 | USD | 1,076,775 | | (15,266) |
| 9/6/2016 | BRL | 3,530,100 | USD | 1,075,922 | | (16,119) |
| 9/6/2016 | CAD | 5,976,000 | USD | 4,578,005 | | 20,919 |
| 9/6/2016 | CAD | 7,843,500 | USD | 6,008,328 | | 27,153 |
| 9/6/2016 | CAD | 7,843,500 | USD | 6,008,554 | | 27,378 |
| 9/6/2016 | CAD | 7,843,500 | USD | 6,008,609 | | 27,433 |
| 9/6/2016 | CAD | 7,843,500 | USD | 6,008,043 | | 26,867 |
| 9/6/2016 | CHF | 1,690,400 | USD | 1,747,203 | | 28,212 |
| 9/6/2016 | CHF | 2,218,650 | USD | 2,293,143 | | 36,966 |
| 9/6/2016 | CHF | 2,218,650 | USD | 2,293,010 | | 36,833 |
| 9/6/2016 | CHF | 2,218,650 | USD | 2,293,176 | | 36,999 |
| 9/6/2016 | CHF | 2,218,650 | USD | 2,292,728 | | 36,551 |
| 9/6/2016 | CNH | 7,899,200 | USD | 1,190,136 | | 9,579 |
| 9/6/2016 | CNH | 10,367,700 | USD | 1,562,218 | | 12,737 |
| 9/6/2016 | CNH | 10,367,700 | USD | 1,562,177 | | 12,696 |
| 9/6/2016 | CNH | 10,367,700 | USD | 1,562,455 | | 12,974 |
| 9/6/2016 | CNH | 10,367,700 | USD | 1,562,342 | | 12,861 |
| 9/6/2016 | EUR | 14,839,650 | USD | 16,612,855 | | 57,675 |

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| | | | | | |
|----------|-----|---------------|-----|------------|---------|
| 9/6/2016 | EUR | 14,839,650 | USD | 16,612,083 | 56,903 |
| 9/6/2016 | EUR | 14,839,650 | USD | 16,611,207 | 56,027 |
| 9/6/2016 | EUR | 11,306,400 | USD | 12,656,780 | 43,309 |
| 9/6/2016 | EUR | 14,839,650 | USD | 16,612,098 | 56,918 |
| 9/6/2016 | GBP | 3,731,700 | USD | 4,941,163 | 40,585 |
| 9/6/2016 | GBP | 3,731,700 | USD | 4,940,304 | 39,726 |
| 9/6/2016 | GBP | 2,843,200 | USD | 3,762,776 | 29,002 |
| 9/6/2016 | GBP | 3,731,700 | USD | 4,941,260 | 40,682 |
| 9/6/2016 | GBP | 3,731,700 | USD | 4,941,107 | 40,529 |
| 9/6/2016 | JPY | 1,002,007,650 | USD | 9,831,431 | 145,946 |
| 9/6/2016 | JPY | 1,002,007,650 | USD | 9,830,833 | 145,348 |

FOREIGN CURRENCY CONTRACTS (continued)

Settlement

| Date | | Contracts To Deliver | In Exchange For | | Unrealized Gain (Loss) |
|----------|-----|-------------------------|--------------------|-----------|---------------------------|
| 9/6/2016 | JPY | 1,002,007,650 | USD | 9,831,219 | \$ 145,734 |
| 9/6/2016 | JPY | 763,434,400 | USD | 7,490,673 | 111,256 |
| 9/6/2016 | JPY | 1,002,007,650 | USD | 9,830,293 | 144,808 |
| 9/6/2016 | KRW | 1,997,940,000 | USD | 1,795,982 | 4,153 |
| 9/6/2016 | KRW | 1,997,940,000 | USD | 1,783,047 | (8,781) |
| 9/6/2016 | KRW | 1,997,940,000 | USD | 1,795,756 | 3,927 |
| 9/6/2016 | KRW | 1,522,240,000 | USD | 1,368,156 | 2,953 |
| 9/6/2016 | KRW | 1,997,940,000 | USD | 1,782,902 | (8,927) |
| 9/6/2016 | MXN | 96,628,350 | USD | 5,134,087 | (1,974) |
| 9/6/2016 | MXN | 73,621,600 | USD | 3,911,673 | (1,516) |
| 9/6/2016 | MXN | 96,628,350 | USD | 5,135,490 | (571) |
| 9/6/2016 | MXN | 96,628,350 | USD | 5,135,217 | (844) |
| 9/6/2016 | MXN | 96,628,350 | USD | 5,132,326 | (3,735) |
| 9/6/2016 | USD | 365,884 | AUD | 485,000 | (1,418) |
| 9/6/2016 | USD | 161,806 | AUD | 210,391 | (3,703) |
| 9/6/2016 | USD | 159,836 | AUD | 209,889 | (2,109) |
| 9/6/2016 | USD | 157,523 | AUD | 209,801 | 138 |
| 9/6/2016 | USD | 2,273,800 | AUD | 3,026,391 | 460 |
| 9/6/2016 | USD | 2,984,914 | AUD | 3,972,132 | 48 |
| 9/6/2016 | USD | 2,984,966 | AUD | 3,972,132 | (4) |
| 9/6/2016 | USD | 2,984,299 | AUD | 3,972,132 | 663 |
| 9/6/2016 | USD | 2,984,898 | AUD | 3,972,132 | 63 |
| 9/6/2016 | USD | 131,834 | BRL | 435,000 | 2,734 |
| 9/6/2016 | USD | 54,801 | BRL | 176,268 | (272) |
| 9/6/2016 | USD | 54,316 | BRL | 175,847 | 83 |
| 9/6/2016 | USD | 54,394 | BRL | 175,773 | (18) |
| 9/6/2016 | USD | 1,030,023 | BRL | 3,327,893 | (535) |
| 9/6/2016 | USD | 1,030,563 | BRL | 3,327,893 | (1,075) |
| 9/6/2016 | USD | 1,026,896 | BRL | 3,327,893 | 2,592 |
| 9/6/2016 | USD | 785,897 | BRL | 2,535,540 | (1,525) |
| 9/6/2016 | USD | 1,030,403 | BRL | 3,327,893 | (915) |
| 9/6/2016 | USD | 679,225 | CAD | 890,000 | (543) |
| 9/6/2016 | USD | 305,411 | CAD | 392,472 | (6,126) |
| 9/6/2016 | USD | 302,936 | CAD | 391,535 | (4,365) |
| 9/6/2016 | USD | 298,835 | CAD | 391,370 | (390) |
| 9/6/2016 | USD | 5,648,625 | CAD | 7,409,770 | 1,804 |
| 9/6/2016 | USD | 5,650,503 | CAD | 7,409,770 | (75) |

See Notes to Financial Statements.

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

August 31, 2016

FOREIGN CURRENCY CONTRACTS (continued)**Settlement**

| Date | | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-------------|-----|---------------------------------|----------------------------|-----------------------------------|
| 9/6/2016 | USD | 4,304,446 | CAD 5,645,543 | \$ 646 |
| 9/6/2016 | USD | 5,650,305 | CAD 7,409,770 | 124 |
| 9/6/2016 | USD | 5,650,348 | CAD 7,409,770 | 81 |
| 9/6/2016 | USD | 290,029 | CHF 280,000 | (5,293) |
| 9/6/2016 | USD | 115,162 | CHF 110,713 | (2,576) |
| 9/6/2016 | USD | 114,154 | CHF 110,448 | (1,837) |
| 9/6/2016 | USD | 112,255 | CHF 110,402 | 14 |
| 9/6/2016 | USD | 2,126,413 | CHF 2,090,221 | (837) |
| 9/6/2016 | USD | 2,125,645 | CHF 2,090,221 | (70) |
| 9/6/2016 | USD | 2,125,545 | CHF 2,090,221 | 30 |
| 9/6/2016 | USD | 2,125,511 | CHF 2,090,221 | 65 |
| 9/6/2016 | USD | 1,618,909 | CHF 1,592,553 | 581 |
| 9/6/2016 | USD | 132,261 | CNH 880,000 | (743) |
| 9/6/2016 | USD | 78,725 | CNH 521,969 | (716) |
| 9/6/2016 | USD | 78,081 | CNH 520,722 | (258) |
| 9/6/2016 | USD | 77,768 | CNH 520,503 | 22 |
| 9/6/2016 | USD | 1,472,874 | CNH 9,854,629 | (72) |
| 9/6/2016 | USD | 1,473,078 | CNH 9,854,629 | (277) |
| 9/6/2016 | USD | 1,472,597 | CNH 9,854,629 | 205 |
| 9/6/2016 | USD | 1,472,664 | CNH 9,854,629 | 137 |
| 9/6/2016 | USD | 1,122,030 | CNH 7,508,290 | 104 |
| 9/6/2016 | USD | 1,699,845 | EUR 1,520,000 | (4,126) |
| 9/6/2016 | USD | 840,183 | EUR 744,309 | (9,828) |
| 9/6/2016 | USD | 837,943 | EUR 742,531 | (9,572) |
| 9/6/2016 | USD | 827,262 | EUR 742,219 | 760 |
| 9/6/2016 | USD | 11,942,667 | EUR 10,706,553 | 1,611 |
| 9/6/2016 | USD | 15,682,040 | EUR 14,052,347 | (5,179) |
| 9/6/2016 | USD | 15,676,559 | EUR 14,052,347 | 302 |
| 9/6/2016 | USD | 15,676,840 | EUR 14,052,347 | 21 |
| 9/6/2016 | USD | 15,676,377 | EUR 14,052,347 | 485 |
| 9/6/2016 | USD | 554,547 | GBP 420,000 | (2,991) |
| 9/6/2016 | USD | 243,630 | GBP 186,763 | 1,633 |
| 9/6/2016 | USD | 245,786 | GBP 186,317 | (1,109) |
| 9/6/2016 | USD | 243,602 | GBP 186,239 | 973 |
| 9/6/2016 | USD | 4,630,371 | GBP 3,526,043 | 132 |
| 9/6/2016 | USD | 4,629,144 | GBP 3,526,043 | 1,359 |
| 9/6/2016 | USD | 4,630,470 | GBP 3,526,043 | 33 |
| 9/6/2016 | USD | 4,630,322 | GBP 3,526,043 | 181 |
| 9/6/2016 | USD | 3,527,292 | GBP 2,686,509 | 710 |

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| | | | | | |
|-----------|-----|---------------|-----|---------------|----------|
| 9/6/2016 | USD | 1,628,080 | JPY | 166,565,000 | (18,050) |
| 9/6/2016 | USD | 494,696 | JPY | 49,569,289 | (15,555) |
| 9/6/2016 | USD | 491,855 | JPY | 49,450,847 | (13,859) |
| 9/6/2016 | USD | 480,026 | JPY | 49,430,100 | (2,231) |
| 9/6/2016 | USD | 6,891,129 | JPY | 713,031,964 | 1,094 |
| 9/6/2016 | USD | 9,045,760 | JPY | 935,854,450 | 282 |
| 9/6/2016 | USD | 9,049,346 | JPY | 935,854,450 | (3,304) |
| 9/6/2016 | USD | 9,046,040 | JPY | 935,854,450 | 2 |
| 9/6/2016 | USD | 9,045,673 | JPY | 935,854,450 | 370 |
| 9/6/2016 | USD | 141,748 | KRW | 157,000,000 | (944) |
| 9/6/2016 | USD | 91,943 | KRW | 100,723,107 | (1,610) |
| 9/6/2016 | USD | 90,103 | KRW | 100,482,437 | 14 |
| 9/6/2016 | USD | 89,641 | KRW | 100,440,281 | \$ 438 |
| 9/6/2016 | USD | 1,702,439 | KRW | 1,901,624,376 | 3,010 |
| 9/6/2016 | USD | 1,299,178 | KRW | 1,448,856,671 | 211 |
| 9/6/2016 | USD | 1,705,493 | KRW | 1,901,624,376 | (44) |
| 9/6/2016 | USD | 1,705,573 | KRW | 1,901,624,376 | (124) |
| 9/6/2016 | USD | 1,703,006 | KRW | 1,901,624,376 | 2,443 |
| 9/6/2016 | USD | 515,667 | MXN | 9,760,000 | 3,104 |
| 9/6/2016 | USD | 268,292 | MXN | 4,848,046 | (10,605) |
| 9/6/2016 | USD | 263,002 | MXN | 4,836,462 | (5,931) |
| 9/6/2016 | USD | 257,192 | MXN | 4,834,433 | (228) |
| 9/6/2016 | USD | 4,854,892 | MXN | 91,529,772 | 10,165 |
| 9/6/2016 | USD | 4,865,202 | MXN | 91,529,772 | (144) |
| 9/6/2016 | USD | 4,865,246 | MXN | 91,529,772 | (188) |
| 9/6/2016 | USD | 4,865,000 | MXN | 91,529,772 | 58 |
| 9/6/2016 | USD | 3,706,180 | MXN | 69,736,971 | 530 |
| 10/6/2016 | AUD | 4,042,500 | USD | 3,035,489 | (117) |
| 10/6/2016 | AUD | 3,080,000 | USD | 2,312,353 | (490) |
| 10/6/2016 | AUD | 4,042,500 | USD | 3,035,542 | (65) |
| 10/6/2016 | AUD | 4,042,500 | USD | 3,034,854 | (752) |
| 10/6/2016 | AUD | 4,042,500 | USD | 3,035,505 | (101) |
| 10/6/2016 | BRL | 3,383,100 | USD | 1,037,538 | 144 |
| 10/6/2016 | BRL | 3,383,100 | USD | 1,033,741 | (3,653) |
| 10/6/2016 | BRL | 3,383,100 | USD | 1,037,439 | 45 |
| 10/6/2016 | BRL | 2,577,600 | USD | 791,330 | 935 |
| 10/6/2016 | BRL | 3,383,100 | USD | 1,037,633 | 239 |
| 10/6/2016 | CAD | 7,477,050 | USD | 5,702,374 | (242) |
| 10/6/2016 | CAD | 5,696,800 | USD | 4,344,126 | (724) |
| 10/6/2016 | CAD | 7,477,050 | USD | 5,702,605 | (11) |
| 10/6/2016 | CAD | 7,477,050 | USD | 5,700,600 | (2,016) |
| 10/6/2016 | CAD | 7,477,050 | USD | 5,702,366 | (251) |
| 10/6/2016 | CHF | 2,133,600 | USD | 2,173,751 | (51) |
| 10/6/2016 | CHF | 2,133,600 | USD | 2,173,771 | (31) |
| 10/6/2016 | CHF | 1,625,600 | USD | 1,655,628 | (602) |
| 10/6/2016 | CHF | 2,133,600 | USD | 2,173,723 | (80) |
| 10/6/2016 | CHF | 2,133,600 | USD | 2,174,649 | 846 |
| 10/6/2016 | EUR | 14,175,000 | USD | 15,834,566 | (327) |
| 10/6/2016 | EUR | 10,800,000 | USD | 12,062,941 | (1,739) |
| 10/6/2016 | EUR | 14,175,000 | USD | 15,834,907 | 13 |
| 10/6/2016 | EUR | 14,175,000 | USD | 15,839,712 | 4,819 |
| 10/6/2016 | EUR | 14,175,000 | USD | 15,834,510 | (384) |
| 10/6/2016 | GBP | 3,593,100 | USD | 4,722,117 | (84) |
| 10/6/2016 | GBP | 2,737,600 | USD | 3,597,152 | (715) |
| 10/6/2016 | GBP | 3,593,100 | USD | 4,720,751 | (1,449) |
| 10/6/2016 | GBP | 3,593,100 | USD | 4,722,095 | (105) |
| 10/6/2016 | GBP | 3,593,100 | USD | 4,722,020 | (181) |
| 10/6/2016 | JPY | 944,119,050 | USD | 9,138,593 | (426) |
| 10/6/2016 | JPY | 944,119,050 | USD | 9,138,956 | (64) |
| 10/6/2016 | JPY | 719,328,800 | USD | 6,962,024 | (1,039) |
| 10/6/2016 | JPY | 944,119,050 | USD | 9,142,248 | 3,228 |
| 10/6/2016 | JPY | 944,119,050 | USD | 9,138,761 | (258) |
| 10/6/2016 | KRW | 1,912,470,000 | USD | 1,714,835 | (143) |

See Notes to Financial Statements.

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

August 31, 2016

FOREIGN CURRENCY CONTRACTS (continued)**Settlement**

| Date | | Contracts To Deliver | | In Exchange For | | Unrealized Gain (Loss) |
|-------------|-----|---------------------------------|-----|----------------------------|----|-----------------------------------|
| 10/6/2016 | KRW | 1,457,120,000 | USD | 1,306,225 | \$ | (425) |
| 10/6/2016 | KRW | 1,912,470,000 | USD | 1,712,286 | | (2,692) |
| 10/6/2016 | KRW | 1,912,470,000 | USD | 1,714,747 | | (231) |
| 10/6/2016 | KRW | 1,912,470,000 | USD | 1,711,765 | | (3,213) |
| 10/6/2016 | MXN | 70,869,600 | USD | 3,755,001 | | (1,368) |
| 10/6/2016 | MXN | 93,016,350 | USD | 4,930,200 | | (35) |
| 10/6/2016 | MXN | 93,016,350 | USD | 4,919,489 | | (10,745) |
| 10/6/2016 | MXN | 93,016,350 | USD | 4,929,891 | | (343) |
| 10/6/2016 | MXN | 93,016,350 | USD | 4,929,784 | | (450) |
| 10/13/2016 | CNH | 10,014,900 | USD | 1,494,419 | | (390) |
| 10/13/2016 | CNH | 10,014,900 | USD | 1,494,728 | | (81) |
| 10/13/2016 | CNH | 10,014,900 | USD | 1,494,511 | | (298) |
| 10/13/2016 | CNH | 7,630,400 | USD | 1,138,696 | | (206) |
| 10/13/2016 | CNH | 10,014,900 | USD | 1,494,380 | | (429) |
| | | | | | \$ | 1,453,287 |

CURRENCY LEGEND

AUD Australian dollar

BRL Brazilian real

CAD Canadian dollar

CHF Swiss franc

CNH Offshore Chinese renminbi

EUR Euro

GBP British pound

JPY Japanese yen

KRW South Korean won

MXN Mexican peso

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USD U.S. dollar

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 41

Table of Contents**Schedule of Investments****WisdomTree Brazilian Real Strategy Fund (BZF)**

August 31, 2016

| | Principal Amount | Value |
|--|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 81.0% | | |
| U.S. Treasury Bills 81.0% | | |
| U.S. Treasury Bills | | |
| 0.28%, 9/8/16* | \$ 15,000,000 | \$ 14,999,475 |
| 0.28%, 9/22/16* | 4,000,000 | 3,999,536 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$18,998,539) | | 18,999,011 |
| REPURCHASE AGREEMENT 16.1% | | |
| United States 16.1% | | |
| Deutsche Bank, tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$3,769,036 (fully collateralized by U.S. Treasury Note, 2.25% due 11/30/17; Market value \$3,844,390) | | |
| (Cost: \$3,769,000) | 3,769,000 | 3,769,000 |
| TOTAL INVESTMENTS IN SECURITIES 97.1% | | |
| (Cost: \$22,767,539) | | 22,768,011 |
| Cash and Other Assets in Excess of Liabilities 2.9% | | 680,008 |
| NET ASSETS 100.0% | | \$ 23,448,019 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS****Settlement**

| Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------|-------------------------|--------------------|---------------------------|
| 10/4/2016 | USD 4,007,662 | BRL 13,600,000 | \$ 158,260 |
| 10/4/2016 | USD 5,879,699 | BRL 19,955,700 | 233,086 |
| 11/3/2016 | USD 5,672,706 | BRL 19,100,000 | 125,539 |
| 11/3/2016 | USD 7,159,032 | BRL 24,115,200 | 161,693 |
| | | | \$ 678,578 |

CURRENCY LEGEND

BRL Brazilian real

USD U.S. dollar

See Notes to Financial Statements.

42 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|------------------|----------------------|
| U.S. GOVERNMENT OBLIGATIONS 68.7% | | |
| U.S. Treasury Bills 68.7% | | |
| U.S. Treasury Bills | | |
| 0.25%, 9/15/16* | \$ 25,542,000 | \$ 25,540,110 |
| 0.23%, 10/20/16* | 8,000,000 | 7,997,616 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$33,537,048) | | 33,537,726 |
| REPURCHASE AGREEMENT 31.1% | | |
| United States 31.1% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$15,200,144 (fully collateralized by Fannie Mae, 5.00% 5.90% due 11/1/40 11/1/47, Federal Home Loan Banks, 1.38% 2.13% due 3/9/18 6/10/22, U.S. Treasury Floating Rate Note, 0.45% due 10/31/17 and U.S. Treasury Strip Principal, 0.00% due 5/15/19; Market value \$15,700,429) | | |
| (Cost: \$15,200,000) | 15,200,000 | 15,200,000 |
| TOTAL INVESTMENTS IN SECURITIES 99.8% | | |
| (Cost: \$48,737,048) | | 48,737,726 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 0.2% | | 105,678 |
| NET ASSETS 100.0% | | \$ 48,843,404 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------------|----------------------|-----------------|------------------------|
| 9/7/2016 | CNH 9,764,500 | USD 1,482,052 | \$ 22,769 |
| 9/7/2016 | CNH 49,925,734 | USD 7,516,106 | 54,815 |
| 9/7/2016 | CNH 47,967,863 | USD 7,220,813 | 52,122 |
| 9/7/2016 | CNY 8,750,000 | USD 1,326,964 | 17,560 |
| 9/7/2016 | CNY 44,751,707 | USD 6,738,700 | 41,777 |
| 9/7/2016 | CNY 42,996,740 | USD 6,473,463 | 39,164 |
| 9/7/2016 | USD 7,980,465 | CNH 52,752,468 | (96,725) |
| 9/7/2016 | USD 8,305,444 | CNH 54,905,629 | (99,919) |
| 9/7/2016 | USD 7,146,953 | CNY 47,284,240 | (71,046) |
| 9/7/2016 | USD 7,436,417 | CNY 49,214,207 | (71,698) |
| 10/11/2016 | USD 5,213,793 | CNY 34,562,234 | (51,955) |
| 10/11/2016 | USD 5,425,128 | CNY 35,972,937 | (52,602) |
| 11/7/2016 | USD 5,205,408 | CNY 35,035,000 | 17,460 |

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|------------|-----|-----------|-----|------------|---------------------|
| 11/7/2016 | USD | 5,417,069 | CNY | 36,465,000 | 18,977 |
| 12/21/2016 | USD | 7,221,511 | CNH | 48,163,870 | (59,289) |
| 12/21/2016 | USD | 7,516,492 | CNH | 50,129,742 | (61,935) |
| 12/21/2016 | USD | 6,734,827 | CNY | 45,008,851 | (46,404) |
| 12/21/2016 | USD | 6,469,749 | CNY | 43,243,799 | (43,616) |
| | | | | | \$ (390,545) |

CURRENCY LEGEND

CNH Offshore Chinese renminbi

CNY Chinese yuan

USD U.S. dollar

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|------------------|---------------------|
| U.S. GOVERNMENT OBLIGATIONS 62.6% | | |
| U.S. Treasury Bill 62.6% | | |
| U.S. Treasury Bill 0.25%, 9/15/16* | | |
| (Cost: \$3,149,697) | \$ 3,150,000 | \$ 3,149,767 |
| REPURCHASE AGREEMENT 31.5% | | |
| United States 31.5% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$1,585,015 (fully collateralized by Fannie Mae, 3.50% 6.50% due 11/1/30 1/1/49, Ginnie Mae, 4.00% 5.00% due 2/15/39 11/15/45, U.S. Treasury Note, 0.88% due 5/15/19, U.S. Treasury Strips Coupon, 0.00% due 11/15/20 8/15/43 and U.S. Treasury Strip Principal, 0.00% due 2/15/41; Market value \$1,639,390) | | |
| (Cost: \$1,585,000) | 1,585,000 | 1,585,000 |
| TOTAL INVESTMENTS IN SECURITIES 94.1% | | |
| (Cost: \$4,734,697) | | 4,734,767 |
| Cash and Other Assets in Excess of Liabilities 5.9% | | 299,298 |
| NET ASSETS 100.0% | | \$ 5,034,065 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------------|----------------------|-----------------|------------------------|
| 9/6/2016 | AUD 837,101 | USD 628,833 | \$ (229) |
| 9/6/2016 | BRL 2,219,011 | USD 680,584 | (4,882) |
| 9/6/2016 | CAD 784,354 | USD 599,549 | 1,721 |
| 9/6/2016 | CLP 419,488,806 | USD 622,387 | 4,674 |
| 9/6/2016 | NOK 4,995,399 | USD 598,448 | (442) |
| 9/6/2016 | NZD 891,915 | USD 643,740 | (3,227) |
| 9/6/2016 | RUB 40,361,476 | USD 617,904 | 839 |
| 9/6/2016 | USD 599,951 | AUD 837,101 | 29,110 |
| 9/6/2016 | USD 596,188 | BRL 2,219,011 | 89,278 |
| 9/6/2016 | USD 602,015 | CAD 784,354 | (4,187) |
| 9/6/2016 | USD 605,022 | CLP 419,488,806 | 12,691 |
| 9/6/2016 | USD 599,540 | NOK 4,995,399 | (650) |
| 9/6/2016 | USD 596,059 | NZD 891,915 | 50,908 |
| 9/6/2016 | USD 592,679 | RUB 40,361,476 | 24,386 |
| 9/6/2016 | USD 601,700 | ZAR 9,603,968 | 50,494 |

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| | | | | | |
|-----------|-----|-----------|-----|-------------|-------------------|
| 9/6/2016 | ZAR | 9,603,968 | USD | 662,491 | 10,297 |
| 9/27/2016 | AUD | 10,000 | USD | 7,508 | (2) |
| 9/27/2016 | BRL | 45,000 | USD | 13,790 | (23) |
| 9/27/2016 | CAD | 15,000 | USD | 11,424 | (10) |
| 9/27/2016 | NZD | 15,000 | USD | 10,866 | (5) |
| 9/27/2016 | RUB | 885,000 | USD | 13,452 | (6) |
| 9/27/2016 | USD | 638,183 | AUD | 850,000 | 237 |
| 9/27/2016 | USD | 641,680 | BRL | 2,105,000 | 4,491 |
| 9/27/2016 | USD | 642,149 | CAD | 840,000 | (1,841) |
| 9/27/2016 | USD | 631,197 | CLP | 426,235,000 | (4,613) |
| 9/27/2016 | USD | 630,784 | NOK | 5,265,000 | \$ 461 |
| 9/27/2016 | USD | 641,775 | NZD | 890,000 | 3,222 |
| 9/27/2016 | USD | 641,697 | RUB | 42,130,000 | (1,027) |
| 9/27/2016 | USD | 639,887 | ZAR | 9,315,000 | (9,919) |
| 9/27/2016 | ZAR | 160,000 | USD | 10,816 | (5) |
| | | | | | \$ 251,741 |

CURRENCY LEGEND

| | |
|-----|--------------------|
| AUD | Australian dollar |
| BRL | Brazilian real |
| CAD | Canadian dollar |
| CLP | Chilean peso |
| NOK | Norwegian krone |
| NZD | New Zealand dollar |
| RUB | Russian ruble |
| USD | U.S. dollar |
| ZAR | South African rand |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|----------------------|
| U.S. GOVERNMENT OBLIGATIONS 63.7% | | |
| U.S. Treasury Bills 63.7% | | |
| U.S. Treasury Bills | | |
| 0.25%, 9/15/16* | \$ 13,186,000 | \$ 13,185,024 |
| 0.23%, 10/20/16* | 14,300,000 | 14,295,739 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$27,480,266) | | 27,480,763 |
| REPURCHASE AGREEMENT 32.0% | | |
| United States 32.0% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$13,800,130 (fully collateralized by Fannie Mae, 1.25% 10.00% due 4/25/20 4/24/26, Federal Home Loan Bank, 1.38% due 3/9/18, Freddie Mac, 1.75% due 5/30/19, U.S. Treasury Strips Coupon, 0.00% due 8/15/19 11/15/34 and U.S. Treasury Strip Principal, 0.00% due 2/15/46; Market value \$14,430,717) | | |
| (Cost: \$13,800,000) | 13,800,000 | 13,800,000 |
| TOTAL INVESTMENTS IN SECURITIES 95.7% | | |
| (Cost: \$41,280,266) | | 41,280,763 |
| Cash and Other Assets in Excess of Liabilities 4.3% | | 1,848,863 |
| NET ASSETS 100.0% | | \$ 43,129,626 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS****Settlement**

| Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------|-------------------------|--------------------|---------------------------|
| 11/3/2016 | USD 2,859,667 | BRL 9,650,000 | \$ 69,813 |
| 11/3/2016 | USD 2,814,796 | CLP 1,887,630,000 | (47,808) |
| 11/3/2016 | USD 2,857,570 | CNH 19,130,000 | (5,626) |
| 11/3/2016 | USD 2,847,336 | COP 8,950,600,000 | 146,894 |
| 11/3/2016 | USD 2,861,067 | IDR 38,023,585,000 | (24,866) |
| 11/3/2016 | USD 914,679 | INR 62,219,200 | 5,456 |
| 11/3/2016 | USD 971,818 | INR 66,107,900 | 5,826 |

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| | | | | | |
|-----------|-----|-----------|-----|---------------|----------------|
| 11/3/2016 | USD | 971,389 | INR | 66,107,900 | 6,254 |
| 11/3/2016 | USD | 2,875,924 | KRW | 3,232,970,000 | 21,344 |
| 11/3/2016 | USD | 2,847,484 | MXN | 54,335,000 | 15,319 |
| 11/3/2016 | USD | 2,849,371 | MYR | 11,575,000 | (9,092) |
| 11/3/2016 | USD | 2,841,861 | PHP | 134,420,000 | 43,490 |
| 11/3/2016 | USD | 2,867,423 | PLN | 11,305,000 | 19,369 |
| 11/3/2016 | USD | 2,834,509 | RUB | 193,310,000 | 80,124 |
| 11/3/2016 | USD | 2,856,366 | THB | 99,820,000 | 22,463 |
| 11/3/2016 | USD | 2,873,019 | TRY | 8,845,000 | 76,438 |
| 11/3/2016 | USD | 2,861,222 | ZAR | 41,480,000 | (76,090) |
| | | | | \$ | 349,308 |

CURRENCY LEGEND

| | |
|-----|---------------------------|
| BRL | Brazilian real |
| CLP | Chilean peso |
| CNH | Offshore Chinese renminbi |
| COP | Colombian peso |
| IDR | Indonesian rupiah |
| INR | Indian rupee |
| KRW | South Korean won |
| MXN | Mexican peso |
| MYR | Malaysian ringgit |
| PHP | Philippine peso |
| PLN | Polish zloty |
| RUB | Russian ruble |
| THB | Thai baht |
| TRY | Turkish New lira |
| USD | U.S. dollar |
| ZAR | South African rand |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|--|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 67.3% | | |
| U.S. Treasury Bill 67.3% | | |
| U.S. Treasury Bill 0.25%, 9/15/16* | | |
| (Cost: \$7,252,303) | \$ 7,253,000 | \$ 7,252,463 |
| REPURCHASE AGREEMENT 31.3% | | |
| United States 31.3% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$3,378,032 (fully collateralized by Fannie Mae, 3.00% 5.90% due 6/1/31 11/1/47, Federal Home Loan Bank, 1.38% due 3/9/18, Freddie Mac, 5.50% due 5/1/36, Ginnie Mae, 4.00% due 10/20/45, U.S. Treasury Strip Coupon, 0.00% due 5/15/23 11/15/45 and U.S. Treasury Strip Principal, 0.00% due 2/15/20 2/15/36; Market value \$3,490,455) | | |
| (Cost: \$3,378,000) | 3,378,000 | 3,378,000 |
| TOTAL INVESTMENTS IN SECURITIES 98.6% | | |
| (Cost: \$10,630,303) | | 10,630,463 |
| Cash and Other Assets in Excess of Liabilities 1.4% | | 149,375 |
| NET ASSETS 100.0% | | \$ 10,779,838 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS****Settlement**

| Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------|-------------------------|--------------------|---------------------------|
| 11/3/2016 | USD 3,638,525 | INR 247,619,824 | \$ 23,425 |
| 11/3/2016 | USD 3,426,105 | INR 233,053,952 | 20,436 |
| 11/3/2016 | USD 3,640,130 | INR 247,619,824 | 21,820 |
| 11/3/2016 | USD 12,152 | INR 825,000 | 48 |
| | | | \$ 65,729 |

CURRENCY LEGEND

INR Indian rupee

USD U.S. dollar

See Notes to Financial Statements.

46 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| | Principal Amount | Value |
|--|---------------------|------------------|
| Investments | | |
| FOREIGN GOVERNMENT AGENCIES 13.1% | | |
| Australia 13.1% | | |
| Queensland Treasury Corp. 6.00%, 7/21/22, Series 22, Reg S | 1,317,000 AUD | \$ 1,211,495 |
| South Australian Government Financing Authority 5.00%, 5/20/21, Series 21 | 1,300,000 AUD | 1,115,090 |
| Western Australian Treasury Corp. 7.00%, 10/15/19, Series 19 | 935,000 AUD | 813,743 |
| 5.00%, 7/23/25, Reg S | 500,000 AUD | 453,593 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | |
| (Cost: \$3,732,289) | | 3,593,921 |
| FOREIGN GOVERNMENT OBLIGATIONS 57.1% | | |
| China 4.1% | | |
| China Government Bond 2.48%, 12/1/20 | 2,000,000 CNY | 294,721 |
| 2.36%, 8/18/21, Reg S | 500,000 CNY | 72,649 |
| 3.10%, 6/29/22 | 2,500,000 CNY | 375,904 |
| 3.48%, 6/29/27, Reg S | 2,500,000 CNY | 382,684 |
| Total China | | 1,125,958 |
| Hong Kong 6.7% | | |
| Hong Kong Government Bond 1.51%, 2/24/27 | 650,000 HKD | 88,536 |
| Hong Kong Government Bond Programme 2.46%, 8/4/21 | 8,700,000 HKD | 1,217,690 |
| 1.10%, 1/17/23 | 4,000,000 HKD | 526,565 |
| Total Hong Kong | | 1,832,791 |
| Indonesia 4.1% | | |
| Indonesia Treasury Bond 12.80%, 6/15/21, Series FR34 | 7,718,000,000 IDR | 715,127 |
| 7.00%, 5/15/22, Series FR61 | 5,534,000,000 IDR | 418,055 |
| Total Indonesia | | 1,133,182 |
| Malaysia 6.3% | | |
| Malaysia Government Bond 4.01%, 9/15/17, Series 0210 | 1,050,000 MYR | 262,797 |
| 3.26%, 3/1/18, Series 0213 | 1,362,000 MYR | 339,495 |
| 4.38%, 11/29/19, Series 0902 | 4,405,000 MYR | 1,130,978 |
| Total Malaysia | | 1,733,270 |
| New Zealand 2.7% | | |

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| | | |
|---|-------------------|-------------------|
| New Zealand Government Bond | | |
| 5.00%, 3/15/19, Series 319, Reg S | 941,000 NZD | 736,420 |
| Philippines 6.6% | | |
| Philippine Government Bond | | |
| 5.00%, 8/18/18, Series 7-51 | 17,850,000 PHP | 403,203 |
| 3.50%, 3/20/21, Series 7-57 | 10,000,000 PHP | 220,069 |
| Philippine Government International Bond | | |
| 4.95%, 1/15/21 | 14,000,000 PHP | 322,897 |
| 3.90%, 11/26/22 | 22,000,000 PHP | 487,978 |
| 6.25%, 1/14/36 | 15,000,000 PHP | 381,261 |
| Total Philippines | | 1,815,408 |
| Singapore 6.2% | | |
| Singapore Government Bond | | |
| 2.50%, 6/1/19 | 396,000 SGD | 302,568 |
| 2.25%, 6/1/21 | 610,000 SGD | 466,820 |
| 3.00%, 9/1/24 | 710,000 SGD | \$ 572,282 |
| 2.88%, 7/1/29 | 423,000 SGD | 340,641 |
| Total Singapore | | 1,682,311 |
| South Korea 7.6% | | |
| Korea Treasury Bond | | |
| 5.75%, 9/10/18, Series 1809 | 577,720,000 KRW | 564,033 |
| 3.75%, 6/10/22, Series 2206 | 800,000,000 KRW | 811,846 |
| 3.50%, 3/10/24, Series 2403 | 672,390,000 KRW | 692,441 |
| Total South Korea | | 2,068,320 |
| Thailand 12.8% | | |
| Thailand Government Bond | | |
| 3.25%, 6/16/17 | 1,114,000 THB | 32,624 |
| 2.80%, 10/10/17 | 995,000 THB | 29,150 |
| 2.55%, 6/26/20 | 35,000,000 THB | 1,041,650 |
| 1.88%, 6/17/22 | 27,000,000 THB | 779,265 |
| 3.85%, 12/12/25 | 27,000,000 THB | 888,653 |
| 4.88%, 6/22/29 | 20,000,000 THB | 732,324 |
| Total Thailand | | 3,503,666 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$16,919,420) | | 15,631,326 |
| SUPRANATIONAL BONDS 12.9% | | |
| Asian Development Bank | | |
| 2.85%, 10/21/20 | 4,000,000 CNY | 591,676 |
| European Investment Bank | | |
| 7.20%, 7/9/19, Reg S | 8,670,000,000 IDR | 662,162 |
| International Finance Corp. | | |
| 8.25%, 6/10/21 | 70,640,000 INR | 1,142,911 |
| Nordic Investment Bank | | |
| 3.50%, 1/30/18 ^(a) | 1,534,000 NZD | 1,130,529 |
| TOTAL SUPRANATIONAL BONDS | | 3,527,278 |
| (Cost: \$3,811,464) | | 3,527,278 |
| REPURCHASE AGREEMENT 7.3% | | |
| United States 7.3% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$2,000,019 (fully collateralized by U.S. Treasury Note, 2.75% due 5/31/17; Market value \$2,040,069) | | |
| (Cost: \$2,000,000) | \$ 2,000,000 | 2,000,000 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 2.8% | | |
| United States 2.8% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(b) | | |
| (Cost: \$753,900) ^(c) | 753,900 | 753,900 |
| TOTAL INVESTMENTS IN SECURITIES 93.2% | | 25,506,425 |

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(Cost: \$27,217,073)

| | | |
|--|------|-----------|
| Cash, Foreign Currency and Other Assets in Excess of Liabilities | 6.8% | 1,860,249 |
|--|------|-----------|

| | | |
|-------------------|---------------|----------------------|
| NET ASSETS | 100.0% | \$ 27,366,674 |
|-------------------|---------------|----------------------|

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 47

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Schedule of Investments (concluded)

WisdomTree Asia Local Debt Fund (ALD)

August 31, 2016

Principal amount is reported in U.S. dollars unless otherwise noted.

(a) Security, or portion thereof, was on loan at August 31, 2016 (See Note 2).

(b) Rate shown represents annualized 7-day yield as of August 31, 2016.

(c) At August 31, 2016, the total market value of the Fund's securities on loan was \$736,981 and the total market value of the collateral held by the Fund was \$753,900.

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.

**FINANCIAL DERIVATIVE INSTRUMENTS
FOREIGN CURRENCY CONTRACTS**

Settlement

| Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-------------|---------------------------------|----------------------------|-----------------------------------|
| 9/2/2016 | SGD 2,735,826 | USD 2,006,591 | \$ (839) |
| 9/2/2016 | USD 818,219 | KRW 912,560,000 | 220 |
| 9/21/2016 | USD 601,124 | INR 40,630,000 | 3,576 |
| 9/21/2016 | USD 600,860 | KRW 696,000,000 | 22,965 |
| 9/21/2016 | USD 779,822 | KRW 870,000,000 | (41) |
| 9/21/2016 | USD 575,503 | TWD 18,496,662 | 8,214 |
| 9/21/2016 | USD 1,177,273 | TWD 38,000,000 | 21,929 |
| | | | \$ 56,024 |

CURRENCY LEGEND

AUD Australian dollar

CNY Chinese yuan

HKD Hong Kong dollar

IDR Indonesian rupiah

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INR Indian rupee
KRW South Korean won
MYR Malaysian ringgit
NZD New Zealand dollar
PHP Philippine peso
SGD Singapore dollar
THB Thai baht
TWD New Taiwan dollar
USD U.S. dollar

See Notes to Financial Statements.

48 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|-------------------|
| FOREIGN GOVERNMENT AGENCIES 38.9% | | |
| Australia 38.9% | | |
| Australian Capital Territory | | |
| 5.50%, 6/7/18 | 610,000 AUD | \$ 488,891 |
| 4.25%, 4/11/22 | 3,750,000 AUD | 3,168,523 |
| KFW | | |
| 6.25%, 12/4/19 | 1,122,000 AUD | 957,960 |
| 2.75%, 4/16/20, Reg S | 1,000,000 AUD | 771,523 |
| 6.25%, 5/19/21 | 800,000 AUD | 712,403 |
| 4.00%, 2/27/25, Reg S | 2,000,000 AUD | 1,691,827 |
| Landwirtschaftliche Rentenbank | | |
| 5.50%, 3/9/20 | 480,000 AUD | 403,233 |
| 5.50%, 3/29/22 | 1,270,000 AUD | 1,119,974 |
| 2.70%, 9/5/22, Reg S | 1,450,000 AUD | 1,116,865 |
| 4.25%, 1/24/23, Series 15 | 1,400,000 AUD | 1,174,201 |
| 4.75%, 4/8/24 | 1,540,000 AUD | 1,347,296 |
| New South Wales Treasury Corp. | | |
| 6.00%, 2/1/18, Series 18 | 600 AUD | 479 |
| 6.00%, 5/1/20, Series 520 | 3,340,000 AUD | 2,899,700 |
| 4.00%, 4/8/21, Reg S | 2,330,000 AUD | 1,927,754 |
| 5.00%, 8/20/24, Series 24 | 930,000 AUD | 855,770 |
| 3.00%, 3/20/28 | 2,000,000 AUD | 1,615,992 |
| Northern Territory Treasury Corp. | | |
| 4.25%, 9/20/21 | 4,500,000 AUD | 3,760,091 |
| Queensland Treasury Corp. | | |
| 6.25%, 2/21/20, Series 20, Reg S | 4,095,000 AUD | 3,544,076 |
| 5.50%, 6/21/21, Series 21, Reg S | 3,120,000 AUD | 2,738,286 |
| 5.75%, 7/22/24, Series 24, Reg S | 3,280,000 AUD | 3,108,364 |
| 4.75%, 7/21/25, Series 25, Reg S ^(a) | 2,425,000 AUD | 2,190,447 |
| 3.25%, 7/21/28, Series 28, Reg S ^(a) | 1,000,000 AUD | 808,053 |
| South Australian Government Financing Authority | | |
| 5.00%, 5/20/21, Series 21 | 2,755,000 AUD | 2,363,133 |
| 4.25%, 11/20/23, Series 23 | 3,595,000 AUD | 3,086,819 |
| Tasmanian Public Finance Corp. | | |
| 5.00%, 9/20/17, Series 17, Reg S | 2,900,000 AUD | 2,254,573 |
| Treasury Corp. of Victoria | | |
| 6.00%, 6/15/20, Series 0620 | 1,900,000 AUD | 1,655,719 |
| 6.00%, 10/17/22, Series 1022 | 4,080,000 AUD | 3,811,988 |
| Western Australian Treasury Corp. | | |
| 2.50%, 7/22/20, Series 20, Reg S | 3,335,000 AUD | 2,563,341 |
| 7.00%, 7/15/21, Series 21 | 4,045,000 AUD | 3,747,048 |
| 6.00%, 10/16/23, Series 23 | 3,437,800 AUD | 3,224,057 |
| 5.00%, 7/23/25, Reg S | 1,800,000 AUD | 1,632,933 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | 60,741,319 |

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(Cost: \$59,309,056)

FOREIGN GOVERNMENT OBLIGATIONS 32.8%

Australia 21.0%

| Australia Government Bond | | |
|------------------------------------|---------------|--------------|
| 4.25%, 7/21/17, Series 135, Reg S | 1,630,000 AUD | 1,254,418 |
| 5.50%, 1/21/18, Series 132, Reg S | 6,968,000 AUD | 5,527,586 |
| 3.25%, 10/21/18, Series 141, Reg S | 7,050,000 AUD | 5,499,870 |
| 5.25%, 3/15/19, Series 122, Reg S | 1,011,000 AUD | 832,353 |
| 2.75%, 10/21/19, Series 143, Reg S | 3,060,000 AUD | 2,394,410 |
| 3.25%, 4/21/25, Series 139, Reg S | 1,550,000 AUD | 1,300,917 |
| 4.25%, 4/21/26, Series 142, Reg S | 4,000,000 AUD | 3,648,575 |
| 4.75%, 4/21/27, Series 136, Reg S | 2,645,000 AUD | 2,537,789 |
| 2.75%, 11/21/27, Series 148, Reg S | 3,000,000 AUD | \$ 2,442,208 |
| 3.25%, 4/21/29, Series 138, Reg S | 2,500,000 AUD | 2,133,112 |
| 4.50%, 4/21/33, Series 140, Reg S | 3,585,000 AUD | 3,544,645 |
| 3.75%, 4/21/37, Series 144, Reg S | 1,000,000 AUD | 911,835 |
| 3.25%, 6/21/39, Series 147, Reg S | 1,000,000 AUD | 846,034 |

Total Australia

32,873,752

New Zealand 11.8%

| New Zealand Government Bond | | |
|-------------------------------------|---------------|-----------|
| 6.00%, 12/15/17, Series 1217, Reg S | 3,779,000 NZD | 2,887,460 |
| 5.00%, 3/15/19, Series 319, Reg S | 4,080,000 NZD | 3,192,977 |
| 3.00%, 4/15/20, Series 420, Reg S | 3,135,000 NZD | 2,368,775 |
| 6.00%, 5/15/21, Series 521, Reg S | 4,005,000 NZD | 3,450,577 |
| 5.50%, 4/15/23, Series 423, Reg S | 3,745,000 NZD | 3,314,913 |
| 4.50%, 4/15/27, Series 427, Reg S | 2,590,000 NZD | 2,279,292 |
| 3.50%, 4/14/33, Series 433, Reg S | 1,130,000 NZD | 924,151 |

Total New Zealand

18,418,145

TOTAL FOREIGN GOVERNMENT OBLIGATIONS

51,291,897

(Cost: \$48,980,597)

SUPRANATIONAL BONDS 27.1%

| African Development Bank | | |
|---|---------------|-----------|
| 5.25%, 3/23/22, Series GDIF | 1,889,000 AUD | 1,629,504 |
| 4.75%, 3/6/24, Series GDIF | 650,000 AUD | 563,772 |
| Asian Development Bank | | |
| 5.00%, 3/9/22 | 3,050,000 AUD | 2,635,290 |
| 3.75%, 3/12/25 | 3,350,000 AUD | 2,793,250 |
| Council of Europe Development Bank | | |
| 6.00%, 10/8/20 | 2,945,000 AUD | 2,536,818 |
| EUROFIMA | | |
| 6.25%, 12/28/18, Reg S | 2,450,000 AUD | 2,012,504 |
| 5.50%, 6/30/20 | 3,060,000 AUD | 2,567,643 |
| European Bank for Reconstruction & Development | | |
| 0.50%, 9/1/23 | 5,840,000 AUD | 3,753,273 |
| European Investment Bank | | |
| 6.50%, 8/7/19 | 795,000 AUD | 673,958 |
| 2.50%, 4/30/20 | 2,000,000 AUD | 1,524,676 |
| 2.41%, 3/10/21 ^(b) | 3,362,000 AUD | 2,268,962 |
| Inter-American Development Bank | | |
| 6.50%, 8/20/19 | 1,337,000 AUD | 1,138,800 |
| 3.25%, 2/7/20 | 2,850,000 AUD | 2,234,261 |
| 4.75%, 8/27/24 | 1,555,000 AUD | 1,374,527 |
| 2.75%, 10/30/25, Reg S | 1,035,000 AUD | 803,430 |
| International Bank for Reconstruction & Development | | |
| 5.75%, 10/21/19, Series GDIF | 3,045,000 AUD | 2,559,554 |
| 2.50%, 3/12/20 | 2,665,000 AUD | 2,043,596 |
| International Finance Corp. | | |
| 5.75%, 7/28/20 | 3,766,000 AUD | 3,230,794 |
| 4.00%, 4/3/25, Reg S | 2,115,000 AUD | 1,792,930 |
| Nordic Investment Bank | | |
| 4.75%, 2/28/24 | 4,755,000 AUD | 4,151,312 |

TOTAL SUPRANATIONAL BONDS

42,288,854

(Cost: \$40,744,377)

TOTAL INVESTMENTS IN SECURITIES 98.8%

154,322,070

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(Cost: \$149,034,030)

| | | |
|--|------|-----------|
| Cash, Foreign Currency and Other Assets in Excess of Liabilities | 1.2% | 1,828,465 |
|--|------|-----------|

| | | |
|-------------------|---------------|-----------------------|
| NET ASSETS | 100.0% | \$ 156,150,535 |
|-------------------|---------------|-----------------------|

See Notes to Financial Statements.

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Schedule of Investments (concluded)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

August 31, 2016

Principal amount is reported in U.S. dollars unless otherwise noted.

^(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) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2016.

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.

FINANCIAL DERIVATIVE INSTRUMENTS

FOREIGN CURRENCY CONTRACTS

Settlement

| Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| 9/1/2016 | NZD | 400,000 | USD | 289,740 | \$ (460) |
| 9/1/2016 | USD | 302,664 | AUD | 400,000 | (2,043) |
| 9/6/2016 | AUD | 2,000,000 | USD | 1,502,910 | (191) |
| 9/6/2016 | NZD | 400,000 | USD | 290,140 | (60) |
| | | | | | \$ (2,754) |

CURRENCY LEGEND

AUD Australian dollar

NZD New Zealand dollar

USD U.S. dollar

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|---|---------------------|------------------|
| Investments in Long Securities | | |
| U.S. GOVERNMENT AGENCIES 24.6% | | |
| Federal Home Loan Bank 0.2% | | |
| Federal Home Loan Bank | | |
| 5.50%, 7/15/36 | \$ 150,000 | \$ 220,285 |
| Federal Home Loan Mortgage Corporation 8.6% | | |
| 6.75%, 9/15/29, Series GDIF | 200,000 | 302,199 |
| 6.75%, 3/15/31 | 550,000 | 857,900 |
| 6.25%, 7/15/32 | 550,000 | 841,109 |
| 5.00%, 6/1/37 | 6,162 | 6,820 |
| 2.86%, 11/15/38(a) | 120,000 | 63,875 |
| 5.50%, 2/1/40 | 22,631 | 25,575 |
| 4.00%, 11/1/40 | 39,119 | 42,042 |
| 5.50%, 6/1/41 | 676,004 | 761,822 |
| 5.00%, 7/1/41 | 19,856 | 21,904 |
| 3.00%, 2/1/44 | 347,028 | 360,696 |
| 3.50%, 5/1/44 | 174,873 | 184,235 |
| 4.50%, 5/1/44 | 36,933 | 40,393 |
| 3.50%, 7/1/44 | 184,768 | 194,758 |
| 4.50%, 7/1/44 | 424,591 | 464,178 |
| 3.50%, 10/1/44 | 62,111 | 65,436 |
| 3.50%, 1/1/45 | 177,296 | 186,789 |
| 4.00%, 3/1/45 | 38,820 | 41,559 |
| 3.00%, 4/1/45 | 45,370 | 47,133 |
| 3.00%, 5/1/45 | 183,099 | 190,216 |
| 3.50%, 6/1/45 | 171,788 | 180,985 |
| 4.00%, 6/1/45 | 168,125 | 179,978 |
| 3.00%, 7/1/45 | 46,608 | 48,420 |
| 3.00%, 8/1/45 | 186,753 | 194,012 |
| 3.50%, 8/1/45 | 542,287 | 571,320 |
| 4.00%, 9/1/45 | 335,880 | 359,384 |
| 4.00%, 10/1/45 | 372,077 | 398,225 |
| 3.50%, 11/1/45 | 183,597 | 193,427 |
| 3.00%, 12/1/45 | 189,957 | 197,340 |
| 3.00%, 9/1/46(b) | 575,000 | 596,074 |
| 3.50%, 9/1/46(b) | 650,000 | 684,271 |
| 4.00%, 9/1/46(b) | 350,000 | 374,489 |
| 4.50%, 9/1/46(b) | 100,000 | 109,207 |
| 5.00%, 9/1/46(b) | 550,000 | 607,148 |
| Total Federal Home Loan Mortgage Corporation | | 9,392,919 |
| Federal National Mortgage Association 13.2% | | |
| 3.00%, 3/1/28 | 145,000 | 145,000 |
| 6.25%, 5/15/29 | 410,000 | 596,332 |
| 7.13%, 1/15/30 | 390,000 | 612,831 |
| 7.25%, 5/15/30 | 610,000 | 972,234 |

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| | | |
|--|-----------|-------------------|
| 6.63%, 11/15/30 | 690,000 | 1,060,747 |
| 5.63%, 7/15/37 | 170,000 | 255,534 |
| 5.00%, 5/1/38 | 33,384 | 36,956 |
| 5.50%, 6/1/38 | 281,390 | 318,052 |
| 5.50%, 11/1/38 | 6,951 | 7,859 |
| 5.50%, 10/1/39 | 301,372 | 340,949 |
| 5.50%, 4/1/40 | 36,431 | 41,389 |
| 5.50%, 9/1/41 | 153,441 | 173,181 |
| 4.00%, 12/1/42 | 310,891 | 334,115 |
| 2.50%, 3/1/43 | 36,661 | 37,170 |
| 4.00%, 6/1/43 | 292,723 | 314,369 |
| 3.00%, 7/1/43 | 46,788 | 48,680 |
| 4.00%, 8/1/43 | 162,704 | 174,241 |
| 4.00%, 9/1/43 | 434,212 | 465,032 |
| 4.50%, 9/1/43 | 73,116 | 80,163 |
| 3.50%, 10/1/43 | 606,687 | 641,119 |
| 4.00%, 5/1/44 | 37,443 | 40,098 |
| 4.50%, 5/1/44 | 467,449 | 510,512 |
| 4.00%, 7/1/44 | 41,040 | 43,950 |
| 4.00%, 8/1/44 | 216,515 | 231,869 |
| 4.00%, 11/1/44 | 34,278 | 36,709 |
| 3.00%, 1/1/45 | 20,180 | 20,963 |
| 4.00%, 2/1/45 | 180,488 | 193,286 |
| 3.00%, 4/1/45 | 463,948 | 481,955 |
| 3.00%, 5/1/45 | 169,217 | 175,784 |
| 3.50%, 6/1/45 | 184,485 | 194,802 |
| 3.50%, 7/1/45 | 91,413 | 96,361 |
| 3.50%, 9/1/45 | 447,514 | 471,735 |
| 3.00%, 10/1/45 | 187,780 | 195,068 |
| 3.50%, 10/1/45 | 359,963 | 379,445 |
| 3.00%, 11/1/45 | 183,285 | 190,399 |
| 3.50%, 11/1/45 | 188,327 | 198,864 |
| 3.00%, 12/1/45 | 184,135 | 191,281 |
| 3.50%, 12/1/45 | 539,131 | 568,310 |
| 3.00%, 2/1/46 | 410,436 | 426,366 |
| 2.50%, 9/1/46 ^(b) | 25,000 | 25,233 |
| 3.00%, 9/1/46 ^(b) | 800,000 | 829,730 |
| 3.50%, 9/1/46 ^(b) | 975,000 | 1,027,302 |
| 4.00%, 9/1/46 ^(b) | 575,000 | 615,881 |
| 4.50%, 9/1/46 ^(b) | 400,000 | 436,974 |
| 5.00%, 9/1/46 ^(b) | 175,000 | 193,965 |
| Total Federal National Mortgage Association | | 14,432,795 |
| Tennessee Valley Authority 2.6% | | |
| 7.13%, 5/1/30 | 100,000 | 154,843 |
| 5.88%, 4/1/36 | 780,000 | 1,156,143 |
| 6.15%, 1/15/38 | 100,000 | 153,819 |
| 5.25%, 9/15/39 | 500,000 | 706,571 |
| 3.50%, 12/15/42 | 300,000 | 335,398 |
| 4.25%, 9/15/65 | 280,000 | 341,368 |
| Total Tennessee Valley Authority | | 2,848,142 |
| TOTAL U.S. GOVERNMENT AGENCIES | | |
| (Cost: \$26,387,556) | | 26,894,141 |
| U.S. GOVERNMENT OBLIGATIONS 16.3% | | |
| U.S. Treasury Bonds 3.8% | | |
| U.S. Treasury Bond | | |
| 8.75%, 5/15/20 | 80,000 | 102,405 |
| 8.13%, 5/15/21 | 1,250,000 | 1,648,194 |
| 7.25%, 8/15/22 | 700,000 | 939,819 |
| 6.00%, 2/15/26 | 1,100,000 | 1,534,220 |
| Total U.S. Treasury Bonds | | 4,224,638 |
| U.S. Treasury Notes 12.5% | | |
| U.S. Treasury Note | | |
| 0.63%, 8/31/17 | 2,000,000 | 1,999,062 |
| 0.88%, 7/15/18 | 2,930,000 | 2,934,407 |

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| | | |
|-----------------|-----------|-----------|
| 1.25%, 11/30/18 | 1,450,000 | 1,463,254 |
| 1.50%, 5/31/19 | 860,000 | 874,243 |
| 2.13%, 1/31/21 | 1,090,000 | 1,135,005 |
| 2.00%, 2/28/21 | 1,090,000 | 1,129,704 |
| 1.63%, 11/15/22 | 150,000 | 152,315 |

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 51

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

August 31, 2016

| | Principal Amount | Value |
|--|-----------------------------|-------------------|
| Investments in Long Securities | | |
| 2.13%, 12/31/22 | \$ 800,000 | \$ 835,625 |
| 2.00%, 2/15/23 | 2,300,000 | 2,386,744 |
| 2.50%, 8/15/23 | 679,000 | 727,339 |
| Total U.S. Treasury Notes | | 13,637,698 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$17,742,330) | | 17,862,336 |
| CORPORATE BONDS 41.9% | | |
| United States 41.9% | | |
| 21st Century Fox America, Inc. | | |
| 3.70%, 9/15/24 | 50,000 | 54,411 |
| 4.75%, 9/15/44 | 120,000 | 135,615 |
| Abbott Laboratories | | |
| 2.55%, 3/15/22 | 118,000 | 120,955 |
| AbbVie, Inc. | | |
| 1.80%, 5/14/18 | 370,000 | 372,135 |
| 2.90%, 11/6/22 | 330,000 | 339,724 |
| Actavis Funding SCS | | |
| 2.35%, 3/12/18 | 360,000 | 364,338 |
| 3.45%, 3/15/22 | 290,000 | 304,122 |
| Aetna, Inc. | | |
| 2.75%, 11/15/22 | 200,000 | 203,367 |
| Altria Group, Inc. | | |
| 5.38%, 1/31/44 | 180,000 | 234,305 |
| Amazon.com, Inc. | | |
| 3.30%, 12/5/21 | 175,000 | 188,549 |
| 2.50%, 11/29/22 | 40,000 | 41,363 |
| 4.80%, 12/5/34 | 150,000 | 180,712 |
| American International Group, Inc. | | |
| 2.30%, 7/16/19 | 145,000 | 147,916 |
| 3.30%, 3/1/21 | 220,000 | 231,194 |
| 4.88%, 6/1/22 | 175,000 | 196,329 |
| 4.13%, 2/15/24 | 100,000 | 107,816 |
| 3.75%, 7/10/25 | 50,000 | 52,880 |
| 3.88%, 1/15/35 | 93,000 | 92,623 |
| American Tower Corp. | | |
| 3.30%, 2/15/21 | 120,000 | 125,545 |
| Ameriprise Financial, Inc. | | |
| 2.88%, 9/15/26 | 170,000 | 171,141 |
| Amgen, Inc. | | |
| 2.13%, 5/1/20 | 150,000 | 152,458 |
| 3.13%, 5/1/25 | 145,000 | 152,588 |
| 4.40%, 5/1/45 | 160,000 | 172,705 |
| | 130,000 | 150,517 |

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| | | |
|--|---------|---------|
| Anadarko Petroleum Corp. 6.45%, 9/15/36 | | |
| Anthem, Inc. | | |
| 3.13%, 5/15/22 | 80,000 | 83,264 |
| 6.38%, 6/15/37 | 100,000 | 132,536 |
| Aon PLC | | |
| 3.88%, 12/15/25 | 175,000 | 188,791 |
| Apache Corp. | | |
| 2.63%, 1/15/23 | 100,000 | 98,832 |
| Appalachian Power Co. | | |
| 7.00%, 4/1/38 | 80,000 | 111,075 |
| Archer-Daniels-Midland Co. | | |
| 2.50%, 8/11/26 | 160,000 | 161,334 |
| AT&T, Inc. | | |
| 2.38%, 11/27/18 | 230,000 | 234,890 |
| 2.45%, 6/30/20 | 150,000 | 153,248 |
| 3.95%, 1/15/25 | 310,000 | 333,076 |
| 3.40%, 5/15/25 | 345,000 | 356,136 |
| 4.50%, 5/15/35 | 140,000 | 148,709 |
| 6.38%, 3/1/41 | 100,000 | 127,621 |
| 4.75%, 5/15/46 | 155,000 | 166,335 |
| AutoZone, Inc. | | |
| 3.13%, 7/15/23 | 50,000 | 52,126 |
| 3.25%, 4/15/25 | 50,000 | 52,156 |
| Baltimore Gas & Electric Co. | | |
| 2.40%, 8/15/26 | 190,000 | 189,260 |
| Bank of America Corp. | | |
| 2.00%, 1/11/18 | 425,000 | 427,787 |
| 7.63%, 6/1/19 | 180,000 | 207,012 |
| 5.70%, 1/24/22 | 493,000 | 576,241 |
| 4.45%, 3/3/26 | 50,000 | 53,951 |
| Baxalta, Inc. | | |
| 2.88%, 6/23/20 | 210,000 | 213,714 |
| Baxter International, Inc. | | |
| 2.60%, 8/15/26 | 190,000 | 188,531 |
| Becton Dickinson and Co. | | |
| 2.68%, 12/15/19 | 150,000 | 155,472 |
| Berkshire Hathaway Energy Co. | | |
| 4.50%, 2/1/45 | 100,000 | 114,960 |
| Boeing Co. (The) | | |
| 2.25%, 6/15/26 | 50,000 | 50,266 |
| Boston Properties L.P. | | |
| 3.70%, 11/15/18 | 120,000 | 125,361 |
| 4.13%, 5/15/21 | 175,000 | 191,359 |
| Brixmor Operating Partnership L.P. | | |
| 3.25%, 9/15/23 | 190,000 | 190,763 |
| Burlington Northern Santa Fe LLC | | |
| 3.75%, 4/1/24 | 50,000 | 55,371 |
| 3.00%, 4/1/25 | 50,000 | 52,811 |
| 3.65%, 9/1/25 | 120,000 | 132,548 |
| 4.15%, 4/1/45 | 45,000 | 50,523 |
| Capital One Financial Corp. | | |
| 3.20%, 2/5/25 | 145,000 | 147,899 |
| Capital One NA | | |
| 1.50%, 3/22/18 | 180,000 | 179,614 |
| Caterpillar Financial Services Corp. | | |
| 2.40%, 8/9/26 | 190,000 | 189,633 |
| Caterpillar, Inc. | | |
| 3.80%, 8/15/42 | 300,000 | 315,772 |
| CBS Corp. | | |
| 3.50%, 1/15/25 | 150,000 | 155,136 |
| 4.00%, 1/15/26 | 50,000 | 53,858 |
| Celgene Corp. | | |
| 3.88%, 8/15/25 | 320,000 | 346,531 |
| CenterPoint Energy Houston Electric LLC | | |
| 2.40%, 9/1/26, Series Z | 90,000 | 90,717 |
| Charter Communications Operating LLC | | |
| 4.91%, 7/23/25 ^(c) | 350,000 | 386,883 |

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See Notes to Financial Statements.

52 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments in Long Securities | Principal Amount | Value |
|--|-----------------------------|--------------|
| Chubb INA Holdings, Inc. 2.88%, 11/3/22 | \$ 200,000 | \$ 210,839 |
| Cigna Corp. 3.25%, 4/15/25 | 50,000 | 51,795 |
| Cimarex Energy Co. 5.88%, 5/1/22 | 109,000 | 113,684 |
| Cisco Systems, Inc. 5.90%, 2/15/39 | 140,000 | 193,209 |
| Citigroup, Inc. 1.80%, 2/5/18 | 310,000 | 311,296 |
| 4.05%, 7/30/22 | 72,000 | 76,751 |
| 3.30%, 4/27/25 | 200,000 | 207,110 |
| 8.13%, 7/15/39 | 220,000 | 348,564 |
| Comcast Corp. 1.63%, 1/15/22 | 50,000 | 49,740 |
| 2.75%, 3/1/23 | 50,000 | 52,205 |
| 3.15%, 3/1/26 | 245,000 | 259,766 |
| 4.20%, 8/15/34 | 100,000 | 112,066 |
| 6.45%, 3/15/37 | 180,000 | 253,191 |
| Commonwealth Edison Co. 4.35%, 11/15/45 | 220,000 | 256,698 |
| ConocoPhillips 6.50%, 2/1/39 | 230,000 | 303,147 |
| ConocoPhillips Co. 2.88%, 11/15/21 | 50,000 | 51,456 |
| 2.40%, 12/15/22 | 60,000 | 59,917 |
| Copano Energy LLC 7.13%, 4/1/21 | 133,000 | 137,522 |
| CSX Corp. 6.25%, 3/15/18 | 100,000 | 107,281 |
| 4.10%, 3/15/44 | 60,000 | 65,552 |
| CVS Health Corp. 2.80%, 7/20/20 | 220,000 | 229,464 |
| 4.00%, 12/5/23 | 50,000 | 55,308 |
| 3.88%, 7/20/25 | 178,000 | 196,587 |
| DDR Corp. 3.63%, 2/1/25 | 50,000 | 50,841 |
| Deere & Co. 3.90%, 6/9/42 | 140,000 | 155,935 |
| Devon Energy Corp. 3.25%, 5/15/22 ^(d) | 89,000 | 88,492 |
| Diamond 1 Finance Corp. 4.42%, 6/15/21 ^(c) | 140,000 | 146,544 |
| 6.02%, 6/15/26 ^(c) | 80,000 | 85,750 |
| | 210,000 | 213,549 |

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| | | |
|--|---------|---------|
| Discover Financial Services | | |
| 3.75%, 3/4/25 | | |
| Dow Chemical Co. (The) | | |
| 4.25%, 11/15/20 | 116,000 | 126,188 |
| 3.50%, 10/1/24 | 200,000 | 212,615 |
| 4.63%, 10/1/44 | 80,000 | 86,302 |
| DTE Energy Co. | | |
| 3.30%, 6/15/22 | 150,000 | 159,824 |
| Duke Energy Corp. | | |
| 4.80%, 12/15/45 | 110,000 | 130,167 |
| Duke Energy Progress LLC | | |
| 3.00%, 9/15/21 | 250,000 | 265,398 |
| 4.20%, 8/15/45 | 150,000 | 170,951 |
| Eastman Chemical Co. | | |
| 3.80%, 3/15/25 | 50,000 | 52,979 |
| Emerson Electric Co. | | |
| 2.63%, 12/1/21 | 50,000 | 52,374 |
| Enable Midstream Partners L.P. | | |
| 2.40%, 5/15/19 | 174,000 | 170,171 |
| Energy Transfer Partners L.P. | | |
| 4.65%, 6/1/21 | 200,000 | 213,350 |
| 4.75%, 1/15/26 | 200,000 | 210,314 |
| 6.13%, 12/15/45 | 85,000 | 91,592 |
| Entergy Corp. | | |
| 2.95%, 9/1/26 | 190,000 | 192,162 |
| Entergy Louisiana LLC | | |
| 4.05%, 9/1/23 | 175,000 | 194,079 |
| Enterprise Products Operating LLC | | |
| 3.90%, 2/15/24 | 100,000 | 106,095 |
| 4.90%, 5/15/46 | 101,000 | 108,500 |
| Express Scripts Holding Co. | | |
| 4.75%, 11/15/21 | 300,000 | 337,996 |
| 6.13%, 11/15/41 | 21,000 | 26,532 |
| Federal Realty Investment Trust | | |
| 4.50%, 12/1/44 | 200,000 | 231,211 |
| FedEx Corp. | | |
| 3.88%, 8/1/42 | 120,000 | 121,634 |
| Fidelity National Information Services, Inc. | | |
| 2.85%, 10/15/18 | 100,000 | 102,498 |
| 5.00%, 10/15/25 | 180,000 | 206,979 |
| Ford Motor Co. | | |
| 4.75%, 1/15/43 | 105,000 | 114,027 |
| Ford Motor Credit Co. LLC | | |
| 2.24%, 6/15/18 | 80,000 | 80,714 |
| 5.88%, 8/2/21 | 200,000 | 230,344 |
| 4.13%, 8/4/25 | 200,000 | 212,727 |
| Ford Motor Credit Co., LLC | | |
| 8.13%, 1/15/20 | 200,000 | 237,131 |
| Fortive Corp. | | |
| 3.15%, 6/15/26 ^(c) | 50,000 | 52,194 |
| Franklin Resources, Inc. | | |
| 2.85%, 3/30/25 | 145,000 | 149,869 |
| GE Capital International Funding Co. Unlimited Co. | | |
| 4.42%, 11/15/35 | 200,000 | 229,224 |
| General Dynamics Corp. | | |
| 2.13%, 8/15/26 | 50,000 | 49,482 |
| General Electric Co. | | |
| 2.70%, 10/9/22 | 145,000 | 151,670 |
| 3.45%, 5/15/24 | 200,000 | 218,872 |
| 6.75%, 3/15/32, Series A | 100,000 | 143,253 |
| General Motors Co. | | |
| 3.50%, 10/2/18 | 250,000 | 257,685 |
| General Motors Financial Co., Inc. | | |
| 4.30%, 7/13/25 | 295,000 | 306,366 |
| Georgia Power Co. | | |
| 4.30%, 3/15/42 | 100,000 | 111,976 |
| Gilead Sciences, Inc. | | |
| 3.65%, 3/1/26 | 160,000 | 173,790 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments in Long Securities | Principal Amount | Value |
|---------------------------------------|-----------------------------|--------------|
| Goldman Sachs Group, Inc. (The) | | |
| 3.50%, 1/23/25 | \$ 350,000 | \$ 364,260 |
| 4.25%, 10/21/25 | 350,000 | 372,267 |
| 6.13%, 2/15/33 | 40,000 | 50,509 |
| 4.80%, 7/8/44 | 121,000 | 138,503 |
| Halliburton Co. | | |
| 3.80%, 11/15/25 | 60,000 | 62,098 |
| 4.85%, 11/15/35 | 200,000 | 215,332 |
| Harris Corp. | | |
| 3.83%, 4/27/25 | 50,000 | 53,092 |
| HCP, Inc. | | |
| 2.63%, 2/1/20 | 150,000 | 152,327 |
| 5.38%, 2/1/21 | 220,000 | 247,146 |
| 4.00%, 6/1/25 | 270,000 | 278,546 |
| Hershey Co. (The) | | |
| 2.30%, 8/15/26 | 370,000 | 369,377 |
| Hewlett Packard Enterprise Co. | | |
| 3.60%, 10/15/20 ^(c) | 210,000 | 220,116 |
| 6.35%, 10/15/45 ^(c) | 160,000 | 165,697 |
| Home Depot, Inc. (The) | | |
| 3.00%, 4/1/26 | 80,000 | 85,477 |
| 4.25%, 4/1/46 | 200,000 | 233,145 |
| HP, Inc. | | |
| 4.38%, 9/15/21 | 180,000 | 194,372 |
| Intel Corp. | | |
| 2.70%, 12/15/22 | 168,000 | 175,965 |
| Intercontinental Exchange, Inc. | | |
| 3.75%, 12/1/25 | 110,000 | 120,763 |
| International Lease Finance Corp. | | |
| 8.63%, 1/15/22 | 140,000 | 174,475 |
| International Paper Co. | | |
| 3.80%, 1/15/26 | 155,000 | 164,659 |
| Jefferies Group LLC | | |
| 8.50%, 7/15/19 ^(d) | 150,000 | 172,285 |
| 6.88%, 4/15/21 | 200,000 | 229,812 |
| JM Smucker Co. (The) | | |
| 3.00%, 3/15/22 | 192,000 | 201,709 |
| John Deere Capital Corp. | | |
| 2.80%, 1/27/23 | 80,000 | 83,515 |
| JPMorgan Chase & Co. | | |
| 4.35%, 8/15/21 | 250,000 | 275,821 |
| 4.50%, 1/24/22 | 50,000 | 55,452 |
| 3.20%, 1/25/23 | 150,000 | 156,645 |
| 3.38%, 5/1/23 | 180,000 | 186,059 |
| 3.30%, 4/1/26 | 150,000 | 155,804 |

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| | | |
|--|---------|---------|
| 2.95%, 10/1/26 | 50,000 | 50,517 |
| 4.25%, 10/1/27 | 95,000 | 102,906 |
| 4.85%, 2/1/44 | 335,000 | 409,886 |
| Keysight Technologies, Inc. | | |
| 3.30%, 10/30/19 | 38,000 | 38,743 |
| Kimco Realty Corp. | | |
| 2.80%, 10/1/26 | 190,000 | 189,756 |
| Kinder Morgan Energy Partners L.P. | | |
| 5.63%, 9/1/41 | 50,000 | 51,300 |
| Kinder Morgan, Inc. | | |
| 6.50%, 9/15/20 | 150,000 | 167,855 |
| 4.30%, 6/1/25 ^(d) | 150,000 | 155,981 |
| Kraft Heinz Foods Co. | | |
| 2.80%, 7/2/20 | 150,000 | 156,170 |
| Kroger Co. (The) | | |
| 3.40%, 4/15/22 | 200,000 | 212,519 |
| Lockheed Martin Corp. | | |
| 2.50%, 11/23/20 | 150,000 | 155,352 |
| 3.55%, 1/15/26 | 315,000 | 342,995 |
| 4.50%, 5/15/36 | 115,000 | 133,557 |
| 4.07%, 12/15/42 | 120,000 | 130,477 |
| Lowe's Cos., Inc. | | |
| 3.38%, 9/15/25 | 230,000 | 249,416 |
| LyondellBasell Industries N.V. | | |
| 5.00%, 4/15/19 | 250,000 | 269,283 |
| Macy's Retail Holdings, Inc. | | |
| 6.38%, 3/15/37 | 60,000 | 66,275 |
| McDonald's Corp. | | |
| 2.10%, 12/7/18 | 280,000 | 285,201 |
| 3.70%, 1/30/26 | 20,000 | 21,630 |
| McKesson Corp. | | |
| 4.88%, 3/15/44 | 100,000 | 119,921 |
| Medtronic, Inc. | | |
| 3.50%, 3/15/25 | 297,000 | 322,490 |
| 4.63%, 3/15/45 | 60,000 | 72,046 |
| Merck & Co., Inc. | | |
| 2.35%, 2/10/22 | 111,000 | 114,408 |
| MetLife, Inc. | | |
| 4.88%, 11/13/43 | 100,000 | 112,818 |
| 4.05%, 3/1/45 | 150,000 | 149,748 |
| Morgan Stanley | | |
| 4.88%, 11/1/22 | 210,000 | 233,286 |
| 3.88%, 4/29/24, Series F | 120,000 | 128,867 |
| 3.95%, 4/23/27 | 190,000 | 198,191 |
| Mylan N.V. | | |
| 3.15%, 6/15/21 ^(c) | 110,000 | 112,640 |
| National Rural Utilities Cooperative Finance Corp. | | |
| 2.85%, 1/27/25 | 175,000 | 182,317 |
| Newell Brands, Inc. | | |
| 4.20%, 4/1/26 | 200,000 | 218,759 |
| Newmont Mining Corp. | | |
| 3.50%, 3/15/22 | 160,000 | 166,565 |
| NextEra Energy Capital Holdings, Inc. | | |
| 2.06%, 9/1/17, Series F | 100,000 | 100,820 |
| NiSource Finance Corp. | | |
| 5.65%, 2/1/45 | 60,000 | 77,910 |
| Noble Energy, Inc. | | |
| 5.63%, 5/1/21 | 200,000 | 208,846 |
| Norfolk Southern Corp. | | |
| 3.25%, 12/1/21 | 200,000 | 211,761 |
| Old Republic International Corp. | | |
| 3.88%, 8/26/26 | 90,000 | 90,879 |
| Oncor Electric Delivery Co., LLC | | |
| 2.95%, 4/1/25 | 269,000 | 281,875 |
| Oracle Corp. | | |
| 2.50%, 5/15/22 | 395,000 | 405,686 |
| 4.13%, 5/15/45 | 60,000 | 64,241 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments in Long Securities | Principal Amount | Value |
|---|-----------------------------|--------------|
| Owens Corning 3.40%, 8/15/26 | \$ 90,000 | \$ 90,053 |
| Pacific Gas & Electric Co. 6.05%, 3/1/34 | 200,000 | 270,313 |
| 3.75%, 8/15/42 | 80,000 | 83,972 |
| PepsiCo, Inc. 2.75%, 4/30/25 | 145,000 | 152,074 |
| Philip Morris International, Inc. 2.75%, 2/25/26 | 180,000 | 186,026 |
| 4.25%, 11/10/44 | 220,000 | 247,576 |
| Phillips 66 4.88%, 11/15/44 | 175,000 | 196,819 |
| Plains All American Pipeline L.P. 4.65%, 10/15/25 ^(d) | 240,000 | 249,644 |
| Precision Castparts Corp. 2.50%, 1/15/23 | 50,000 | 51,898 |
| Prudential Financial, Inc. 5.38%, 6/21/20 | 125,000 | 140,796 |
| 3.50%, 5/15/24 | 180,000 | 189,162 |
| Public Service Co. of Colorado 3.60%, 9/15/42 | 80,000 | 85,047 |
| QUALCOMM, Inc. 3.45%, 5/20/25 | 80,000 | 86,489 |
| 4.65%, 5/20/35 | 80,000 | 88,399 |
| QVC, Inc. 4.38%, 3/15/23 | 50,000 | 50,653 |
| Republic Services, Inc. 3.20%, 3/15/25 | 145,000 | 151,909 |
| Retail Properties of America, Inc. 4.00%, 3/15/25 | 50,000 | 49,745 |
| Reynolds American, Inc. 4.45%, 6/12/25 | 120,000 | 134,932 |
| S&P Global, Inc. 4.00%, 6/15/25 | 44,000 | 48,046 |
| Seagate HDD Cayman 4.75%, 6/1/23 | 20,000 | 19,493 |
| 4.75%, 1/1/25 | 240,000 | 222,232 |
| Sempra Energy 2.85%, 11/15/20 | 200,000 | 207,270 |
| Senior Housing Properties Trust 4.75%, 5/1/24 | 50,000 | 52,736 |
| Simon Property Group L.P. 3.50%, 9/1/25 | 120,000 | 130,406 |
| Southern California Edison Co. 5.63%, 2/1/36 | 200,000 | 261,154 |

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| | | |
|---|---------|---------|
| Southern Co. (The) 2.45%, 9/1/18 | 90,000 | 91,889 |
| Stanley Black & Decker, Inc. 2.45%, 11/17/18 | 300,000 | 307,147 |
| Starbucks Corp. 2.45%, 6/15/26 | 50,000 | 51,066 |
| State Street Corp. 3.55%, 8/18/25 | 100,000 | 109,478 |
| Synchrony Financial 2.70%, 2/3/20 | 200,000 | 201,870 |
| 3.70%, 8/4/26 | 90,000 | 89,400 |
| Tanger Properties L.P. 3.13%, 9/1/26 | 90,000 | 90,156 |
| Target Corp. 4.00%, 7/1/42 | 170,000 | 188,821 |
| Textron, Inc. 3.65%, 3/1/21 | 150,000 | 158,102 |
| Thermo Fisher Scientific, Inc. 4.50%, 3/1/21 | 150,000 | 165,940 |
| Time Warner Cable, Inc. 5.00%, 2/1/20 | 310,000 | 338,094 |
| Time Warner, Inc. 3.88%, 1/15/26 | 100,000 | 108,994 |
| 4.85%, 7/15/45 | 100,000 | 115,233 |
| Tucson Electric Power Co. 3.05%, 3/15/25 | 176,000 | 178,136 |
| UDR, Inc. 2.95%, 9/1/26 | 90,000 | 90,652 |
| Union Pacific Corp. 3.25%, 8/15/25 | 50,000 | 54,070 |
| 2.75%, 3/1/26 | 50,000 | 51,894 |
| United Parcel Service, Inc. 3.63%, 10/1/42 | 260,000 | 285,972 |
| United Technologies Corp. 3.10%, 6/1/22 | 173,000 | 186,080 |
| UnitedHealth Group, Inc. 3.38%, 11/15/21 | 50,000 | 53,827 |
| 3.10%, 3/15/26 | 50,000 | 52,830 |
| 4.63%, 7/15/35 | 195,000 | 231,838 |
| Valero Energy Corp. 3.65%, 3/15/25 | 200,000 | 206,501 |
| Ventas Realty L.P. 4.75%, 6/1/21 | 300,000 | 334,333 |
| 3.50%, 2/1/25 | 20,000 | 20,774 |
| Verizon Communications, Inc. 4.50%, 9/15/20 | 390,000 | 430,340 |
| 3.50%, 11/1/24 | 240,000 | 257,998 |
| 4.27%, 1/15/36 | 200,000 | 211,568 |
| 4.52%, 9/15/48 | 168,000 | 178,115 |
| Viacom, Inc. 6.88%, 4/30/36 | 150,000 | 175,888 |
| Virginia Electric & Power Co. 6.35%, 11/30/37 | 240,000 | 337,148 |
| Visa, Inc. 2.80%, 12/14/22 | 180,000 | 189,203 |
| Walgreens Boots Alliance, Inc. 2.70%, 11/18/19 | 110,000 | 113,658 |
| 3.30%, 11/18/21 | 195,000 | 206,367 |
| Walt Disney Co. (The) 1.85%, 7/30/26 | 50,000 | 48,216 |
| 4.13%, 6/1/44 | 60,000 | 69,046 |
| Waste Management, Inc. 3.50%, 5/15/24 | 140,000 | 151,483 |
| WEC Energy Group, Inc. 2.45%, 6/15/20 | 160,000 | 163,635 |
| Wells Fargo & Co. 3.50%, 3/8/22 | 200,000 | 213,791 |
| 4.10%, 6/3/26 | 160,000 | 174,044 |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|---------------------------------------|-----------------------------|-------------------|
| Investments in Long Securities | | |
| 4.30%, 7/22/27 | \$ 200,000 | \$ 221,273 |
| 5.38%, 2/7/35 | 40,000 | 49,838 |
| Welltower, Inc. | | |
| 4.00%, 6/1/25 | 220,000 | 235,978 |
| Williams Partners L.P. | | |
| 4.30%, 3/4/24 | 100,000 | 102,521 |
| 4.90%, 1/15/45 | 130,000 | 124,161 |
| Wyeth LLC | | |
| 5.95%, 4/1/37 | 140,000 | 187,942 |
| Xerox Corp. | | |
| 3.50%, 8/20/20 | 220,000 | 224,029 |
| Zimmer Biomet Holdings, Inc. | | |
| 4.25%, 8/15/35 | 100,000 | 103,410 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$43,435,313) | | 45,767,618 |
| FOREIGN CORPORATE BONDS 6.3% | | |
| Australia 0.1% | | |
| BHP Billiton Finance USA Ltd. | | |
| 4.13%, 2/24/42 | 100,000 | 105,364 |
| Belgium 1.0% | | |
| Anheuser-Busch InBev Finance, Inc. | | |
| 3.65%, 2/1/26 | 250,000 | 267,195 |
| 4.70%, 2/1/36 | 220,000 | 256,132 |
| 4.63%, 2/1/44 | 320,000 | 373,511 |
| Anheuser-Busch InBev Worldwide, Inc. | | |
| 2.50%, 7/15/22 | 40,000 | 40,857 |
| Koninklijke Ahold Delhaize N.V. | | |
| 5.70%, 10/1/40 | 150,000 | 185,121 |
| Total Belgium | | 1,122,816 |
| Brazil 0.2% | | |
| Vale Overseas Ltd. | | |
| 6.25%, 8/10/26 | 90,000 | 93,375 |
| 6.88%, 11/21/36 | 100,000 | 99,720 |
| Total Brazil | | 193,095 |
| Canada 1.1% | | |
| Barrick North America Finance LLC | | |
| 4.40%, 5/30/21 | 157,000 | 171,855 |
| Canadian National Railway Co. | | |
| 2.85%, 12/15/21 | 175,000 | 184,303 |
| Canadian Natural Resources Ltd. | | |
| 3.90%, 2/1/25 | 60,000 | 60,594 |

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| | | |
|---|---------|------------------|
| Encana Corp. 3.90%, 11/15/21 | 50,000 | 49,560 |
| Nexen Energy ULC 6.40%, 5/15/37 | 100,000 | 134,636 |
| Petro-Canada 6.80%, 5/15/38 | 150,000 | 201,435 |
| Royal Bank of Canada 4.65%, 1/27/26 | 175,000 | 192,996 |
| TransCanada PipeLines Ltd. 3.75%, 10/16/23 | 170,000 | 182,094 |
| Total Canada | | 1,177,473 |
| Colombia 0.1% | | |
| Ecopetrol S.A. 5.88%, 9/18/23 | 100,000 | 108,875 |
| Germany 0.1% | | |
| Deutsche Bank AG 3.38%, 5/12/21 | 150,000 | 150,117 |
| Ireland 0.1% | | |
| XLIT Ltd. 5.50%, 3/31/45 | 150,000 | 151,321 |
| Japan 0.1% | | |
| Sumitomo Mitsui Financial Group, Inc. 2.63%, 7/14/26 | 50,000 | 49,656 |
| Mexico 0.6% | | |
| America Movil S.A.B. de C.V. 6.38%, 3/1/35 | 100,000 | 128,826 |
| Petroleos Mexicanos 5.50%, 1/21/21 | 200,000 | 216,050 |
| 4.50%, 1/23/26 | 125,000 | 125,500 |
| 6.63%, 6/15/35 | 160,000 | 174,032 |
| Total Mexico | | 644,408 |
| Netherlands 0.2% | | |
| AerCap Ireland Capital Ltd. 4.25%, 7/1/20 | 150,000 | 157,875 |
| Norway 0.1% | | |
| Statoil ASA 3.15%, 1/23/22 | 140,000 | 148,550 |
| Peru 0.3% | | |
| Southern Copper Corp. 3.88%, 4/23/25 | 165,000 | 165,747 |
| 5.88%, 4/23/45 | 145,000 | 147,991 |
| Total Peru | | 313,738 |
| Spain 0.2% | | |
| Telefonica Emisiones SAU 3.19%, 4/27/18 | 240,000 | 246,308 |
| Switzerland 0.5% | | |
| Credit Suisse AG 5.40%, 1/14/20 | 270,000 | 296,389 |
| Credit Suisse Group Funding Guernsey Ltd. 3.75%, 3/26/25 | 250,000 | 251,052 |
| Total Switzerland | | 547,441 |
| United Kingdom 1.6% | | |
| AstraZeneca PLC 3.38%, 11/16/25 | 140,000 | 150,308 |
| Barclays PLC 4.38%, 1/12/26 | 200,000 | 209,190 |
| BP Capital Markets PLC 3.25%, 5/6/22 | 170,000 | 180,196 |
| 3.51%, 3/17/25 | 50,000 | 53,351 |
| 3.12%, 5/4/26 | 50,000 | 51,729 |
| GlaxoSmithKline Capital, Inc. 6.38%, 5/15/38 | 140,000 | 204,538 |

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See Notes to Financial Statements.

56 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| | Principal Amount | Value |
|--|---------------------|------------------|
| Investments in Long Securities | | |
| HSBC Holdings PLC 4.00%, 3/30/22 | \$ 300,000 | \$ 321,383 |
| Rio Tinto Finance USA Ltd. 3.75%, 6/15/25 | 160,000 | 169,888 |
| 7.13%, 7/15/28 | 40,000 | 52,535 |
| Vodafone Group PLC 1.25%, 9/26/17 | 40,000 | 40,005 |
| 2.95%, 2/19/23 | 280,000 | 290,600 |
| Total United Kingdom | | 1,723,723 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$6,350,991) | | 6,840,760 |
| FOREIGN GOVERNMENT AGENCIES 0.2% | | |
| Canada 0.2% | | |
| Hydro-Quebec 9.50%, 11/15/30, Series HQ | | |
| (Cost: \$220,779) | 132,000 | 227,224 |
| FOREIGN GOVERNMENT OBLIGATIONS 2.4% | | |
| Colombia 0.5% | | |
| Colombia Government International Bond 7.38%, 3/18/19 | 100,000 | 113,500 |
| 4.00%, 2/26/24 | 360,000 | 379,800 |
| 6.13%, 1/18/41 | 80,000 | 96,900 |
| Total Colombia | | 590,200 |
| Italy 0.1% | | |
| Italy Government International Bond 6.88%, 9/27/23 | 80,000 | 100,576 |
| Mexico 0.7% | | |
| Mexico Government International Bond 5.13%, 1/15/20 | 100,000 | 111,850 |
| 3.63%, 3/15/22 | 160,000 | 171,000 |
| 4.00%, 10/2/23 | 156,000 | 169,845 |
| 4.75%, 3/8/44 | 176,000 | 194,260 |
| 5.55%, 1/21/45 | 120,000 | 148,350 |
| Total Mexico | | 795,305 |
| Peru 0.1% | | |
| Peruvian Government International Bond 6.55%, 3/14/37 | 60,000 | 84,900 |
| Philippines 0.2% | | |

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| | | |
|---|---------|------------------|
| Philippine Government International Bond 9.50%, 2/2/30 | 157,000 | 274,523 |
| Poland 0.3% | | |
| Poland Government International Bond 5.00%, 3/23/22 | 200,000 | 229,165 |
| 4.00%, 1/22/24 | 90,000 | 100,066 |
| Total Poland | | 329,231 |
| Turkey 0.4% | | |
| Turkey Government International Bond 7.00%, 6/5/20 | 200,000 | 222,971 |
| 7.38%, 2/5/25 | 145,000 | 174,754 |
| Total Turkey | | 397,725 |
| Uruguay 0.1% | | |
| Uruguay Government International Bond 8.00%, 11/18/22 | 80,000 | 103,320 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost: \$2,508,070) | | 2,675,780 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 6.6% | | |
| United States 6.6% | | |
| Bear Stearns Commercial Mortgage Securities Trust 5.74%, 9/11/42, Series 2007-T28, Class A4 ^(e) | 70,388 | 72,612 |
| Citigroup Commercial Mortgage Trust 2.94%, 4/10/48, Series 2015-GC29, Class A3 | 65,000 | 67,887 |
| 3.62%, 2/10/49, Series 2016-GC36, Class A5 | 500,000 | 550,274 |
| 5.90%, 12/10/49, Series 2007-C6, Class A4 ^(e) | 125,000 | 127,538 |
| 3.52%, 9/10/58, Series 2015-GC33, Class AAB Commercial Mortgage Trust | 300,000 | 325,677 |
| 3.92%, 8/10/46, Series 2013-CR10, Class A3 | 100,000 | 111,561 |
| 3.50%, 8/10/47, Series 2014-CR19, Class ASB | 150,000 | 160,492 |
| 3.50%, 5/10/48, Series 2015-CR23, Class A4 Federal Home Loan Mortgage Corp. | 50,000 | 54,273 |
| 2.86%, 1/25/21, Series K715, Class A2 | 60,000 | 63,250 |
| 3.30%, 4/25/23, Series K031, Class A2 ^(e) | 245,000 | 267,926 |
| Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates | | |
| 1.87%, 11/25/19, Series K712, Class A2 | 25,000 | 25,392 |
| 3.97%, 1/25/21, Series K013, Class A2 | 200,000 | 219,272 |
| 2.87%, 12/25/21, Series K017, Class A2 | 50,000 | 52,894 |
| 2.51%, 11/25/22, Series K026, Class A2 | 50,000 | 52,250 |
| 2.62%, 3/25/23, Series K035, Class A1 | 206,637 | 213,836 |
| 2.67%, 12/25/24, Series K042, Class A2 | 50,000 | 52,717 |
| 3.02%, 1/25/25, Series K045, Class A2 | 55,000 | 59,425 |
| Federal National Mortgage Association | | |
| 3.33%, 10/25/23, Series 2013-M14, Class A2 ^(e) | 100,000 | 108,365 |
| 3.50%, 1/25/24, Series 2014-M3, Class A2 ^(e) | 110,000 | 119,902 |
| 3.10%, 7/25/24, Series 2014-M9, Class A2 ^(e) | 596,000 | 636,740 |
| 2.72%, 10/25/24, Series 2015-M3, Class A2 | 250,000 | 262,347 |
| Federal National Mortgage Association Alternative Credit Enhancement Securities | | |
| 2.17%, 9/25/19, Series 2014-M10, Class ASQ2 ^(e) | 25,000 | 25,504 |
| 2.30%, 9/25/22, Series 2012-M14, Class A2 ^(e) | 50,000 | 51,026 |
| 2.30%, 10/25/24, Series 2015-M3, Class A1 | 45,094 | 46,394 |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|---|---------------------|------------------|
| Investments in Long Securities | | |
| GS Mortgage Securities Corp. | | |
| 2.73%, 5/10/50, Series 2015-GC30, Class A2 | \$ 100,000 | \$ 103,075 |
| GS Mortgage Securities Trust | | |
| 4.24%, 8/10/46, Series 2013-GC14, Class A5 | 85,000 | 96,254 |
| 3.68%, 4/10/47, Series 2014-GC20, Class A3 | 100,000 | 106,393 |
| 4.00%, 4/10/47, Series 2014-GC20, Class A5 | 250,000 | 279,852 |
| 3.86%, 6/10/47, Series 2014-GC22, Class A5 | 70,000 | 77,795 |
| 3.67%, 9/10/47, Series 2014-GC24, Class A4 | 300,000 | 329,399 |
| JP Morgan Chase Commercial Mortgage Securities Corp. | | |
| 2.61%, 12/15/47, Series 2012-LC9, Class A4 | 100,000 | 103,734 |
| JP Morgan Chase Commercial Mortgage Securities Trust | | |
| 3.41%, 1/15/46, Series 2013-C13, Class ASB | 175,000 | 186,533 |
| 5.79%, 2/12/51, Series 2007-CB20, Class A4 ^(e) | 22,091 | 22,736 |
| JPMBB Commercial Mortgage Securities Trust | | |
| 3.66%, 7/15/45, Series 2013-C12, Class A5 | 100,000 | 109,587 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 3.48%, 11/15/45, Series 2012-C6, Class AS | 100,000 | 107,173 |
| 3.07%, 2/15/48, Series 2015-C20, Class ASB | 250,000 | 263,540 |
| 3.25%, 2/15/48, Series 2015-C20, Class A4 | 200,000 | 213,223 |
| 3.31%, 4/15/48, Series 2015-C22, Class A4 | 95,000 | 102,116 |
| 3.72%, 7/15/50, Series 2015-C23, Class A4 | 175,000 | 193,355 |
| Morgan Stanley Capital I Trust | | |
| 3.77%, 3/15/45, Series 2012-C4, Class AS | 280,000 | 299,850 |
| Wachovia Bank Commercial Mortgage Trust | | |
| 6.16%, 2/15/51, Series 2007-C33, Class A5 ^(e) | 350,000 | 360,059 |
| Wells Fargo Commercial Mortgage Trust | | |
| 3.70%, 11/15/48, Series 2015-C31, Class A4 | 100,000 | 110,316 |
| WFRBS Commercial Mortgage Trust | | |
| 4.42%, 9/15/46, Series 2013-C16, Class A5 | 100,000 | 114,564 |
| 3.03%, 12/15/46, Series 2013-C18, Class A2 | 25,000 | 25,823 |
| 4.02%, 12/15/46, Series 2013-C17, Class A4 | 60,000 | 67,218 |
| 4.10%, 3/15/47, Series 2014-C19, Class A5 | 25,000 | 28,138 |
| 3.43%, 11/15/47, Series 2014-C25, Class A3 | 40,000 | 42,666 |
| 3.63%, 11/15/47, Series 2014-C25, Class A5 | 100,000 | 109,572 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | |
| (Cost: \$7,018,198) | | 7,180,525 |
| MUNICIPAL BONDS 1.0% | | |
| United States 1.0% | | |
| American Municipal Power, Inc. | | |
| 8.08%, 2/15/50 | 60,000 | 101,378 |
| Metropolitan Government of Nashville & Davidson County | | |
| 5.71%, 7/1/34 | 50,000 | 65,163 |
| New Jersey Economic Development Authority | | |
| 3.14%, 2/15/22, Series B ^(a) | 200,000 | 168,782 |

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|--|-------------------------|-----------------------|
| New Jersey Turnpike Authority 7.41%, 1/1/40 | 170,000 | 271,490 |
| State of California 7.55%, 4/1/39 | 120,000 | 195,166 |
| State of Illinois 4.95%, 6/1/23 | 110,000 | 115,840 |
| State of Texas 5.10%, 6/1/33 | 120,000 | 117,362 |
| 5.52%, 4/1/39 | 40,000 | 56,863 |
| TOTAL MUNICIPAL BONDS | | |
| (Cost: \$1,058,753) | | 1,092,044 |
| ASSET-BACKED SECURITIES 0.4% | | |
| United States 0.4% | | |
| Chase Issuance Trust 2.77%, 3/15/23, Series 2014-A2, Class A2 | 160,000 | 168,940 |
| GM Financial Automobile Leasing Trust 1.62%, 9/20/19, Series 2016-2, Class A3 | 220,000 | 221,025 |
| TOTAL ASSET-BACKED SECURITIES | | |
| (Cost: \$389,998) | | 389,965 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.5% | | |
| United States 0.5% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(f) | | |
| (Cost: \$565,415) ^(g) | 565,415 | 565,415 |
| TOTAL INVESTMENTS IN LONG SECURITIES BEFORE SECURITIES SOLD SHORT 100.2% | | |
| (Cost: \$105,677,403) | | 109,495,808 |
| | Principal Amount | |
| Securities Sold Short | | |
| U.S. GOVERNMENT AGENCIES (0.5)% | | |
| Government National Mortgage Association (0.1)% | | |
| 5.50%, 9/1/46 ^(b) | \$ (150,000) | (168,938) |
| Federal Home Loan Mortgage Corporation (0.4)% | | |
| 5.50%, 9/1/46 ^(b) | (350,000) | (391,781) |
| TOTAL INVESTMENTS IN SECURITIES SOLD SHORT | | |
| (Proceeds: \$556,094) | | (560,719) |
| Cash and Other Assets in Excess of Liabilities 0.3% | | 349,835 |
| NET ASSETS 100.0% | | \$ 109,284,924 |

See Notes to Financial Statements.

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Schedule of Investments (concluded)

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

August 31, 2016

(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2016.

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

(c) 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.

(d) Security, or portion thereof, was on loan at August 31, 2016 (See Note 2).

(e) Rate shown reflects the accrual rate as of August 31, 2016 on securities with variable or step rates.

(f) Rate shown represents annualized 7-day yield as of August 31, 2016.

(g) At August 31, 2016, the total market value of the Fund's securities on loan was \$547,977 and the total market value of the collateral held by the Fund was \$565,415.

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|------------------|
| U.S. GOVERNMENT AGENCIES 28.8% | | |
| Federal Home Loan Mortgage Corporation 7.6% | | |
| 2.38%, 1/13/22 | \$ 210,000 | \$ 221,076 |
| 3.50%, 12/1/33 | 122,861 | 130,531 |
| 4.00%, 6/1/34 | 38,760 | 42,006 |
| 4.00%, 12/1/43 | 55,594 | 59,570 |
| 3.50%, 9/1/46 ^(a) | 100,000 | 105,316 |
| 4.00%, 9/1/46 ^(a) | 140,000 | 149,833 |
| 4.50%, 9/1/46 ^(a) | 235,000 | 256,995 |
| Total Federal Home Loan Mortgage Corporation | | 965,327 |
| Federal National Mortgage Association 14.7% | | |
| 0.88%, 5/21/18 | 234,000 | 234,211 |
| 4.00%, 7/1/19 | 30,946 | 32,011 |
| 4.00%, 7/1/26 | 24,009 | 25,526 |
| 3.50%, 12/1/26 | 28,029 | 29,623 |
| 2.50%, 8/1/28 | 34,262 | 35,443 |
| 3.00%, 11/1/28 | 33,946 | 35,669 |
| 3.00%, 7/1/29 | 70,112 | 73,488 |
| 2.50%, 9/1/31 ^(a) | 90,000 | 93,002 |
| 3.50%, 9/1/31 ^(a) | 120,000 | 126,719 |
| 4.00%, 8/1/34 | 72,444 | 78,374 |
| 3.50%, 2/1/35 | 87,901 | 93,406 |
| 4.50%, 10/1/41 | 61,731 | 67,761 |
| 3.50%, 6/1/42 | 69,118 | 73,085 |
| 4.00%, 6/1/43 | 20,909 | 22,455 |
| 3.00%, 8/1/43 | 82,031 | 85,530 |
| 4.00%, 11/1/43 | 50,238 | 53,800 |
| 4.50%, 5/1/44 | 44,098 | 48,143 |
| 3.00%, 9/1/46 ^(a) | 145,000 | 150,471 |
| 3.50%, 9/1/46 ^(a) | 155,000 | 163,349 |
| 4.00%, 9/1/46 ^(a) | 75,000 | 80,350 |
| 4.50%, 9/1/46 ^(a) | 130,000 | 142,025 |
| 5.00%, 9/1/46 ^(a) | 105,000 | 116,386 |
| Total Federal National Mortgage Association | | 1,860,827 |
| Government National Mortgage Association 6.5% | | |
| 5.00%, 2/20/43 | 93,361 | 101,607 |
| 5.00%, 12/20/43 | 157,261 | 171,145 |
| 3.50%, 8/20/44 | 191,027 | 203,012 |
| 5.00%, 8/20/44 | 87,269 | 94,799 |
| 3.50%, 9/1/46 ^(a) | 25,000 | 26,537 |
| 4.00%, 9/1/46 ^(a) | 210,000 | 224,450 |

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|---|-----------|------------------|
| Total Government National Mortgage Association | | 821,550 |
| TOTAL U.S. GOVERNMENT AGENCIES | | |
| (Cost: \$3,602,743) | | 3,647,704 |
| U.S. GOVERNMENT OBLIGATIONS 29.7% | | |
| U.S. Treasury Bonds 13.1% | | |
| U.S. Treasury Bond | | |
| 6.88%, 8/15/25 | 300,000 | 436,043 |
| 4.50%, 2/15/36 | 335,000 | 479,024 |
| 4.38%, 5/15/40 | 267,200 | 380,264 |
| 3.63%, 8/15/43 | 281,100 | 365,194 |
| Total U.S. Treasury Bonds | | 1,660,525 |
| U.S. Treasury Note 16.6% | | |
| U.S. Treasury Note | | |
| 0.88%, 1/15/18 | 2,100,000 | 2,104,102 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$3,571,552) | | 3,764,627 |
| CORPORATE BONDS 24.7% | | |
| United States 24.7% | | |
| 21st Century Fox America, Inc. | | |
| 6.65%, 11/15/37 | 21,000 | 28,229 |
| AbbVie, Inc. | | |
| 3.60%, 5/14/25 | 50,000 | 53,010 |
| American International Group, Inc. | | |
| 4.88%, 6/1/22 | 51,000 | 57,216 |
| Amgen, Inc. | | |
| 4.66%, 6/15/51 ^(b) | 42,000 | 45,244 |
| Anthem, Inc. | | |
| 4.65%, 1/15/43 | 38,000 | 42,630 |
| AT&T, Inc. | | |
| 3.80%, 3/15/22 | 59,000 | 63,417 |
| 4.35%, 6/15/45 | 48,000 | 48,588 |
| Bank of America Corp. | | |
| 2.60%, 1/15/19 | 143,000 | 146,289 |
| Burlington Northern Santa Fe LLC | | |
| 4.70%, 10/1/19 | 45,500 | 50,172 |
| Citigroup, Inc. | | |
| 2.65%, 10/26/20 | 30,000 | 30,780 |
| Comcast Corp. | | |
| 6.45%, 3/15/37 | 40,000 | 56,265 |
| ConocoPhillips | | |
| 6.50%, 2/1/39 | 50,000 | 65,902 |
| Dow Chemical Co. (The) | | |
| 4.25%, 11/15/20 | 105,000 | 114,222 |
| Duke Energy Florida LLC | | |
| 6.40%, 6/15/38 | 33,500 | 47,971 |
| Enterprise Products Operating LLC | | |
| 3.35%, 3/15/23 | 135,000 | 140,057 |
| Ford Motor Co. | | |
| 4.75%, 1/15/43 | 51,000 | 55,385 |
| General Electric Co. | | |
| 5.50%, 1/8/20 | 77,000 | 87,272 |
| General Motors Financial Co., Inc. | | |
| 4.30%, 7/13/25 | 60,000 | 62,312 |
| Goldman Sachs Group, Inc. (The) | | |
| 7.50%, 2/15/19 | 90,000 | 102,562 |
| Hartford Financial Services Group, Inc. (The) | | |
| 5.13%, 4/15/22 | 62,000 | 70,380 |
| International Paper Co. | | |
| 3.80%, 1/15/26 | 45,000 | 47,804 |
| JPMorgan Chase & Co. | | |
| 3.20%, 1/25/23 | 128,000 | 133,671 |
| Kinder Morgan Energy Partners L.P. | | |
| 5.50%, 3/1/44 | 38,000 | 38,722 |
| Morgan Stanley | | |
| 2.13%, 4/25/18 | 109,000 | 110,158 |

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Norfolk Southern Corp.
3.00%, 4/1/22

38,000

39,826

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60 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|------------------|
| Oncor Electric Delivery Co. LLC 7.00%, 9/1/22 | \$ 70,000 | \$ 88,971 |
| Oracle Corp. 6.50%, 4/15/38 | 79,000 | 111,722 |
| PepsiCo, Inc. 4.50%, 1/15/20 | 135,000 | 148,891 |
| Pfizer, Inc. 7.20%, 3/15/39 | 32,000 | 49,208 |
| Philip Morris International, Inc. 4.88%, 11/15/43 | 87,000 | 106,676 |
| Plains All American Pipeline L.P. 3.65%, 6/1/22 | 157,500 | 159,498 |
| Public Service Electric & Gas Co. 2.38%, 5/15/23 | 61,000 | 62,224 |
| Simon Property Group L.P. 3.38%, 10/1/24 | 54,000 | 57,997 |
| Southern California Edison Co. 4.65%, 10/1/43 | 52,000 | 64,195 |
| Time Warner Cable, Inc. 6.75%, 6/15/39 | 29,500 | 36,473 |
| Time Warner, Inc. 7.63%, 4/15/31 | 20,000 | 28,241 |
| United Technologies Corp. 6.13%, 2/1/19 | 90,500 | 100,974 |
| Verizon Communications, Inc. 4.50%, 6/1/42 | 37,000 | 43,970 |
| Wal-Mart Stores, Inc. 5.15%, 9/15/23 | 50,000 | 58,601 |
| Wells Fargo & Co. 6.20%, 4/15/38 | 57,000 | 82,399 |
| Xerox Corp. 4.13%, 8/15/23 | 122,000 | 133,284 |
| Xerox Corp. 6.35%, 5/15/18 | 61,000 | 64,908 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$2,962,858) | | 3,136,316 |
| FOREIGN CORPORATE BONDS 3.0% | | |
| Belgium 1.1% | | |
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | 121,000 | 135,564 |
| Canada 0.7% | | |
| Nexen Energy ULC 6.40%, 5/15/37 | 63,000 | 84,821 |
| Mexico 0.4% | | |

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|--|---------|----------------------|
| Petroleos Mexicanos 6.00%, 3/5/20 | 46,000 | 50,450 |
| United Kingdom 0.8% | | |
| HSBC Holdings PLC 5.10%, 4/5/21 | 96,000 | 107,277 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$364,023) | | 378,112 |
| FOREIGN GOVERNMENT AGENCIES 1.1% | | |
| Germany 1.1% | | |
| KFW 2.50%, 11/20/24 | | |
| (Cost: \$126,331) | 126,000 | 133,609 |
| FOREIGN GOVERNMENT OBLIGATIONS 1.6% | | |
| Italy 0.5% | | |
| Italy Government International Bond 5.38%, 6/15/33 | 56,000 | 69,856 |
| Mexico 0.7% | | |
| Mexico Government International Bond 4.00%, 10/2/23 | 81,000 | 88,189 |
| Turkey 0.4% | | |
| Turkey Government International Bond 7.38%, 2/5/25 | 40,000 | 48,208 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$195,783) | | 206,253 |
| SUPRANATIONAL BOND 1.6% | | |
| European Investment Bank 4.00%, 2/16/21 | | |
| (Cost: \$198,842) | 185,000 | 205,690 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 4.6% | | |
| United States 4.6% | | |
| Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11, Class A2 | 10,000 | 10,046 |
| COMM Mortgage Trust 3.60%, 5/10/47, Series 2014-CR17, Class ASB | 35,000 | 37,137 |
| 3.08%, 2/10/48, Series 2015-DC1, Class A4 | 100,000 | 105,253 |
| JPMBB Commercial Mortgage Securities Trust 3.05%, 4/15/47, Series 2014-C19, Class A2 | 120,000 | 124,399 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2.67%, 1/15/46, Series 2013-C13, Class A2 | 30,000 | 30,671 |
| Morgan Stanley Bank of America Merrill Lynch Trust 3.53%, 12/15/47, Series 2014-C19, Class A4 | 25,000 | 27,343 |
| 3.07%, 2/15/48, Series 2015-C20, Class ASB | 110,000 | 115,957 |
| WFRBS Commercial Mortgage Trust 4.02%, 12/15/46, Series 2013-C17, Class A4 | 120,000 | 134,435 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | |
| (Cost: \$568,037) | | 585,241 |
| MUNICIPAL BOND 1.2% | | |
| United States 1.2% | | |
| State of California 7.55%, 4/1/39 | | |
| (Cost: \$137,405) | 95,000 | 154,506 |
| TOTAL INVESTMENTS IN SECURITIES 96.3% | | |
| (Cost: \$11,727,574) | | 12,212,058 |
| Cash and Other Assets in Excess of Liabilities 3.7% | | 466,545 |
| NET ASSETS 100.0% | | \$ 12,678,603 |

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

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(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.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 61

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

August 31, 2016

FINANCIAL DERIVATIVE INSTRUMENTS**FUTURES CONTRACTS**

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|------------------|---------------------------|----------------------------|--|
| Futures Contracts, Short Exposure | | | | |
| 5 Year U.S. Treasury Note | 30 | \$ (3,637,500) | Dec-16 | \$ 2,836 |
| U.S. Treasury Ultra Long Term Bond | 19 | (3,561,906) | Dec-16 | 10,922 |
| Ultra 10 Year U.S. Treasury Note | 38 | (5,486,250) | Dec-16 | 1,485 |
| | | | | \$ 15,243 |

See Notes to Financial Statements.

62 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| | Principal Amount | Value |
|--|-----------------------------|------------------|
| Investments in Long Securities | | |
| U.S. GOVERNMENT AGENCIES 31.9% | | |
| Federal Home Loan Mortgage Corporation 8.5% | | |
| 2.38%, 1/13/22 | \$ 677,000 | \$ 712,708 |
| 4.00%, 5/1/34 | 222,530 | 241,090 |
| 4.00%, 12/1/43 | 55,594 | 59,570 |
| 3.50%, 9/1/46 ^(a) | 200,000 | 210,633 |
| 4.00%, 9/1/46 ^(a) | 320,000 | 342,475 |
| 4.50%, 9/1/46 ^(a) | 425,000 | 464,777 |
| Total Federal Home Loan Mortgage Corporation | | 2,031,253 |
| Federal National Mortgage Association 16.7% | | |
| 0.88%, 5/21/18 | 550,000 | 550,495 |
| 4.00%, 8/1/18 | 18,179 | 18,805 |
| 4.00%, 7/1/19 | 59,458 | 61,503 |
| 5.50%, 10/1/25 | 105,266 | 118,440 |
| 4.00%, 7/1/26 | 24,009 | 25,526 |
| 3.50%, 12/1/26 | 28,029 | 29,623 |
| 2.50%, 8/1/28 | 34,262 | 35,443 |
| 3.00%, 11/1/28 | 33,946 | 35,669 |
| 3.00%, 7/1/29 | 140,224 | 146,975 |
| 2.50%, 9/1/31 ^(a) | 175,000 | 180,838 |
| 3.00%, 9/1/31 ^(a) | 25,000 | 26,178 |
| 3.50%, 9/1/31 ^(a) | 250,000 | 263,999 |
| 4.00%, 4/1/32 | 110,206 | 119,040 |
| 4.00%, 8/1/34 | 162,676 | 175,993 |
| 4.50%, 9/1/39 | 53,343 | 58,334 |
| 3.50%, 6/1/42 | 69,118 | 73,085 |
| 4.00%, 6/1/43 | 20,909 | 22,455 |
| 3.00%, 8/1/43 | 82,031 | 85,530 |
| 4.00%, 11/1/43 | 50,238 | 53,800 |
| 4.50%, 5/1/44 | 44,098 | 48,143 |
| 3.00%, 9/1/46 ^(a) | 350,000 | 363,207 |
| 3.50%, 9/1/46 ^(a) | 370,000 | 389,931 |
| 4.00%, 9/1/46 ^(a) | 225,000 | 241,049 |
| 4.50%, 9/1/46 ^(a) | 350,000 | 382,375 |
| 5.00%, 9/1/46 ^(a) | 450,000 | 498,797 |
| Total Federal National Mortgage Association | | 4,005,233 |
| Government National Mortgage Association 6.7% | | |
| 5.00%, 2/20/43 | 93,361 | 101,607 |
| 5.00%, 4/20/44 | 230,093 | 249,523 |
| 3.50%, 7/20/44 | 310,636 | 330,164 |
| 4.00%, 7/20/44 | 152,425 | 162,960 |
| 5.00%, 7/20/44 | 43,229 | 46,964 |
| 3.50%, 8/20/44 | 382,054 | 406,024 |

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| | | |
|---|-------------------------|------------------|
| 5.00%, 8/20/44 | 41,316 | 44,881 |
| 4.00%, 9/1/46 ^(a) | 250,000 | 267,202 |
| Total Government National Mortgage Association | | 1,609,325 |
| TOTAL U.S. GOVERNMENT AGENCIES | | |
| (Cost: \$7,547,499) | | 7,645,811 |
| U.S. GOVERNMENT OBLIGATIONS 29.4% | | |
| U.S. Treasury Bonds 7.3% | | |
| U.S. Treasury Bond | | |
| 4.50%, 2/15/36 | 172,000 | 245,947 |
| 4.38%, 5/15/40 | 251,700 | 358,206 |
| 2.88%, 5/15/43 | 382,000 | 434,144 |
| 3.63%, 8/15/43 | 549,700 | 714,148 |
| Total U.S. Treasury Bonds | | 1,752,445 |
| Investments in Long Securities | Principal Amount | Value |
| U.S. Treasury Note 22.1% | | |
| U.S. Treasury Note | | |
| 0.88%, 1/15/18 | \$ 5,300,000 | \$ 5,310,351 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 7,062,796 |
| (Cost: \$6,786,569) | | |
| CORPORATE BONDS 26.3% | | |
| United States 26.3% | | |
| 21st Century Fox America, Inc. | | |
| 6.65%, 11/15/37 | 61,000 | 81,997 |
| AbbVie, Inc. | | |
| 3.60%, 5/14/25 | 75,000 | 79,516 |
| American International Group, Inc. | | |
| 4.88%, 6/1/22 | 82,000 | 91,994 |
| Amgen, Inc. | | |
| 4.66%, 6/15/51 ^(b) | 110,000 | 118,495 |
| Anthem, Inc. | | |
| 4.65%, 1/15/43 | 87,000 | 97,601 |
| AT&T, Inc. | | |
| 3.80%, 3/15/22 | 65,000 | 69,866 |
| 4.35%, 6/15/45 | 65,000 | 65,797 |
| Bank of America Corp. | | |
| 2.60%, 1/15/19 | 238,000 | 243,473 |
| Boeing Co. (The) | | |
| 2.50%, 3/1/25 | 84,000 | 86,652 |
| Burlington Northern Santa Fe LLC | | |
| 4.70%, 10/1/19 | 63,500 | 70,021 |
| Capital One Financial Corp. | | |
| 2.45%, 4/24/19 | 125,000 | 127,676 |
| Citigroup, Inc. | | |
| 5.50%, 9/13/25 | 100,000 | 113,580 |
| 8.13%, 7/15/39 | 32,000 | 50,700 |
| Comcast Corp. | | |
| 6.45%, 3/15/37 | 67,000 | 94,243 |
| ConocoPhillips | | |
| 6.50%, 2/1/39 | 100,000 | 131,803 |
| Dow Chemical Co. (The) | | |
| 4.25%, 11/15/20 | 157,000 | 170,789 |
| Duke Energy Florida LLC | | |
| 6.40%, 6/15/38 | 55,500 | 79,475 |
| Enterprise Products Operating LLC | | |
| 3.35%, 3/15/23 | 233,000 | 241,728 |
| Ford Motor Co. | | |
| 4.75%, 1/15/43 | 126,000 | 136,833 |
| General Electric Co. | | |
| 5.50%, 1/8/20 | 176,000 | 199,479 |
| General Motors Financial Co., Inc. | | |
| 4.00%, 1/15/25 | 100,000 | 102,054 |
| Goldman Sachs Group, Inc. (The) | | |
| 7.50%, 2/15/19 | 165,000 | 188,030 |

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| | | |
|---|---------|---------|
| Hartford Financial Services Group, Inc. (The) | | |
| 5.13%, 4/15/22 | 74,000 | 84,002 |
| International Paper Co. | | |
| 4.75%, 2/15/22 | 125,000 | 138,892 |
| JPMorgan Chase & Co. | | |
| 3.20%, 1/25/23 | 186,000 | 194,240 |
| 5.50%, 10/15/40 | 45,000 | 58,043 |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|--|-----------------------------|------------------|
| Investments in Long Securities | | |
| Kinder Morgan Energy Partners L.P. 5.50%, 3/1/44 | \$ 123,000 | \$ 125,336 |
| Morgan Stanley 2.13%, 4/25/18 | 194,000 | 196,061 |
| Norfolk Southern Corp. 3.00%, 4/1/22 | 78,000 | 81,748 |
| Oncor Electric Delivery Co. LLC 7.00%, 9/1/22 | 143,000 | 181,755 |
| Oracle Corp. 6.50%, 4/15/38 | 152,000 | 214,959 |
| PepsiCo, Inc. 4.50%, 1/15/20 | 188,000 | 207,345 |
| Pfizer, Inc. 7.20%, 3/15/39 | 119,000 | 182,993 |
| Philip Morris International, Inc. 4.88%, 11/15/43 | 111,000 | 136,104 |
| Plains All American Pipeline L.P. 3.65%, 6/1/22 | 214,500 | 217,221 |
| Prudential Financial, Inc. 6.63%, 12/1/37, Series D | 97,000 | 127,309 |
| Public Service Electric & Gas Co. 2.38%, 5/15/23 | 156,000 | 159,129 |
| Southern California Edison Co. 4.65%, 10/1/43 | 99,000 | 122,218 |
| Time Warner Cable, Inc. 6.75%, 6/15/39 | 59,500 | 73,565 |
| Time Warner, Inc. 7.63%, 4/15/31 | 38,000 | 53,659 |
| United Technologies Corp. 6.13%, 2/1/19 | 125,500 | 140,025 |
| Verizon Communications, Inc. 4.50%, 6/1/42 | 35,000 | 41,593 |
| Wal-Mart Stores, Inc. 5.15%, 9/15/23 | 150,000 | 175,804 |
| Wells Fargo & Co. 6.20%, 4/15/38 | 262,000 | 378,748 |
| Xerox Corp. 4.13%, 8/15/23 | 177,000 | 193,371 |
| Xerox Corp. 6.35%, 5/15/18 | 177,000 | 188,339 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$6,028,055) | | 6,314,261 |
| FOREIGN CORPORATE BONDS 2.8% | | |
| Belgium 0.9% | | |
| | 188,000 | 210,628 |

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| | | |
|--|------------|------------|
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | | |
| Canada 0.3% | | |
| Nexen Energy ULC 6.40%, 5/15/37 | 52,000 | 70,011 |
| Mexico 0.5% | | |
| Petroleos Mexicanos 6.00%, 3/5/20 | 125,000 | 137,094 |
| Netherlands 0.5% | | |
| Shell International Finance B.V. 5.50%, 3/25/40 | 99,000 | 123,886 |
| United Kingdom 0.6% | | |
| HSBC Holdings PLC 5.10%, 4/5/21 | \$ 127,000 | \$ 141,919 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$661,188) | | 683,538 |
| FOREIGN GOVERNMENT OBLIGATIONS 1.4% | | |
| Italy 0.6% | | |
| Italy Government International Bond 5.38%, 6/15/33 | 107,000 | 133,475 |
| Mexico 0.6% | | |
| Mexico Government International Bond 4.00%, 10/2/23 | 141,000 | 153,514 |
| Turkey 0.2% | | |
| Turkey Government International Bond 7.38%, 2/5/25 | 33,000 | 39,771 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$312,483) | | 326,760 |
| SUPRANATIONAL BOND 2.2% | | |
| European Investment Bank 4.00%, 2/16/21 | | |
| (Cost: \$519,399) | 479,000 | 532,571 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 4.5% | | |
| United States 4.5% | | |
| CFCRE Commercial Mortgage Trust 3.83%, 12/15/47, Series 2011-C2, Class A4 | 95,175 | 103,220 |
| Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11, Class A2 | 35,000 | 35,159 |
| COMM Mortgage Trust 3.60%, 5/10/47, Series 2014-CR17, Class ASB | 55,000 | 58,358 |
| 2.87%, 2/10/48, Series 2015-DC1, Class A2 | 80,000 | 82,687 |
| JPMBB Commercial Mortgage Securities Trust 4.08%, 2/15/47, Series 2014-C18, Class A5 | 50,000 | 56,196 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2.67%, 1/15/46, Series 2013-C13, Class A2 | 75,000 | 76,677 |
| 5.42%, 1/15/49, Series 2007-LDPX, Class A3 | 80,864 | 81,686 |
| Morgan Stanley Bank of America Merrill Lynch Trust 3.10%, 5/15/46, Series 2013-C9, Class A4 | 105,000 | 111,353 |
| UBS Commercial Mortgage Trust 3.00%, 5/10/45, Series 2012-C1, Class AAB | 250,000 | 257,477 |
| WFRBS Commercial Mortgage Trust 4.02%, 12/15/46, Series 2013-C17, Class A4 | 100,000 | 112,029 |
| 2.90%, 3/15/47, Series 2014-C19, Class A2 | 100,000 | 103,251 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | |
| (Cost: \$1,059,599) | | 1,078,093 |
| MUNICIPAL BOND 1.0% | | |
| United States 1.0% | | |
| State of California 7.55%, 4/1/39 | | |
| (Cost: \$219,608) | 150,000 | 243,957 |
| TOTAL INVESTMENTS IN LONG SECURITIES BEFORE SECURITIES SOLD SHORT 99.5% | | |
| (Cost: \$23,134,400) | | 23,887,787 |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|--|---------------------|----------------------|
| Securities Sold Short | | |
| U.S. GOVERNMENT AGENCIES (1.3)% | | |
| Government National Mortgage Association (1.3)% | | |
| 3.50%, 9/1/46 ^(a) (Proceeds: \$318,469) | | |
| (Proceeds: \$318,469) | \$ (300,000) | \$ (318,445) |
| Cash and Other Assets in Excess of Liabilities 1.8% | | 436,063 |
| NET ASSETS 100.0% | | \$ 24,005,405 |

^(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.**FINANCIAL DERIVATIVE INSTRUMENTS****FUTURES CONTRACTS**

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|-----------|-------------------|--------------------|---|
| Futures Contracts, Short Exposure | | | | |
| 10 Year U.S. Treasury Note | 30 | \$ (3,927,656) | Dec-16 | \$ (4,688) |
| 2 Year U.S. Treasury Note | 27 | (5,894,438) | Dec-16 | 1,688 |
| 5 Year U.S. Treasury Note | 53 | (6,426,250) | Dec-16 | 6,320 |
| U.S. Treasury Ultra Long Term Bond | 14 | (2,624,562) | Dec-16 | 8,048 |
| Ultra 10 Year U.S. Treasury Note | 7 | (1,010,625) | Dec-16 | 250 |
| | | | | \$ 11,618 |

See Notes to Financial Statements.

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Schedule of Investments

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

August 31, 2016

| | Principal Amount | Value |
|---|-----------------------------|---------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 99.7% | | |
| U.S. Treasury Notes 99.7% | | |
| U.S. Treasury Floating Rate Note | | |
| 0.50%, 10/31/17* | \$ 370,000 | \$ 370,583 |
| 0.61%, 1/31/18* | 369,800 | 370,680 |
| 0.53%, 4/30/18* | 371,000 | 371,482 |
| 0.51%, 7/31/18* | 135,000 | 135,072 |
| TOTAL INVESTMENTS IN SECURITIES 99.7% | | |
| (Cost: \$1,246,254) | | 1,247,817 |
| Cash and Other Assets in Excess of Liabilities 0.3% | | 3,515 |
| NET ASSETS 100.0% | | \$ 1,251,332 |

* Floating rate note. Coupon shown is in effect at August 31, 2016. Date represents the ultimate maturity date.

See Notes to Financial Statements.

66 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|-----------|
| CORPORATE BONDS 86.7% | | |
| United States 86.7% | | |
| ACCO Brands Corp. 6.75%, 4/30/20 | \$ 89,000 | \$ 94,785 |
| Advanced Micro Devices, Inc. 6.75%, 3/1/19 | 25,000 | 25,250 |
| AES Corp. 7.38%, 7/1/21 | 80,000 | 92,200 |
| Affinion Group, Inc. 7.88%, 12/15/18 ^(a) | 5,000 | 3,275 |
| Alcoa, Inc. 6.75%, 7/15/18 | 91,000 | 98,567 |
| Alere, Inc. 7.25%, 7/1/18 | 51,000 | 52,275 |
| Aleris International, Inc. 9.50%, 4/1/21 ^(b) | 25,000 | 27,500 |
| Ally Financial, Inc. 5.50%, 2/15/17 | 200,000 | 203,704 |
| American Airlines Group, Inc. 6.13%, 6/1/18 | 66,000 | 69,135 |
| Anixter, Inc. 5.63%, 5/1/19 | 36,000 | 38,250 |
| APX Group, Inc. 6.38%, 12/1/19 | 17,000 | 17,531 |
| Associated Materials LLC 9.13%, 11/1/17 | 60,000 | 57,150 |
| Atwood Oceanics, Inc. 6.50%, 2/1/20 ^(a) | 20,000 | 15,850 |
| Avaya, Inc. 7.00%, 4/1/19 ^{(a)(b)} | 95,000 | 71,250 |
| Avon Products, Inc. 6.35%, 3/15/20 | 50,000 | 48,125 |
| Basic Energy Services, Inc. 7.75%, 2/15/19 ^(c) | 44,000 | 16,940 |
| Beazer Homes USA, Inc. 5.75%, 6/15/19 | 17,000 | 17,106 |
| Beverages & More, Inc. 10.00%, 11/15/18 ^(b) | 13,000 | 12,139 |
| BMC Software Finance, Inc. 8.13%, 7/15/21 ^(b) | 25,000 | 22,125 |
| Boxer Parent Co., Inc. 9.00%, 10/15/19, PIK ^{(a)(b)} | 25,000 | 22,438 |
| Boyd Gaming Corp. 9.00%, 7/1/20 | 50,000 | 52,250 |
| | 158,000 | 169,060 |

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|--|-----------|-----------|
| Cablevision Systems Corp. 7.75%, 4/15/18 | | |
| Caesars Entertainment Resort Properties LLC 8.00%, 10/1/20 | 17,000 | 17,340 |
| CalAtlantic Group, Inc. 8.38%, 5/15/18 | 59,000 | 65,195 |
| Calumet Specialty Products Partners L.P. 6.50%, 4/15/21 | 25,000 | 20,875 |
| Case New Holland Industrial, Inc. 7.88%, 12/1/17 | 17,000 | 18,318 |
| Casella Waste Systems, Inc. 7.75%, 2/15/19 | 124,000 | 126,867 |
| CenturyLink, Inc. 5.63%, 4/1/20, Series V | \$ 45,000 | \$ 48,094 |
| Chesapeake Energy Corp. 6.63%, 8/15/20 | 100,000 | 89,500 |
| CIT Group, Inc. 5.00%, 5/15/17 | 218,000 | 222,632 |
| Citgo Holding, Inc. 10.75%, 2/15/20 ^(b) | 50,000 | 51,312 |
| Clayton Williams Energy, Inc. 7.75%, 4/1/19 ^(a) | 45,000 | 42,525 |
| Clear Channel Worldwide Holdings, Inc. 7.63%, 3/15/20, Series B | 150,000 | 151,875 |
| Cliffs Natural Resources, Inc. 4.80%, 10/1/20 | 80,000 | 64,400 |
| CNH Industrial Capital LLC 4.38%, 11/6/20 ^(a) | 30,000 | 31,613 |
| Coeur Mining, Inc. 7.88%, 2/1/21 | 50,000 | 49,625 |
| CommScope, Inc. 4.38%, 6/15/20 ^(b) | 36,000 | 37,350 |
| Community Health Systems, Inc. 8.00%, 11/15/19 ^(a) | 80,000 | 76,100 |
| Constellation Brands, Inc. 3.88%, 11/15/19 | 36,000 | 38,025 |
| D.R. Horton, Inc. 3.63%, 2/15/18 | 83,000 | 84,556 |
| DCP Midstream LLC 5.35%, 3/15/20 ^(b) | 72,000 | 73,440 |
| DCP Midstream Operating L.P. 2.50%, 12/1/17 | 44,000 | 43,945 |
| DISH DBS Corp. 4.25%, 4/1/18 | 230,000 | 237,056 |
| Dole Food Co., Inc. 7.25%, 5/1/19 ^(b) | 88,000 | 89,980 |
| Dollar Tree, Inc. 5.25%, 3/1/20 | 75,000 | 78,469 |
| Energy Transfer Equity L.P. 7.50%, 10/15/20 | 89,000 | 97,900 |
| EnSCO PLC 4.70%, 3/15/21 | 50,000 | 43,275 |
| EP Energy LLC 9.38%, 5/1/20 ^(a) | 45,000 | 29,250 |
| EV Energy Partners L.P. 8.00%, 4/15/19 | 25,000 | 15,625 |
| Freeport-McMoRan, Inc. 2.38%, 3/15/18 | 50,000 | 49,437 |
| Frontier Communications Corp. 3.10%, 3/15/20 ^(a) | 40,000 | 37,000 |
| Frontier Communications Corp. 8.88%, 9/15/20 | 89,000 | 97,344 |
| GameStop Corp. 6.75%, 3/15/21 ^(b) | 50,000 | 50,750 |
| Gastar Exploration, Inc. 8.63%, 5/15/18 | 23,000 | 19,349 |
| GenOn Energy, Inc. 7.88%, 6/15/17 | 81,000 | 65,610 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|--------------|
| GLP Capital L.P. 4.88%, 11/1/20 | \$ 80,000 | \$ 86,000 |
| Harland Clarke Holdings Corp. 6.88%, 3/1/20 ^(b) | 50,000 | 48,375 |
| HCA Holdings, Inc. 6.25%, 2/15/21 | 35,000 | 37,975 |
| HCA, Inc. 3.75%, 3/15/19 | 45,000 | 46,519 |
| 6.50%, 2/15/20 | 64,000 | 70,880 |
| Headwaters, Inc. 7.25%, 1/15/19 | 72,000 | 75,060 |
| Hertz Corp. (The) 6.75%, 4/15/19 | 86,000 | 87,935 |
| Hexion, Inc. 8.88%, 2/1/18 | 54,000 | 50,760 |
| 6.63%, 4/15/20 | 58,000 | 50,569 |
| HRG Group, Inc. 7.88%, 7/15/19 | 89,000 | 94,340 |
| Hughes Satellite Systems Corp. 6.50%, 6/15/19 | 44,000 | 48,290 |
| Icahn Enterprises L.P. 4.88%, 3/15/19 | 83,000 | 83,000 |
| iHeartCommunications, Inc. 6.88%, 6/15/18 | 50,000 | 39,000 |
| 9.00%, 12/15/19 | 41,000 | 33,313 |
| Iron Mountain, Inc. 6.00%, 10/1/20 ^(b) | 55,000 | 58,576 |
| iStar, Inc. 7.13%, 2/15/18 | 156,000 | 163,312 |
| 4.88%, 7/1/18 | 30,000 | 30,383 |
| JC Penney Corp., Inc. 8.13%, 10/1/19 ^(a) | 85,000 | 91,906 |
| K Hovnanian Enterprises, Inc. 7.25%, 10/15/20 ^(b) | 72,000 | 64,800 |
| KB Home 4.75%, 5/15/19 | 157,000 | 160,532 |
| Kinetic Concepts, Inc. 10.50%, 11/1/18 | 107,000 | 110,477 |
| Kratos Defense & Security Solutions, Inc. 7.00%, 5/15/19 | 25,000 | 22,938 |
| Lennar Corp. 4.75%, 12/15/17 | 157,000 | 162,299 |
| Louisiana-Pacific Corp. 7.50%, 6/1/20 | 55,000 | 57,234 |
| | 55,000 | 56,512 |

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| | | |
|---|-----------|-----------|
| Mallinckrodt International Finance S.A. 4.88%, 4/15/20 ^(b) | | |
| Martin Midstream Partners L.P. 7.25%, 2/15/21 | 30,000 | 28,613 |
| Masco Corp. 7.13%, 3/15/20 | 89,000 | 103,240 |
| Nabors Industries, Inc. 5.00%, 9/15/20 | 50,000 | 49,546 |
| Nationstar Mortgage LLC 7.88%, 10/1/20 | 25,000 | 25,313 |
| Navient Corp. 8.45%, 6/15/18, Series A | 160,000 | 174,800 |
| NCL Corp. Ltd. 5.25%, 11/15/19 ^(b) | \$ 17,000 | \$ 17,361 |
| NGPL PipeCo LLC 7.12%, 12/15/17 ^(b) | 28,000 | 29,365 |
| Niska Gas Storage Ltd. 6.50%, 4/1/19 | 17,000 | 16,873 |
| Northern Oil and Gas, Inc. 8.00%, 6/1/20 ^(a) | 25,000 | 18,375 |
| NRG Energy, Inc. 7.63%, 1/15/18 | 46,000 | 49,507 |
| Nuance Communications, Inc. 5.38%, 8/15/20 ^(b) | 89,000 | 91,336 |
| Overseas Shipholding Group, Inc. 8.13%, 3/30/18 | 28,000 | 28,910 |
| Pactiv LLC 8.13%, 6/15/17 | 150,000 | 156,375 |
| Radian Group, Inc. 5.50%, 6/1/19 | 96,000 | 102,120 |
| Realogy Group LLC 4.50%, 4/15/19 ^{(a)(b)} | 36,000 | 37,485 |
| Rockies Express Pipeline LLC 5.63%, 4/15/20 ^(b) | 28,000 | 29,435 |
| Sabine Pass Liquefaction LLC 5.63%, 2/1/21 | 125,000 | 131,875 |
| Serta Simmons Bedding LLC 8.13%, 10/1/20 ^(b) | 53,000 | 55,352 |
| Smithfield Foods, Inc. 7.75%, 7/1/17 | 71,000 | 74,106 |
| Southwestern Energy Co. 5.80%, 1/23/20 | 125,000 | 125,625 |
| Speedy Cash Intermediate Holdings Corp. 10.75%, 5/15/18 ^(b) | 69,000 | 48,818 |
| Springleaf Finance Corp. 5.25%, 12/15/19 | 30,000 | 30,788 |
| Sprint Capital Corp. 6.90%, 5/1/19 | 100,000 | 101,500 |
| Sprint Communications, Inc. 9.00%, 11/15/18 ^(b) | 175,000 | 193,375 |
| Starz LLC 5.00%, 9/15/19 | 104,000 | 105,586 |
| Steel Dynamics, Inc. 6.13%, 8/15/19 | 64,000 | 66,083 |
| T-Mobile USA, Inc. 6.46%, 4/28/19 | 86,000 | 87,827 |
| Talen Energy Supply LLC 4.63%, 7/15/19 ^(b) | 75,000 | 70,875 |
| Targa Resources Partners L.P. 5.00%, 1/15/18 | 63,000 | 64,575 |
| | 31,000 | 31,388 |
| Tenet Healthcare Corp. 5.00%, 3/1/19 | 109,000 | 106,411 |
| Tesoro Corp. 4.25%, 10/1/17 | 45,000 | 46,294 |
| Tesoro Logistics L.P. 5.50%, 10/15/19 | 5,000 | 5,350 |

See Notes to Financial Statements.

68 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, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|------------------|
| Titan International, Inc. 6.88%, 10/1/20 | \$ 36,000 | \$ 34,110 |
| Toys R Us Property Co. II LLC 8.50%, 12/1/17 | 50,000 | 50,187 |
| TransDigm, Inc. 5.50%, 10/15/20 | 89,000 | 91,781 |
| Transocean, Inc. 6.80%, 12/15/16 | 18,000 | 18,203 |
| 6.00%, 3/15/18 | 25,000 | 25,156 |
| 6.50%, 11/15/20 | 25,000 | 24,125 |
| Tronox Finance LLC 6.38%, 8/15/20 ^(a) | 15,000 | 13,650 |
| TRU Taj LLC 12.00%, 8/15/21 ^(b) | 12,000 | 12,270 |
| United Continental Holdings, Inc. 6.38%, 6/1/18 | 101,000 | 106,555 |
| United States Steel Corp. 7.38%, 4/1/20 ^(a) | 24,000 | 23,805 |
| Universal Hospital Services, Inc. 7.63%, 8/15/20 | 25,000 | 24,063 |
| USG Corp. 9.50%, 1/15/18 | 79,000 | 86,900 |
| Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 ^{(a)(b)} | 125,000 | 125,987 |
| Vanguard Natural Resources LLC 7.00%, 2/15/23 ^(b) | 46,000 | 27,830 |
| Weatherford International Ltd. 5.13%, 9/15/20 ^(a) | 25,000 | 23,625 |
| Windstream Services LLC 7.75%, 10/15/20 ^(a) | 100,000 | 102,500 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$8,311,712) | | 8,417,751 |
| FOREIGN CORPORATE BONDS 8.5% | | |
| Canada 3.2% | | |
| Bombardier, Inc. 5.50%, 9/15/18 ^{(a)(b)} | 43,000 | 44,397 |
| Cenovus Energy, Inc. 5.70%, 10/15/19 | 50,000 | 53,774 |
| First Quantum Minerals Ltd. 6.75%, 2/15/20 ^(b) | 50,000 | 44,250 |
| HudBay Minerals, Inc. 9.50%, 10/1/20 | 50,000 | 50,375 |
| Seven Generations Energy Ltd. 8.25%, 5/15/20 ^(b) | 18,000 | 19,238 |

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| | | |
|---|---------------|---------------------|
| Teck Resources Ltd. 4.50%, 1/15/21 ^(a) | 50,000 | 47,875 |
| Tervita Corp. 8.00%, 11/15/18 ^(b) | 50,000 | 49,125 |
| Total Canada | | 309,034 |
| Cyprus 0.2% | | |
| Drill Rigs Holdings, Inc. 6.50%, 10/1/17 ^{(a)(b)} | 54,000 | 17,550 |
| France 0.8% | | |
| Credit Agricole S.A. 8.38%, 10/13/19 ^{(b)(d)(e)} | 71,000 | 80,599 |
| Germany 0.5% | | |
| Fresenius Medical Care U.S. Finance II, Inc. 5.63%, 7/31/19 ^(b) | \$ 44,000 | \$ 48,345 |
| Luxembourg 2.1% | | |
| ArcelorMittal 6.25%, 8/5/20 ^(a) | 100,000 | 108,500 |
| Intelsat Jackson Holdings S.A. 7.25%, 4/1/19 | 115,000 | 92,719 |
| Total Luxembourg | | 201,219 |
| United Kingdom 1.7% | | |
| Anglo American Capital PLC 4.45%, 9/27/20 ^(b) | 100,000 | 101,500 |
| Noble Holding International Ltd. 4.90%, 8/1/20 ^(a) | 25,000 | 22,062 |
| Royal Bank of Scotland Group PLC 4.70%, 7/3/18 | 43,000 | 44,351 |
| Total United Kingdom | | 167,913 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$859,187) | | 824,660 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 9.6% | | |
| United States 9.6% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(f) | | |
| (Cost: \$938,153) ^(g) | 938,153 | 938,153 |
| TOTAL INVESTMENTS IN SECURITIES 104.8% | | |
| (Cost: \$10,109,052) | | 10,180,564 |
| Liabilities in Excess of Cash and Other Assets (4.8)% | | (468,340) |
| NET ASSETS 100.0% | | \$ 9,712,224 |

^(a) Security, or portion thereof, was on loan at August 31, 2016 (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) Security in default on interest payments.

^(d) Rate shown reflects the accrual rate as of August 31, 2016 on securities with variable or step rates.

^(e) The security has a perpetual maturity; the date displayed is the next call date.

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^(f) Rate shown represents annualized 7-day yield as of August 31, 2016.

^(g) At August 31, 2016, the total market value of the Fund's securities on loan was \$904,383 and the total market value of the collateral held by the Fund was \$938,153.

PIK Payment In Kind

See Notes to Financial Statements.

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Schedule of Investments (concluded)

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

August 31, 2016

FINANCIAL DERIVATIVE INSTRUMENTS

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|------------------|---------------------------|----------------------------|--|
| Futures Contracts, Short Exposure | | | | |
| 5 Year U.S. Treasury Note | 21 | \$ (2,546,250) | Dec-16 | \$ 1,203 |
| U.S. Treasury Ultra Long Term Bond | 9 | (1,687,219) | Dec-16 | 5,174 |
| Ultra 10 Year U.S. Treasury Note | 34 | (4,908,750) | Dec-16 | 1,328 |
| | | | | \$ 7,705 |

See Notes to Financial Statements.

70 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, 2016

| Investments | Principal Amount | Value |
|--|-----------------------------|--------------|
| CORPORATE BONDS 83.5% | | |
| United States 83.5% | | |
| Advanced Micro Devices, Inc. 6.75%, 3/1/19 | \$ 25,000 | \$ 25,250 |
| AES Corp. 7.38%, 7/1/21 | 120,000 | 138,300 |
| Affinion Group, Inc. 7.88%, 12/15/18 ^(a) | 18,000 | 11,790 |
| Alcoa, Inc. 6.75%, 7/15/18 | 119,000 | 128,895 |
| Alere, Inc. 7.25%, 7/1/18 | 120,000 | 123,000 |
| Aleris International, Inc. 9.50%, 4/1/21 ^(b) | 25,000 | 27,500 |
| Ally Financial, Inc. 5.50%, 2/15/17 | 310,000 | 315,742 |
| American Airlines Group, Inc. 6.13%, 6/1/18 | 172,000 | 180,170 |
| APX Group, Inc. 8.75%, 12/1/20 | 25,000 | 24,156 |
| Ashland, Inc. 3.88%, 4/15/18 | 83,000 | 85,594 |
| Associated Materials LLC 9.13%, 11/1/17 | 100,000 | 95,250 |
| Atwood Oceanics, Inc. 6.50%, 2/1/20 ^(a) | 20,000 | 15,850 |
| Avaya, Inc. 7.00%, 4/1/19 ^{(a)(b)} | 89,000 | 66,750 |
| Avon Products, Inc. 6.35%, 3/15/20 | 75,000 | 72,187 |
| Basic Energy Services, Inc. 7.75%, 2/15/19 ^(c) | 39,000 | 15,015 |
| Beverages & More, Inc. 10.00%, 11/15/18 ^(b) | 41,000 | 38,284 |
| BMC Software Finance, Inc. 8.13%, 7/15/21 ^(b) | 50,000 | 44,250 |
| Boxer Parent Co., Inc. 9.00%, 10/15/19, PIK ^{(a)(b)} | 25,000 | 22,438 |
| Boyd Gaming Corp. 9.00%, 7/1/20 | 18,000 | 18,810 |
| Cablevision Systems Corp. 7.75%, 4/15/18 | 238,000 | 254,660 |
| CalAtlantic Group, Inc. 8.38%, 5/15/18 | 69,000 | 76,245 |
| | 25,000 | 20,875 |

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| | | |
|---|------------|------------|
| Calumet Specialty Products Partners L.P. 6.50%, 4/15/21 | | |
| Case New Holland Industrial, Inc. 7.88%, 12/1/17 | 23,000 | 24,783 |
| Casella Waste Systems, Inc. 7.75%, 2/15/19 | 54,000 | 55,249 |
| CenturyLink, Inc. 5.63%, 4/1/20, Series V | 100,000 | 106,875 |
| Chesapeake Energy Corp. 6.63%, 8/15/20 ^(a) | 150,000 | 134,250 |
| CIT Group, Inc. 5.00%, 5/15/17 | 317,000 | 323,736 |
| Citgo Holding, Inc. 10.75%, 2/15/20 ^(b) | \$ 100,000 | \$ 102,625 |
| Clayton Williams Energy, Inc. 7.75%, 4/1/19 ^(a) | 103,000 | 97,335 |
| Clear Channel Worldwide Holdings, Inc. 7.63%, 3/15/20, Series B | 125,000 | 126,562 |
| Cliffs Natural Resources, Inc. 4.80%, 10/1/20 | 100,000 | 80,500 |
| CNH Industrial Capital LLC 4.38%, 11/6/20 ^(a) | 40,000 | 42,150 |
| Coeur Mining, Inc. 7.88%, 2/1/21 | 75,000 | 74,437 |
| CommScope, Inc. 4.38%, 6/15/20 ^(b) | 30,000 | 31,125 |
| Community Health Systems, Inc. 8.00%, 11/15/19 ^(a) | 150,000 | 142,687 |
| Constellation Brands, Inc. 3.88%, 11/15/19 | 125,000 | 132,031 |
| D.R. Horton, Inc. 3.75%, 3/1/19 | 138,000 | 142,830 |
| DCP Midstream Operating L.P. 2.50%, 12/1/17 | 64,000 | 63,920 |
| DISH DBS Corp. 4.25%, 4/1/18 | 176,000 | 181,400 |
| Dole Food Co., Inc. 7.25%, 5/1/19 ^(b) | 52,000 | 53,170 |
| EnSCO PLC 4.70%, 3/15/21 | 75,000 | 64,913 |
| EP Energy LLC 9.38%, 5/1/20 ^(a) | 55,000 | 35,750 |
| EV Energy Partners L.P. 8.00%, 4/15/19 | 50,000 | 31,250 |
| Freeport-McMoRan, Inc. 2.38%, 3/15/18 | 70,000 | 69,212 |
| Frontier Communications Corp. 3.10%, 3/15/20 ^(a) | 60,000 | 55,500 |
| GameStop Corp. 8.88%, 9/15/20 | 100,000 | 109,375 |
| Gastar Exploration, Inc. 6.75%, 3/15/21 ^(b) | 75,000 | 76,125 |
| GenOn Energy, Inc. 8.63%, 5/15/18 | 60,000 | 50,475 |
| Genworth Holdings, Inc. 7.88%, 6/15/17 | 129,000 | 104,490 |
| GLP Capital L.P. 7.20%, 2/15/21 | 100,000 | 94,750 |
| Halcon Resources Corp. 4.88%, 11/1/20 | 120,000 | 129,000 |
| Harland Clarke Holdings Corp. 8.63%, 2/1/20 ^{(a)(b)(f)} | 51,000 | 48,705 |
| HCA Holdings, Inc. 6.88%, 3/1/20 ^(b) | 75,000 | 72,562 |
| HCA, Inc. 6.25%, 2/15/21 | 50,000 | 54,250 |
| HCA, Inc. 3.75%, 3/15/19 | 65,000 | 67,194 |
| HCA, Inc. 6.50%, 2/15/20 | 90,000 | 99,675 |

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See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|--------------|
| Headwaters, Inc. 7.25%, 1/15/19 | \$ 103,000 | \$ 107,377 |
| Hertz Corp. (The) 6.75%, 4/15/19 | 86,000 | 87,935 |
| Hexion, Inc. 8.88%, 2/1/18 | 119,000 | 111,860 |
| 6.63%, 4/15/20 | 92,000 | 80,213 |
| Hughes Satellite Systems Corp. 6.50%, 6/15/19 | 64,000 | 70,240 |
| Icahn Enterprises L.P. 4.88%, 3/15/19 | 100,000 | 100,000 |
| iHeartCommunications, Inc. 6.88%, 6/15/18 | 123,000 | 95,940 |
| Iron Mountain, Inc. 6.00%, 10/1/20 ^(b) | 75,000 | 79,876 |
| iStar, Inc. 7.13%, 2/15/18 | 50,000 | 52,344 |
| 4.88%, 7/1/18 | 149,000 | 150,900 |
| j2 Cloud Services, Inc. 8.00%, 8/1/20 | 10,000 | 10,438 |
| JC Penney Corp., Inc. 8.13%, 10/1/19 ^(a) | 140,000 | 151,375 |
| KB Home 4.75%, 5/15/19 | 53,000 | 54,193 |
| Kinetic Concepts, Inc. 10.50%, 11/1/18 | 206,000 | 212,695 |
| 12.50%, 11/1/19 | 75,000 | 76,687 |
| Kratos Defense & Security Solutions, Inc. 7.00%, 5/15/19 | 100,000 | 91,750 |
| L Brands, Inc. 7.00%, 5/1/20 | 125,000 | 144,531 |
| Lennar Corp. 4.75%, 12/15/17 | 236,000 | 243,965 |
| LSB Industries, Inc. 7.75%, 8/1/19 ^(a) | 83,000 | 85,801 |
| Martin Midstream Partners L.P. 7.25%, 2/15/21 | 40,000 | 38,150 |
| Masco Corp. 7.13%, 3/15/20 | 125,000 | 145,000 |
| MGM Resorts International 7.63%, 1/15/17 | 202,000 | 207,050 |
| Nabors Industries, Inc. 5.00%, 9/15/20 | 75,000 | 74,319 |
| Nationstar Mortgage LLC 7.88%, 10/1/20 | 40,000 | 40,500 |

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| | | |
|---|-----------|-----------|
| Navient Corp. 8.45%, 6/15/18, Series A | 275,000 | 300,437 |
| NCL Corp. Ltd. 5.25%, 11/15/19 ^(b) | 64,000 | 65,360 |
| Niska Gas Storage Ltd. 6.50%, 4/1/19 | 75,000 | 74,437 |
| Northern Oil and Gas, Inc. 8.00%, 6/1/20 ^(a) | 25,000 | 18,375 |
| NRG Energy, Inc. 7.63%, 1/15/18 | 53,000 | 57,041 |
| Nuance Communications, Inc. 5.38%, 8/15/20 ^(b) | \$ 30,000 | \$ 30,788 |
| Overseas Shipholding Group, Inc. 8.13%, 3/30/18 | 42,000 | 43,365 |
| Pactiv LLC 8.13%, 6/15/17 | 153,000 | 159,502 |
| PulteGroup, Inc. 7.63%, 10/15/17 | 50,000 | 53,250 |
| Radian Group, Inc. 5.50%, 6/1/19 | 137,000 | 145,734 |
| Rite Aid Corp. 9.25%, 3/15/20 | 120,000 | 126,750 |
| Sabine Pass Liquefaction LLC 5.63%, 2/1/21 | 175,000 | 184,625 |
| Silgan Holdings, Inc. 5.00%, 4/1/20 | 100,000 | 102,500 |
| Southwestern Energy Co. 5.80%, 1/23/20 | 125,000 | 125,625 |
| Speedy Cash Intermediate Holdings Corp. 10.75%, 5/15/18 ^(b) | 86,000 | 60,845 |
| Springleaf Finance Corp. 5.25%, 12/15/19 | 150,000 | 153,937 |
| Sprint Communications, Inc. 9.00%, 11/15/18 ^(b) | 300,000 | 331,500 |
| Starz LLC 5.00%, 9/15/19 | 149,000 | 151,273 |
| Steel Dynamics, Inc. 6.13%, 8/15/19 | 65,000 | 67,116 |
| SunCoke Energy Partners L.P. 7.38%, 2/1/20 ^(b) | 75,000 | 69,188 |
| Synovus Financial Corp. 5.13%, 6/15/17 | 49,000 | 49,858 |
| T-Mobile USA, Inc. 6.46%, 4/28/19 | 193,000 | 197,101 |
| Talen Energy Supply LLC 4.63%, 7/15/19 ^(b) | 100,000 | 94,500 |
| Targa Resources Partners L.P. 5.00%, 1/15/18 | 134,000 | 137,350 |
| Tenet Healthcare Corp. 5.00%, 3/1/19 | 205,000 | 200,131 |
| Terex Corp. 6.50%, 4/1/20 | 125,000 | 129,075 |
| Tesoro Corp. 4.25%, 10/1/17 | 97,000 | 99,789 |
| Tesoro Logistics L.P. 5.50%, 10/15/19 | 103,000 | 110,210 |
| Toys R Us Property Co. II LLC 8.50%, 12/1/17 | 75,000 | 75,281 |
| Transocean, Inc. 6.50%, 11/15/20 ^(a) | 50,000 | 48,250 |
| Tronox Finance LLC 6.38%, 8/15/20 ^(a) | 20,000 | 18,200 |
| TRU Taj LLC 12.00%, 8/15/21 ^(b) | 15,000 | 15,338 |
| United Continental Holdings, Inc. 6.38%, 6/1/18 | 160,000 | 168,800 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|-------------------|
| United States Steel Corp. 7.38%, 4/1/20 ^(a) | \$ 56,000 | \$ 55,545 |
| Universal Hospital Services, Inc. 7.63%, 8/15/20 | 25,000 | 24,063 |
| USG Corp. 9.50%, 1/15/18 | 185,000 | 203,500 |
| Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 ^{(a)(b)} | 175,000 | 176,382 |
| Vanguard Natural Resources LLC 7.00%, 2/15/23 ^(b) | 76,000 | 45,980 |
| Weatherford International Ltd. 5.13%, 9/15/20 ^(a) | 50,000 | 47,250 |
| Windstream Services LLC 7.75%, 10/15/20 ^(a) | 100,000 | 102,500 |
| TOTAL CORPORATE BONDS | | 11,713,792 |
| (Cost: \$11,550,251) | | |
| FOREIGN CORPORATE BONDS 13.0% | | |
| Canada 4.2% | | |
| Bombardier, Inc. 7.75%, 3/15/20 ^(b) | 100,000 | 106,500 |
| Cenovus Energy, Inc. 5.70%, 10/15/19 | 75,000 | 80,660 |
| First Quantum Minerals Ltd. 6.75%, 2/15/20 ^(b) | 100,000 | 88,500 |
| HudBay Minerals, Inc. 9.50%, 10/1/20 | 65,000 | 65,487 |
| Seven Generations Energy Ltd. 8.25%, 5/15/20 ^(b) | 31,000 | 33,131 |
| Teck Resources Ltd. 4.50%, 1/15/21 ^(a) | 100,000 | 95,750 |
| Telesat Canada 6.00%, 5/15/17 ^(b) | 102,000 | 102,255 |
| Tervita Corp. 8.00%, 11/15/18 ^(b) | 19,000 | 18,668 |
| Total Canada | | 590,951 |
| Germany 2.6% | | |
| Fresenius Medical Care U.S. Finance II, Inc. 5.63%, 7/31/19 ^(b) | 100,000 | 109,875 |
| Schaeffler Holding Finance B.V. 6.88%, 8/15/18, PIK ^(b) | 250,000 | 256,875 |
| Total Germany | | 366,750 |

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| | | |
|---|------------|----------------------|
| Italy 1.5% | | |
| Wind Acquisition Finance S.A. 7.38%, 4/23/21 ^(b) | \$ 200,000 | \$ 206,500 |
| Luxembourg 2.3% | | |
| ArcelorMittal 6.25%, 8/5/20 ^(a) | 150,000 | 162,750 |
| Intelsat Jackson Holdings S.A. 7.25%, 4/1/19 | 191,000 | 153,994 |
| Total Luxembourg | | 316,744 |
| New Zealand 0.7% | | |
| Reynolds Group Issuer, Inc. 5.75%, 10/15/20 | 100,000 | 103,375 |
| United Kingdom 1.7% | | |
| Anglo American Capital PLC 4.45%, 9/27/20 ^(b) | 200,000 | 203,000 |
| Noble Holding International Ltd. 4.90%, 8/1/20 ^(a) | 25,000 | 22,063 |
| Royal Bank of Scotland Group PLC 4.70%, 7/3/18 | 20,000 | 20,628 |
| Total United Kingdom | | 245,691 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$1,819,198) | | 1,830,011 |
| Shares | | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 10.5% | | |
| United States 10.5% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(d) | | |
| (Cost: \$1,472,463) ^(e) | 1,472,463 | 1,472,463 |
| TOTAL INVESTMENTS IN SECURITIES 107.0% | | |
| (Cost: \$14,841,912) | | 15,016,266 |
| Liabilities in Excess of Cash and Other Assets (7.0)% | | (979,290) |
| NET ASSETS 100.0% | | \$ 14,036,976 |

^(a) Security, or portion thereof, was on loan at August 31, 2016 (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) Security in default on interest payments.

^(d) Rate shown represents annualized 7-day yield as of August 31, 2016.

^(e) At August 31, 2016, the total market value of the Fund's securities on loan was \$1,423,506 and the total market value of the collateral held by the Fund was \$1,472,463.

^(f) Filed for bankruptcy protection as part of a restructuring agreement but has not defaulted on any interest payments.

PIK Payment In Kind

FINANCIAL DERIVATIVE INSTRUMENTS

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FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|-----------|----------------|-----------------|---|
| Futures Contracts, Short Exposure | | | | |
| 2 Year U.S. Treasury Note | 33 | \$ (7,204,313) | Dec-16 | \$ 2,063 |
| 5 Year U.S. Treasury Note | 22 | (2,667,500) | Dec-16 | 2,750 |
| | | | | \$ 4,813 |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|---|---------------------|------------------|
| Investments | | |
| FOREIGN CORPORATE BONDS 89.7% | | |
| Argentina 0.7% | | |
| YPF S.A. 8.75%, 4/4/24 ^(a) | \$ 380,000 | \$ 407,550 |
| Brazil 17.2% | | |
| Braskem America Finance Co. 7.13%, 7/22/41, Reg S | 1,170,000 | 1,249,911 |
| ESAL GmbH 6.25%, 2/5/23, Reg S | 350,000 | 356,125 |
| GTL Trade Finance, Inc. 7.25%, 10/20/17 ^(a) | 630,000 | 658,350 |
| Marfrig Holdings Europe B.V. 8.00%, 6/8/23 ^(a) | 540,000 | 564,975 |
| Minerva Luxembourg S.A. 7.75%, 1/31/23, Reg S | 310,000 | 324,725 |
| Odebrecht Finance Ltd. 4.38%, 4/25/25 ^(a) | 230,000 | 78,775 |
| Oi Brasil Holdings Cooperatief UA 5.75%, 2/10/22, Reg S ^(b) | 951,000 | 244,883 |
| Petrobras Global Finance B.V. 5.38%, 1/27/21 | 2,717,000 | 2,625,301 |
| 4.38%, 5/20/23 | 640,000 | 561,600 |
| 5.63%, 5/20/43 | 620,000 | 483,755 |
| 6.85%, 6/5/2115 | 160,000 | 132,622 |
| Suzano Trading Ltd. 5.88%, 1/23/21, Reg S | 400,000 | 426,500 |
| Vale Overseas Ltd. 4.38%, 1/11/22 ^(c) | 1,259,000 | 1,233,883 |
| 6.88%, 11/21/36 | 750,000 | 744,375 |
| Votorantim Cimentos S.A. 7.25%, 4/5/41, Reg S | 200,000 | 206,000 |
| Total Brazil | | 9,891,780 |
| Chile 2.1% | | |
| Cencosud S.A. 4.88%, 1/20/23, Reg S | 940,000 | 1,009,372 |
| Itau CorpBanca 3.88%, 9/22/19, Reg S | 200,000 | 210,578 |
| Total Chile | | 1,219,950 |
| China 10.5% | | |
| Baidu, Inc. 2.75%, 6/9/19 | 400,000 | 407,829 |
| Bank of China Ltd. 5.00%, 11/13/24, Reg S | 700,000 | 767,661 |

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| 3.88%, 6/30/25, Reg S | 500,000 | 541,670 |
| China Overseas Finance Cayman V Ltd. | | |
| 3.95%, 11/15/22, Series A, Reg S | 380,000 | 407,916 |
| China Overseas Finance Cayman VI Ltd. | | |
| 4.25%, 5/8/19, Reg S | 350,000 | 370,879 |
| CITIC Ltd. | | |
| 6.38%, 4/10/20, Reg S | 250,000 | 285,124 |
| CNOOC Finance 2013 Ltd. | | |
| 3.00%, 5/9/23 | 700,000 | 714,351 |
| Country Garden Holdings Co., Ltd. | | |
| 7.25%, 4/4/21, Reg S | 380,000 | 404,225 |
| CRCC Yuxiang Ltd. | | |
| 3.50%, 5/16/23, Reg S | \$ 790,000 | \$ 820,673 |
| Industrial & Commercial Bank of China Ltd. | | |
| 3.23%, 11/13/19 | 830,000 | 861,600 |
| Talent Yield Investments Ltd. | | |
| 4.50%, 4/25/22, Reg S | 440,000 | 481,331 |
| Total China | | 6,063,259 |
| Colombia 3.7% | | |
| Banco Bilbao Vizcaya Argentaria Colombia S.A. | | |
| 4.88%, 4/21/25 ^(a) | 720,000 | 738,900 |
| Ecopetrol S.A. | | |
| 7.63%, 7/23/19 | 205,000 | 234,212 |
| 5.88%, 5/28/45 | 1,010,000 | 950,410 |
| Pacific Exploration and Production Corp. | | |
| 5.38%, 1/26/19 ^{(a)(b)} | 630,000 | 114,975 |
| 5.13%, 3/28/23, Reg S ^(b) | 490,000 | 89,425 |
| Total Colombia | | 2,127,922 |
| Guatemala 0.6% | | |
| Comcel Trust via Comunicaciones Celulares S.A. | | |
| 6.88%, 2/6/24 ^(a) | 330,000 | 342,787 |
| Hong Kong 13.0% | | |
| AIA Group Ltd. | | |
| 3.20%, 3/11/25 ^(a) | 470,000 | 484,528 |
| Bank of East Asia Ltd. (The) | | |
| 4.25%, 11/20/24, Reg S ^(d) | 870,000 | 896,705 |
| Goodman HK Finance | | |
| 4.38%, 6/19/24, Reg S | 800,000 | 868,540 |
| Hutchison Whampoa International 11 Ltd. | | |
| 4.63%, 1/13/22, Reg S | 365,000 | 410,026 |
| Hutchison Whampoa International 12 II Ltd. | | |
| 3.25%, 11/8/22, Reg S | 1,800,000 | 1,916,244 |
| PCCW-HKT Capital No. 5 Ltd. | | |
| 3.75%, 3/8/23, Reg S | 1,750,000 | 1,871,101 |
| Prosperous Ray Ltd. | | |
| 3.00%, 11/12/18, Reg S | 760,000 | 775,218 |
| Shimao Property Holdings Ltd. | | |
| 6.63%, 1/14/20, Reg S | 240,000 | 250,500 |
| Total Hong Kong | | 7,472,862 |
| India 3.2% | | |
| Bharti Airtel International Netherlands B.V. | | |
| 5.35%, 5/20/24 ^(a) | 540,000 | 604,837 |
| ICICI Bank Ltd. | | |
| 6.38%, 4/30/22, Reg S ^(d) | 925,000 | 944,212 |
| ONGC Videsh Ltd. | | |
| 4.63%, 7/15/24, Reg S | 270,000 | 295,442 |
| Total India | | 1,844,491 |
| Indonesia 2.5% | | |
| Pertamina Persero PT | | |
| 5.63%, 5/20/43, Reg S | 460,000 | 485,493 |
| Perusahaan Gas Negara Persero Tbk PT | | |
| 5.13%, 5/16/24, Reg S | 860,000 | 933,599 |
| Total Indonesia | | 1,419,092 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|--------------------------------------|---------------------|------------------|
| Jamaica 1.0% | | |
| Digicel Ltd. | | |
| 6.75%, 3/1/23 ^(a) | \$ 340,000 | \$ 312,800 |
| 6.75%, 3/1/23, Reg S ^(c) | 300,000 | 276,000 |
| Total Jamaica | | 588,800 |
| Kazakhstan 3.0% | | |
| KazMunayGas National Co. JSC | | |
| 6.38%, 4/9/21, Reg S | 1,567,000 | 1,718,803 |
| Luxembourg 0.6% | | |
| Millicom International Cellular S.A. | | |
| 6.00%, 3/15/25, Reg S | 330,000 | 338,662 |
| Macau 1.2% | | |
| MCE Finance Ltd. | | |
| 5.00%, 2/15/21, Reg S | 700,000 | 706,125 |
| Mexico 7.2% | | |
| BBVA Bancomer S.A. | | |
| 6.75%, 9/30/22, Reg S ^(c) | 700,000 | 797,160 |
| Cemex S.A.B. de C.V. | | |
| 6.50%, 12/10/19 ^(a) | 200,000 | 214,500 |
| 7.25%, 1/15/21, Reg S | 310,000 | 334,412 |
| Grupo Bimbo S.A.B. de C.V. | | |
| 4.50%, 1/25/22, Reg S | 1,108,000 | 1,202,291 |
| Mexichem S.A.B. de C.V. | | |
| 4.88%, 9/19/22, Reg S | 1,450,000 | 1,596,276 |
| Total Mexico | | 4,144,639 |
| Morocco 2.9% | | |
| OCP S.A. | | |
| 5.63%, 4/25/24, Reg S | 1,500,000 | 1,655,625 |
| Peru 2.9% | | |
| BBVA Banco Continental S.A. | | |
| 5.25%, 9/22/29 ^{(a)(d)} | 90,000 | 97,200 |
| Southern Copper Corp. | | |
| 5.25%, 11/8/42 | 1,660,000 | 1,576,834 |
| Total Peru | | 1,674,034 |
| Philippines 0.8% | | |
| First Gen Corp. | | |
| 6.50%, 10/9/23, Reg S | 400,000 | 435,940 |
| Qatar 2.2% | | |
| Ooredoo International Finance Ltd. | | |
| 4.75%, 2/16/21, Reg S | 1,156,000 | 1,278,825 |
| Russia 8.3% | | |

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| | | |
|---|------------|-------------------|
| Evraz Group S.A. 6.75%, 4/27/18, Reg S | 206,000 | 215,270 |
| Gazprom OAO via Gaz Capital S.A. 3.85%, 2/6/20, Reg S | 600,000 | 602,850 |
| Lukoil International Finance B.V. 6.13%, 11/9/20, Reg S | 373,000 | 408,202 |
| MMC Norilsk Nickel OJSC via MMC Finance Ltd. 6.63%, 10/14/22, Reg S | 280,000 | 315,350 |
| Rosneft Oil Co. via Rosneft International Finance Ltd. 4.20%, 3/6/22, Reg S | 700,000 | 700,000 |
| Sberbank of Russia Via SB Capital S.A. 5.50%, 2/26/24, Reg S ^(d) | \$ 700,000 | \$ 700,000 |
| Severstal OAO via Steel Capital S.A. 6.70%, 10/25/17, Reg S | 235,000 | 246,985 |
| 5.90%, 10/17/22, Reg S | 677,000 | 746,562 |
| VimpelCom Holdings B.V. 7.50%, 3/1/22, Reg S | 200,000 | 225,250 |
| 5.95%, 2/13/23, Reg S | 600,000 | 627,000 |
| Total Russia | | 4,787,469 |
| Singapore 3.1% | | |
| BOC Aviation Ltd. 3.00%, 3/30/20 ^(a) | 350,000 | 357,713 |
| Oversea-Chinese Banking Corp. Ltd. 4.25%, 6/19/24, Reg S | 1,000,000 | 1,083,362 |
| Puma International Financing S.A. 6.75%, 2/1/21, Reg S | 300,000 | 312,000 |
| Total Singapore | | 1,753,075 |
| South Korea 1.7% | | |
| KEB Hana Bank 4.25%, 10/14/24, Reg S | 450,000 | 487,577 |
| Korea Hydro & Nuclear Power Co., Ltd. 3.00%, 9/19/22, Reg S | 460,000 | 487,863 |
| Total South Korea | | 975,440 |
| Sweden 0.5% | | |
| Powszechna Kasa Oszczednosci Bank Polski S.A. Via PKO Finance AB 4.63%, 9/26/22, Reg S | 270,000 | 290,925 |
| United Arab Emirates 0.8% | | |
| DP World Ltd. 6.85%, 7/2/37, Reg S | 400,000 | 467,500 |
| TOTAL FOREIGN CORPORATE BONDS | | 51,605,555 |
| (Cost: \$51,196,698) | | |
| FOREIGN GOVERNMENT AGENCIES 4.7% | | |
| Argentina 1.0% | | |
| Provincia de Buenos Aires 9.13%, 3/16/24 ^(a) | 500,000 | 557,918 |
| United Arab Emirates 3.7% | | |
| MDC-GMTN B.V. 5.50%, 4/20/21, Reg S | 1,856,000 | 2,139,040 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | 2,696,958 |
| (Cost: \$2,600,668) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 3.3% | | |
| Argentina 2.3% | | |
| Argentine Republic Government International Bond 8.28%, 12/31/33, Series NY | 252,367 | 290,222 |
| 7.63%, 4/22/46 ^(a) | 900,000 | 1,020,375 |
| Total Argentina | | 1,310,597 |
| Brazil 1.0% | | |
| Brazilian Government International Bond 5.63%, 2/21/47 | 590,000 | 598,112 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 1,908,709 |
| (Cost: \$1,724,636) | | |

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See Notes to Financial Statements.

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

August 31, 2016

| Investments | Shares | Value |
|---|-----------|----------------------|
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 3.0% | | |
| United States 3.0% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(c) | | |
| (Cost: \$1,718,863) ^(f) | 1,718,863 | \$ 1,718,863 |
| TOTAL INVESTMENTS IN SECURITIES 100.7% | | |
| (Cost: \$57,240,865) | | 57,930,085 |
| Liabilities in Excess of Cash and Other Assets (0.7)% | | (387,433) |
| NET ASSETS 100.0% | | \$ 57,542,652 |

^(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) Security in default on interest payments.

^(c) Security, or portion thereof, was on loan at August 31, 2016 (See Note 2).

^(d) Rate shown reflects the accrual rate as of August 31, 2016 on securities with variable or step rates.

^(e) Rate shown represents annualized 7-day yield as of August 31, 2016.

^(f) At August 31, 2016, the total market value of the Fund's securities on loan was \$1,662,238 and the total market value of the collateral held by the Fund was \$1,718,863.

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 Emerging Markets Local Debt Fund (ELD)**

August 31, 2016

| | Principal | |
|---|-------------------|-------------------|
| Investments | Amount | Value |
| FOREIGN GOVERNMENT AGENCIES 2.7% | | |
| South Africa 0.9% | | |
| Landwirtschaftliche Rentenbank 8.25%, 5/23/22, Reg S | 45,000,000 ZAR | \$ 3,021,428 |
| Turkey 1.8% | | |
| KFW | | |
| 9.25%, 5/22/20, Reg S | 7,000,000 TRY | 2,364,401 |
| 9.75%, 2/17/21 | 1,000,000 TRY | 343,517 |
| Landwirtschaftliche Rentenbank 5.63%, 2/27/18, Reg S | 10,000,000 TRY | 3,215,167 |
| Total Turkey | | 5,923,085 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | |
| (Cost: \$9,406,665) | | 8,944,513 |
| FOREIGN GOVERNMENT OBLIGATIONS 88.6% | | |
| Brazil 10.1% | | |
| Brazil Letras do Tesouro Nacional | | |
| 13.00%, 1/1/18 ^(a) | 19,500,000 BRL | 5,146,407 |
| 13.64%, 1/1/19 ^(a) | 40,357,000 BRL | 9,576,931 |
| Brazil Notas do Tesouro Nacional | | |
| 10.00%, 1/1/21, Series F | 25,155,000 BRL | 7,294,840 |
| 10.00%, 1/1/23, Series F | 32,356,000 BRL | 9,169,224 |
| 10.00%, 1/1/25, Series F | 5,589,000 BRL | 1,558,999 |
| Brazilian Government International Bond 12.50%, 1/5/22 | 929,000 BRL | 315,647 |
| Total Brazil | | 33,062,048 |
| China 3.5% | | |
| China Government Bond | | |
| 3.09%, 11/22/18 | 1,500,000 CNH | 225,684 |
| 3.09%, 6/29/20, Reg S | 14,500,000 CNY | 2,179,246 |
| 2.48%, 12/1/20 | 11,500,000 CNY | 1,694,646 |
| 2.36%, 8/18/21, Reg S | 17,500,000 CNY | 2,542,715 |
| 3.10%, 6/29/22 | 9,000,000 CNY | 1,353,254 |
| 3.16%, 6/27/23 | 22,500,000 CNY | 3,394,649 |
| Total China | | 11,390,194 |
| Colombia 6.8% | | |
| Colombia Government International Bond 7.75%, 4/14/21 | 9,555,000,000 COP | 3,413,472 |

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|--|--------------------|-------------------|
| Colombian TES | | |
| 5.00%, 11/21/18, Series B | 6,620,200,000 COP | 2,165,142 |
| 7.00%, 5/4/22, Series B | 12,165,600,000 COP | 4,107,169 |
| 10.00%, 7/24/24, Series B | 17,288,600,000 COP | 6,778,123 |
| 6.00%, 4/28/28, Series B | 19,333,900,000 COP | 5,824,709 |
| Total Colombia | | 22,288,615 |
| Hungary 3.5% | | |
| Hungary Government Bond | | |
| 2.50%, 6/22/18, Series 18/C | 300,050,000 HUF | 1,106,344 |
| 6.50%, 6/24/19, Series 19/A | 636,800,000 HUF | 2,614,982 |
| 7.50%, 11/12/20, Series 20/A | 690,150,000 HUF | 3,056,619 |
| 7.00%, 6/24/22, Series 22/A | 523,570,000 HUF | 2,374,967 |
| 6.00%, 11/24/23, Series 23/A | 54,000,000 HUF | 239,647 |
| 5.50%, 6/24/25, Series 25/B | 450,000,000 HUF | 1,967,925 |
| Total Hungary | | 11,360,484 |
| India 3.1% | | |
| India Government Bond | | |
| 7.83%, 4/11/18 | 2,500,000 INR | \$ 37,901 |
| 8.27%, 6/9/20 | 103,000,000 INR | 1,604,752 |
| 8.40%, 7/28/24 | 204,000,000 INR | 3,271,347 |
| 9.20%, 9/30/30 | 304,000,000 INR | 5,316,078 |
| Total India | | 10,230,078 |
| Indonesia 4.3% | | |
| Indonesia Treasury Bond | | |
| 8.38%, 9/15/26, Series FR56 | 72,606,000,000 IDR | 5,960,425 |
| 8.25%, 6/15/32, Series FR58 | 73,498,000,000 IDR | 5,954,651 |
| 8.75%, 2/15/44, Series FR67 | 27,019,000,000 IDR | 2,259,544 |
| Total Indonesia | | 14,174,620 |
| Malaysia 3.7% | | |
| Malaysia Government Bond | | |
| 3.81%, 2/15/17, Series 0207 | 2,349,000 MYR | 582,647 |
| 3.31%, 10/31/17, Series 0512 | 4,313,000 MYR | 1,073,160 |
| 4.38%, 11/29/19, Series 0902 | 11,899,000 MYR | 3,055,052 |
| 4.16%, 7/15/21, Series 0111 | 6,288,000 MYR | 1,617,643 |
| 3.42%, 8/15/22, Series 0112 | 11,468,000 MYR | 2,830,646 |
| 4.18%, 7/15/24, Series 0114 | 958,000 MYR | 246,144 |
| 4.39%, 4/15/26, Series 0311 | 8,308,000 MYR | 2,163,876 |
| 4.50%, 4/15/30, Series 0310 | 2,333,000 MYR | 608,136 |
| Total Malaysia | | 12,177,304 |
| Mexico 6.6% | | |
| Mexican Bonos | | |
| 4.75%, 6/14/18, Series M | 48,000,000 MXN | 2,526,338 |
| 8.50%, 12/13/18, Series M 10 | 34,453,000 MXN | 1,953,025 |
| 5.00%, 12/11/19, Series M | 66,400,000 MXN | 3,474,861 |
| 6.50%, 6/10/21, Series M | 12,000,000 MXN | 660,264 |
| 6.50%, 6/9/22, Series M | 32,219,000 MXN | 1,779,607 |
| 10.00%, 12/5/24, Series M 20 | 59,966,000 MXN | 4,069,069 |
| 7.50%, 6/3/27, Series M 20 | 7,582,000 MXN | 451,548 |
| 8.50%, 5/31/29, Series M 20 | 13,000,000 MXN | 839,062 |
| 7.75%, 5/29/31, Series M | 28,865,000 MXN | 1,768,198 |
| 7.75%, 11/23/34, Series M | 5,719,000 MXN | 352,278 |
| 10.00%, 11/20/36, Series M 30 | 19,178,000 MXN | 1,447,312 |
| 8.50%, 11/18/38, Series M 30 | 15,854,000 MXN | 1,055,567 |
| 7.75%, 11/13/42, Series M | 21,142,000 MXN | 1,323,649 |
| Total Mexico | | 21,700,778 |
| Peru 3.4% | | |
| Peruvian Government International Bond | | |
| 7.84%, 8/12/20, Reg S | 9,713,000 PEN | 3,164,617 |
| 5.70%, 8/12/24, Reg S | 3,494,000 PEN | 1,053,136 |
| 8.20%, 8/12/26, Reg S | 5,788,000 PEN | 2,036,049 |
| 6.95%, 8/12/31, Reg S | 10,048,000 PEN | 3,235,467 |

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| 6.90%, 8/12/37, Reg S | 5,125,000 PEN | 1,639,903 |
| Total Peru | | 11,129,172 |
| Philippines 3.3% | | |
| Philippine Government International Bond | | |
| 4.95%, 1/15/21 | 155,000,000 PHP | 3,574,929 |
| 3.90%, 11/26/22 | 92,000,000 PHP | 2,040,635 |
| 6.25%, 1/14/36 | 197,000,000 PHP | 5,007,233 |
| Total Philippines | | 10,622,797 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal | |
|-------------------------------|-----------------|-------------------|
| | Amount | Value |
| Poland 6.8% | | |
| Poland Government Bond | | |
| 2.50%, 7/25/18, Series 0718 | 14,428,000 PLN | \$ 3,752,936 |
| 5.50%, 10/25/19, Series 1019 | 12,422,000 PLN | 3,536,349 |
| 5.25%, 10/25/20, Series 1020 | 13,572,000 PLN | 3,918,560 |
| 5.75%, 10/25/21, Series 1021 | 12,160,000 PLN | 3,644,876 |
| 5.75%, 9/23/22, Series 0922 | 7,207,000 PLN | 2,197,284 |
| 4.00%, 10/25/23, Series 1023 | 5,986,000 PLN | 1,680,322 |
| 3.25%, 7/25/25, Series 0725 | 11,066,000 PLN | 2,958,633 |
| 2.50%, 7/25/26, Series 0726 | 2,271,000 PLN | 568,859 |
| Total Poland | | 22,257,819 |
| Romania 3.5% | | |
| Romania Government Bond | | |
| 5.60%, 11/28/18, Series 5Y | 8,940,000 RON | 2,466,094 |
| 2.50%, 4/29/19, Series 3Y | 3,500,000 RON | 902,025 |
| 5.75%, 4/29/20, Series 7Y | 5,020,000 RON | 1,432,822 |
| 3.25%, 3/22/21, Series 5Y | 4,500,000 RON | 1,182,503 |
| 5.95%, 6/11/21, Series 10Y | 4,960,000 RON | 1,455,770 |
| 5.85%, 4/26/23, Series 10Y | 5,740,000 RON | 1,726,409 |
| 4.75%, 2/24/25, Series 10Y | 5,305,000 RON | 1,516,742 |
| 5.80%, 7/26/27, Series 15YR | 2,500,000 RON | 780,305 |
| Total Romania | | 11,462,670 |
| Russia 9.8% | | |
| Russian Federal Bond OFZ | | |
| 7.50%, 3/15/18, Series 6204 | 269,447,000 RUB | 4,064,230 |
| 7.50%, 2/27/19, Series 6208 | 244,301,000 RUB | 3,657,645 |
| 6.70%, 5/15/19, Series 6216 | 244,000,000 RUB | 3,582,936 |
| 7.60%, 4/14/21, Series 6205 | 263,200,000 RUB | 3,914,626 |
| 7.60%, 7/20/22, Series 6209 | 213,125,000 RUB | 3,169,029 |
| 7.00%, 1/25/23, Series 6211 | 150,000,000 RUB | 2,172,323 |
| 7.00%, 8/16/23, Series 6215 | 250,000,000 RUB | 3,614,952 |
| 8.15%, 2/3/27, Series 6207 | 179,634,000 RUB | 2,780,042 |
| 7.05%, 1/19/28, Series 6212 | 199,915,000 RUB | 2,849,154 |
| 8.50%, 9/17/31, Series 6218 | 150,000,000 RUB | 2,369,055 |
| Total Russia | | 32,173,992 |
| South Africa 4.6% | | |
| South Africa Government Bond | | |
| 10.50%, 12/21/26, Series R186 | 34,389,000 ZAR | 2,559,844 |
| 8.00%, 1/31/30, Series 2030 | 35,326,000 ZAR | 2,147,052 |
| 7.00%, 2/28/31, Series R213 | 46,088,000 ZAR | 2,545,025 |

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|--|--------------------|--------------------|
| 6.25%, 3/31/36, Series R209 | 41,630,600 ZAR | 2,008,089 |
| 8.50%, 1/31/37, Series 2037 | 18,000,000 ZAR | 1,101,996 |
| 6.50%, 2/28/41, Series R214 | 59,983,000 ZAR | 2,882,856 |
| 8.75%, 1/31/44, Series 2044 | 18,000,000 ZAR | 1,116,211 |
| 8.75%, 2/28/48, Series 2048 | 13,100,000 ZAR | 809,505 |
| Total South Africa | | 15,170,578 |
| South Korea 3.6% | | |
| Korea Treasury Bond | | |
| 5.00%, 6/10/20, Series 2006 | 1,747,660,000 KRW | 1,778,402 |
| 3.38%, 9/10/23, Series 2309 | 2,952,290,000 KRW | 2,993,122 |
| 3.50%, 3/10/24, Series 2403 | 3,333,280,000 KRW | 3,432,680 |
| 4.00%, 12/10/31, Series 3112 | 2,866,040,000 KRW | 3,441,222 |
| Total South Korea | | 11,645,426 |
| Thailand 7.8% | | |
| Thailand Government Bond | | |
| 2.55%, 6/26/20 | 120,952,000 THB | \$ 3,599,705 |
| 3.65%, 12/17/21 | 120,380,000 THB | 3,792,171 |
| 3.63%, 6/16/23 | 141,669,000 THB | 4,518,679 |
| 3.85%, 12/12/25 | 97,480,000 THB | 3,208,365 |
| 3.58%, 12/17/27 | 123,557,000 THB | 4,026,579 |
| 4.88%, 6/22/29 | 170,705,000 THB | 6,250,568 |
| Total Thailand | | 25,396,067 |
| Turkey 4.2% | | |
| Turkey Government Bond | | |
| 8.50%, 7/10/19 | 8,000,000 TRY | 2,674,595 |
| 10.50%, 1/15/20 | 4,918,000 TRY | 1,730,019 |
| 9.40%, 7/8/20 | 4,000,000 TRY | 1,361,146 |
| 9.50%, 1/12/22 | 6,968,000 TRY | 2,379,248 |
| 8.50%, 9/14/22 | 1,618,000 TRY | 525,534 |
| 8.00%, 3/12/25 | 16,394,000 TRY | 4,999,325 |
| Total Turkey | | 13,669,867 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$329,073,053) | | 289,912,509 |
| SUPRANATIONAL BONDS 4.3% | | |
| European Investment Bank | | |
| 7.50%, 1/30/19 | 29,180,000 ZAR | 1,948,289 |
| 4.95%, 3/1/19 | 25,000,000,000 IDR | 1,813,042 |
| 7.20%, 7/9/19, Reg S | 67,370,000,000 IDR | 5,145,311 |
| 9.00%, 3/31/21 | 6,000,000 ZAR | 413,859 |
| 8.38%, 7/29/22, Reg S | 22,000,000 ZAR | 1,477,606 |
| 8.13%, 12/21/26 | 19,000,000 ZAR | 1,232,459 |
| International Finance Corp. | | |
| 9.00%, 1/30/17 | 3,004,000 TRY | 1,013,641 |
| 7.80%, 6/3/19, Series GDIF | 56,640,000 INR | 883,870 |
| TOTAL SUPRANATIONAL BONDS | | |
| (Cost: \$15,607,678) | | 13,928,077 |
| REPURCHASE AGREEMENT 3.1% | | |
| United States 3.1% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/16, 0.34% due 9/1/16; Proceeds at maturity \$10,000,094 (fully collateralized by Fannie Mae, 4.00% due 4/1/42, Ginnie Mae, 3.00% 9.00% due 11/15/21 8/20/46, U.S. Treasury Note, 0.88% due 5/15/19 and U.S. Treasury Strip Principal, 0.00% due 5/15/29 8/15/43; Market value \$10,205,799) | | |
| (Cost: \$10,000,000) | \$ 10,000,000 | 10,000,000 |
| TOTAL INVESTMENTS IN SECURITIES 98.7% | | |
| (Cost: \$364,087,396) | | 322,785,099 |
| Cash, Foreign Currency and Other | | |
| Assets in Excess of Liabilities 1.3% | | 4,248,473 |

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| | | | |
|-------------------|---------------|-----------|--------------------|
| NET ASSETS | 100.0% | \$ | 327,033,572 |
|-------------------|---------------|-----------|--------------------|

Principal amount is reported in U.S. dollars unless otherwise noted.

^(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2016.

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.

78 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

**FINANCIAL DERIVATIVE INSTRUMENTS
FOREIGN CURRENCY CONTRACTS**

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-----------------|-----|----------------------|-----|-----------------|------------------------|
| 9/1/2016 | ZAR | 4,666,533 | USD | 316,592 | \$ (554) |
| 9/2/2016 | COP | 1,383,008,328 | USD | 470,972 | 2,758 |
| 9/2/2016 | HUF | 34,212,777 | USD | 123,214 | 148 |
| 9/2/2016 | KRW | 287,360,054 | USD | 256,572 | (1,151) |
| 9/2/2016 | PLN | 2,893,095 | USD | 739,940 | 274 |
| 9/2/2016 | RON | 501,288 | USD | 125,437 | 8 |
| 9/2/2016 | ZAR | 12,395,933 | USD | 855,746 | 13,297 |
| 9/6/2016 | KRW | 1,415,927,500 | USD | 1,269,662 | (228) |
| 9/6/2016 | PLN | 23,111,655 | USD | 5,905,834 | (3,035) |
| 9/21/2016 | INR | 8,515,000 | USD | 126,523 | (207) |
| 9/21/2016 | USD | 1,174,484 | IDR | 15,650,000,000 | (330) |
| 9/21/2016 | USD | 269,714 | INR | 18,230,000 | 1,605 |
| 9/21/2016 | USD | 363,038 | INR | 24,810,000 | 6,212 |
| 9/21/2016 | USD | 7,596,701 | THB | 267,100,000 | 111,173 |
| | | | | | \$ 129,970 |

CURRENCY LEGEND

BRL Brazilian real

CNH Offshore Chinese renminbi

CNY Chinese yuan

COP Colombian peso

HUF Hungary forint

IDR Indonesian rupiah

INR Indian rupee

KRW South Korean won

MXN Mexican peso

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| | |
|-----|--------------------|
| 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 |
| USD | U.S. dollar |
| ZAR | South African rand |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|---------------------|
| U.S. GOVERNMENT OBLIGATIONS 116.5% | | |
| U.S. Treasury Bills 116.5% | | |
| U.S. Treasury Bills | | |
| 0.23%, 9/1/16* | \$ 1,000,000 | \$ 1,000,000 |
| 0.21%, 9/15/16* | 900,000 | 899,934 |
| 0.28%, 9/29/16*(a) | 650,000 | 649,867 |
| 0.23%, 10/13/16* | 900,000 | 899,757 |
| 0.24%, 10/27/16* | 700,000 | 699,747 |
| 0.28%, 11/10/16* | 1,000,000 | 999,477 |
| TOTAL INVESTMENTS IN SECURITIES 116.5% | | |
| (Cost: \$5,148,761) | | 5,148,782 |
| Liabilities in Excess of Cash and Other Assets (16.5)% | | (729,596) |
| NET ASSETS 100.0% | | \$ 4,419,186 |

* 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.

**FINANCIAL DERIVATIVE INSTRUMENTS
FOREIGN CURRENCY CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 9/7/2016 | JPY 3,325,000 | USD 32,482 | \$ 332 |
| 9/7/2016 | JPY 52,570,600 | USD 513,600 | 5,289 |
| 9/7/2016 | JPY 30,626,000 | USD 299,192 | 3,066 |
| 9/7/2016 | JPY 28,651,000 | USD 279,893 | 2,863 |
| 9/7/2016 | JPY 21,492,000 | USD 209,974 | 2,165 |
| 9/7/2016 | USD 309,183 | JPY 31,976,000 | (3) |
| 9/7/2016 | USD 207,807 | JPY 21,492,000 | 1 |
| 9/7/2016 | USD 296,125 | JPY 30,626,000 | 1 |
| 9/7/2016 | USD 508,316 | JPY 52,570,600 | (5) |
| 9/28/2016 | JPY 21,492,000 | USD 207,946 | (79) |
| 9/28/2016 | JPY 30,626,000 | USD 296,331 | (102) |
| 9/28/2016 | JPY 31,976,000 | USD 309,452 | (49) |
| 9/28/2016 | JPY 52,570,600 | USD 508,809 | (30) |
| 9/28/2016 | USD 6,581 | JPY 680,000 | 1 |

CURRENCY LEGEND

JPY Japanese yen

USD U.S. dollar

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|------------------|---------------------------|----------------------------|--|
| Futures Contracts, Short Exposure | | | | |
| 10 Year Japanese Government Bond | 2 | \$ (2,927,636) | Sep-16 | \$ 12,182 |
| 10 Year Mini Japanese Government Bond | 9 | (1,317,610) | Sep-16 | 11,311 |
| | | | | \$ 23,493 |

See Notes to Financial Statements.

80 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|--------------|
| CORPORATE BONDS 55.7% | | |
| United States 55.7% | | |
| Actavis Funding SCS 4.55%, 3/15/35 | \$ 20,000 | \$ 21,607 |
| Alcoa, Inc. 5.13%, 10/1/24 | 70,000 | 74,200 |
| Amgen, Inc. 3.63%, 5/22/24 | 150,000 | 162,134 |
| Anadarko Petroleum Corp. 3.45%, 7/15/24 ^(a) | 80,000 | 78,067 |
| AT&T, Inc. 3.90%, 3/11/24 | 50,000 | 53,694 |
| Bank of America Corp. 3.30%, 1/11/23 | 250,000 | 260,211 |
| California Resources Corp. 6.00%, 11/15/24 | 5,000 | 2,438 |
| Calpine Corp. 7.88%, 1/15/23 ^(b) | 40,000 | 42,400 |
| Caterpillar, Inc. 3.90%, 5/27/21 | 180,000 | 198,137 |
| CCO Holdings LLC 6.63%, 1/31/22 | 30,000 | 31,650 |
| Celgene Corp. 5.00%, 8/15/45 | 20,000 | 23,224 |
| Charter Communications Operating LLC 4.91%, 7/23/25 ^(b) | 100,000 | 110,538 |
| CIT Group, Inc. 5.00%, 8/1/23 | 70,000 | 74,375 |
| Citigroup, Inc. 4.50%, 1/14/22 | 170,000 | 188,315 |
| Comcast Corp. 3.13%, 7/15/22 | 110,000 | 117,626 |
| Constellation Brands, Inc. 4.25%, 5/1/23 | 70,000 | 75,031 |
| Devon Energy Corp. 5.85%, 12/15/25 ^(a) | 50,000 | 56,283 |
| 5.00%, 6/15/45 | 40,000 | 38,510 |
| Diamond 1 Finance Corp. 3.48%, 6/1/19 ^(b) | 70,000 | 72,077 |
| Dollar Tree, Inc. 5.75%, 3/1/23 | 80,000 | 86,500 |
| EnSCO PLC 5.20%, 3/15/25 | 90,000 | 65,025 |
| General Electric Co. 6.88%, 1/10/39, Series A | 140,000 | 213,932 |

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| | | |
|--|-----------|------------------|
| General Motors Co. 6.25%, 10/2/43 | 100,000 | 120,285 |
| Gilead Sciences, Inc. 4.50%, 2/1/45 | 40,000 | 44,859 |
| Goldman Sachs Group, Inc. (The) 5.75%, 1/24/22 | 190,000 | 220,765 |
| Halliburton Co. 5.00%, 11/15/45 | 40,000 | 44,213 |
| Harris Corp. 3.83%, 4/27/25 | 70,000 | 74,329 |
| HCA, Inc. 5.25%, 4/15/25 | \$ 70,000 | \$ 75,163 |
| International Lease Finance Corp. 5.88%, 8/15/22 | 70,000 | 79,275 |
| Kraft Heinz Foods Co. 5.00%, 6/4/42 | 20,000 | 23,159 |
| Lockheed Martin Corp. 3.10%, 1/15/23 | 10,000 | 10,572 |
| Lockheed Martin Corp. 4.50%, 5/15/36 | 60,000 | 69,682 |
| Mondelez International, Inc. 4.00%, 2/1/24 | 40,000 | 44,235 |
| Occidental Petroleum Corp. 3.40%, 4/15/26 | 40,000 | 42,367 |
| Pacific Gas & Electric Co. 6.05%, 3/1/34 | 120,000 | 162,188 |
| Packaging Corp. of America 4.50%, 11/1/23 | 40,000 | 44,193 |
| Quicken Loans, Inc. 5.75%, 5/1/25 ^(b) | 40,000 | 40,112 |
| Reynolds American, Inc. 6.88%, 5/1/20 | 100,000 | 117,391 |
| Reynolds American, Inc. 5.85%, 8/15/45 | 30,000 | 39,168 |
| Scientific Games International, Inc. 7.00%, 1/1/22 ^(b) | 70,000 | 74,725 |
| Sprint Corp. 7.25%, 9/15/21 | 30,000 | 29,813 |
| Taylor Morrison Communities, Inc. 5.25%, 4/15/21 ^(b) | 30,000 | 30,975 |
| United Rentals North America, Inc. 7.63%, 4/15/22 | 50,000 | 53,563 |
| United Technologies Corp. 3.10%, 6/1/22 | 180,000 | 193,610 |
| Verizon Communications, Inc. 4.15%, 3/15/24 | 100,000 | 111,311 |
| Verizon Communications, Inc. 5.01%, 8/21/54 | 21,000 | 23,251 |
| West Corp. 5.38%, 7/15/22 ^(b) | 82,000 | 80,258 |
| WestRock RKT Co. 4.45%, 3/1/19 | 250,000 | 264,894 |
| XPO Logistics, Inc. 6.50%, 6/15/22 ^{(a)(b)} | 66,000 | 68,888 |
| TOTAL CORPORATE BONDS | | 4,229,218 |
| (Cost: \$3,989,450) | | |
| FOREIGN CORPORATE BONDS 38.6% | | |
| Belgium 2.1% | | |
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | 140,000 | 156,851 |
| Brazil 2.1% | | |
| Petrobras Global Finance B.V. 8.38%, 5/23/21 | 50,000 | 53,922 |
| Vale Overseas Ltd. 4.38%, 1/11/22 ^(a) | 110,000 | 107,360 |
| Total Brazil | | 161,282 |

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See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|----------------|
| Canada 1.0% | | |
| Barrick Gold Corp. 4.10%, 5/1/23 | \$ 70,000 | \$ 75,468 |
| Colombia 0.9% | | |
| Ecopetrol S.A. 7.63%, 7/23/19 | 60,000 | 68,700 |
| France 3.7% | | |
| Electricite de France S.A. 4.63%, 9/11/24 | 50,000 EUR | 73,762 |
| SFR Group S.A. 6.00%, 5/15/22 ^(b) | \$ 200,000 | 205,150 |
| Total France | | 278,912 |
| Germany 4.4% | | |
| E.ON International Finance B.V. 5.50%, 10/2/17 | 50,000 EUR | 59,068 |
| Volkswagen Leasing GmbH 3.25%, 5/10/18 | 100,000 EUR | 117,424 |
| ZF North America Capital, Inc. 4.50%, 4/29/22 ^(b) | \$ 150,000 | 159,187 |
| Total Germany | | 335,679 |
| Italy 2.9% | | |
| Intesa Sanpaolo SpA 5.02%, 6/26/24 ^(b) | 230,000 | 217,464 |
| Luxembourg 0.1% | | |
| Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 | 10,000 | 7,825 |
| Mexico 1.4% | | |
| Petroleos Mexicanos 5.50%, 1/21/21 | 100,000 | 108,025 |
| Netherlands 3.8% | | |
| Cooperatieve Rabobank UA 5.25%, 8/4/45 | 250,000 | 291,925 |
| Russia 2.9% | | |
| Lukoil International Finance B.V. 6.13%, 11/9/20 ^(b) | 200,000 | 219,198 |
| Switzerland 1.2% | | |
| Glencore Funding LLC 3.13%, 4/29/19 ^(b) | 90,000 | 90,900 |
| United Kingdom 12.1% | | |
| Barclays Bank PLC 7.63%, 11/21/22 | 200,000 | 224,975 |
| BP Capital Markets PLC 2.24%, 5/10/19 | \$ 150,000 | \$ 153,544 |

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| | | |
|---|---------------|---------------------|
| HSBC Bank PLC 3.88%, 10/24/18, Reg S | 160,000 EUR | 193,294 |
| Rio Tinto Finance USA PLC 4.13%, 8/21/42 ^(a) | \$ 30,000 | 30,982 |
| Royal Bank of Scotland Group PLC 6.13%, 12/15/22 | 210,000 | 224,775 |
| Tesco PLC 6.13%, 2/24/22, Series 68 | 60,000 GBP | 91,237 |
| Total United Kingdom | | 918,807 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$2,942,571) | | 2,931,036 |
| FOREIGN GOVERNMENT OBLIGATIONS 2.2% | | |
| Argentina 2.2% | | |
| Argentine Republic Government International Bond 7.50%, 4/22/26 ^(b) | | |
| (Cost: \$152,926) | \$ 150,000 | 167,625 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 4.1% | | |
| United States 4.1% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(c) (Cost: \$315,043) ^(d) | 315,043 | 315,043 |
| TOTAL INVESTMENTS IN SECURITIES 100.6% | | 7,642,922 |
| (Cost: \$7,399,990) | | 7,642,922 |
| Liabilities in Excess of Cash, Foreign Currency and Other Assets (0.6%) | | (44,436) |
| NET ASSETS 100.0% | | \$ 7,598,486 |
| Principal amount is reported in U.S. dollars unless otherwise noted. | | |

(a) Security, or portion thereof, was on loan at August 31, 2016 (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 represents annualized 7-day yield as of August 31, 2016.

(d) At August 31, 2016, the total market value of the Fund's securities on loan was \$307,004 and the total market value of the collateral held by the Fund was \$315,043.

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.

FINANCIAL DERIVATIVE INSTRUMENTS FOREIGN CURRENCY CONTRACTS

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 11/10/2016 | EUR 26,620 | USD 29,904 | \$ 169 |
| 11/10/2016 | EUR 395,041 | USD 442,782 | 1,507 |
| 11/10/2016 | GBP 61,170 | USD 81,499 | 1,265 |
| | | | \$ 2,941 |

CURRENCY LEGEND

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EUR Euro

GBP British pound

USD U.S. dollar

See Notes to Financial Statements.

82 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|----------------|
| U.S. GOVERNMENT OBLIGATIONS 15.3% | | |
| U.S. Treasury Bonds 7.6% | | |
| U.S. Treasury Bond | | |
| 3.13%, 8/15/44 | \$ 220,000 | \$ 262,118 |
| 3.00%, 5/15/45 | 80,000 | 93,158 |
| U.S. Treasury Inflation Indexed Bond | | |
| 0.75%, 2/15/45 | 20,470 | 21,313 |
| Total U.S. Treasury Bonds | | 376,589 |
| U.S. Treasury Notes 7.7% | | |
| U.S. Treasury Inflation Indexed Note | | |
| 0.38%, 7/15/25 | 20,326 | 20,809 |
| 0.13%, 7/15/26 | 40,219 | 40,336 |
| U.S. Treasury Note | | |
| 0.75%, 2/28/18 | 100,000 | 99,986 |
| 0.75%, 8/31/18 | 150,000 | 149,859 |
| 1.38%, 8/31/20 | 40,000 | 40,420 |
| 2.00%, 11/30/22 | 30,000 | 31,122 |
| Total U.S. Treasury Notes | | 382,532 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 759,121 |
| (Cost: \$698,228) | | |
| CORPORATE BONDS 29.8% | | |
| United States 29.8% | | |
| AES Corp. | | |
| 5.50%, 3/15/24 | 60,000 | 62,550 |
| Ally Financial, Inc. | | |
| 8.00%, 3/15/20 | 60,000 | 69,150 |
| Altria Group, Inc. | | |
| 10.20%, 2/6/39 | 30,000 | 56,068 |
| Bank of America Corp. | | |
| 4.00%, 1/22/25 | 65,000 | 67,908 |
| Celgene Corp. | | |
| 5.00%, 8/15/45 | 10,000 | 11,612 |
| Charter Communications Operating LLC | | |
| 4.91%, 7/23/25 ^(a) | 120,000 | 132,646 |
| Chesapeake Energy Corp. | | |
| 5.75%, 3/15/23 | 40,000 | 30,875 |
| Chubb INA Holdings, Inc. | | |
| 4.35%, 11/3/45 | 10,000 | 11,848 |
| CIT Group, Inc. | | |
| 5.00%, 8/1/23 | 60,000 | 63,750 |
| Citigroup, Inc. | | |
| 4.30%, 11/20/26 | 65,000 | 68,461 |
| | 25,000 | 26,930 |

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| | | |
|--|-----------|------------------|
| Comcast Corp. 3.38%, 2/15/25 | | |
| FirstEnergy Corp. 7.38%, 11/15/31, Series C | 50,000 | 65,468 |
| Ford Motor Credit Co., LLC 8.13%, 1/15/20 | 100,000 | 118,566 |
| General Electric Co. 5.88%, 1/14/38 | 10,000 | 13,713 |
| General Motors Co. 6.88%, 1/10/39, Series A | 40,000 | 61,124 |
| Gilead Sciences, Inc. 3.70%, 4/1/24 | 30,000 | 32,541 |
| Goldman Sachs Group, Inc. (The) 6.75%, 10/1/37 | \$ 50,000 | \$ 63,965 |
| HCA, Inc. 5.00%, 3/15/24 | 60,000 | 63,750 |
| Level 3 Financing, Inc. 5.38%, 8/15/22 | 60,000 | 62,934 |
| Pacific Gas & Electric Co. 6.05%, 3/1/34 | 50,000 | 67,578 |
| Sprint Corp. 7.88%, 9/15/23 | 60,000 | 58,619 |
| United Rentals North America, Inc. 5.50%, 7/15/25 | 120,000 | 124,200 |
| Verizon Communications, Inc. 6.55%, 9/15/43 | 25,000 | 34,075 |
| Wells Fargo & Co. 4.10%, 6/3/26 | 60,000 | 65,266 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$1,385,643) | | 1,475,697 |
| FOREIGN CORPORATE BONDS 13.3% | | |
| Brazil 3.2% | | |
| Petrobras Global Finance B.V. 5.38%, 1/27/21 | 100,000 | 96,625 |
| 6.85%, 6/5/2115 | 60,000 | 50,325 |
| Vale Overseas Ltd. 4.38%, 1/11/22 ^(b) | 10,000 | 9,760 |
| Total Brazil | | 156,710 |
| Colombia 1.8% | | |
| Ecopetrol S.A. 7.63%, 7/23/19 ^(b) | 80,000 | 91,600 |
| Indonesia 2.4% | | |
| Majapahit Holding B.V. 7.75%, 1/20/20, Reg S | 100,000 | 116,625 |
| Mexico 2.2% | | |
| Petroleos Mexicanos 6.63%, 6/15/35 | 100,000 | 108,770 |
| Peru 1.9% | | |
| Southern Copper Corp. 5.25%, 11/8/42 | 100,000 | 95,724 |
| Switzerland 0.4% | | |
| Glencore Funding LLC 2.88%, 4/16/20 ^(a) | 20,000 | 19,767 |
| United Kingdom 1.4% | | |
| BP Capital Markets PLC 3.51%, 3/17/25 | 65,000 | 69,356 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$606,784) | | 658,552 |
| FOREIGN GOVERNMENT OBLIGATIONS 12.3% | | |
| Argentina 4.3% | | |
| Argentine Republic Government International Bond 7.13%, 7/6/36 ^(a) | 200,000 | 212,800 |

See Notes to Financial Statements.

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

August 31, 2016

| Investments | Principal Amount | Value |
|--|---------------------|----------------|
| Brazil 1.2% | | |
| Brazil Notas do Tesouro Nacional 10.00%, 1/1/23, Series F | 200,000 BRL | \$ 56,677 |
| Mexico 2.8% | | |
| Mexican Bonos | | |
| 10.00%, 12/5/24, Series M 20 | 1,700,000 MXN | 115,355 |
| 7.75%, 11/13/42, Series M | 370,000 MXN | 23,165 |
| Total Mexico | | 138,520 |
| Poland 1.8% | | |
| Poland Government International Bond 4.00%, 1/22/24 | \$ 80,000 | 88,947 |
| Russia 2.2% | | |
| Russian Federal Bond OFZ 7.05%, 1/19/28, Series 6212 | 1,410,000 RUB | 20,095 |
| Russian Foreign Bond Eurobond 7.50%, 3/31/30, Reg S | \$ 73,450 | 89,426 |
| Total Russia | | 109,521 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$608,819) | | 606,465 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 7.0% | | |
| United States 7.0% | | |
| GS Mortgage Securities Trust 5.99%, 8/10/45, Series 2007-GG10, Class AM ^(c) | | |
| (Cost: \$366,388) | 360,000 | 348,264 |
| BANK LOANS 3.1% | | |
| Canada 0.8% | | |
| 1011778 B.C. Unlimited Liability Co. (Burger King/Tim Hortons) 3.75% (LIBOR + 2.75%; LIBOR base rate 1.00%), 12/10/21, Term Loan B2 ^(c) | 39,467 | 39,680 |
| United States 2.3% | | |
| Hilton Worldwide Finance LLC 3.50% (LIBOR + 2.50%; LIBOR base rate 1.00%), 10/26/20, Term Loan B1 ^(c) | 3,197 | 3,212 |
| 3.05% (LIBOR + 2.50%; LIBOR base rate 0.55%), 10/25/23, Term Loan B2 ^(c) | 20,354 | 20,484 |
| 3.21% (LIBOR + 2.50%; LIBOR base rate 0.71%), 10/25/23, Term Loan B2 ^(c) | \$ 12,407 | \$ 12,486 |
| PetSmart, Inc. 4.25% (LIBOR + 3.25%; LIBOR base rate 1.00%), 3/11/22, Term Loan B ^(c) | 39,500 | 39,635 |
| | 39,475 | 39,528 |

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Univision Communications, Inc. 4.00% (LIBOR + 3.00%; LIBOR base rate 1.00%),
3/1/20, Term Loan C4^(c)

Total United States **115,345**
TOTAL BANK LOANS

(Cost: \$154,618) **155,025**

Shares

INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED **0.2%**

United States **0.2%**

State Street Navigator Securities Lending Prime Portfolio, 0.41%^(d)

(Cost: \$9,000)^(e) **9,000** **9,000**

TOTAL INVESTMENTS IN SECURITIES **81.0%**

(Cost: \$3,829,480) **4,012,124**

Cash, Foreign Currency and Other Assets in Excess of Liabilities 19.0% **939,005**

NET ASSETS **100.0%** **\$ 4,951,129**

Principal amount is reported in U.S. dollars unless otherwise noted.

(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) Security, or portion thereof, was on loan at August 31, 2016 (See Note 2).

(c) Rate shown reflects the accrual rate as of August 31, 2016 on securities with variable or step rates.

(d) Rate shown represents annualized 7-day yield as of August 31, 2016.

(e) At August 31, 2016, the total market value of the Fund's securities on loan was \$83,209 and the total market value of the collateral held by the Fund was \$86,213. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$77,213.

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.

FINANCIAL DERIVATIVE INSTRUMENTS

FOREIGN CURRENCY CONTRACTS

Settlement

| Date | Contracts To Deliver | | In Exchange For | | Unrealized Gain (Loss) |
|------------|----------------------|---------|-----------------|-----------|------------------------|
| 10/14/2016 | CNY | 470,000 | USD | 69,779 | \$ (450) |
| 10/14/2016 | USD | 92,786 | INR | 6,323,389 | 961 |
| 10/14/2016 | USD | 35,113 | NOK | 300,000 | 856 |
| | | | | | \$ 1,367 |

See Notes to Financial Statements.

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Schedule of Investments (concluded)

WisdomTree Western Asset Unconstrained Bond Fund (UBND)

August 31, 2016

FINANCIAL DERIVATIVE INSTRUMENTS (continued)

CURRENCY LEGEND

BRL Brazilian real

CNY Chinese yuan

INR Indian rupee

MXN Mexican peso

NOK Norwegian krone

RUB Russian ruble

USD U.S. dollar

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|------------------|-----------------------|------------------------|--|
| Futures Contracts, Short Exposure | | | | |
| 10 Year U.S. Treasury Note | 6 | \$ (785,531) | Dec-16 | \$ 1,578 |
| U.S. Treasury Long Bond | 1 | (170,375) | Dec-16 | 260 |
| U.S. Treasury Ultra Long Term Bond | 4 | (749,875) | Dec-16 | 172 |
| | | | | \$ 2,010 |

See Notes to Financial Statements.

Table of Contents

Schedule of Investments

WisdomTree CBOE S&P 500 PutWrite Strategy Fund (PUTW)

August 31, 2016

| | Principal Amount | Value |
|---|-----------------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 73.9% | | |
| U.S. Treasury Bill 73.9% | | |
| U.S. Treasury Bill 0.29%, 11/17/16* | | |
| (Cost: \$11,992,512) | \$ 12,000,000 | \$ 11,993,388 |
| TOTAL INVESTMENTS IN SECURITIES BEFORE WRITTEN OPTIONS 73.9% | | 11,993,388 |
| (Cost: \$11,992,512) | | |
| | Contracts | |
| WRITTEN OPTIONS (1.0)% | | |
| S&P 500 Index, Put, Strike Price \$2,180 Expires 9/16/16** | | |
| (Premiums Received: \$163,050) | (75) | (168,750) |
| Cash and Other Assets in Excess of Liabilities 27.1% | | 4,404,844 |
| NET ASSETS 100.0% | | \$ 16,229,482 |

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

** Non-income producing security.

See Notes to Financial Statements.

86 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2016

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| U.S. GOVERNMENT OBLIGATIONS 32.4% | | |
| U.S. Treasury Bonds 21.0% | | |
| U.S. Treasury Inflation Indexed Bond | | |
| 2.38%, 1/15/25 | \$ 230,148 | \$ 272,557 |
| 3.38%, 4/15/32 | 339,453 | 497,270 |
| 0.75%, 2/15/45 | 92,114 | 95,912 |
| Total U.S. Treasury Bonds | | 865,739 |
| U.S. Treasury Notes 11.4% | | |
| U.S. Treasury Inflation Indexed Note | | |
| 2.13%, 1/15/19 | 134,706 | 142,581 |
| 0.63%, 1/15/24 | 268,559 | 279,474 |
| U.S. Treasury Note | | |
| 0.75%, 7/31/18 | 50,000 | 49,957 |
| Total U.S. Treasury Notes | | 472,012 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 1,337,751 |
| (Cost: \$1,278,157) | | |
| CORPORATE BONDS 3.5% | | |
| United States 3.5% | | |
| Freeport-McMoRan, Inc. | | |
| 3.55%, 3/1/22 | 20,000 | 17,550 |
| HCA, Inc. | | |
| 5.38%, 2/1/25 | 30,000 | 30,938 |
| Sprint Corp. | | |
| 7.88%, 9/15/23 | 100,000 | 97,699 |
| TOTAL CORPORATE BONDS | | 146,187 |
| (Cost: \$145,325) | | |
| FOREIGN CORPORATE BONDS 5.1% | | |
| Brazil 2.4% | | |
| Vale Overseas Ltd. | | |
| 4.38%, 1/11/22 ^(a) | 100,000 | 97,600 |
| Mexico 2.7% | | |
| America Movil S.A.B. de C.V. | | |
| 5.00%, 3/30/20 | 100,000 | 110,674 |
| TOTAL FOREIGN CORPORATE BONDS | | 208,274 |
| (Cost: \$202,101) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 29.1% | | |
| Australia 3.5% | | |
| | 102,000 AUD | 144,691 |

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| | | |
|---|---------------|---------------------|
| Australia Inflation Linked Bond | | |
| 4.00%, 8/20/20, Series 20CI, Reg S | | |
| Brazil 1.3% | | |
| Brazil Notas do Tesouro Nacional Inflation Linked Bond | | |
| 6.00%, 8/15/22, Series B | 31,000 BRL | 27,902 |
| 6.00%, 8/15/50, Series B | 30,000 BRL | 27,798 |
| Total Brazil | | 55,700 |
| Canada 4.0% | | |
| Canadian Government Inflation Linked Bond | | |
| 4.25%, 12/1/26 | 80,842 CAD | 89,455 |
| 3.00%, 12/1/36 | 62,671 CAD | 74,833 |
| Total Canada | | 164,288 |
| Mexico 4.8% | | |
| Mexican Udibonos Inflation Linked Bond | | |
| 4.00%, 6/13/19, Series S | 1,413,273 MXN | \$ 78,694 |
| 2.50%, 12/10/20, Series S | 706,636 MXN | 37,702 |
| 4.50%, 12/4/25, Series S | 1,358,916 MXN | 82,831 |
| Total Mexico | | 199,227 |
| South Africa 3.6% | | |
| South Africa Inflation Linked Bond | | |
| 2.50%, 1/31/17, Series R211 | 1,044,497 ZAR | 70,896 |
| 5.50%, 12/7/23, Series R197 | 898,475 ZAR | 76,242 |
| Total South Africa | | 147,138 |
| Sweden 3.9% | | |
| Sweden Inflation Linked Bond | | |
| 4.00%, 12/1/20, Series 3102 | 840,000 SEK | 159,101 |
| Turkey 2.2% | | |
| Turkey Government Inflation Linked Bond | | |
| 4.00%, 4/1/20 | 255,113 TRY | 91,558 |
| United Kingdom 5.8% | | |
| United Kingdom Inflation Linked Gilt | | |
| 1.25%, 11/22/27, Reg S | 67,778 GBP | 125,602 |
| 1.25%, 11/22/32, Reg S | 54,520 GBP | 115,038 |
| Total United Kingdom | | 240,640 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$1,599,795) | | 1,202,343 |
| | Shares | |
| EXCHANGE-TRADED FUNDS 7.7% | | |
| United States 7.7% | | |
| WisdomTree Emerging Markets High Dividend Fund ^{(a)(b)} | 500 | 18,825 |
| WisdomTree Global Natural Resources Fund ^(b) | 7,500 | 98,850 |
| WisdomTree High Dividend Fund ^(b) | 3,020 | 201,011 |
| TOTAL EXCHANGE-TRADED FUNDS | | |
| (Cost: \$370,217) | | 318,686 |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 2.5% | | |
| United States 2.5% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.41% ^(c) | | |
| (Cost: \$104,322) ^(d) | 104,322 | 104,322 |
| TOTAL INVESTMENTS IN SECURITIES 80.3% | | |
| (Cost: \$3,699,917) | | 3,317,563 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 19.7% | | |
| | | 816,006 |
| NET ASSETS 100.0% | | \$ 4,133,569 |
| Principal amount is reported in U.S. dollars unless otherwise noted. | | |

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(a) Security, or portion thereof, was on loan at August 31, 2016 (See Note 2).

(b) Affiliated company (See Note 3).

(c) Rate shown represents annualized 7-day yield as of August 31, 2016.

(d) At August 31, 2016, the total market value of the Fund's securities on loan was \$101,846 and the total market value of the collateral held by the Fund was \$104,322.

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 87

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

August 31, 2016

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|------------------------|-----------------------------|------------------------|-------------------------------|
| 10/14/2016 | AUD 116,190 | USD 87,536 | \$ 305 |
| 10/14/2016 | BRL 160,000 | USD 47,066 | (1,798) |
| 10/14/2016 | CAD 203,000 | USD 156,673 | 1,919 |
| 10/14/2016 | EUR 4,555 | USD 5,045 | (38) |
| 10/14/2016 | EUR 38,597 | USD 42,763 | (302) |
| 10/14/2016 | GBP 111,816 | USD 145,032 | (1,557) |
| 10/14/2016 | MXN 3,844,423 | USD 202,232 | (713) |
| 10/14/2016 | SEK 1,490,000 | USD 174,139 | 36 |
| 10/14/2016 | USD 65,221 | JPY 6,540,000 | (1,875) |
| | | | \$ (4,023) |

CURRENCY LEGEND

| | |
|-----|--------------------|
| AUD | Australian dollar |
| BRL | Brazilian real |
| CAD | Canadian dollar |
| EUR | Euro |
| GBP | British pound |
| JPY | Japanese yen |
| MXN | Mexican peso |
| SEK | Swedish krona |
| TRY | Turkish New lira |
| USD | U.S. dollar |
| ZAR | South African rand |

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|---|------------------|-----------------------|------------------------|--|
| Futures Contracts, Long Exposure | | | | |
| Copper | 1 | \$ 51,937 | Dec-16 | \$ (2,675) |
| Corn | 4 | 71,900 | Dec-17 | (1,850) |
| Gasoline RBOB | 2 | 110,309 | Dec-16 | (5,611) |
| Platinum | 1 | 52,675 | Oct-16 | (6,605) |
| | | | | \$ (16,741) |

See Notes to Financial Statements.

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

August 31, 2016

| | Principal Amount | Value |
|--|---------------------|-----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 88.4% | | |
| U.S. Treasury Bills 88.4% | | |
| U.S. Treasury Bills | | |
| 0.23%, 9/15/16 ^{*(a)} | \$ 6,255,000 | \$ 6,254,537 |
| 0.25%, 10/27/16* | 128,320,000 | 128,273,676 |
| 0.29%, 11/17/16* | 25,420,000 | 25,405,994 |
| TOTAL INVESTMENTS IN SECURITIES 88.4% | | |
| (Cost: \$159,930,430) | | 159,934,207 |
| Cash and Other Assets in Excess of Liabilities 11.6% | | 21,006,325 |
| NET ASSETS 100.0% | | \$ 180,940,532 |

* 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.

FINANCIAL DERIVATIVE INSTRUMENTS**FOREIGN CURRENCY CONTRACTS****Settlement**

| Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|------------|-----|-------------------------|-----|--------------------|---------------------------|
| 9/21/2016 | JPY | 69,028,000 | USD | 635,660 | \$ (32,230) |
| 9/21/2016 | JPY | 1,495,790,000 | USD | 14,525,279 | 52,562 |
| 9/21/2016 | JPY | 11,500,000 | USD | 112,791 | 1,521 |
| 9/21/2016 | JPY | 30,282,000 | USD | 295,998 | 3,001 |
| 9/21/2016 | JPY | 1,108,738,000 | USD | 10,719,695 | (8,049) |
| 9/21/2016 | JPY | 9,425,000 | USD | 91,124 | (68) |
| 9/21/2016 | USD | 767,752 | JPY | 84,594,000 | 50,749 |
| 9/21/2016 | USD | 22,069,692 | JPY | 2,431,727,000 | 1,458,808 |
| 9/21/2016 | USD | 59,641 | JPY | 6,293,000 | 1,247 |
| 9/21/2016 | USD | 1,753,344 | JPY | 178,536,000 | (25,895) |
| 9/21/2016 | USD | 233,503 | JPY | 23,613,000 | (5,032) |
| 12/21/2016 | USD | 10,764,029 | JPY | 1,108,738,000 | 7,159 |
| | | | | | \$ 1,503,773 |

CURRENCY LEGEND

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JPY Japanese yen

USD U.S. dollar

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|------------------|-----------------------|------------------------|--|
| Futures Contracts, Short Exposure | | | | |
| British Pound Currency | 130 | \$ (10,688,438) | Dec-16 | \$ (34,125) |
| Cocoa | 246 | (7,129,080) | Dec-16 | (117,770) |
| Copper | 205 | (10,647,187) | Dec-16 | 491,500 |
| Lean Hogs | 467 | (10,745,670) | Dec-16 | (437,780) |
| Live Cattle | 244 | (10,577,400) | Dec-16 | 423,870 |
| | | | | \$ 325,695 |
| Futures Contracts, Long Exposure | | | | |
| 10 Year U.S. Treasury Note | 81 | \$ 10,604,672 | Dec-16 | \$ (95,922) |
| Australian Dollar Currency | 142 | 10,641,480 | Dec-16 | 2,625 |
| Canadian Dollar Currency | 93 | 7,094,040 | Dec-16 | (214) |
| Cotton No. 2 | 322 | 10,558,380 | Dec-16 | (286,135) |
| Euro Currency | 51 | 7,147,331 | Dec-16 | 10,838 |
| Gold 100 Ounce | 81 | 10,622,340 | Dec-16 | (180,060) |
| Natural Gas | 225 | 7,206,750 | Dec-16 | (246,510) |
| Silver | 114 | 10,662,990 | Dec-16 | (915,590) |
| Soybean | 149 | 7,025,350 | Nov-16 | (807,164) |
| Swiss Franc Currency | 56 | 7,163,800 | Dec-16 | (798) |
| U.S. Treasury Long Bond | 63 | 10,733,625 | Dec-16 | (161,219) |
| | | | | \$ (2,680,149) |
| Total | | | | \$ (2,354,454) |

See Notes to Financial Statements.

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

August 31, 2016

| | 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 |
|---|--|---|---|--|---|
| ASSETS: | | | | | |
| Investments, at cost | \$ 233,255,144 | \$ 22,767,539 | \$ 48,737,048 | \$ 4,734,697 | \$ 41,280,266 |
| Foreign currency, at cost | | | 63 | | |
| Investments in securities, at value ¹ (Note 2) | 233,259,171 | 22,768,011 | 48,737,726 | 4,734,767 | 41,280,763 |
| Cash | 1,758,899 | 10,455 | 284,900 | 49,947 | 1,519,897 |
| Cash collateral segregated for foreign currency contracts | 740,000 | | 230,000 | | |
| Foreign currency, at value | | | 62 | | |
| Unrealized appreciation on foreign currency contracts | 1,736,395 | 678,578 | 264,644 | 282,809 | 512,790 |
| Receivables: | | | | | |
| Investment securities sold | 2,584,406 | | | | |
| Interest | | 36 | 144 | 15 | 130 |
| Total Assets | 240,078,871 | 23,457,080 | 49,517,476 | 5,067,538 | 43,313,580 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on foreign currency contracts | 283,108 | | 655,189 | 31,068 | 163,482 |
| Payables: | | | | | |
| Capital shares redeemed | 2,633,556 | | | | |
| Advisory fees (Note 3) | 102,109 | 8,973 | 18,700 | 2,386 | 20,310 |
| Service fees (Note 2) | 899 | 88 | 183 | 19 | 162 |
| Total Liabilities | 3,019,672 | 9,061 | 674,072 | 33,473 | 183,954 |
| NET ASSETS | \$ 237,059,199 | \$ 23,448,019 | \$ 48,843,404 | \$ 5,034,065 | \$ 43,129,626 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 247,211,171 | \$ 123,363,611 | \$ 51,479,392 | \$ 13,330,261 | \$ 91,722,319 |
| Accumulated net investment loss | (484,486) | (26,109) | (365,823) | (10,862) | (97,691) |
| Accumulated net realized loss on investments, foreign currency contracts and foreign currency related transactions | (11,124,800) | (100,568,533) | (1,880,297) | (8,537,145) | (48,844,807) |
| Net unrealized appreciation (depreciation) on investments, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 1,457,314 | 679,050 | (389,868) | 251,811 | 349,805 |
| NET ASSETS | \$ 237,059,199 | \$ 23,448,019 | \$ 48,843,404 | \$ 5,034,065 | \$ 43,129,626 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 9,000,000 | 1,400,000 | 2,000,000 | 300,000 | 2,400,000 |
| Net asset value per share | \$ 26.34 | \$ 16.75 | \$ 24.42 | \$ 16.78 | \$ 17.97 |
| ¹ Includes repurchase agreements of: | | \$ 3,769,000 | \$ 15,200,000 | \$ 1,585,000 | \$ 13,800,000 |

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See Notes to Financial Statements.

90 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, 2016

| | 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 |
|---|---|---------------------------------------|---|---|--|
| ASSETS: | | | | | |
| Investments, at cost | \$ 10,630,303 | \$ 27,217,073 | \$ 149,034,030 | \$ 105,677,403 | \$ 11,727,574 |
| Foreign currency, at cost | | 35,353 | 598,606 | | |
| Investments in securities, at value ^{1,2,4} (Note 2) | 10,630,463 | 25,506,425 | 154,322,070 | 109,495,808 | 12,212,058 |
| Cash | 87,760 | 1,104,535 | 118,363 | 3,645,586 | 2,005,762 |
| Deposits at broker for futures contracts | | | | | 381,666 |
| Foreign currency, at value | | 36,006 | 594,947 | | |
| Unrealized appreciation on foreign currency contracts | 65,729 | 56,904 | | | |
| Receivables: | | | | | |
| Investment securities sold | | 2,007,430 | 5,648,030 | 724,814 | |
| Corporate action investment security disposals | | 796,697 | | | |
| Capital shares sold | | | | 10,407,960 | |
| Dividends and interest | 32 | 233,186 | 1,689,679 | 776,442 | 62,873 |
| Total Assets | 10,783,984 | 29,741,183 | 162,373,089 | 125,050,610 | 14,662,359 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on foreign currency contracts | | 880 | 2,754 | | |
| Securities sold short, at value ³ | | | | 560,719 | |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | 753,900 | | 565,415 | |
| Investment securities purchased | | 818,440 | 4,319,618 | 14,628,472 | 1,974,037 |
| Corporate action investment securities due | | 785,519 | | | |
| Capital shares redeemed | | | 1,858,940 | | |
| Advisory fees (Note 3) | 4,106 | 12,829 | 40,646 | 9,731 | 3,007 |
| Service fees (Note 2) | 40 | 103 | 596 | 356 | 47 |
| Net variation margin on futures contracts | | | | | 6,665 |
| Foreign capital gains tax | | 2,838 | | | |
| Interest on securities sold short | | | | 993 | |
| Total Liabilities | 4,146 | 2,374,509 | 6,222,554 | 15,765,686 | 1,983,756 |
| NET ASSETS | \$ 10,779,838 | \$ 27,366,674 | \$ 156,150,535 | \$ 109,284,924 | \$ 12,678,603 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 13,011,207 | \$ 37,739,764 | \$ 153,550,007 | \$ 105,034,877 | \$ 15,714,852 |
| | (16,382) | (28,935) | (120,217) | 7,498 | 1,586 |

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Undistributed net investment income/(Accumulated net investment loss)

| | | | | | |
|---|-------------|-------------|-------------|---------|-------------|
| Accumulated net realized gain (loss) on investments, futures contracts, securities sold short, foreign currency contracts and foreign currency related transactions | (2,280,876) | (8,688,342) | (2,574,554) | 428,769 | (3,537,562) |
|---|-------------|-------------|-------------|---------|-------------|

Net unrealized appreciation (depreciation) on investments, futures contracts, securities sold short, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies

| | | | | | |
|--|--------|-------------|-----------|-----------|---------|
| | 65,889 | (1,655,813) | 5,295,299 | 3,813,780 | 499,727 |
|--|--------|-------------|-----------|-----------|---------|

NET ASSETS **\$ 10,779,838 \$ 27,366,674 \$ 156,150,535 \$ 109,284,924 \$ 12,678,603**

Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)

| | | | | | |
|--|---------|---------|-----------|-----------|---------|
| | 500,000 | 600,000 | 8,400,000 | 2,100,000 | 300,000 |
|--|---------|---------|-----------|-----------|---------|

Net asset value per share **\$ 21.56 \$ 45.61 \$ 18.59 \$ 52.04 \$ 42.26**

¹ Includes repurchase agreements of: **\$ 3,378,000 \$ 2,000,000**

² Includes market value of securities out on loan of: **\$ 736,981 \$ 547,977**

³ Proceeds received on securities sold short were as follows: **\$ 556,094**

⁴ Investments in securities include securities purchased with cash collateral from securities loaned (see Schedules of Investments for additional information).

See Notes to Financial Statements.

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

August 31, 2016

| | 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 |
|---|--|---|---|---|---|
| ASSETS: | | | | | |
| Investments, at cost | \$ 23,134,400 | \$ 1,246,254 | \$ 10,109,052 | \$ 14,841,912 | \$ 57,240,865 |
| Investments in securities, at value ^{1,3} (Note 2) | 23,887,787 | 1,247,817 | 10,180,564 | 15,016,266 | 57,930,085 |
| Cash | 3,846,687 | 3,115 | 273,605 | 460,102 | 592,031 |
| Deposits at broker for futures contracts | 219,259 | | 164,000 | 70,401 | |
| Receivables: | | | | | |
| Investment securities sold | 319,052 | | 463,697 | 561,761 | |
| Interest | 126,854 | 564 | 168,164 | 242,737 | 768,816 |
| Total Assets | 28,399,639 | 1,251,496 | 11,250,030 | 16,351,267 | 59,290,932 |
| LIABILITIES: | | | | | |
| Securities sold short, at value ² | 318,445 | | | | |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | | 938,153 | 1,472,463 | 1,718,863 |
| Investment securities purchased | 4,064,432 | | 591,559 | 835,316 | |
| Advisory fees (Note 3) | 4,670 | 159 | 3,938 | 5,085 | 29,203 |
| Service fees (Note 2) | 89 | 5 | 36 | 52 | 214 |
| Net variation margin on futures contracts | 6,015 | | 4,120 | 1,375 | |
| Interest on securities sold short | 583 | | | | |
| Total Liabilities | 4,394,234 | 164 | 1,537,806 | 2,314,291 | 1,748,280 |
| NET ASSETS | \$ 24,005,405 | \$ 1,251,332 | \$ 9,712,224 | \$ 14,036,976 | \$ 57,542,652 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 26,597,144 | \$ 1,249,653 | \$ 11,946,794 | \$ 15,211,048 | \$ 65,834,634 |
| Undistributed net investment income | 6,792 | 344 | 2,435 | 6,846 | 9,797 |
| Accumulated net realized loss on investments, futures contracts and securities sold short | (3,363,560) | (228) | (2,316,222) | (1,360,085) | (8,990,999) |
| Net unrealized appreciation on investments, futures contracts and securities sold short | 765,029 | 1,563 | 79,217 | 179,167 | 689,220 |
| NET ASSETS | \$ 24,005,405 | \$ 1,251,332 | \$ 9,712,224 | \$ 14,036,976 | \$ 57,542,652 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 500,000 | 50,000 | 500,000 | 600,000 | 800,000 |
| Net asset value per share | \$ 48.01 | \$ 25.03 | \$ 19.42 | \$ 23.39 | \$ 71.93 |
| ¹ Includes market value of securities out on loan of: | | | \$ 904,383 | \$ 1,423,506 | \$ 1,662,238 |

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² Proceeds received on securities sold short were as follows: \$ 318,469

³ Investments in securities include securities purchased with cash collateral from securities loaned (see Schedules of Investments for additional information).

See Notes to Financial Statements.

92 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, 2016

| | 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 CBOE S&P 500 PutWrite Strategy Fund |
|---|--|---|---|---|---|
| ASSETS: | | | | | |
| Investments, at cost | \$ 364,087,396 | \$ 5,148,761 | \$ 7,399,990 | \$ 3,829,480 | \$ 11,992,512 |
| Foreign currency, at cost | 2,022,424 | | 23,530 | 25,121 | |
| Foreign currency deposits at broker for futures contracts, at cost | | 83,046 | | | |
| Investments in securities, at value ^{1,2,4} (Note 2) | 322,785,099 | 5,148,782 | 7,642,922 | 4,012,124 | 11,993,388 |
| Cash | 2,449,417 | 170,736 | 154,782 | 1,000,757 | 1,554,401 |
| Deposits at broker for futures contracts | | | | 35,003 | |
| Foreign currency deposits at broker for futures contracts | | 84,709 | | | |
| Cash collateral segregated for written options | | | | | 1,500,000 |
| Foreign currency, at value | 2,030,032 | | 23,443 | 24,247 | |
| Unrealized appreciation on foreign currency contracts | 135,475 | 13,718 | 2,941 | 1,817 | |
| Receivables: | | | | | |
| Investment securities sold | 17,316,053 | | | | |
| Capital shares sold | | | | | 1,354,341 |
| Dividends and interest | 4,763,878 | | 92,359 | 40,085 | |
| Net variation margin on futures contracts | | 2,849 | | | |
| Total Assets | 349,479,954 | 5,420,794 | 7,916,447 | 5,114,033 | 16,402,130 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on foreign currency contracts | 5,505 | 268 | | 450 | |
| Written options, at value ³ | | | | | 168,750 |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | | 315,043 | 9,000 | |
| Investment securities purchased | 18,261,108 | 999,471 | | 149,827 | |
| Capital shares redeemed | 3,755,105 | | | | |
| Advisory fees (Note 3) | 173,953 | 1,852 | 2,890 | 2,299 | 3,853 |
| Service fees (Note 2) | 1,391 | 17 | 28 | 18 | 45 |
| Net variation margin on futures contracts | | | | 1,310 | |
| Foreign capital gains tax | 249,320 | | | | |
| Total Liabilities | 22,446,382 | 1,001,608 | 317,961 | 162,904 | 172,648 |
| NET ASSETS | \$ 327,033,572 | \$ 4,419,186 | \$ 7,598,486 | \$ 4,951,129 | \$ 16,229,482 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 389,594,443 | \$ 4,623,395 | \$ 7,523,305 | \$ 4,998,517 | \$ 15,700,035 |
| Undistributed net investment income/(Accumulated net investment loss) | (498,409) | (550) | 2,771 | | |
| Accumulated net realized gain (loss) on investments, futures contracts, written options, foreign currency contracts and foreign currency related transactions | (20,659,212) | (242,286) | (173,258) | (232,499) | 534,271 |
| Net unrealized appreciation (depreciation) on investments, futures contracts, written options, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (41,403,250) | 38,627 | 245,668 | 185,111 | (4,824) |
| NET ASSETS | \$ 327,033,572 | \$ 4,419,186 | \$ 7,598,486 | \$ 4,951,129 | \$ 16,229,482 |
| | 8,700,000 | 100,000 | 100,000 | 100,000 | 600,004 |

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| | | | | | |
|---|---------------|----------|----------|----------|----------|
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | | | | | |
| Net asset value per share | \$ 37.59 | \$ 44.19 | \$ 75.98 | \$ 49.51 | \$ 27.05 |
| ¹ Includes repurchase agreements of: | \$ 10,000,000 | | | | |

² Includes market value of securities out on loan of: \$ 307,004 \$ 83,209

³ Premiums received on written options were as follows: \$ 163,050

⁴ Investments in securities include securities purchased with cash collateral from securities loaned (see Schedules of Investments for additional information).

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 93

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

August 31, 2016

| | WisdomTree Global Real Return Fund (consolidated) | WisdomTree Managed Futures Strategy Fund (consolidated) |
|---|--|--|
| ASSETS: | | |
| Investments, at cost | \$ 3,329,700 | \$ 159,930,430 |
| Investment in affiliates, at cost (Note 3) | 370,217 | |
| Foreign currency, at cost | 41,068 | |
| Investments in securities, at value ^{1,2} (Note 2) | 2,998,877 | 159,934,207 |
| Investment in affiliates, at value (Note 3) | 318,686 | |
| Cash | 825,946 | 19,740,591 |
| Deposits at broker for futures contracts | 19,523 | |
| Foreign currency, at value | 40,100 | |
| Unrealized appreciation on foreign currency contracts | 2,260 | 1,575,047 |
| Receivables: | | |
| Investment securities sold | 21,734 | |
| Interest | 22,863 | |
| Total Assets | 4,249,989 | 181,249,845 |
| LIABILITIES: | | |
| Unrealized depreciation on foreign currency contracts | 6,283 | 71,274 |
| Payables: | | |
| Investment of cash collateral for securities loaned (Note 2) | 104,322 | |
| Advisory fees (Note 3) | 2,110 | 99,318 |
| Service fees (Note 2) | 15 | 669 |
| Net variation margin on futures contracts | 3,690 | 138,052 |
| Total Liabilities | 116,420 | 309,313 |
| NET ASSETS | \$ 4,133,569 | \$ 180,940,532 |
| NET ASSETS: | | |
| Paid-in capital | \$ 4,566,495 | \$ 187,706,597 |
| Undistributed net investment income/(Accumulated net investment loss) | 86,286 | (2,702,558) |
| Accumulated net realized loss on investments, futures contracts, foreign currency contracts and foreign currency related transactions | (114,923) | (3,216,603) |
| Net unrealized depreciation on investments, futures contracts, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (404,289) | (846,904) |
| NET ASSETS | \$ 4,133,569 | \$ 180,940,532 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 100,000 | 4,400,000 |
| Net asset value per share | \$ 41.34 | \$ 41.12 |
| ¹ Includes market value of securities out on loan of: | \$ 101,846 | |

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² Investments in securities include securities purchased with cash collateral from securities loaned (see Schedules of Investments for additional information).

See Notes to Financial Statements.

94 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

For the Year Ended August 31, 2016

| | 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 |
|--|--|---|--|--|---|
| INVESTMENT INCOME: | | | | | |
| Interest | \$ 399,646 | \$ 35,145 | \$ 416,382 | \$ 7,521 | \$ 64,826 |
| Total investment income | 399,646 | 35,145 | 416,382 | 7,521 | 64,826 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 1,303,103 | 80,873 | 263,639 | 28,650 | 248,005 |
| Service fees (Note 2) | 11,467 | 791 | 2,578 | 229 | 1,984 |
| Total expenses | 1,314,570 | 81,664 | 266,217 | 28,879 | 249,989 |
| Net investment income (loss) | (914,924) | (46,519) | 150,165 | (21,358) | (185,163) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | 19,676 | 24 | (200,287) | (327) | (1,610) |
| Foreign currency contracts and foreign currency related transactions | (12,894,542) | 2,069,033 | (3,834,388) | (535,693) | (736,349) |
| Payments by sub-advisor (Note 3) | 80,068 | | | | |
| Net realized gain (loss) | (12,794,798) | 2,069,057 | (4,034,675) | (536,020) | (737,959) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | (14,358) | 55 | 14,820 | 9 | 359 |
| Foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 3,123,286 | 2,470,533 | 3,410,077 | 902,760 | 3,115,738 |
| Net change in unrealized appreciation (depreciation) | 3,108,928 | 2,470,588 | 3,424,897 | 902,769 | 3,116,097 |
| Net realized and unrealized gain (loss) on investments | (9,685,870) | 4,539,645 | (609,778) | 366,749 | 2,378,138 |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ (10,600,794) | \$ 4,493,126 | \$ (459,613) | \$ 345,391 | \$ 2,192,975 |

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 95

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

For the Year Ended August 31, 2016

| | 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 |
|--|---|---------------------------------------|---|---|--|
| INVESTMENT INCOME: | | | | | |
| Interest ¹ | \$ 17,022 | \$ 867,926 | \$ 4,147,258 | \$ 1,415,779 | \$ 268,420 |
| Securities lending income (Note 2) | | 1,964 | 722 | 1,328 | 120 |
| Total investment income | 17,022 | 869,890 | 4,147,980 | 1,417,107 | 268,540 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 47,869 | 170,983 | 697,748 | 104,249 | 39,777 |
| Service fees (Note 2) | 468 | 1,369 | 6,822 | 2,294 | 625 |
| Total expenses | 48,337 | 172,352 | 704,570 | 106,543 | 40,402 |
| Expense waivers (Note 3) | | | (201,143) | (41,700) | |
| Net expenses | 48,337 | 172,352 | 503,427 | 64,843 | 40,402 |
| Net investment income (loss) | (31,315) | 697,538 | 3,644,553 | 1,352,264 | 228,138 |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions ² | (297) | (3,458,749) | 226,117 | 528,458 | (37,678) |
| In-kind redemptions | | (557,393) | (1,130,657) | | |
| Futures contracts | | | | | (1,004,676) |
| Securities sold short | | | | (2,766) | (655) |
| Foreign currency contracts and foreign currency related transactions | 50,631 | 26,648 | 132,969 | | |
| Net realized gain (loss) | 50,334 | (3,989,494) | (771,571) | 525,692 | (1,043,009) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions ³ | 53 | 5,830,148 | 18,066,208 | 3,867,010 | 507,919 |
| Futures contracts | | | | | (92,336) |
| Securities sold short | | | | (4,625) | |
| Foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 463,753 | 191,735 | 97,615 | | |
| Net change in unrealized appreciation (depreciation) | 463,806 | 6,021,883 | 18,163,823 | 3,862,385 | 415,583 |
| Net realized and unrealized gain (loss) on investments | 514,140 | 2,032,389 | 17,392,252 | 4,388,077 | (627,426) |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ 482,825 | \$ 2,729,927 | \$ 21,036,805 | \$ 5,740,341 | \$ (399,288) |
| ¹ Net of foreign withholding tax of: | | \$ 21,871 | | | |
| ² Net of foreign capital gains tax withheld of: | | \$ 24,968 | | | |

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³ Net of foreign capital gain taxes of: \$ 2,838

See Notes to Financial Statements.

96 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, 2016

| | 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 |
|--|--|---|---|---|---|
| INVESTMENT INCOME: | | | | | |
| Interest | \$ 467,329 | \$ 4,384 | \$ 545,887 | \$ 730,220 | \$ 3,058,713 |
| Securities lending income (Note 2) | 141 | | 5,112 | 9,578 | 57,050 |
| Total investment income | 467,470 | 4,384 | 550,999 | 739,798 | 3,115,763 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 58,515 | 2,499 | 50,216 | 59,596 | 377,696 |
| Service fees (Note 2) | 1,119 | 55 | 460 | 610 | 2,770 |
| Total expenses | 59,634 | 2,554 | 50,676 | 60,206 | 380,466 |
| Expense waivers (Note 3) | | (625) | | | |
| Net expenses | 59,634 | 1,929 | 50,676 | 60,206 | 380,466 |
| Net investment income | 407,836 | 2,455 | 500,323 | 679,592 | 2,735,297 |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | (47,258) | 35 | (388,358) | (554,334) | (4,295,884) |
| In-kind redemptions | | | (238,240) | (144,750) | (1,911,983) |
| Futures contracts | (799,181) | | (718,094) | (79,142) | |
| Securities sold short | (11,658) | | | | |
| Net realized gain (loss) | (858,097) | 35 | (1,344,692) | (778,226) | (6,207,867) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | 852,655 | 757 | 499,245 | 859,412 | 7,727,411 |
| Futures contracts | (80,727) | | (59,811) | (22,137) | |
| Securities sold short | (1,603) | | | | |
| Net change in unrealized appreciation (depreciation) | 770,325 | 757 | 439,434 | 837,275 | 7,727,411 |
| Net realized and unrealized gain (loss) on investments | (87,772) | 792 | (905,258) | 59,049 | 1,519,544 |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ 320,064 | \$ 3,247 | \$ (404,935) | \$ 738,641 | \$ 4,254,841 |

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, 2016

| | WisdomTree Emerging Markets Local Debt Fund | WisdomTree Japan Interest Rate Strategy Fund <i>(consolidated)</i> | WisdomTree Strategic Corporate Bond Fund | WisdomTree Western Asset Unconstrained Bond Fund | WisdomTree CBOE S&P 500 PutWrite Strategy Fund ¹ |
|--|--|--|---|---|--|
| INVESTMENT INCOME: | | | | | |
| Dividends | \$ | \$ | \$ 9,848 | \$ | \$ |
| Interest ² | 25,517,616 | 6,991 | 276,071 | 201,016 | 8,777 |
| Securities lending income (Note 2) | | | 4,385 | 1,116 | |
| Total investment income | 25,517,616 | 6,991 | 290,304 | 202,132 | 8,777 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 2,285,190 | 23,066 | 36,627 | 28,815 | 18,519 |
| Service fees (Note 2) | 18,283 | 202 | 322 | 212 | 185 |
| Total expenses | 2,303,473 | 23,268 | 36,949 | 29,027 | 18,704 |
| Expense waivers (Note 3) | | | (3,663) | (2,401) | (2,525) |
| Net expenses | 2,303,473 | 23,268 | 33,286 | 26,626 | 16,179 |
| Net investment income (loss) | 23,214,143 | (16,277) | 257,018 | 175,506 | (7,402) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions ³ | (48,944,175) | 1 | (77,977) | (9,306) | 138 |
| In-kind redemptions | (58,775,027) | | | | |
| Futures contracts | | (212,306) | | (126,835) | |
| Written options | | | | 1,399 | 549,567 |
| Foreign currency contracts and foreign currency related transactions | (2,729,889) | (284,102) | 6,422 | 1,265 | |
| Payments by sub-advisor (Note 3) | | 26,020 | | | |
| Net realized gain (loss) | (110,449,091) | (470,387) | (71,555) | (133,477) | 549,705 |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions ⁴ | 120,946,586 | (104) | 357,868 | 224,750 | 876 |
| Futures contracts | | 62,277 | | (30,053) | |
| Written options | | | | (63) | (5,700) |
| Foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 1,668,475 | 34,038 | 15,689 | 3,916 | |
| Net change in unrealized appreciation (depreciation) | 122,615,061 | 96,211 | 373,557 | 198,550 | (4,824) |
| Net realized and unrealized gain (loss) on investments | 12,165,970 | (374,176) | 302,002 | 65,073 | 544,881 |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | | | | | |
| | \$ 35,380,113 | \$ (390,453) | \$ 559,020 | \$ 240,579 | \$ 537,479 |
| ¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016. | | | | | |
| ² Net of foreign withholding tax of: \$ 323,896 | | | | | |

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³ Net of foreign capital gains tax withheld of: \$ 280,029

⁴ Net of foreign capital gain taxes of: \$ 188,198

See Notes to Financial Statements.

98 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, 2016

| | WisdomTree Global Real Return Fund (consolidated) | WisdomTree Managed Futures Strategy Fund (consolidated) |
|--|--|--|
| INVESTMENT INCOME: | | |
| Dividends from affiliates (Note 3) | \$ 10,948 | \$ |
| Interest | 88,277 | 212,887 |
| Securities lending income (Note 2) | 6,989 | |
| Total investment income | 106,214 | 212,887 |
| EXPENSES: | | |
| Advisory fees (Note 3) | 23,976 | 1,790,020 |
| Service fees (Note 2) | 176 | 8,573 |
| Total expenses | 24,152 | 1,798,593 |
| Expense waivers (Note 3) | | (31,135) |
| Net expenses | 24,152 | 1,767,458 |
| Net investment income (loss) | 82,062 | (1,554,571) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | |
| Net realized gain (loss) from: | | |
| Investment transactions | (106,712) | (465) |
| Investment transactions in affiliates (Note 3) | 2,227 | |
| Futures contracts | 14,826 | 3,923,924 |
| Foreign currency contracts and foreign currency related transactions | 91,768 | 583,371 |
| Net realized gain | 2,109 | 4,506,830 |
| Net change in unrealized appreciation (depreciation) from: | | |
| Investment transactions | 202,752 | 2,109 |
| Futures contracts | (28,631) | (4,941,875) |
| Foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (55,987) | 2,241,028 |
| Net change in unrealized appreciation (depreciation) | 118,134 | (2,698,738) |
| Net realized and unrealized gain on investments | 120,243 | 1,808,092 |
| NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS | \$ 202,305 | \$ 253,521 |

See Notes to Financial Statements.

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

| | WisdomTree Bloomberg U.S. Dollar Bullish Fund For the Year Ended August 31, 2016 | | WisdomTree Brazilian Real Strategy Fund For the Year Ended August 31, 2015 | | WisdomTree Chinese Yuan Strategy Fund For the Year Ended August 31, 2016 | | WisdomTree Chinese Yuan Strategy Fund For the Year Ended August 31, 2015 | | | | | |
|---|--|---------------|--|---------------|--|------------|--|--------------|----|--------------|----|--------------|
| INCREASE (DECREASE) IN NET ASSETS | | | | | | | | | | | | |
| RESULTING FROM OPERATIONS: | | | | | | | | | | | | |
| Net investment income (loss) | \$ | (914,924) | \$ | (1,443,348) | \$ | (46,519) | \$ | (86,729) | \$ | 150,165 | \$ | 296,058 |
| Net realized gain (loss) on investments, payments by sub-advisor, foreign currency contracts and foreign currency related transactions | | (12,794,798) | | 35,875,695 | | 2,069,057 | | (6,228,738) | | (4,034,675) | | 2,335,890 |
| Net change in unrealized appreciation (depreciation) on investments, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | | 3,108,928 | | (2,018,814) | | 2,470,588 | | (2,015,497) | | 3,424,897 | | (5,190,903) |
| Net increase (decrease) in net assets resulting from operations | | (10,600,794) | | 32,413,533 | | 4,493,126 | | (8,330,964) | | (459,613) | | (2,558,955) |
| DISTRIBUTIONS: | | | | | | | | | | | | |
| Capital gains | | (15,774,360) | | (4,182,934) | | | | | | | | (526,878) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | | | | | | | |
| Net proceeds from sale of shares | | 220,189,235 | | 626,706,192 | | 2,960,303 | | 6,602,046 | | 5,011,021 | | 10,211,249 |
| Cost of shares redeemed | | (297,438,458) | | (369,498,195) | | | | (13,439,386) | | (44,535,345) | | (70,417,059) |
| Net increase (decrease) in net assets resulting from capital share transactions | | (77,249,223) | | 257,207,997 | | 2,960,303 | | (6,837,340) | | (39,524,324) | | (60,205,810) |
| Net Increase (Decrease) in Net Assets | | (103,624,377) | | 285,438,596 | | 7,453,429 | | (15,168,304) | | (39,983,937) | | (63,291,643) |
| NET ASSETS: | | | | | | | | | | | | |
| Beginning of year | \$ | 340,683,576 | \$ | 55,244,980 | \$ | 15,994,590 | \$ | 31,162,894 | \$ | 88,827,341 | \$ | 152,118,984 |
| End of year | \$ | 237,059,199 | \$ | 340,683,576 | \$ | 23,448,019 | \$ | 15,994,590 | \$ | 48,843,404 | \$ | 88,827,341 |
| Accumulated net investment loss included in net assets at end of year | \$ | (484,486) | \$ | | \$ | (26,109) | \$ | (50,005) | \$ | (365,823) | \$ | (745,801) |
| SHARES CREATED AND REDEEMED: | | | | | | | | | | | | |
| Shares outstanding, beginning of year | | 11,900,000 | | 2,200,000 | | 1,200,000 | | 1,600,000 | | 3,600,000 | | 6,000,000 |
| Shares created | | 8,100,000 | | 23,000,000 | | 200,000 | | 400,000 | | 200,000 | | 400,000 |
| Shares redeemed | | (11,000,000) | | (13,300,000) | | | | (800,000) | | (1,800,000) | | (2,800,000) |
| Shares outstanding, end of year | | 9,000,000 | | 11,900,000 | | 1,400,000 | | 1,200,000 | | 2,000,000 | | 3,600,000 |

See Notes to Financial Statements.

100 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree Commodity Currency Strategy Fund | | WisdomTree Emerging Currency Strategy Fund | | WisdomTree Indian Rupee Strategy Fund | |
|--|--|--|--|--|--|--|
| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment loss | \$ (21,358) | \$ (43,986) | \$ (185,163) | \$ (407,288) | \$ (31,315) | \$ (69,996) |
| Net realized gain (loss) on investments and foreign currency contracts | (536,020) | (1,586,150) | (737,959) | (11,796,306) | 50,334 | (290,543) |
| Net change in unrealized appreciation (depreciation) on investments and foreign currency contracts | 902,769 | (673,627) | 3,116,097 | (2,268,386) | 463,806 | (259,240) |
| Net increase (decrease) in net assets resulting from operations | 345,391 | (2,303,763) | 2,192,975 | (14,471,980) | 482,825 | (619,779) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | | 22,466,752 | 9,323,267 | 2,096,836 | 2,140,988 |
| Cost of shares redeemed | (1,515,548) | (3,551,210) | (34,248,709) | (44,280,729) | (4,154,598) | (14,829,288) |
| Net decrease in net assets resulting from capital share transactions | (1,515,548) | (3,551,210) | (11,781,957) | (34,957,462) | (2,057,762) | (12,688,300) |
| Net Decrease in Net Assets | (1,170,157) | (5,854,973) | (9,588,982) | (49,429,442) | (1,574,937) | (13,308,079) |
| NET ASSETS: | | | | | | |
| Beginning of year | \$ 6,204,222 | \$ 12,059,195 | \$ 52,718,608 | \$ 102,148,050 | \$ 12,354,775 | \$ 25,662,854 |
| End of year | \$ 5,034,065 | \$ 6,204,222 | \$ 43,129,626 | \$ 52,718,608 | \$ 10,779,838 | \$ 12,354,775 |
| Accumulated net investment loss included in net assets at end of year | \$ (10,862) | \$ (25,684) | \$ (97,691) | \$ (256,671) | \$ (16,382) | \$ (38,321) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of year | 400,000 | 600,000 | 3,100,000 | 5,000,000 | 600,000 | 1,200,000 |
| Shares created | | | 1,300,000 | 500,000 | 100,000 | 100,000 |
| Shares redeemed | (100,000) | (200,000) | (2,000,000) | (2,400,000) | (200,000) | (700,000) |
| Shares outstanding, end of year | 300,000 | 400,000 | 2,400,000 | 3,100,000 | 500,000 | 600,000 |

See Notes to Financial Statements.

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

| | WisdomTree Asia Local Debt Fund | | WisdomTree Australia & New Zealand Debt Fund | | WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund | |
|--|--|---|---|--|---|---|
| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Period July 9, 2015* through August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS | | | | | | |
| RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income | \$ 697,538 | \$ 4,417,331 | \$ 3,644,553 | \$ 1,558,005 | \$ 1,352,264 | \$ 16,315 |
| Net realized gain (loss) on investments, securities sold short, foreign currency contracts and foreign currency related transactions | (3,989,494) | (32,627,391) | (771,571) | (3,271,381) | 525,692 | (2,504) |
| Net change in unrealized appreciation (depreciation) on investments, securities sold short, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 6,021,883 | 6,848,567 | 18,163,823 | (11,169,475) | 3,862,385 | (48,605) |
| Net increase (decrease) in net assets resulting from operations | 2,729,927 | (21,361,493) | 21,036,805 | (12,882,851) | 5,740,341 | (34,794) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (297,000) | (3,483,000) | (2,012,444) | (1,532,617) | (1,443,500) | (12,000) |
| Return of capital | (396,500) | | (806,556) | (70,883) | | |
| Total dividends and distributions | (693,500) | (3,483,000) | (2,819,000) | (1,603,500) | (1,443,500) | (12,000) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | | 92,614,246 | 93,012,726 | 100,024,193 | 5,010,684 |
| Cost of shares redeemed | (13,243,438) | (276,134,781) | (58,053,513) | (9,152,085) | (100) | |
| Net increase (decrease) in net assets resulting from capital share transactions | (13,243,438) | (276,134,781) | 34,560,733 | 83,860,641 | 100,024,093 | 5,010,684 |
| Net Increase (Decrease) in Net Assets | (11,207,011) | (300,979,274) | 52,778,538 | 69,374,290 | 104,320,934 | 4,963,890 |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 38,573,685 | \$ 339,552,959 | \$ 103,371,997 | \$ 33,997,707 | \$ 4,963,990 | \$ 100 |
| End of period | \$ 27,366,674 | \$ 38,573,685 | \$ 156,150,535 | \$ 103,371,997 | \$ 109,284,924 | \$ 4,963,990 |
| Undistributed net investment income/(Accumulated net investment loss) included in net assets at end of period | \$ (28,935) | \$ (23,205,744) | \$ (120,217) | \$ (1,517,608) | \$ 7,498 | \$ 4,318 |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 900,000 | 6,800,000 | 6,200,000 | 1,600,000 | 100,002 | 2 |
| Shares created | | | 5,600,000 | 5,100,000 | 2,000,000 | 100,000 |
| Shares redeemed | (300,000) | (5,900,000) | (3,400,000) | (500,000) | (2) | |

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| | | | | | | |
|--------------------------------------|---------|---------|-----------|-----------|-----------|---------|
| Shares outstanding, end of period | 600,000 | 900,000 | 8,400,000 | 6,200,000 | 2,100,000 | 100,002 |
| * <i>Commencement of operations.</i> | | | | | | |

See Notes to Financial Statements.

102 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | | WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | | WisdomTree Bloomberg Floating Rate Treasury Fund | |
|--|--|--|--|--|--|--|
| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ 228,138 | \$ 391,921 | \$ 407,836 | \$ 840,902 | \$ 2,455 | \$ (1,096) |
| Net realized gain (loss) on investments, futures contracts and securities sold short | (1,043,009) | (1,796,866) | (858,097) | (1,984,358) | 35 | 124 |
| Net change in unrealized appreciation (depreciation) on investments, futures contracts and securities sold short | 415,583 | (8,885) | 770,325 | (113,607) | 757 | 113 |
| Net increase (decrease) in net assets resulting from operations | (399,288) | (1,413,830) | 320,064 | (1,257,063) | 3,247 | (859) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (265,500) | (425,856) | (448,000) | (949,953) | (1,550) | |
| Return of capital | | | | (5,036) | | |
| Total dividends and distributions | (265,500) | (425,856) | (448,000) | (954,989) | (1,550) | |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 4,463,963 | 46,189,550 | | 69,474,586 | | |
| Cost of shares redeemed | (8,887,513) | (31,247,716) | (4,790,072) | (43,316,891) | | (1,248,883) |
| Net increase (decrease) in net assets resulting from capital share transactions | (4,423,550) | 14,941,834 | (4,790,072) | 26,157,695 | | (1,248,883) |
| Net Increase (Decrease) in Net Assets | (5,088,338) | 13,102,148 | (4,918,008) | 23,945,643 | 1,697 | (1,249,742) |
| NET ASSETS: | | | | | | |
| Beginning of year | \$ 17,766,941 | \$ 4,664,793 | \$ 28,923,413 | \$ 4,977,770 | \$ 1,249,635 | \$ 2,499,377 |
| End of year | \$ 12,678,603 | \$ 17,766,941 | \$ 24,005,405 | \$ 28,923,413 | \$ 1,251,332 | \$ 1,249,635 |
| Undistributed net investment income/(Accumulated net investment loss) included in net assets at end of year | \$ 1,586 | \$ 12,485 | \$ 6,792 | \$ | \$ 344 | \$ (561) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of year | 400,000 | 100,000 | 600,000 | 100,000 | 50,000 | 100,000 |
| Shares created | 100,000 | 1,000,000 | | 1,400,000 | | |
| Shares redeemed | (200,000) | (700,000) | (100,000) | (900,000) | | (50,000) |
| Shares outstanding, end of year | 300,000 | 400,000 | 500,000 | 600,000 | 50,000 | 50,000 |

See Notes to Financial Statements.

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

| | WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | | WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | | WisdomTree Emerging Markets Corporate Bond Fund | |
|---|---|--|--|--|---|--|
| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income | \$ 500,323 | \$ 343,636 | \$ 679,592 | \$ 664,315 | \$ 2,735,297 | \$ 4,824,865 |
| Net realized loss on investments and futures contracts | (1,344,692) | (906,103) | (778,226) | (871,938) | (6,207,867) | (3,296,808) |
| Net change in unrealized appreciation (depreciation) on investments and futures contracts | 439,434 | (361,845) | 837,275 | (625,107) | 7,727,411 | (9,234,149) |
| Net increase (decrease) in net assets resulting from operations | (404,935) | (924,312) | 738,641 | (832,730) | 4,254,841 | (7,706,092) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (499,500) | (344,268) | (676,500) | (663,390) | (2,725,500) | (4,872,978) |
| Return of capital | | | | | | (41,522) |
| Total dividends and distributions | (499,500) | (344,268) | (676,500) | (663,390) | (2,725,500) | (4,914,500) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 2,067,862 | 13,496,874 | | 19,441,636 | | |
| Cost of shares redeemed | (3,949,815) | (4,326,952) | (6,883,821) | (12,002,629) | (26,942,577) | (21,160,956) |
| Net increase (decrease) in net assets resulting from capital share transactions | (1,881,953) | 9,169,922 | (6,883,821) | 7,439,007 | (26,942,577) | (21,160,956) |
| Net Increase (Decrease) in Net Assets | (2,786,388) | 7,901,342 | (6,821,680) | 5,942,887 | (25,413,236) | (33,781,548) |
| NET ASSETS: | | | | | | |
| Beginning of year | \$ 12,498,612 | \$ 4,597,270 | \$ 20,858,656 | \$ 14,915,769 | \$ 82,955,888 | \$ 116,737,436 |
| End of year | \$ 9,712,224 | \$ 12,498,612 | \$ 14,036,976 | \$ 20,858,656 | \$ 57,542,652 | \$ 82,955,888 |
| Undistributed net investment income included in net assets at end of year | \$ 2,435 | \$ 1,612 | \$ 6,846 | \$ 3,754 | \$ 9,797 | \$ |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of year | 600,000 | 200,000 | 900,000 | 600,000 | 1,200,000 | 1,500,000 |
| Shares created | 100,000 | 600,000 | | 800,000 | | |
| Shares redeemed | (200,000) | (200,000) | (300,000) | (500,000) | (400,000) | (300,000) |
| Shares outstanding, end of year | 500,000 | 600,000 | 600,000 | 900,000 | 800,000 | 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 | | WisdomTree | | WisdomTree | |
|--|----------------------|----------------------|------------------------------|-----------------|--------------------------|------------------|
| | Emerging Markets | Local Debt Fund | Japan Interest Rate Strategy | Fund | Strategic Corporate Bond | Fund |
| | For the | For the | For the | For the | For the | For the |
| | Year Ended | Year Ended | Year Ended | Year Ended | Year Ended | Year Ended |
| | August 31, 2016 | August 31, 2015 | August 31, 2016 | August 31, 2015 | August 31, 2016 | August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ 23,214,143 | \$ 32,293,203 | \$ (16,277) | \$ (24,241) | \$ 257,018 | \$ 257,669 |
| Net realized gain (loss) on investments, futures contracts, payments by sub-advisor, foreign currency contracts and foreign currency related transactions | (110,449,091) | (79,118,646) | (470,387) | 171,150 | (71,555) | 65,309 |
| Net change in unrealized appreciation (depreciation) on investments, futures contracts, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 122,615,061 | (96,117,946) | 96,211 | (34,441) | 373,557 | (335,327) |
| Net increase (decrease) in net assets resulting from operations | 35,380,113 | (142,943,389) | (390,453) | 112,468 | 559,020 | (12,349) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (7,711,000) | (29,050,502) | | | (254,500) | (303,416) |
| Capital gains | | | (96,374) | (100,511) | | |
| Return of capital | (12,542,500) | (1,723,498) | | | | |
| Total dividends and distributions | (20,253,500) | (30,774,000) | (96,374) | (100,511) | (254,500) | (303,416) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 125,325,367 | 52,615,866 | | | | |
| Cost of shares redeemed | (292,684,937) | (238,491,203) | | | | |
| Net decrease in net assets resulting from capital share transactions | (167,359,570) | (185,875,337) | | | | |
| Net Increase (Decrease) in Net Assets | (152,232,957) | (359,592,726) | (486,827) | 11,957 | 304,520 | (315,765) |
| NET ASSETS: | | | | | | |
| Beginning of year | \$ 479,266,529 | \$ 838,859,255 | \$ 4,906,013 | \$ 4,894,056 | \$ 7,293,966 | \$ 7,609,731 |
| End of year | \$ 327,033,572 | \$ 479,266,529 | \$ 4,419,186 | \$ 4,906,013 | \$ 7,598,486 | \$ 7,293,966 |
| Undistributed net investment income/(Accumulated net investment loss) included in net assets at end of year | \$ (498,409) | \$ (41,664,624) | \$ (550) | \$ | \$ 2,771 | \$ (2,700) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of year | 13,400,000 | 17,800,000 | 100,000 | 100,000 | 100,000 | 100,000 |
| Shares created | 3,500,000 | 1,300,000 | | | | |
| Shares redeemed | (8,200,000) | (5,700,000) | | | | |
| Shares outstanding, end of year | 8,700,000 | 13,400,000 | 100,000 | 100,000 | 100,000 | 100,000 |

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See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 105

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

| | WisdomTree Western Asset Unconstrained Bond Fund | | WisdomTree CBOE S&P 500 PutWrite Strategy Fund For the Period February 24, 2016* through August 31, 2016 | | WisdomTree Global Real Return Fund (consolidated) | |
|---|--|--|--|--|---|--|
| | For the Year Ended August 31, 2016 | For the Period June 11, 2015* through August 31, 2015 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ 175,506 | \$ 40,740 | \$ (7,402) | \$ 82,062 | \$ | \$ 94,637 |
| Net realized gain (loss) on investments, futures contracts, written options, foreign currency contracts and foreign currency related transactions | (133,477) | (100,252) | 549,705 | 2,109 | | (3,673) |
| Net change in unrealized appreciation (depreciation) on investments, futures contracts, written options, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 198,550 | (13,439) | (4,824) | 118,134 | | (561,058) |
| Net increase (decrease) in net assets resulting from operations | 240,579 | (72,951) | 537,479 | 202,305 | | (470,094) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (180,515) | (34,501) | | (177,301) | | (71,384) |
| Capital gains | | | | | | (43,117) |
| Return of capital | (1,486) | | | | | |
| Total dividends and distributions | (182,001) | (34,501) | | (177,301) | | (114,501) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | 5,000,000 | 16,975,517 | | | 4,210,677 |
| Cost of shares redeemed | (97) | | (1,283,614) | | | (4,223,567) |
| Net increase (decrease) in net assets resulting from capital share transactions | (97) | 5,000,000 | 15,691,903 | | | (12,890) |
| Net Increase (Decrease) in Net Assets | 58,481 | 4,892,548 | 16,229,382 | 25,004 | | (597,485) |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 4,892,648 | \$ 100 | \$ 100 | \$ 4,108,565 | \$ | \$ 4,706,050 |
| End of period | \$ 4,951,129 | \$ 4,892,648 | \$ 16,229,482 | \$ 4,133,569 | \$ | \$ 4,108,565 |
| Undistributed net investment income included in net assets at end of period | \$ | \$ 5,915 | \$ | \$ 86,286 | \$ | \$ 95,525 |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 100,002 | 2 | 4 | 100,000 | | 100,000 |
| Shares created | | 100,000 | 650,000 | | | 100,000 |
| Shares redeemed | (2) | | (50,000) | | | (100,000) |
| Shares outstanding, end of period | 100,000 | 100,002 | 600,004 | 100,000 | | 100,000 |

* Commencement of operations.

See Notes to Financial Statements.

106 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree Managed Futures Strategy Fund (consolidated) | |
|---|--|---|
| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | |
| Net investment loss | \$ (1,554,571) | \$ (1,949,337) |
| Net realized gain (loss) on investments, futures contracts and foreign currency contracts | 4,506,830 | (5,317,409) |
| Net change in unrealized appreciation (depreciation) on investments, futures contracts and foreign currency contracts | (2,698,738) | 304,559 |
| Net increase (decrease) in net assets resulting from operations | 253,521 | (6,962,187) |
| CAPITAL SHARE TRANSACTIONS: | | |
| Net proceeds from sale of shares | 8,361,498 | 56,483,948 |
| Cost of shares redeemed | (41,757,098) | (12,482,357) |
| Net increase (decrease) in net assets resulting from capital share transactions | (33,395,600) | 44,001,591 |
| Net Increase (Decrease) in Net Assets | (33,142,079) | 37,039,404 |
| NET ASSETS: | | |
| Beginning of year | \$ 214,082,611 | \$ 177,043,207 |
| End of year | \$ 180,940,532 | \$ 214,082,611 |
| Accumulated net investment loss included in net assets at end of year | \$ (2,702,558) | \$ (2,826,272) |
| SHARES CREATED AND REDEEMED: | | |
| Shares outstanding, beginning of year | 5,200,000 | 4,200,000 |
| Shares created | 200,000 | 1,300,000 |
| Shares redeemed | (1,000,000) | (300,000) |
| Shares outstanding, end of year | 4,400,000 | 5,200,000 |

See Notes to Financial Statements.

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

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

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|--|--|--|--|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund | | | |
| Net asset value, beginning of period | \$ 28.63 | \$ 25.11 | \$ 25.12 |
| Investment operations: | | | |
| Net investment loss ¹ | (0.10) | (0.13) | (0.08) |
| Net realized and unrealized gain (loss) | (0.42) ⁸ | 4.08 | 0.07 |
| Total from investment operations | (0.52) | 3.95 | (0.01) |
| Distributions to shareholders: | | | |
| Capital gains | (1.77) | (0.43) | |
| Net asset value, end of period | \$ 26.34 | \$ 28.63 | \$ 25.11 |
| TOTAL RETURN² | (2.05)% ³ | 15.83% | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 237,059 | \$ 340,684 | \$ 55,245 |
| Ratios to average net assets of: | | | |
| Expenses | 0.50% | 0.50% | 0.51% ^{4,5} |
| Net investment loss | (0.35)% | (0.48)% | (0.48)% ⁴ |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% |

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|--|--|--|--|--|--|
| WisdomTree Brazilian Real Strategy Fund | | | | | |
| Net asset value, beginning of year | \$ 13.33 | \$ 19.48 | \$ 16.83 | \$ 18.81 | \$ 28.99 |
| Investment operations: | | | | | |
| Net investment loss ¹ | (0.04) | (0.07) | (0.07) | (0.07) | (0.09) |
| Net realized and unrealized gain (loss) | 3.46 | (6.08) | 2.72 | (1.91) | (4.36) |
| Total from investment operations | 3.42 | (6.15) | 2.65 | (1.98) | (4.45) |
| Distributions to shareholders: | | | | | |
| Capital gains | | | | | (5.73) |
| Net asset value, end of year | \$ 16.75 | \$ 13.33 | \$ 19.48 | \$ 16.83 | \$ 18.81 |
| TOTAL RETURN² | 25.66% | (31.57)% | 15.75% | (10.53)% | (16.14)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 23,448 | \$ 15,995 | \$ 31,163 | \$ 40,397 | \$ 63,942 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.45% | 0.45% | 0.46% ⁷ | 0.45% | 0.45% |
| Net investment loss | (0.26)% | (0.40)% | (0.40)% | (0.39)% | (0.38)% |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% | 0% | 0% |

* Commencement of operations.

¹ Based on average shares outstanding.

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- ² 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.
- ³ Includes a voluntary reimbursement from the sub-advisor for investment losses on certain foreign exchange transactions during the period. Excluding this voluntary reimbursement, total return would have been 0.04% lower.
- ⁴ Annualized.
- ⁵ 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%.
- ⁶ Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from portfolio turnover calculation as well.
- ⁷ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45%.
- ⁸ Includes a voluntary reimbursement from the sub-advisor of \$0.01 per share for investment losses on certain foreign exchange transactions during the period.

See Notes to Financial Statements.

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

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

| WisdomTree Chinese Yuan Strategy Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|---|---|---|---|---|---|
| Net asset value, beginning of year | \$ 24.67 | \$ 25.35 | \$ 26.22 | \$ 25.22 | \$ 25.81 |
| Investment operations: | | | | | |
| Net investment income (loss) ¹ | 0.06 | 0.06 | (0.03) | 0.00 ² | (0.06) |
| Net realized and unrealized gain (loss) | (0.31) | (0.64) | 0.20 | 1.20 | 0.02 |
| Total from investment operations | (0.25) | (0.58) | 0.17 | 1.20 | (0.04) |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | | | (0.21) | | |
| Capital gains | | (0.10) | (0.83) | (0.20) | (0.55) |
| Total dividends and distributions to shareholders | | (0.10) | (1.04) | (0.20) | (0.55) |
| Net asset value, end of year | \$ 24.42 | \$ 24.67 | \$ 25.35 | \$ 26.22 | \$ 25.22 |
| TOTAL RETURN³ | (1.01)% | (2.30)% | 0.63% | 4.78% | (0.15)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 48,843 | \$ 88,827 | \$ 152,119 | \$ 215,015 | \$ 267,383 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.45% | 0.45% | 0.46% ⁴ | 0.45% | 0.45% |
| Net investment income (loss) | 0.26% | 0.24% | (0.11)% | 0.02% | (0.22)% |
| Portfolio turnover rate ⁵ | 0% | 0% | 0% | 0% | 0% |

| WisdomTree Commodity Currency Strategy Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|--|---|---|---|---|---|
| Net asset value, beginning of year | \$ 15.51 | \$ 20.10 | \$ 19.68 | \$ 20.93 | \$ 27.78 |
| Investment operations: | | | | | |
| Net investment loss ¹ | (0.06) | (0.09) | (0.11) | (0.10) | (0.11) |
| Net realized and unrealized gain (loss) | 1.33 | (4.50) | 0.53 | (1.15) | (1.68) |
| Total from investment operations | 1.27 | (4.59) | 0.42 | (1.25) | (1.79) |
| Distributions to shareholders: | | | | | |
| Capital gains | | | | | (5.06) |
| Net asset value, end of year | \$ 16.78 | \$ 15.51 | \$ 20.10 | \$ 19.68 | \$ 20.93 |
| TOTAL RETURN³ | 8.19% | (22.84)% | 2.13% | (5.97)% | (5.75)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 5,034 | \$ 6,204 | \$ 12,059 | \$ 15,747 | \$ 25,116 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.55% | 0.55% | 0.56% ⁴ | 0.55% | 0.55% |
| Net investment loss | (0.41)% | (0.52)% | (0.53)% | (0.48)% | (0.48)% |
| Portfolio turnover rate ⁵ | 0% | 0% | 0% | 0% | 0% |

¹ Based on average shares outstanding.

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- ² Amount represents less than \$0.005.
- ³ 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.
- ⁴ 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.
- ⁵ Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from portfolio turnover calculation as well.

See Notes to Financial Statements.

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Financial Highlights (continued)

WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| WisdomTree Emerging Currency Strategy Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|---|---|---|---|---|---|
| Net asset value, beginning of year | \$ 17.01 | \$ 20.43 | \$ 19.66 | \$ 20.33 | \$ 22.87 |
| Investment operations: | | | | | |
| Net investment loss ¹ | (0.07) | (0.10) | (0.11) | (0.10) | (0.10) |
| Net realized and unrealized gain (loss) | 1.03 | (3.32) | 0.88 | (0.57) | (1.38) |
| Total from investment operations | 0.96 | (3.42) | 0.77 | (0.67) | (1.48) |
| Distributions to shareholders: | | | | | |
| Capital gains | | | | | (1.06) |
| Net asset value, end of year | \$ 17.97 | \$ 17.01 | \$ 20.43 | \$ 19.66 | \$ 20.33 |
| TOTAL RETURN² | 5.64% | (16.74)% | 3.92% | (3.30)% | (6.36)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 43,130 | \$ 52,719 | \$ 102,148 | \$ 192,628 | \$ 274,521 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.55% | 0.55% | 0.56% ³ | 0.55% | 0.55% |
| Net investment loss | (0.41)% | (0.52)% | (0.53)% | (0.48)% | (0.47)% |
| Portfolio turnover rate ⁴ | 0% | 0% | 0% | 0% | 0% |

| WisdomTree Indian Rupee Strategy Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|--|---|---|---|---|---|
| Net asset value, beginning of year | \$ 20.59 | \$ 21.39 | \$ 17.91 | \$ 20.30 | \$ 26.78 |
| Investment operations: | | | | | |
| Net investment loss ¹ | (0.06) | (0.09) | (0.09) | (0.08) | (0.08) |
| Net realized and unrealized gain (loss) | 1.03 | (0.71) | 3.57 | (2.31) | (3.12) |
| Total from investment operations | 0.97 | (0.80) | 3.48 | (2.39) | (3.20) |
| Distributions to shareholders: | | | | | |
| Capital gains | | | | | (3.28) |
| Net asset value, end of year | \$ 21.56 | \$ 20.59 | \$ 21.39 | \$ 17.91 | \$ 20.30 |
| TOTAL RETURN² | 4.71% | (3.74)% | 19.43% | (11.77)% | (11.93)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 10,780 | \$ 12,355 | \$ 25,663 | \$ 32,230 | \$ 18,273 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.45% | 0.45% | 0.46% ³ | 0.45% | 0.45% |
| Net investment loss | (0.29)% | (0.42)% | (0.43)% | (0.39)% | (0.37)% |
| Portfolio turnover rate ⁴ | 0% | 0% | 0% | 0% | 0% |

¹ Based on average shares outstanding.

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

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- ³ 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.
- ⁴ Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from portfolio turnover calculation as well.

See Notes to Financial Statements.

110 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|---|--|--|--|--|--|
| WisdomTree Asia Local Debt Fund | | | | | |
| Net asset value, beginning of year | \$ 42.86 | \$ 49.93 | \$ 47.41 | \$ 51.57 | \$ 53.23 |
| Investment operations: | | | | | |
| Net investment income ¹ | 0.99 | 1.29 | 1.15 | 1.20 | 1.29 |
| Net realized and unrealized gain (loss) | 2.74 | (7.28) | 2.00 | (3.74) | (2.37) |
| Total from investment operations | 3.73 | (5.99) | 3.15 | (2.54) | (1.08) |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | (0.36) | (1.08) | (0.47) | (1.34) | (0.58) |
| Capital gains | | | | (0.28) | |
| Return of capital | (0.62) | | (0.16) | | |
| Total dividends and distributions to shareholders | (0.98) | (1.08) | (0.63) | (1.62) | (0.58) |
| Net asset value, end of year | \$ 45.61 | \$ 42.86 | \$ 49.93 | \$ 47.41 | \$ 51.57 |
| TOTAL RETURN² | 8.81% | (12.15)% | 6.69% | (5.14)% | (2.00)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 27,367 | \$ 38,574 | \$ 339,553 | \$ 493,089 | \$ 422,871 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.55% | 0.55% | 0.56% ³ | 0.55% | 0.55% |
| Net investment income | 2.24% | 2.68% | 2.36% | 2.34% | 2.51% |
| Portfolio turnover rate ⁴ | 26% | 10% | 62% | 52% | 62% |

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 ⁵ |
|---|--|--|--|--|---|
| WisdomTree Australia & New Zealand Debt Fund | | | | | |
| Net asset value, beginning of year | \$ 16.67 | \$ 21.25 | \$ 19.44 | \$ 22.54 | \$ 26.31 |
| Investment operations: | | | | | |
| Net investment income ¹ | 0.41 | 0.46 | 0.64 | 0.72 | 0.67 |
| Net realized and unrealized gain (loss) | 1.83 | (4.51) | 1.46 | (3.22) | (0.70) |
| Total from investment operations | 2.24 | (4.05) | 2.10 | (2.50) | (0.03) |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | (0.23) | (0.51) | (0.24) | (0.47) | (0.69) |
| Capital gains | | | | | (3.05) |
| Return of capital | (0.09) | (0.02) | (0.05) | (0.13) | |
| Total dividends and distributions to shareholders | (0.32) | (0.53) | (0.29) | (0.60) | (3.74) |
| Net asset value, end of year | \$ 18.59 | \$ 16.67 | \$ 21.25 | \$ 19.44 | \$ 22.54 |
| TOTAL RETURN² | 13.58% | (19.32)% | 10.91% | (11.42)% | 0.76% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 156,151 | \$ 103,372 | \$ 33,998 | \$ 40,831 | \$ 45,079 |
| Ratios to average net assets of: | | | | | |
| Expenses, net of expense waivers | 0.32% | 0.45% | 0.46% ⁶ | 0.45% | 0.45% |
| Expenses, prior to expense waivers | 0.45% | 0.45% | 0.46% ⁶ | 0.45% | 0.45% |
| Net investment income | 2.35% | 2.54% | 3.13% | 3.29% | 2.99% |
| Portfolio turnover rate ⁴ | 47% | 9% | 27% | 42% | 9% |

¹ Based on average shares outstanding.

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- ² 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. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Australia & New Zealand Debt Fund (Notes 2 and 3).
- ³ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.55%.
- ⁴ 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.
- ⁵ 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.
- ⁶ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waiver) would have been 0.45% and the expense ratio (prior to expense waivers) would have been 0.45%.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 111

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

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

| | For the Year Ended August 31, 2016 | For the Period July 9, 2015* through August 31, 2015 |
|--|--|---|
| WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund | | |
| Net asset value, beginning of period | \$ 49.64 | \$ 49.78 |
| Investment operations: | | |
| Net investment income ¹ | 1.31 | 0.16 |
| Net realized and unrealized gain (loss) | 2.50 | (0.18) |
| Total from investment operations | 3.81 | (0.02) |
| Dividends to shareholders: | | |
| Net investment income | (1.41) | (0.12) |
| Net asset value, end of period | \$ 52.04 | \$ 49.64 |
| TOTAL RETURN² | 7.81% | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | | |
| Net assets, end of period (000 s omitted) | \$ 109,285 | \$ 4,964 |
| Ratios to average net assets of: | | |
| Expenses, net of expense waivers | 0.12% | 0.12% ³ |
| Expenses, prior to expense waivers | 0.20% | 0.20% ³ |
| Net investment income | 2.59% | 2.21% ³ |
| Portfolio turnover rate ^{4,5} | 141% | 51% |

**WisdomTree Barclays U.S. Aggregate Bond
Negative Duration
Fund**

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|---|--|--|--|
| Net asset value, beginning of period | \$ 44.42 | \$ 46.65 | \$ 50.05 |
| Investment operations: | | | |
| Net investment income ¹ | 0.70 | 0.62 | 0.51 |
| Net realized and unrealized loss | (2.07) | (2.18) | (3.30) |
| Total from investment operations | (1.37) | (1.56) | (2.79) |
| Dividends to shareholders: | | | |
| Net investment income | (0.79) | (0.67) | (0.61) |
| Net asset value, end of period | \$ 42.26 | \$ 44.42 | \$ 46.65 |
| TOTAL RETURN² | (3.11)% | (3.36)% | (5.61)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 12,679 | \$ 17,767 | \$ 4,665 |
| Ratios to average net assets of: | | | |
| Expenses | 0.28% | 0.28% | 0.29% ^{3,6} |
| Net investment income | 1.61% | 1.38% | 1.48% ³ |
| Portfolio turnover rate ^{4,7} | 226% | 424% | 257% |

* Commencement of operations.

¹ Based on average shares outstanding.

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- ² 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 (Notes 2 and 3).
- ³ Annualized.
- ⁴ 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.
- ⁵ The portfolio turnover rate excluding TBA roll transactions for the periods ended August 31, 2016 and August 31, 2015 were 51% and 6%, respectively.
- ⁶ 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%.
- ⁷ The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2016, August 31, 2015 and August 31, 2014 were 56%, 163% and 96%, respectively.

See Notes to Financial Statements.

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

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

WisdomTree Barclays U.S. Aggregate Bond Zero

| Duration Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|---|---|---|--|
| Net asset value, beginning of period | \$ 48.21 | \$ 49.78 | \$ 49.98 |
| Investment operations: | | | |
| Net investment income ¹ | 0.77 | 0.68 | 0.54 |
| Net realized and unrealized loss | (0.13) | (1.50) | (0.11) |
| Total from investment operations | 0.64 | (0.82) | 0.43 |
| Dividends and distributions to shareholders: | | | |
| Net investment income | (0.84) | (0.75) | (0.63) |
| Return of capital | | (0.00) ² | |
| Total dividends and distributions to shareholders | (0.84) | (0.75) | (0.63) |
| Net asset value, end of period | \$ 48.01 | \$ 48.21 | \$ 49.78 |
| TOTAL RETURN³ | 1.35% | (1.66)% | 0.85% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 24,005 | \$ 28,923 | \$ 4,978 |
| Ratios to average net assets of: | | | |
| Expenses | 0.23% | 0.23% | 0.24% ^{4,5} |
| Net investment income | 1.60% | 1.39% | 1.52% ⁴ |
| Portfolio turnover rate ^{6,7} | 226% | 359% | 243% |

WisdomTree Bloomberg Floating Rate Treasury

| Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period February 4, 2014* through August 31, 2014 |
|---|---|---|---|
| Net asset value, beginning of period | \$ 24.99 | \$ 24.99 | \$ 25.00 |
| Investment operations: | | | |
| Net investment income (loss) ¹ | 0.05 | (0.01) | (0.01) |
| Net realized and unrealized gain | 0.02 | 0.01 | 0.00 ² |
| Total from investment operations | 0.07 | (0.00) ² | (0.01) |
| Dividends to shareholders: | | | |
| Net investment income | (0.03) | | |
| Net asset value, end of period | \$ 25.03 | \$ 24.99 | \$ 24.99 |
| TOTAL RETURN³ | 0.28% | 0.00% | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 1,251 | \$ 1,250 | \$ 2,499 |
| Ratios to average net assets of: | | | |
| Expenses, net of expense waivers | 0.15% | 0.15% | 0.15% ⁴ |
| Expenses, prior to expense waivers | 0.20% | 0.20% | 0.20% ⁴ |
| Net investment income (loss) | 0.20% | (0.06)% | (0.06)% ⁴ |
| Portfolio turnover rate ⁶ | 157% | 118% | 65% |

* Commencement of operations.

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- ¹ Based on average shares outstanding.
- ² Amount represents less than \$0.005.
- ³ 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).
- ⁴ Annualized.
- ⁵ 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%.
- ⁶ 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.
- ⁷ The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2016, August 31, 2015 and August 31, 2014 were 33%, 95% and 87%, respectively.

See Notes to Financial Statements.

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

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

WisdomTree BofA Merrill Lynch High Yield Bond**Negative****Duration Fund**

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|---|--|--|--|
| Net asset value, beginning of period | \$ 20.83 | \$ 22.99 | \$ 25.02 |
| Investment operations: | | | |
| Net investment income ¹ | 0.93 | 0.83 | 0.56 |
| Net realized and unrealized loss | (1.41) | (2.17) | (1.96) |
| Total from investment operations | (0.48) | (1.34) | (1.40) |
| Dividends to shareholders: | | | |
| Net investment income | (0.93) | (0.82) | (0.63) |
| Net asset value, end of period | \$ 19.42 | \$ 20.83 | \$ 22.99 |
| TOTAL RETURN² | (2.22)% | (5.91)% | (5.69)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 9,712 | \$ 12,499 | \$ 4,597 |
| Ratios to average net assets of: | | | |
| Expenses | 0.48% | 0.48% | 0.49% ^{3,4} |
| Net investment income | 4.78% | 3.82% | 3.28% ³ |
| Portfolio turnover rate ⁵ | 43% | 34% | 182% |

WisdomTree BofA Merrill Lynch High Yield Bond**Zero Duration****Fund**

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|---|--|--|--|
| Net asset value, beginning of period | \$ 23.18 | \$ 24.86 | \$ 24.99 |
| Investment operations: | | | |
| Net investment income ¹ | 1.10 | 0.90 | 0.58 |
| Net realized and unrealized gain (loss) | 0.20 | (1.67) | (0.08) |
| Total from investment operations | 1.30 | (0.77) | 0.50 |
| Dividends to shareholders: | | | |
| Net investment income | (1.09) | (0.91) | (0.63) |
| Net asset value, end of period | \$ 23.39 | \$ 23.18 | \$ 24.86 |
| TOTAL RETURN² | 5.92% | (3.15)% | 1.99% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 14,037 | \$ 20,859 | \$ 14,916 |
| Ratios to average net assets of: | | | |
| Expenses | 0.43% | 0.43% | 0.44% ^{3,4} |
| Net investment income | 4.90% | 3.75% | 3.30% ³ |
| Portfolio turnover rate ⁵ | 44% | 55% | 131% |

* Commencement of operations.

¹ Based on average shares outstanding.

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- ² 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.
- ³ Annualized.
- ⁴ 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.
- ⁵ 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.

114 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Period March 8, 2012* through August 31, 2012 |
|--|--|--|--|--|---|
| WisdomTree Emerging Markets Corporate Bond Fund | | | | | |
| Net asset value, beginning of period | \$ 69.13 | \$ 77.82 | \$ 72.97 | \$ 77.63 | \$ 75.03 |
| Investment operations: | | | | | |
| Net investment income ¹ | 2.97 | 3.51 | 3.47 | 3.29 | 1.63 |
| Net realized and unrealized gain (loss) | 2.82 | (8.61) | 5.56 | (4.69) | 2.54 |
| Total from investment operations | 5.79 | (5.10) | 9.03 | (1.40) | 4.17 |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | (2.99) | (3.56) | (3.45) | (3.26) | (1.57) |
| Capital gains | | | (0.73) | | |
| Return of capital | | (0.03) | | | |
| Total dividends and distributions to shareholders | (2.99) | (3.59) | (4.18) | (3.26) | (1.57) |
| Net asset value, end of period | \$ 71.93 | \$ 69.13 | \$ 77.82 | \$ 72.97 | \$ 77.63 |
| TOTAL RETURN² | 8.71% | (6.69)% | 12.71% | (2.00)% | 5.64% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of period (000 s omitted) | \$ 57,543 | \$ 82,956 | \$ 116,737 | \$ 116,746 | \$ 62,103 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.60% | 0.60% | 0.61% ³ | 0.60% | 0.60% ⁴ |
| Net investment income | 4.35% | 4.79% | 4.59% | 4.22% | 4.47% ⁴ |
| Portfolio turnover rate ⁵ | 21% | 25% | 40% | 37% | 0% |

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

| | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|---|--|--|--|--|--|
| Net asset value, beginning of year | \$ 35.77 | \$ 47.13 | \$ 45.93 | \$ 51.16 | \$ 53.83 |
| Investment operations: | | | | | |
| Net investment income ¹ | 2.00 | 2.17 | 2.26 | 2.22 | 2.41 |
| Net realized and unrealized gain (loss) | 1.57 | (11.46) | 0.64 | (5.29) | (3.26) |
| Total from investment operations | 3.57 | (9.29) | 2.90 | (3.07) | (0.85) |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | (0.59) | (1.95) | (1.02) | (2.01) | (1.77) |
| Capital gains | | | (0.14) | (0.15) | (0.05) |
| Return of capital | (1.16) | (0.12) | (0.54) | | |
| Total dividends and distributions to shareholders | (1.75) | (2.07) | (1.70) | (2.16) | (1.82) |
| Net asset value, end of year | \$ 37.59 | \$ 35.77 | \$ 47.13 | \$ 45.93 | \$ 51.16 |
| TOTAL RETURN² | 10.34% | (20.19)% | 6.43% | (6.41)% | (1.45)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 327,034 | \$ 479,267 | \$ 838,859 | \$ 1,442,209 | \$ 1,197,084 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.55% | 0.55% | 0.56% ³ | 0.55% | 0.55% |
| Net investment income | 5.59% | 5.22% | 4.84% | 4.31% | 4.76% |
| Portfolio turnover rate ⁵ | 46% | 22% | 78% | 57% | 43% |

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* Commencement of operations.

¹ Based on average shares outstanding.

² 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.

³ 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.

⁴ Annualized.

⁵ 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 115

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 Japan Interest Rate Strategy Fund <i>(consolidated)</i> | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|--|---|---|--|
| Net asset value, beginning of period | \$ 49.06 | \$ 48.94 | \$ 49.94 |
| Investment operations: | | | |
| Net investment loss ¹ | (0.16) | (0.24) | (0.16) |
| Net realized and unrealized gain (loss) | (3.75) ⁸ | 1.37 | (0.84) |
| Total from investment operations | (3.91) | 1.13 | (1.00) |
| Distributions to shareholders: | | | |
| Capital gains | (0.96) | (1.01) | |
| Net asset value, end of period | \$ 44.19 | \$ 49.06 | \$ 48.94 |
| TOTAL RETURN² | (8.10)%³ | 2.29% | (2.00)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 4,419 | \$ 4,906 | \$ 4,894 |
| Ratios to average net assets of: | | | |
| Expenses | 0.50% | 0.50% | 0.51% ^{4,5} |
| Net investment loss | (0.35)% | (0.49)% | (0.47)% ⁴ |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% |

| WisdomTree Strategic Corporate Bond Fund | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Period January 31, 2013* through August 31, 2013 |
|---|---|---|---|---|
| Net asset value, beginning of period | \$ 72.94 | \$ 76.10 | \$ 72.78 | \$ 74.76 |
| Investment operations: | | | | |
| Net investment income ¹ | 2.57 | 2.58 | 2.49 | 1.37 |
| Net realized and unrealized gain (loss) | 3.02 | (2.71) | 3.81 | (2.08) |
| Total from investment operations | 5.59 | (0.13) | 6.30 | (0.71) |
| Dividends and distributions to shareholders: | | | | |
| Net investment income | (2.55) | (3.03) | (2.64) | (1.27) |
| Capital gains | | | (0.34) | |
| Total dividends and distributions to shareholders | (2.55) | (3.03) | (2.98) | (1.27) |
| Net asset value, end of period | \$ 75.98 | \$ 72.94 | \$ 76.10 | \$ 72.78 |
| TOTAL RETURN² | 7.85% | (0.19)% | 8.81% | (0.98)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | |
| Net assets, end of period (000 s omitted) | \$ 7,598 | \$ 7,294 | \$ 7,610 | \$ 14,555 |
| Ratios to average net assets of: | | | | |
| Expenses, net of expense waivers | 0.45% | 0.45% | 0.46% ⁷ | 0.45% ⁴ |
| Expenses, prior to expense waivers | 0.50% | 0.50% | 0.51% ⁷ | 0.50% ⁴ |
| Net investment income | 3.51% | 3.43% | 3.34% | 3.18% ⁴ |

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| | | | | |
|--------------------------------------|-----|-----|-----|----|
| Portfolio turnover rate ⁶ | 36% | 15% | 36% | 5% |
| * Commencement of operations. | | | | |

¹ Based on average shares outstanding.

² 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).

³ Includes a voluntary reimbursement from the sub-advisor for investment losses on certain foreign exchange transactions. Excluding this voluntary reimbursement, total return would have been 0.54% lower.

⁴ Annualized.

⁵ 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%.

⁶ 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.

⁷ 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%.

⁸ Includes a voluntary reimbursement from the sub-advisor of \$0.26 per share for investment losses on certain foreign exchange transactions during the period.

See Notes to Financial Statements.

116 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Year Ended August 31, 2016 | For the Period June 11, 2015* through August 31, 2015 |
|---|--|---|
| WisdomTree Western Asset Unconstrained Bond Fund | | |
| Net asset value, beginning of period | \$ 48.93 | \$ 50.02 |
| Investment operations: | | |
| Net investment income ¹ | 1.76 | 0.41 |
| Net realized and unrealized gain (loss) | 0.64 | (1.15) |
| Total from investment operations | 2.40 | (0.74) |
| Dividends and distributions to shareholders: | | |
| Net investment income | (1.81) | (0.35) |
| Return of capital | (0.01) | |
| Total dividends and distributions to shareholders | (1.82) | (0.35) |
| Net asset value, end of period | \$ 49.51 | \$ 48.93 |
| TOTAL RETURN² | 5.09% | (1.49)% |
| RATIOS/SUPPLEMENTAL DATA: | | |
| Net assets, end of period (000 s omitted) | \$ 4,951 | \$ 4,893 |
| Ratios to average net assets of: | | |
| Expenses, net of expense waivers | 0.55% | 0.55% ³ |
| Expenses, prior to expense waivers | 0.60% | 0.60% ³ |
| Net investment income | 3.65% | 3.65% ³ |
| Portfolio turnover rate ⁴ | 33% | 3% |

| | For the Period February 24, 2016* through August 31, 2016 |
|---|--|
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund | |
| Net asset value, beginning of period | \$ 25.10 |
| Investment operations: | |
| Net investment loss ¹ | (0.02) |
| Net realized and unrealized gain | 1.97 |
| Total from investment operations | 1.95 |
| Net asset value, end of period | \$ 27.05 |
| TOTAL RETURN² | 7.77% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 16,229 |
| Ratios to average net assets of: | |
| Expenses, net of expense waivers | 0.38% ³ |
| Expenses, prior to expense waivers | 0.44% ³ |
| Net investment loss | (0.18)% ³ |
| Portfolio turnover rate ⁴ | 0% |
| * Commencement of operations. | |

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- ¹ Based on average shares outstanding.
- ² 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. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).
- ³ Annualized.
- ⁴ 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 117

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:

| WisdomTree Global Real Return Fund (consolidated) | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|--|---|---|---|---|---|
| Net asset value, beginning of year | \$ 41.09 | \$ 47.06 | \$ 45.39 | \$ 48.68 | \$ 50.66 |
| Investment operations: | | | | | |
| Net investment income ¹ | 0.82 | 0.91 | 1.29 | 0.73 | 0.79 |
| Net realized and unrealized gain (loss) | 1.20 | (5.74) | 1.26 | (3.25) | (2.10) |
| Total from investment operations | 2.02 | (4.83) | 2.55 | (2.52) | (1.31) |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | (1.77) | (0.71) | (0.80) | (0.77) | (0.62) |
| Capital gains | | (0.43) | (0.08) | | (0.05) |
| Total dividends and distributions to shareholders | (1.77) | (1.14) | (0.88) | (0.77) | (0.67) |
| Net asset value, end of year | \$ 41.34 | \$ 41.09 | \$ 47.06 | \$ 45.39 | \$ 48.68 |
| TOTAL RETURN² | 5.29% | (10.38)% | 5.67% | (5.25)% | (2.54)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 4,134 | \$ 4,109 | \$ 4,706 | \$ 4,539 | \$ 4,868 |
| Ratios to average net assets ³ of: | | | | | |
| Expenses | 0.60% | 0.60% | 0.61% ⁴ | 0.60% | 0.60% |
| Net investment income | 2.05% | 2.10% | 2.80% | 1.53% | 1.65% |
| Portfolio turnover rate ⁵ | 4% | 8% | 33% | 1% | 3% |

WisdomTree Managed Futures Strategy

| Fund (consolidated) | For the Year Ended August 31, 2016 | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 |
|---|---|---|---|---|---|
| Net asset value, beginning of year | \$ 41.17 | \$ 42.15 | \$ 41.92 | \$ 41.47 | \$ 49.90 |
| Investment operations: | | | | | |
| Net investment loss ¹ | (0.33) | (0.40) | (0.39) | (0.37) | (0.40) |
| Net realized and unrealized gain (loss) | 0.28 | (0.58) | 0.62 | 0.82 | (7.25) |
| Total from investment operations | (0.05) | (0.98) | 0.23 | 0.45 | (7.65) |
| Distributions to shareholders: | | | | | |
| Capital gains | | | | | (0.78) |
| Net asset value, end of year | \$ 41.12 | \$ 41.17 | \$ 42.15 | \$ 41.92 | \$ 41.47 |
| TOTAL RETURN² | (0.12)% | (2.33)% | 0.55% | 1.09% | (15.47)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of year (000 s omitted) | \$ 180,941 | \$ 214,083 | \$ 177,043 | \$ 142,531 | \$ 149,288 |
| Ratios to average net assets of: | | | | | |
| Expenses, net of expense waivers | 0.91% | 0.95% | 0.96% ⁶ | 0.95% | 0.95% |
| Expenses, prior to expense waivers | 0.92% | 0.95% | 0.96% ⁶ | 0.95% | 0.95% |
| Net investment loss | (0.80)% | (0.93)% | (0.94)% | (0.90)% | (0.91)% |
| Portfolio turnover rate ⁵ | 0% | 0% | 0% | 0% | 0% |

¹ Based on average shares outstanding.

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- ² 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. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Managed Futures Strategy Fund (Note 2 and 3).
- ³ The ratios to average net assets do not include net investment income (loss) or expenses of other funds in which the Fund invests.
- ⁴ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60%.
- ⁵ 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.
- ⁶ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waiver) would have been 0.95% and the expense ratio (prior to expense waivers) would have been 0.95%.

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, 2016, the Trust offered 97 investment funds (each a Fund, collectively, the Funds). In accordance with Accounting Standard Update (ASU) 2013-08, Financial Services-Investment Companies, each Fund listed below 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:

| Fund | Commencement of Operations |
|---|-----------------------------------|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund (U.S. Dollar Bullish Fund and also referred to herein as Currency Strategy Funds) | December 18, 2013 |
| WisdomTree Brazilian Real Strategy Fund (Brazilian Real Strategy Fund and also referred to herein as Currency Strategy Funds) | May 14, 2008 |
| WisdomTree Chinese Yuan Strategy Fund (Chinese Yuan Strategy Fund and also referred to herein as Currency Strategy Funds) | May 14, 2008 |
| WisdomTree Commodity Currency Strategy Fund (Commodity Currency Strategy Fund and also referred to herein as Currency Strategy Funds) | September 24, 2010 |
| WisdomTree Emerging Currency Strategy Fund (Emerging Currency Strategy Fund and also referred to herein as Currency Strategy Funds) | May 6, 2009 |
| WisdomTree Indian Rupee Strategy Fund (Indian Rupee Strategy Fund and also referred to herein as Currency Strategy Funds) | 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 and also referred to herein as Duration Funds) | December 18, 2013 |
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (U.S. Aggregate Bond Zero Duration Fund and also referred to herein as Duration Funds) | 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 and also referred to herein as Duration Funds) | December 18, 2013 |
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (High Yield Bond Zero Duration Fund and also referred to herein as Duration Funds) | 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 CBOE S&P 500 PutWrite Strategy Fund (CBOE S&P 500 PutWrite Strategy Fund) | February 24, 2016 |
| 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 and believes such exposure to be remote.

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.

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

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Basis of Consolidation 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.

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

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 a Fund is open for business as of the regularly scheduled close of regular trading on the New York Stock Exchange, normally 4:00 p.m. Eastern time (the NAV Calculation 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 in the secondary market 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, to-be-announced (TBA) securities, and bank loans) 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. Repurchase agreements are valued at par which represents their fair value. Except for U.S. Dollar Bullish Fund, 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. Eastern time to value 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 contracts generally are valued at the settlement price, the price at which a futures contract settles once a given trading day has ended, on the primary exchange on which they trade. Option contracts generally are valued at the closing 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 exchange-traded funds (ETFs or ETF) which are valued at their last sale or official closing price on the exchange on which they are principally traded or at their NAV per share in instances where the affiliated ETF has not traded on its principal exchange.

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, which include 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

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model) and/or the risk inherent in the inputs to the valuation technique. Inputs may be observable or unobservable. Observable inputs reflect the 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.

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Notes to Financial Statements (continued)

Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing 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, 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, 2016 in valuing each Fund's assets:

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| U.S. Dollar Bullish Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 233,259,171 | \$ |
| Total | \$ | \$ 233,259,171 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 1,736,395 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (283,108) | |
| Total - Net | \$ | \$ 234,712,458 | \$ |

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| Brazilian Real Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 18,999,011 | \$ |
| Repurchase Agreement | | 3,769,000 | |
| Total | \$ | \$ 22,768,011 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 678,578 | |
| Total - Net | \$ | \$ 23,446,589 | \$ |

| Chinese Yuan Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 33,537,726 | \$ |
| Repurchase Agreement | | 15,200,000 | |
| Total | \$ | \$ 48,737,726 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 264,644 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (655,189) | |
| Total - Net | \$ | \$ 48,347,181 | \$ |

| Commodity Currency Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 3,149,767 | \$ |
| Repurchase Agreement | | 1,585,000 | |
| Total | \$ | \$ 4,734,767 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 282,809 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (31,068) | |
| Total - Net | \$ | \$ 4,986,508 | \$ |

| Emerging Currency Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 27,480,763 | \$ |
| Repurchase Agreement | | 13,800,000 | |
| Total | \$ | \$ 41,280,763 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 512,790 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (163,482) | |
| Total - Net | \$ | \$ 41,630,071 | \$ |

| Indian Rupee Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 7,252,463 | \$ |
| Repurchase Agreement | | 3,378,000 | |
| Total | \$ | \$ 10,630,463 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 65,729 | |
| Total - Net | \$ | \$ 10,696,192 | \$ |

| Asia Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 3,593,921 | \$ |
| Foreign Government Obligations | | 15,631,326 | |
| Supranational Bonds | | 3,527,278 | |
| Repurchase Agreement | | 2,000,000 | |
| Investment of Cash Collateral for Securities Loaned | | 753,900 | |
| Total | \$ | \$ 25,506,425 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 56,904 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (880) | |
| Total - Net | \$ | \$ 25,562,449 | \$ |

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

| Australia & New Zealand Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 60,741,319 | \$ |
| Foreign Government Obligations | | 51,291,897 | |
| Supranational Bonds | | 42,288,854 | |
| Total | \$ | \$ 154,322,070 | \$ |
| Unrealized Depreciation on Foreign Currency Contracts | | (2,754) | |
| Total - Net | \$ | \$ 154,319,316 | \$ |

| U.S. Aggregate Bond Enhanced Yield Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Investments in Long Securities: | | | |
| U.S. Government Agencies | \$ | \$ 26,894,141 | \$ |
| U.S. Government Obligations | | 17,862,336 | |
| Corporate Bonds | | 45,767,618 | |
| Foreign Corporate Bonds | | 6,840,760 | |
| Foreign Government Agencies | | 227,224 | |
| Foreign Government Obligations | | 2,675,780 | |
| Commercial Mortgage-Backed Securities | | 7,180,525 | |
| Municipal Bonds | | 1,092,044 | |
| Asset-Backed Securities | | 389,965 | |
| Investment of Cash Collateral for Securities Loaned | | 565,415 | |
| Total | \$ | \$ 109,495,808 | \$ |
| Securities Sold Short: | | | |
| U.S. Government Agencies | | (560,719) | |
| Total - Net | \$ | \$ 108,935,089 | \$ |

| U.S. Aggregate Bond Negative Duration Fund | Level 1 | Level 2 | Level 3 |
|---|------------------|----------------------|----------------|
| U.S. Government Agencies | \$ | \$ 3,647,704 | \$ |
| U.S. Government Obligations | | 3,764,627 | |
| Corporate Bonds | | 3,136,316 | |
| Foreign Corporate Bonds | | 378,112 | |
| Foreign Government Agencies | | 133,609 | |
| Foreign Government Obligations | | 206,253 | |
| Supranational Bond | | 205,690 | |
| Commercial Mortgage-Backed Securities | | 585,241 | |
| Municipal Bond | | 154,506 | |
| Total | \$ | \$ 12,212,058 | \$ |
| Unrealized Appreciation on Futures Contracts | 15,243 | | |
| Total - Net | \$ 15,243 | \$ 12,212,058 | \$ |

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

| U.S. Aggregate Bond Zero Duration Fund | Level 1 | Level 2 | Level 3 |
|---|------------------|----------------------|----------------|
| Investments in Long Securities: | | | |
| U.S. Government Agencies | \$ | \$ 7,645,811 | \$ |
| U.S. Government Obligations | | 7,062,796 | |
| Corporate Bonds | | 6,314,261 | |
| Foreign Corporate Bonds | | 683,538 | |
| Foreign Government Obligations | | 326,760 | |
| Supranational Bond | | 532,571 | |
| Commercial Mortgage-Backed Securities | | 1,078,093 | |
| Municipal Bond | | 243,957 | |
| Total | \$ | \$ 23,887,787 | \$ |
| Unrealized Appreciation on Futures Contracts | 16,306 | | |
| Unrealized Depreciation on Futures Contracts | (4,688) | | |
| Securities Sold Short: | | | |
| U.S. Government Agencies | | (318,445) | |
| Total - Net | \$ 11,618 | \$ 23,569,342 | \$ |

| Floating Rate Treasury Fund | Level 1 | Level 2 | Level 3 |
|------------------------------------|----------------|----------------|----------------|
| U.S. Government Obligations | \$ | \$ 1,247,817 | \$ |

| High Yield Bond Negative Duration Fund | Level 1 | Level 2 | Level 3 |
|---|-----------------|----------------------|----------------|
| Corporate Bonds | \$ | \$ 8,417,751 | \$ |
| Foreign Corporate Bonds | | 824,660 | |
| Investment of Cash Collateral for Securities Loaned | | 938,153 | |
| Total | \$ | \$ 10,180,564 | \$ |
| Unrealized Appreciation on Futures Contracts | 7,705 | | |
| Total - Net | \$ 7,705 | \$ 10,180,564 | \$ |

| High Yield Bond Zero Duration Fund | Level 1 | Level 2 | Level 3 |
|---|-----------------|----------------------|----------------|
| Corporate Bonds | \$ | \$ 11,713,792 | \$ |
| Foreign Corporate Bonds | | 1,830,011 | |
| Investment of Cash Collateral for Securities Loaned | | 1,472,463 | |
| Total | \$ | \$ 15,016,266 | \$ |
| Unrealized Appreciation on Futures Contracts | 4,813 | | |
| Total - Net | \$ 4,813 | \$ 15,016,266 | \$ |

| Emerging Markets Corporate Bond Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Foreign Corporate Bonds | \$ | \$ 51,605,555 | \$ |
| Foreign Government Agencies | | 2,696,958 | |
| Foreign Government Obligations | | 1,908,709 | |
| Investment of Cash Collateral for Securities Loaned | | 1,718,863 | |
| Total | \$ | \$ 57,930,085 | \$ |

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

| Emerging Markets Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 8,944,513 | \$ |
| Foreign Government Obligations | | 289,912,509 | |
| Supranational Bonds | | 13,928,077 | |
| Repurchase Agreement | | 10,000,000 | |
| Total | \$ | \$ 322,785,099 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 135,475 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (5,505) | |
| Total - Net | \$ | \$ 322,915,069 | \$ |

| Japan Interest Rate Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 5,148,782 | \$ |
| Total | \$ | \$ 5,148,782 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 13,718 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (268) | |
| Unrealized Appreciation on Futures Contracts | 23,493 | | |
| Total - Net | \$ 23,493 | \$ 5,162,232 | \$ |

| Strategic Corporate Bond Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|---------------------|----------------|
| Corporate Bonds | \$ | \$ 4,229,218 | \$ |
| Foreign Corporate Bonds | | 2,931,036 | |
| Foreign Government Obligations | | 167,625 | |
| Investment of Cash Collateral for Securities Loaned | | 315,043 | |
| Total | \$ | \$ 7,642,922 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 2,941 | |
| Total - Net | \$ | \$ 7,645,863 | \$ |

| Unconstrained Bond Fund | Level 1 | Level 2 | Level 3 |
|---|-----------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 759,121 | \$ |
| Corporate Bonds | | 1,475,697 | |
| Foreign Corporate Bonds | | 658,552 | |
| Foreign Government Obligations | | 606,465 | |
| Commercial Mortgage-Backed Securities | | 348,264 | |
| Bank Loans | | 155,025 | |
| Investment of Cash Collateral for Securities Loaned | | 9,000 | |
| Total | \$ | \$ 4,012,124 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 1,817 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (450) | |
| Unrealized Appreciation on Futures Contracts | 2,010 | | |
| Total - Net | \$ 2,010 | \$ 4,013,491 | \$ |

| CBOE S&P 500 PutWrite Strategy Fund | Level 1 | Level 2 | Level 3 |
|--|---------------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 11,993,388 | \$ |
| Total | \$ | \$ 11,993,388 | \$ |
| Written Options | (168,750) | | |
| Total - Net | \$ (168,750) | \$ 11,993,388 | \$ |

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

| Global Real Return Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 1,337,751 | \$ |
| Corporate Bonds | | 146,187 | |
| Foreign Corporate Bonds | | 208,274 | |
| Foreign Government Obligations | | 1,202,343 | |
| Exchange-Traded Funds | 318,686 | | |
| Investment of Cash Collateral for Securities Loaned | | 104,322 | |
| Total | \$ 318,686 | \$ 2,998,877 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 2,260 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (6,283) | |
| Unrealized Depreciation on Futures Contracts | (16,741) | | |
| Total - Net | \$ 301,945 | \$ 2,994,854 | \$ |

| Managed Futures Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|-----------------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 159,934,207 | \$ |
| Total | \$ | \$ 159,934,207 | \$ |
| Unrealized Appreciation on Foreign Currency Contracts | | 1,575,047 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (71,274) | |
| Unrealized Appreciation on Futures Contracts | 928,833 | | |
| Unrealized Depreciation on Futures Contracts | (3,283,287) | | |
| Total - Net | \$ (2,354,454) | \$ 161,437,980 | \$ |

There were no Level 3 securities at or during the fiscal year or period ended August 31, 2016.

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, 2016.

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 foreign currency contracts, futures contracts and options contracts during the fiscal year or period ended August 31, 2016 which are detailed in each Fund's Schedule of Investments. 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, 2016 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, as disclosed on pages 135 and 136. During the fiscal year or period ended August 31, 2016, no event occurred that triggered a credit-risk-related contingent feature.

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

As of August 31, 2016, collateral for derivative instruments was as follows:

| Fund | Value of Collateral Posted | | | Value of Collateral Received | | |
|--|----------------------------|------------|------------|------------------------------|------------|---------|
| | Cash | Securities | Total | Cash | Securities | Total |
| U.S. Dollar Bullish Fund | \$ 740,000 | \$ | \$ 740,000 | \$ | \$ | \$ |
| Chinese Yuan Strategy Fund | 230,000 | | 230,000 | | | |
| Emerging Currency Strategy Fund | | | | | 556,985* | 556,985 |
| U.S. Aggregate Bond Negative Duration Fund | 381,666 | | 381,666 | | | |
| U.S. Aggregate Bond Zero Duration Fund | 219,259 | | 219,259 | | | |
| High Yield Bond Negative Duration Fund | 164,000 | | 164,000 | | | |
| High Yield Bond Zero Duration Fund | 70,401 | | 70,401 | | | |
| Japan Interest Rate Strategy Fund (consolidated) | 84,709 | 46,990 | 131,699 | | | |
| Unconstrained Bond Fund | 35,003 | | 35,003 | | | |
| CBOE S&P 500 PutWrite Strategy Fund | 1,500,000 | | 1,500,000 | | | |
| Global Real Return Fund (consolidated) | 19,523 | | 19,523 | | | |
| Managed Futures Strategy Fund (consolidated) | | 6,254,537 | 6,254,537 | | | |

Securities collateral posted is reflected on the Schedules of Investments.

* The securities collateral received is comprised entirely of U.S. Treasury securities.

As of August 31, 2016, 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 |
| U.S. Dollar Bullish Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | \$ 1,736,395 | Unrealized depreciation on foreign currency contracts | \$ 283,108 |
| Brazilian Real Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 678,578 | Unrealized depreciation on foreign currency contracts | |
| Chinese Yuan Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 264,644 | Unrealized depreciation on foreign currency contracts | 655,189 |
| Commodity Currency Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 282,809 | Unrealized depreciation on foreign currency contracts | 31,068 |
| Emerging Currency Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 512,790 | Unrealized depreciation on foreign currency contracts | 163,482 |
| Indian Rupee Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 65,729 | Unrealized depreciation on foreign currency contracts | |
| Asia Local Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 56,904 | Unrealized depreciation on foreign currency contracts | 880 |
| Australia & New Zealand Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | | Unrealized depreciation on foreign currency contracts | 2,754 |
| U.S. Aggregate Bond Negative Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 15,243 | Unrealized depreciation on futures contracts* | |
| U.S. Aggregate Bond Zero Duration Fund | | | | |

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| | | | | |
|---|--|--------|--|-------|
| Interest rate contracts | Unrealized appreciation on futures contracts* | 16,306 | Unrealized depreciation on futures contracts* | 4,688 |
| High Yield Bond Negative Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 7,705 | Unrealized depreciation on futures contracts* | |
| High Yield Bond Zero Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 4,813 | Unrealized depreciation on futures contracts* | |

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

| Fund | Asset Derivatives | | Liability Derivatives | |
|---|---|------------|---|-----------|
| | Balance Sheet Location | Value | Balance Sheet Location | Value |
| Emerging Markets Local Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | \$ 135,475 | Unrealized depreciation on foreign currency contracts | \$ 5,505 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 13,718 | Unrealized depreciation on foreign currency contracts | 268 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 23,493 | Unrealized depreciation on futures contracts* | |
| Strategic Corporate Bond Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 2,941 | Unrealized depreciation on foreign currency contracts | |
| Unconstrained Bond Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 1,817 | Unrealized depreciation on foreign currency contracts | 450 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 2,010 | Unrealized depreciation on futures contracts* | |
| CBOE S&P 500 PutWrite Strategy Fund | | | | |
| Equity contracts | | | Written options, at value | 168,750 |
| Global Real Return Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 2,260 | Unrealized depreciation on foreign currency contracts | 6,283 |
| Commodity contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 16,741 |
| Managed Futures Strategy Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on foreign currency contracts | 1,575,047 | Unrealized depreciation on foreign currency contracts | 71,274 |
| | Unrealized appreciation on futures contracts* | 13,463 | Unrealized depreciation on futures contracts* | 35,137 |
| Commodity contracts | Unrealized appreciation on futures contracts* | 915,370 | Unrealized depreciation on futures contracts* | 2,991,009 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 257,141 |

* Includes cumulative appreciation (depreciation) of futures contracts as reported in each Fund's Schedule of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities. Please see Note 2 (Futures Contracts) on page 132 for additional information regarding balance sheet location of balances associated with futures contracts.

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

For the fiscal year or period ended August 31, 2016, 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 ¹ | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized ² |
|--|--|---|
| U.S. Dollar Bullish Fund | | |
| Foreign exchange contracts | \$ (12,894,542) | \$ 3,123,286 |
| Brazilian Real Strategy Fund | | |
| Foreign exchange contracts | 2,069,033 | 2,470,533 |
| Chinese Yuan Strategy Fund | | |
| Foreign exchange contracts | (4,009,068) | 3,410,144 |
| Commodity Currency Strategy Fund | | |
| Foreign exchange contracts | (535,693) | 902,760 |
| Emerging Currency Strategy Fund | | |
| Foreign exchange contracts | (736,349) | 3,115,738 |
| Indian Rupee Strategy Fund | | |
| Foreign exchange contracts | 50,631 | 463,753 |
| Asia Local Debt Fund | | |
| Foreign exchange contracts | 2,990 | 158,248 |
| Australia & New Zealand Debt Fund | | |
| Foreign exchange contracts | 517,547 | (2,754) |
| U.S. Aggregate Bond Negative Duration Fund | | |
| Interest rate contracts | (1,004,676) | (92,336) |
| U.S. Aggregate Bond Zero Duration Fund | | |
| Interest rate contracts | (799,181) | (80,727) |
| High Yield Bond Negative Duration Fund | | |
| Interest rate contracts | (718,094) | (59,811) |
| High Yield Bond Zero Duration Fund | | |
| Interest rate contracts | (79,142) | (22,137) |
| Emerging Markets Local Debt Fund | | |
| Foreign exchange contracts | (1,156,996) | 1,179,460 |
| Japan Interest Rate Strategy Fund (consolidated) | | |
| Foreign exchange contracts | (260,555) | 46,595 |
| Interest rate contracts | (212,306) | 62,277 |
| Strategic Corporate Bond Fund | | |
| Foreign exchange contracts | 5,700 | 15,499 |
| Unconstrained Bond Fund | | |
| Foreign exchange contracts | 2,171 | 3,799 |
| Interest rate contracts | (127,767) | (29,882) |
| CBOE S&P 500 PutWrite Strategy Fund³ | | |
| Equity contracts | 550,386 | (5,700) |
| Global Real Return Fund (consolidated) | | |
| Foreign exchange contracts | 91,474 | (54,772) |
| Commodity contracts | (2,330) | (28,631) |
| Interest rate contracts | 17,156 | |
| Managed Futures Strategy Fund (consolidated) | | |
| Foreign exchange contracts | (2,057,728) | 2,181,709 |
| Commodity contracts | 5,904,493 | (4,623,102) |
| Interest rate contracts | 660,530 | (259,454) |

¹ Realized gains (losses) on derivatives are located on the Statements of Operations as follows:

| | |
|----------------------------|---|
| Equity contracts | Net realized gain (loss) from written options |
| Foreign exchange contracts | Net realized gain (loss) from foreign currency contracts, foreign currency related transactions and futures contracts |

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| | |
|---|---|
| Commodity contracts | Net realized gain (loss) from futures 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. | |

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Notes to Financial Statements (continued)

² Change in unrealized appreciation (depreciation) is located on the Statements of Operations as follows:

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

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

³ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

During the fiscal year or period ended August 31, 2016, the volume of derivative activity (based on the average of month-end balances) for each Fund was as follows:

| Fund | Average Notional | | | Futures contracts (short) | Average Market Value | |
|---|---|---|--------------------------|---------------------------|----------------------|-----------------|
| | Forward foreign currency contracts (to deliver) | Forward foreign currency contracts (to receive) | Futures contracts (long) | | Purchased options | Written options |
| U.S. Dollar Bullish Fund | | | | | | |
| Foreign exchange contracts | \$ 293,390,951 | \$ 554,001,395 | \$ | \$ | \$ | \$ |
| Brazilian Real Strategy Fund | | | | | | |
| Foreign exchange contracts | 24,154,885 | 6,398,953 | | | | |
| Chinese Yuan Strategy Fund | | | | | | |
| Foreign exchange contracts | 67,786,661 | 14,614,298 | | | | |
| Commodity Currency Strategy Fund | | | | | | |
| Foreign exchange contracts | 7,783,173 | 2,589,216 | | | | |
| Emerging Currency Strategy Fund | | | | | | |
| Foreign exchange contracts | 70,513,374 | 24,881,641 | | | | |
| Indian Rupee Strategy Fund | | | | | | |
| Foreign exchange contracts | 15,859,192 | 4,840,010 | | | | |
| Asia Local Debt Fund | | | | | | |
| Foreign exchange contracts | 2,454,745 | 348,518 | | | | |
| Australia & New Zealand Debt Fund | | | | | | |
| Foreign exchange contracts | 23,282 | 824,062 | | | | |
| U.S. Aggregate Bond Negative Duration Fund | | | | | | |
| Interest rate contracts | | | | 15,383,283 | | |
| U.S. Aggregate Bond Zero Duration Fund | | | | | | |
| Interest rate contracts | | | | 21,538,548 | | |
| High Yield Bond Negative Duration Fund | | | | | | |
| Interest rate contracts | | | | 10,181,246 | | |
| High Yield Bond Zero Duration Fund | | | | | | |
| Interest rate contracts | | | | 11,490,232 | | |
| Emerging Markets Local Debt Fund | | | | | | |
| Foreign exchange contracts | 16,005,713 | 5,777,896 | | | | |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | |
| Foreign exchange contracts | 1,505,658 | 2,881,131 | | | | |
| Interest rate contracts | | | | 4,574,179 | | |
| Strategic Corporate Bond Fund | | | | | | |
| Foreign exchange contracts | 4,107 | 564,001 | | | | |

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Unconstrained Bond Fund

| | | | | | |
|--|---------|-----------|-----------|--------|--------|
| Foreign exchange contracts | 161,942 | 160,274 | | | |
| Interest rate contracts | | | 1,544,221 | 97 | 105 |
| CBOE S&P 500 PutWrite Strategy Fund¹ | | | | | |
| Equity contracts | | | | | 74,776 |
| Global Real Return Fund (consolidated) | | | | | |
| Commodity contracts | | | 210,268 | | |
| Foreign exchange contracts | 163,451 | 1,198,139 | | | |
| Interest rate contracts | | | | 67,091 | |

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

| Fund | Average Notional | | | 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 |
| Managed Futures Strategy Fund (consolidated) | | | | | | |
| Commodity contracts | \$ | \$ | \$ 32,021,744 | \$ 53,401,294 | \$ | \$ |
| Foreign exchange contracts | 42,445,900 | 23,625,634 | 22,468,429 | 26,485,354 | | |
| Interest rate contracts | | | 25,523,760 | 5,396,808 | | |

¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

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, net of any foreign taxes withheld and discounts is accrued daily. Dividend income is recognized on the ex-dividend date.

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 Statements of Operations. Net realized and unrealized foreign exchange gains or losses arising from sales of foreign currencies, including gains and losses of 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 foreign currency contracts and foreign currency related transactions* and/or *net change in unrealized appreciation (depreciation) from foreign currency contracts and translation of assets and liabilities denominated in foreign currencies* in the Statements 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 for Funds that commenced operations on or after March 26, 2013, 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 Funds that commenced operations on or after March 26, 2013, 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.

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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.

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

Repurchase Agreements Each Fund may enter into repurchase agreements with counterparties that are deemed to present acceptable credit risks. A repurchase agreement is a transaction in which a Fund acquires securities or other obligations as collateral from a commercial bank or securities broker-dealer and simultaneously commits to resell them to the counterparty at an agreed-upon date or upon demand and at a price reflecting a market rate of interest unrelated to the coupon rate or maturity of the acquired obligations. This is designed to result in a fixed rate of return for the Fund insulated from market fluctuations during the holding period. Each Fund maintains custody of the acquired collateral prior to their repurchase, either through its regular custodian or through a special tri-party custodian or sub-custodian that maintains separate accounts for both the Fund and the counterparty. Because repurchase agreements are collateralized by securities, they are subject to market and credit risk on the acquired collateral in addition to counterparty credit risk. The acquired 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. If the acquired collateral declines in value and becomes less than the repurchase price, plus any agreed-upon additional amount, the counterparty must provide additional collateral so that at all times the collateral value is at least equal to the repurchase price plus any agreed-upon additional amount. 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.

Forward Foreign Currency Contracts The Currency Strategy Funds, except the U.S. Dollar Bullish Fund, utilized forward foreign currency contracts (Forward Contract) to obtain net long exposure to foreign currencies consistent with each Currency Strategy Fund's investment objective. The U.S. Dollar Bullish Fund utilized Forward Contracts to obtain net short exposure to foreign currencies consistent with its investment objective. The Japan Interest Rate Strategy Fund utilized Forward Contracts to obtain net short exposure to the Japanese Yen consistent with its investment objective. The Global Real Return Fund utilized Forward Contracts as hedges to offset some of its currency risk from positions in international bonds and international equities. The Managed Futures Strategy Fund utilized Forward Contracts to obtain net long exposure to the Japanese Yen consistent with its investment objective. A 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 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.

Futures Contracts The Duration Funds and the Unconstrained Bond Fund utilized futures contracts to obtain short exposure to U.S. Treasury bonds to hedge against a rise in interest rates. The Japan Interest Rate Strategy Fund utilized futures contracts to obtain short exposure to Japan government bonds to hedge against a rise in interest rates. The Global Real Return Fund utilized futures contracts to obtain long exposure to commodities to hedge inflation risk. The Managed Futures Strategy Fund utilized futures contracts to obtain long and short exposures to currencies, commodities and interest rates consistent with its investment objective. 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.

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. The current one-day variation margin on open futures contracts is shown on the Statements of Assets and Liabilities as either a receivable or a payable for Net variation margin on futures contracts. The prior variation margins on both open and closed futures contracts are shown in the Statements of Assets and Liabilities, in whole or in part, as a

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component of, or an offset to, Cash , Deposits at broker for futures contracts , and/or Foreign currency deposits at broker for futures contracts .
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

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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.

Options Contracts The Unconstrained Bond Fund and the CBOE S&P 500 PutWrite Strategy Fund (the Funds) may purchase or write put or call options. The CBOE S&P 500 PutWrite Strategy Fund utilized option contracts by writing put options on the S&P 500 Index consistent with its investment objective. The Unconstrained Bond Fund utilized purchased options and written options on U.S. Treasury futures contracts to manage interest rate risk. 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 financial instrument. A call option gives the purchaser of the option the right to buy, and the writer of the option the obligation to sell, the underlying security or financial instrument. A premium is paid to the writer of an option as consideration for undertaking the obligation in the contract. The Funds 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 a Fund purchases an option, an amount equal to the premium paid by the Fund is recorded as an asset on the Statements 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 a security or financial instrument is purchased or sold through the exercise of an option, the related premium paid is added to the basis of the security or financial instrument acquired or deducted from the proceeds of the security or financial instrument sold.

When a Fund writes an option, an amount equal to the premium received by the Fund is recorded as a liability on the Statements 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 Funds. 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 Funds.

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. At August 31, 2016, the CBOE S&P PutWrite Strategy Fund's maximum payout for written put options was \$16,350,000. At August 31, 2016, the Unconstrained Bond Fund did not have any open written put options. The maximum payout for written call options is potentially unlimited to the extent that the written call option is uncovered. At August 31, 2016, the Funds did not have any open written call options.

The Funds' 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 Funds 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 Funds are exposed to the risk of loss if the market price of the underlying security increases. The risk in writing a put option is that the Funds 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 Funds may not be able to enter into a closing transaction because of an illiquid secondary market.

Other significant risks associated with the Funds' use of options contracts may include the following: (1) the success of a strategy may depend on the Fund 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 Funds intend to enter into options contracts only if there is an active market for such

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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.

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

For the fiscal year or period ended August 31, 2016, transactions for written options were as follows:

| | Unconstrained Bond Fund | | CBOE S&P 500 PutWrite Strategy Fund | |
|---|-------------------------|-----------|-------------------------------------|-----------|
| | Amount of Premiums | Contracts | Amount of Premiums | Contracts |
| Balance at August 31, 2015¹ | \$ 797 | 3 | \$ | |
| Options written | 1,453 | 3 | 843,090 | 324 |
| Options closed | (2,156) | (4) | (680,040) | (249) |
| Options expired | (94) | (2) | | |
| Options exercised | | | | |
| Balance at August 31, 2016 | \$ | | \$ 163,050 | 75 |

¹ CBOE S&P 500 PutWrite Strategy Fund commenced operations on February 24, 2016.

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 values of the investments of cash collateral for securities on loan along with the obligations to return such collateral are included on the Statements of Assets and Liabilities. The total value of securities received as collateral for securities on loan is included in a footnote following each Schedule of Investments, but is not included within the Statements of Assets and Liabilities because the receiving Fund does not have the right to sell or repledge the securities 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 Statements 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 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.

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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

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Notes to Financial Statements (continued)

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 a counterparty s 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 options contracts are all exchange traded and are not subject to master netting arrangements. Therefore all futures and options 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 gross basis in the Statements of Assets and Liabilities. As of August 31, 2016, 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:

Assets

Liabilities

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| Fund | Gross | Gross Amounts Not Offset | | Net Amount | Gross Amounts | Gross Amounts Not | | Net Amount |
|-------------------------------------|----------------------|--------------------------|---------------------------|--------------|----------------------|----------------------|-----------------------|------------|
| | Amounts | in | | | in the Statements of | Offset | | |
| | in the Statements of | the Statements of | | | Assets and | in the Statements of | | |
| | Assets and | Financial | Collateral | | Liabilities | Financial | Collateral | |
| | Liabilities | Instruments | Received | | | Instruments | Posted | |
| U.S. Dollar Bullish Fund | | | | | | | | |
| Foreign Currency Contracts | \$ 1,736,395 | \$ (201,389) | \$ | \$ 1,535,006 | \$ 283,108 | \$ (201,389) | \$ | \$ 81,719 |
| Brazilian Real Strategy Fund | | | | | | | | |
| Repurchase Agreements | 3,769,000 | | (3,769,000) ¹ | | | | | |
| Foreign Currency Contracts | 678,578 | | | 678,578 | | | | |
| Chinese Yuan Strategy Fund | | | | | | | | |
| Repurchase Agreements | 15,200,000 | | (15,200,000) ¹ | | | | | |
| Foreign Currency Contracts | 264,644 | (39,164) | | 225,480 | 655,189 | (39,164) | (76,150) ¹ | 539,875 |

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

| Fund | Assets | | | | Liabilities | | | |
|---|------------------------------------|-----------------------|--|------------|------------------------------------|-----------------------|--|------------|
| | Gross Amounts in the Statements of | | Gross Amounts Not Offset in the Statements of Assets and Liabilities | | Gross Amounts in the Statements of | | Gross Amounts Not Offset in the Statements of Assets and Liabilities | |
| | Assets and Liabilities | Financial Instruments | Collateral Received | Net Amount | Assets and Liabilities | Financial Instruments | Collateral Posted | Net Amount |
| Commodity Currency Strategy Fund | | | | | | | | |
| Repurchase Agreements | \$ 1,585,000 | \$ | \$ (1,585,000) ¹ | \$ | \$ | \$ | \$ | \$ |
| Foreign Currency Contracts | 282,809 | (23,294) | | 259,515 | 31,068 | (23,294) | | 7,774 |
| Emerging Currency Strategy Fund | | | | | | | | |
| Repurchase Agreements | 13,800,000 | | (13,800,000) ¹ | | | | | |
| Foreign Currency Contracts | 512,790 | (76,090) | (260,545) ¹ | 176,155 | 163,482 | (76,090) | | 87,392 |
| Indian Rupee Strategy Fund | | | | | | | | |
| Repurchase Agreements | 3,378,000 | | (3,378,000) ¹ | | | | | |
| Foreign Currency Contracts | 65,729 | | | 65,729 | | | | |
| Asia Local Debt Fund | | | | | | | | |
| Securities Lending | 736,981 | | (736,981) ¹ | | | | | |
| Repurchase Agreements | 2,000,000 | | (2,000,000) ¹ | | | | | |
| Foreign Currency Contracts | 56,904 | | | 56,904 | 880 | | | 880 |
| Australia & New Zealand Debt Fund | | | | | | | | |
| Foreign Currency Contracts | | | | | 2,754 | | | 2,754 |
| U.S. Aggregate Bond Enhanced Yield Fund | | | | | | | | |
| Securities Lending | 547,977 | | (547,977) ¹ | | | | | |
| High Yield Bond Negative Duration Fund | | | | | | | | |
| Securities Lending | 904,383 | | (904,383) ¹ | | | | | |
| High Yield Bond Zero Duration Fund | | | | | | | | |
| Securities Lending | 1,423,506 | | (1,423,506) ¹ | | | | | |
| Emerging Markets Corporate Bond Fund | | | | | | | | |
| Securities Lending | 1,662,238 | | (1,662,238) ¹ | | | | | |
| Emerging Markets Local Debt Fund | | | | | | | | |
| Repurchase Agreements | 10,000,000 | | (10,000,000) ¹ | | | | | |
| Foreign Currency Contracts | 135,475 | (3,365) | | 132,110 | 5,505 | (3,365) | | 2,140 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | | | |
| Foreign Currency Contracts | 13,718 | | | 13,718 | 268 | | | 268 |
| Strategic Corporate Bond Fund | | | | | | | | |
| Securities Lending | 307,004 | | (307,004) ¹ | | | | | |
| Foreign Currency Contracts | 2,941 | | | 2,941 | | | | |
| Unconstrained Bond Fund | | | | | | | | |
| Securities Lending | 83,209 | | (83,209) ¹ | | | | | |
| Foreign Currency Contracts | 1,817 | (450) | | 1,367 | 450 | (450) | | |
| Global Real Return Fund (consolidated) | | | | | | | | |
| Securities Lending | 101,846 | | (101,846) ¹ | | | | | |
| Foreign Currency Contracts | 2,260 | (2,260) | | | 6,283 | (2,260) | | 4,023 |
| Managed Futures Strategy Fund (consolidated) | | | | | | | | |
| Foreign Currency Contracts | 1,575,047 | (12,639) | | 1,562,408 | 71,274 | (12,639) | | 58,635 |

¹ 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

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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

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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.

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. In order to qualify for the special tax treatment accorded RICs and their shareholders, each Fund must, among other things, distribute with respect to each taxable year an amount equal to or greater than the sum of 90% of its investment company taxable income and 90% of its net tax-exempt interest income. 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 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 OTHER TRANSACTIONS WITH AFFILIATES

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 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 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:

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| Fund | Advisory | Fee Rate |
|------------------------------|-----------------|-----------------|
| U.S. Dollar Bullish Fund | | 0.50% |
| Brazilian Real Strategy Fund | | 0.45% |

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| Fund | Advisory Fee Rate |
|---|----------------------|
| 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% ¹ |
| 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%* |
| CBOE S&P 500 PutWrite Strategy Fund | 0.44%* |
| Global Real Return Fund (<i>consolidated</i>) | 0.60% |
| Managed Futures Strategy Fund (<i>consolidated</i>) | 0.75% ² |

* WTAM has contractually agreed to limit the advisory fee to 0.12%, 0.15%, 0.45%, 0.55% and 0.38% per annum based on the average daily net assets for U.S. Aggregate Bond Enhanced Yield Fund, Floating Rate Treasury Fund, Strategic Corporate Bond Fund, Unconstrained Bond Fund and CBOE S&P 500 PutWrite Strategy Fund, respectively, through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason.

¹ Effective November 10, 2015, WTAM has voluntarily agreed to waive 0.15% of its management fee. This voluntary waiver may be reduced or discontinued at any time without notice.

² From September 1, 2015 through June 29, 2016 the advisory fee rate was 0.95% and 0.75% thereafter. WTAM has contractually agreed to limit the advisory fee to 0.65% effective June 30, 2016 through December 31, 2017, unless earlier terminated by the Board of Trustees of the Trust for any reason.

Each Fund may purchase shares of affiliated ETFs in secondary market transactions to reduce cash balances. For these transactions, WTAM waives its advisory fees for each Fund's investment in affiliated funds. The waivers may be reduced to offset the incremental costs related to these investments (fund accounting, safekeeping, transaction fees, etc.) that are paid by WTAM out of its advisory fee. The dollar amount of advisory fees waived during the period for the Funds, if any, are shown in the Statements of Operations.

Affiliated holdings are funds which are managed by, or an affiliate of, WTAM. Transactions with affiliated funds during the fiscal year ended August 31, 2016 are as follows:

| Fund | Value at 8/31/2015 | Purchases/ Additions | Sales/ Reductions | Value at 8/31/2016 | Dividend Income |
|--|-----------------------|-------------------------|----------------------|-----------------------|--------------------|
| Global Real Return Fund (<i>consolidated</i>) | | | | | |
| WisdomTree Emerging Markets High Dividend Fund | \$ 18,225 | \$ | \$ | \$ 18,825 | \$ 783 |
| WisdomTree Global Natural Resources Fund | 100,050 | | | 98,850 | 3,053 |
| WisdomTree High Dividend Fund | 188,794 | | 21,734 | 201,011 | 7,112 |
| Total | \$ 307,069 | \$ | \$ 21,734 | \$ 318,686 | \$ 10,948 |

During the fiscal year ended August 31, 2016, the U.S. Dollar Bullish Fund received a voluntary reimbursement of \$80,068 from MCM for investment losses on certain foreign exchange transactions and the Japan Interest Rate Strategy Fund (*consolidated*) received a voluntary reimbursement of \$26,020 from WAMCO for investment losses on certain foreign exchange transactions.

4. CAPITAL SHARE TRANSACTIONS

As of August 31, 2016, 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

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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.

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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) and the cost of purchases and the proceeds from sales resulting from in-kind capital share transactions (excluding short-term investments) for the fiscal year or period ended August 31, 2016 are shown in the following table. Realized gains and losses on sales resulting from in-kind capital share redemptions, as shown on the Statements of Operations, are not recognized by the Funds for tax purposes.

| Fund | Non-U.S. Government Securities | | U.S. Government Securities | | In-kind Capital Share Transactions | |
|--|--------------------------------|-------------|----------------------------|------------|------------------------------------|-------------|
| | Purchases | Sales | Purchases | Sales | 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 | 7,412,318 | 19,350,352 | | | | 2,681,222 |
| Australia & New Zealand Debt Fund | 110,660,403 | 70,257,267 | | | | 3,027,380 |
| U.S. Aggregate Bond Enhanced Yield Fund | 30,349,521 | 12,466,366 | 90,016,681 | 64,152,353 | 55,615,795 | |
| U.S. Aggregate Bond Negative Duration Fund | 1,497,556 | 3,419,748 | 29,447,604 | 32,451,498 | | |
| U.S. Aggregate Bond Zero Duration Fund | 1,256,881 | 2,434,984 | 54,503,756 | 58,018,992 | | |
| Floating Rate Treasury Fund | | | 1,961,548 | 1,963,240 | | |
| High Yield Bond Negative Duration Fund | 5,829,971 | 4,221,958 | | | | 3,743,419 |
| High Yield Bond Zero Duration Fund | 6,289,923 | 5,816,083 | | | | 6,437,797 |
| Emerging Markets Corporate Bond Fund | 19,414,393 | 12,498,206 | | | | 26,995,743 |
| Emerging Markets Local Debt Fund | 178,043,470 | 222,732,864 | | | 63,913,500 | 164,551,577 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | |
| Strategic Corporate Bond Fund | 2,483,840 | 2,256,688 | 220,036 | 278,378 | | |
| Unconstrained Bond Fund | 729,775 | 1,205,321 | 641,899 | 799,741 | | |
| CBOE S&P 500 PutWrite Strategy Fund ¹ | | | | | | |
| Global Real Return Fund (consolidated) | 74,475 | 78,706 | 49,938 | 102,439 | | |
| Managed Futures Strategy Fund (consolidated) | | | | | | |

¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

6. FEDERAL INCOME TAXES

At August 31, 2016, 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 |
|------|----------|-------------------------------|-------------------------------|----------------|
|------|----------|-------------------------------|-------------------------------|----------------|

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| | | | | Appreciation/ (Depreciation) |
|---|----------------|-----------|-------------|---|
| U.S. Dollar Bullish Fund | \$ 233,255,144 | \$ 4,027 | \$ | \$ 4,027 |
| Brazilian Real Strategy Fund | 22,767,539 | 472 | | 472 |
| Chinese Yuan Strategy Fund | 48,737,048 | 678 | | 678 |
| Commodity Currency Strategy Fund | 4,734,697 | 70 | | 70 |
| Emerging Currency Strategy Fund | 41,280,266 | 497 | | 497 |
| Indian Rupee Strategy Fund | 10,630,303 | 160 | | 160 |
| Asia Local Debt Fund | 27,246,008 | 334,527 | (2,074,110) | (1,739,583) |
| Australia & New Zealand Debt Fund | 149,046,943 | 6,923,203 | (1,648,076) | 5,275,127 |
| U.S. Aggregate Bond Enhanced Yield Fund | 105,677,403 | 3,868,538 | (50,133) | 3,818,405 |

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Notes to Financial Statements (continued)

| Fund | Tax Cost | Gross Unrealized Appreciation | Gross Unrealized Depreciation | Net Unrealized Appreciation/ (Depreciation) |
|--|---------------|-------------------------------|-------------------------------|---|
| U.S. Aggregate Bond Negative Duration Fund | \$ 11,751,312 | \$ 468,631 | \$ (7,885) | \$ 460,746 |
| U.S. Aggregate Bond Zero Duration Fund | 23,137,151 | 778,653 | (28,017) | 750,636 |
| Floating Rate Treasury Fund | 1,246,280 | 1,537 | | 1,537 |
| High Yield Bond Negative Duration Fund | 10,118,206 | 285,491 | (223,133) | 62,358 |
| High Yield Bond Zero Duration Fund | 14,846,679 | 415,691 | (246,104) | 169,587 |
| Emerging Markets Corporate Bond Fund | 57,250,902 | 2,888,032 | (2,208,849) | 679,183 |
| Emerging Markets Local Debt Fund | 364,482,470 | 6,065,904 | (47,763,275) | (41,697,371) |
| Japan Interest Rate Strategy Fund (consolidated) | 5,698,772 | 28 | (351,460) | (351,432) |
| Strategic Corporate Bond Fund | 7,399,990 | 362,741 | (119,809) | 242,932 |
| Unconstrained Bond Fund | 3,829,480 | 231,602 | (48,958) | 182,644 |
| CBOE S&P 500 PutWrite Strategy Fund | 11,992,512 | 876 | | 876 |
| Global Real Return Fund (consolidated) | 4,562,351 | 92,104 | (984,059) | (891,955) |
| Managed Futures Strategy Fund (consolidated) | 215,019,943 | 2,708 | (53,307,244) | (53,304,536) |

At August 31, 2016, the components of accumulated earnings/(loss) on a tax-basis were as follows:

| Fund | Undistributed Ordinary Income | Undistributed Capital and Other Gains/ (Losses) | Net Unrealized Appreciation/ (Depreciation) | Currency and Other Unrealized Appreciation/ (Depreciation) | Total Accumulated Earnings/ (Losses) |
|--|-------------------------------|---|---|--|--------------------------------------|
| U.S. Dollar Bullish Fund | \$ | \$ (10,155,999) | \$ 4,027 | \$ | \$ (10,151,972) |
| Brazilian Real Strategy Fund | | (99,916,064) | 472 | | (99,915,592) |
| Chinese Yuan Strategy Fund | | (2,636,665) | 678 | (1) | (2,635,988) |
| Commodity Currency Strategy Fund | | (8,296,265) | 68 | 1 | (8,296,196) |
| Emerging Currency Strategy Fund | | (48,625,186) | 497 | 31,996 | (48,592,693) |
| Indian Rupee Strategy Fund | | (2,231,529) | 160 | | (2,231,369) |
| Asia Local Debt Fund | | (8,661,841) | (1,739,583) | 28,334 | (10,373,090) |
| Australia & New Zealand Debt Fund | | (2,684,613) | 5,275,127 | 10,014 | 2,600,528 |
| U.S. Aggregate Bond Enhanced Yield Fund | 435,306 | 961 | 3,818,405 | (4,625) | 4,250,047 |
| U.S. Aggregate Bond Negative Duration Fund | 1,586 | (3,498,581) | 460,746 | | (3,036,249) |
| U.S. Aggregate Bond Zero Duration Fund | 6,792 | (3,349,189) | 750,636 | 22 | (2,591,739) |
| Floating Rate Treasury Fund | 344 | (202) | 1,537 | | 1,679 |
| High Yield Bond Negative Duration Fund | 2,435 | (2,299,363) | 62,358 | | (2,234,570) |
| High Yield Bond Zero Duration Fund | 6,846 | (1,350,505) | 169,587 | | (1,174,072) |
| Emerging Markets Corporate Bond Fund | 9,797 | (8,980,962) | 679,183 | | (8,291,982) |
| Emerging Markets Local Debt Fund | | (20,742,874) | (41,697,371) | (120,626) | (62,560,871) |
| Japan Interest Rate Strategy Fund (consolidated) | | (229,386) | (351,432) | | (580,818) |
| Strategic Corporate Bond Fund | 2,771 | (170,317) | 242,932 | (205) | 75,181 |
| Unconstrained Bond Fund | | (229,122) | 182,644 | (910) | (47,388) |
| CBOE S&P 500 PutWrite Strategy Fund | 207,150 | 321,421 | 876 | | 529,447 |
| Global Real Return Fund (consolidated) | 84,477 | (117,138) | (891,955) | (1,169) | (925,785) |
| Managed Futures Strategy Fund (consolidated) | | (1,991,645) | (53,304,536) | | (55,296,181) |

The tax character of distributions paid during the fiscal years or periods ended August 31, 2016 and August 31, 2015, was as follows:

| Fund | Year or Period Ended August 31, 2016 | | | Year or Periods Ended August 31, 2015 | | |
|------|--|-----------------------------------|---|--|---|---|
| | Distributions Paid from Ordinary Income* | Paid from Long-Term Capital Gains | Distributions Paid from Return of Capital | Distributions Paid from Ordinary Income* | Distributions Paid from Long-Term Gains | Distributions Paid from Return of Capital |

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| | | | | | | |
|----------------------------------|--------------|---------------|----|--------------|--------------|----|
| U.S. Dollar Bullish Fund | \$ 5,234,624 | \$ 10,539,736 | \$ | \$ 1,455,790 | \$ 2,727,144 | \$ |
| Brazilian Real Strategy Fund | | | | | | |
| Chinese Yuan Strategy Fund | | | | 10,098 | 516,780 | |
| Commodity Currency Strategy Fund | | | | | | |

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

| Fund | Year or Period Ended August 31, 2016 | | | Year or Periods Ended August 31, 2015 | | |
|---|---|---|--|---|--|--|
| | Distributions Paid from Ordinary Income* | Distributions Paid from Long-Term Capital Gains | Distributions Paid from Return of Capital | Distributions Paid from Ordinary Income* | Distributions Paid from Long-Term Gains | Distributions Paid from Return of Capital |
| Emerging Currency Strategy Fund | \$ | \$ | \$ | \$ | \$ | \$ |
| Indian Rupee Strategy Fund | | | | | | |
| Asia Local Debt Fund | 297,000 | | 396,500 | 3,483,000 | | |
| Australia & New Zealand Debt Fund | 2,012,444 | | 806,556 | 1,532,617 | | 70,883 |
| U.S. Aggregate Bond Enhanced Yield Fund | 1,443,500 | | | 12,000 ¹ | | |
| U.S. Aggregate Bond Negative Duration Fund | 265,500 | | | 425,856 | | |
| U.S. Aggregate Bond Zero Duration Fund | 448,000 | | | 949,953 | | 5,036 |
| Floating Rate Treasury Fund | 1,550 | | | | | |
| High Yield Bond Negative Duration Fund | 499,500 | | | 344,268 | | |
| High Yield Bond Zero Duration Fund | 676,500 | | | 663,390 | | |
| Emerging Markets Corporate Bond Fund | 2,725,500 | | | 4,872,978 | | 41,522 |
| Emerging Markets Local Debt Fund | 7,711,000 | | 12,542,500 | 29,050,502 | | 1,723,498 |
| Japan Interest Rate Strategy Fund (consolidated) | 29,375 | 66,999 | | 28,262 | 72,249 | |
| Strategic Corporate Bond Fund | 254,500 | | | 303,416 | | |
| Unconstrained Bond Fund | 180,515 | | 1,486 | 34,501 ² | | |
| CBOE S&P 500 PutWrite Strategy Fund ³ | | | | | | |
| Global Real Return Fund (consolidated) | 177,301 | | | 83,027 | 31,474 | |
| Managed Futures Strategy Fund (consolidated) | | | | | | |

* Includes short-term capital gains if any.

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

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

³ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

At August 31, 2016, 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.

| Fund | Short-Term Post-Effective No Expiration | Long-Term Post-Effective No Expiration | Capital Loss Available Total |
|--|---|--|------------------------------|
| U.S. Dollar Bullish Fund | \$ 400,628 | \$ 637,832 | \$ 1,038,460 |
| Brazilian Real Strategy Fund | 39,947,704 | 59,942,251 | 99,889,955 |
| Chinese Yuan Strategy Fund | 155,153 | 231,973 | 387,126 |
| Commodity Currency Strategy Fund | 3,674,490 | 4,610,913 | 8,285,403 |
| Emerging Currency Strategy Fund | 31,193,586 | 17,332,286 | 48,525,872 |
| Indian Rupee Strategy Fund | 2,193,816 | 21,331 | 2,215,147 |
| Asia Local Debt Fund | 4,929,814 | 3,688,842 | 8,618,656 |
| Australia & New Zealand Debt Fund | 679,314 | 1,889,707 | 2,569,021 |
| U.S. Aggregate Bond Enhanced Yield Fund | | | |
| U.S. Aggregate Bond Negative Duration Fund | 887,940 | 1,523,506 | 2,411,446 |
| U.S. Aggregate Bond Zero Duration Fund | 755,055 | 1,612,981 | 2,368,036 |
| Floating Rate Treasury Fund | 197 | | 197 |
| High Yield Bond Negative Duration Fund | 588,082 | 672,058 | 1,260,140 |
| High Yield Bond Zero Duration Fund | 641,305 | 254,499 | 895,804 |
| Emerging Markets Corporate Bond Fund | 1,025,355 | 4,502,130 | 5,527,485 |

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| | | | |
|---|------------|-----------|------------|
| Emerging Markets Local Debt Fund | 10,574,575 | 7,805,102 | 18,379,677 |
| Japan Interest Rate Strategy Fund <i>(consolidated)</i> | 1,999 | 2,998 | 4,997 |
| Strategic Corporate Bond Fund | 107,478 | 11,963 | 119,441 |
| Unconstrained Bond Fund | 42,919 | 23,949 | 66,868 |
| CBOE S&P 500 PutWrite Strategy Fund | | | |
| Global Real Return Fund <i>(consolidated)</i> | 18,304 | | 18,304 |
| Managed Futures Strategy Fund <i>(consolidated)</i> | 801,892 | 1,189,753 | 1,991,645 |

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 141

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

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.

During the fiscal year or period ended August 31, 2016, the following Funds incurred and will elect to defer post-October capital losses and late year ordinary losses as follows:

| Fund | Late Year Ordinary Loss | Short-Term Post-October Capital Losses | Long-Term Post-October Capital Losses |
|---|--------------------------------|---|--|
| U.S. Dollar Bullish Fund | \$ 484,486 | \$ 3,408,131 | \$ 5,224,922 |
| Brazilian Real Strategy Fund | 26,109 | | |
| Chinese Yuan Strategy Fund | 365,823 | 754,865 | 1,128,851 |
| Commodity Currency Strategy Fund | 10,862 | | |
| Emerging Currency Strategy Fund | 97,691 | 1,623 | |
| Indian Rupee Strategy Fund | 16,382 | | |
| Asia Local Debt Fund | | (75,807) | 118,992 |
| Australia & New Zealand Debt Fund | | | 3,866 |
| U.S. Aggregate Bond Enhanced Yield Fund | | | |
| U.S. Aggregate Bond Negative Duration Fund | | 339,713 | 549,008 |
| U.S. Aggregate Bond Zero Duration Fund | | 224,857 | 466,594 |
| Floating Rate Treasury Fund | | | 5 |
| High Yield Bond Negative Duration Fund | | 518,406 | 520,817 |
| High Yield Bond Zero Duration Fund | | 187,172 | 267,529 |
| Emerging Markets Corporate Bond Fund | | 5,183 | 3,448,294 |
| Emerging Markets Local Debt Fund | | (53,945) | 2,096,830 |
| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | 550 | 89,534 | 134,305 |
| Strategic Corporate Bond Fund | | 18,195 | 32,681 |
| Unconstrained Bond Fund | | 27,242 | 78,441 |
| CBOE S&P 500 PutWrite Strategy Fund ¹ | | | |
| Global Real Return Fund (<i>consolidated</i>) | | 10,673 | 88,161 |
| Managed Futures Strategy Fund (<i>consolidated</i>) | | | |

¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

During the fiscal year or period ended August 31, 2016, the following Funds utilized capital loss carryforwards of the noted amounts to offset realized gains.

| Fund | Utilized Capital Loss Carryforward |
|--|---|
| 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 | 64,454 |
| Asia Local Debt Fund | |
| Australia & New Zealand Debt Fund | 601,300 |
| U.S. Aggregate Bond Enhanced Yield Fund | 2,507 |
| U.S. Aggregate Bond Negative Duration Fund | |
| U.S. Aggregate Bond Zero Duration Fund | |
| Floating Rate Treasury Fund | 58 |
| High Yield Bond Negative Duration Fund | |
| High Yield Bond Zero Duration Fund | |

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Emerging Markets Corporate Bond Fund

Emerging Markets Local Debt Fund

Japan Interest Rate Strategy Fund (*consolidated*)

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

| Fund | Utilized Capital Loss Carryforward |
|---|---|
| Strategic Corporate Bond Fund | \$ |
| Unconstrained Bond Fund | |
| CBOE S&P 500 PutWrite Strategy Fund ¹ | |
| Global Real Return Fund (<i>consolidated</i>) | |
| Managed Futures Strategy Fund (<i>consolidated</i>) | 526,402 |

¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

At August 31, 2016, the effect of permanent book/tax reclassifications resulted in increases (decreases) to the components of net assets as follows:

| Fund | Undistributed Net Investment Income/ (Loss) | Accumulated Net Realized Gain/ (Loss) | Paid-in Capital |
|---|--|--|----------------------------|
| U.S. Dollar Bullish Fund | \$ 430,438 | \$ 49 | \$ (430,487) |
| Brazilian Real Strategy Fund | 70,415 | | (70,415) |
| Chinese Yuan Strategy Fund | 229,813 | 80,002 | (309,815) |
| Commodity Currency Strategy Fund | 36,180 | | (36,180) |
| Emerging Currency Strategy Fund | 344,143 | | (344,143) |
| Indian Rupee Strategy Fund | 53,254 | | (53,254) |
| Asia Local Debt Fund | 22,776,271 | 3,869,687 | (26,645,958) |
| Australia & New Zealand Debt Fund | (234,718) | 1,372,732 | (1,138,014) |
| U.S. Aggregate Bond Enhanced Yield Fund | 94,416 | (94,416) | |
| U.S. Aggregate Bond Negative Duration Fund | 26,463 | (26,464) | 1 |
| U.S. Aggregate Bond Zero Duration Fund | 46,956 | (46,956) | |
| Floating Rate Treasury Fund | | | |
| High Yield Bond Negative Duration Fund | | 238,252 | (238,252) |
| High Yield Bond Zero Duration Fund | | 144,750 | (144,750) |
| Emerging Markets Corporate Bond Fund | | 1,911,983 | (1,911,983) |
| Emerging Markets Local Debt Fund | 25,663,072 | 107,222,316 | (132,885,388) |
| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | 15,727 | 194,956 | (210,683) |
| Strategic Corporate Bond Fund | 2,953 | (2,953) | |
| Unconstrained Bond Fund | (906) | 906 | |
| CBOE S&P 500 PutWrite Strategy Fund | 7,402 | (15,434) | 8,032 |
| Global Real Return Fund (<i>consolidated</i>) | 86,000 | (98,747) | 12,747 |
| Managed Futures Strategy Fund (<i>consolidated</i>) | 1,678,285 | (5,902,683) | 4,224,398 |

These differences are primarily due to the calculation of currency gains/losses, realized book income from wholly owned foreign subsidiaries, redemptions-in-kind, 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.

No provision for U.S. federal income taxes has been made in the accompanying financial statements because each Fund has elected and intends to continue to qualify for the tax treatment applicable to RICs under the Code. Under existing law, if each Fund so qualifies, it will not be subject to U.S. federal income tax on net investment income and capital gains distributed to Fund shareholders.

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, 2016, 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, 2016, remains subject to examination by taxing authorities.

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Notes to Financial Statements (concluded)

7. RECENT ACCOUNTING PRONOUNCEMENT

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 ASC 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. ASU 2015-07 also limits certain disclosures to investments for which the entity has elected to measure the fair value using the practical expedient. ASU 2015-07 will be effective for financial statements issued for fiscal years beginning after December 15, 2015, and interim periods within those fiscal years (earlier application is also permitted). WTAM has evaluated ASU 2015-07 and determined that there is no impact on the Trust's financial statements.

8. SUBSEQUENT EVENTS

The Board of Trustees, after careful consideration, has determined to close the Commodity Currency Strategy Fund and the Japan Interest Rate Strategy Fund (*consolidated*).

The last day of secondary market trading of shares of the Funds on their respective exchanges was September 22, 2016. Shareholders were able to sell Fund shares through a broker in the standard manner through this date. Customary brokerage charges may apply to such transactions. Each Fund was closed to new investors as of September 22, 2016. Beginning on or about this date, each Fund was in the process of liquidating its portfolio assets. This caused each Fund to increase its cash holdings and deviate from the investment objective and strategies stated in its prospectus.

Shareholders remaining in the Funds had their shares automatically redeemed and received cash in an amount equal to the net asset value of their shares as of the close of business on September 28, 2016. This amount included any accrued capital gains and dividends. Shareholders remaining in the Funds were not charged any transaction fees by the Funds.

Whether an investor sold their shares or were automatically redeemed, an investor will generally recognize a capital gain (or loss) equal to the amount received above (or below) the adjusted cost basis in such shares.

On September 29, 2016, as a result of a redemption by an Authorized Participant, 7,400,000 shares, representing approximately 88% of the total outstanding shares of the Australia & New Zealand Debt Fund, were redeemed at net asset value. The redemption was effectuated by delivering portfolio securities in-kind and a nominal amount of cash representing the net asset value of the shares redeemed as of the close of business on September 29, 2016. Any realized gains and losses on portfolio sales resulting from the in-kind capital share redemption will not be recognized by the Australia & New Zealand Debt Fund for tax purposes. The redemption did not adversely impact the Australia & New Zealand Debt Fund's ability to continue as a going concern.

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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 CBOE S&P 500 PutWrite Strategy Fund, WisdomTree Global Real Return Fund (consolidated), WisdomTree Managed Futures Strategy Fund (consolidated), twenty-two of the investment funds constituting the WisdomTree Trust (the Trust), as of August 31, 2016, and the related statements of operations, the statements of changes in net assets and the financial highlights for each of the periods presented 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 audits 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, 2016, by correspondence with the custodian and others, or by other appropriate auditing procedures where replies from others 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 CBOE S&P 500 PutWrite Strategy Fund, WisdomTree Global Real Return Fund (consolidated), WisdomTree Managed Futures Strategy Fund (consolidated), twenty-two of the investment funds constituting the WisdomTree Trust, at August 31, 2016, the results of their operations, the changes in their net assets and the financial highlights for each of the periods presented therein, in conformity with U.S. generally accepted accounting principles.

New York, New York

October 27, 2016

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Approval of Investment Advisory Agreement (unaudited)

Consideration of the Approval of Investment Advisory Agreement with respect to the WisdomTree Managed Futures Strategy Fund (consolidated) (the Fund)

At a meeting of the Board of Trustees (the Board) of the WisdomTree Trust (the Trust) held on June 15-16, 2016, 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 amendment of the Investment Advisory Agreement (the Advisory Agreement), pursuant to which WisdomTree Asset Management, Inc. (WTAM) provides the Fund with investment advisory services. WTAM representatives discussed with the Board its proposal to lower the advisory fee paid to WTAM by the Fund pursuant to the Advisory Agreement from 0.95% to 0.75% of the value of the Fund s average net assets while also implementing a contractual fee waiver of 0.10%, which would be effective on or around June 30, 2016. WTAM representatives noted that the Board previously approved in May 2016 a contractual fee waiver of 0.30% through December 31, 2017, which was scheduled to take effect on or around June 30, 2016, and explained that the proposed fee reduction and fee waiver, if approved by the Board, would supersede the pending fee waiver. WTAM representatives reminded the Trustees that the Board previously approved in March 2016 changing the Fund s investment strategy so that the Fund, effective on or around June 30, 2016, will seek to provide returns that correspond to the performance of a new proprietary WisdomTree benchmark index. WTAM representatives stated that no change was proposed to the sub-advisory fee payable by WTAM to the Fund s sub-adviser, Mellon Capital Management Corporation (the Sub-Adviser), for providing services to the Fund. Since the Board had approved the renewal of the Advisory Agreement at a meeting held on September 21-22, 2015 (the September Meeting), and, other than as discussed below, there had been no material changes in the information presented, the Board addressed certain of the relevant considerations by reference to their considerations and determinations at the September Meeting.

In considering whether to approve the amendment to the Advisory Agreement, the Trustees considered and discussed a memorandum discussing the proposed new fee structure provided by WTAM and information provided by Broadridge Financial Solutions, 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. In considering the approval of the amendment of the Advisory Agreement, 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 Provided to the Fund. WTAM represented that there was expected to be no diminution in the nature, extent or quality of the services provided to the Fund by WTAM. The nature, extent and quality of services provided had been considered at the September Meeting, and there had been no material changes in this information.

Comparative Analysis of the Fund s Performance, Advisory Fees and Fund Expenses. The Board had considered the Fund s performance at the September Meeting. The Board also noted that, as the Fund s new investment strategy will be implemented on or around June 30, 2016, the current performance of the Fund was not a significant factor for the Board s consideration.

The Board considered the fee to be paid to WTAM by the Fund. The Board examined the fee to be paid to WTAM 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 noted that WTAM had previously agreed to waive receipt of a portion of the Fund s advisory fee, from on or around June 30, 2016 until December 31, 2017, in the amount of 0.30% of the value of the Fund s average net assets, which would reduce the Fund s effective advisory fee rate in the same amount as the proposed new fee structure. The Board considered that although the proposed new fee structure would not reduce the effective advisory fee rate payable by the Fund to WTAM or the Fund s expense ratio to a greater degree than the pending fee waiver, the proposed new fee structure would provide more certainty to investors as to what fees the Fund may incur in the future as compared to implementing the pending fee waiver. The Board concluded that the proposed change did not alter the conclusions the Board had reached at the September Meeting.

Analysis of Profitability and Economies of Scale. The Board had considered profitability, economies of scale and the potential benefits to WTAM at the September Meeting. WTAM representatives noted that the proposed new fee structure would result in a reduction in the fees paid to WTAM by the Fund equal to the pending fee waiver (and therefore would have the same impact on profitability and economies of scale) and that potential benefits would not change materially as a result of the amendment from those considered at the September Meeting.

* * * * *

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

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The Board of Trustees is responsible for overseeing the management and affairs of the Funds and the Trust. 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

| Name and Year of Birth of Trustee/Officer | Position(s) Held with the Trust, Term of Office and Length of Time Served | Principal Occupation(s) During the Past 5 Years | Number of Portfolios in Fund Complex Overseen by Trustee/Officer* | Other Directorships Held by Trustee During the Past 5 Years |
|---|--|--|--|---|
| David G. Chrencik [^] (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). | 97 | Trustee, Vericimetry Funds (2011-2014) |
| Joel Goldberg [#] (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. | 97 | Director, Better Business Bureau (Metropolitan New York, Long Island and the Mid- Hudson Region) |
| Toni Massaro (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. | 97 | None |
| Melinda A. Raso Kirstein (1955) | Trustee, 2014- present | Retired, Merrill Lynch Investment Management, Vice President; Senior Portfolio Manager, Fixed Income Management; Director, Tax Exempt Fund Management. | 97 | Associate Alumnae of Douglass College, Member of Investment Committee |
| Victor Ugolyn (1947) | Trustee, 2006- present; Chairman | Private Investor, 2005 to present; President and Chief Executive Officer of William D. | 97 | Member of the |

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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, 2016.

^ Chair of the Audit Committee.

Chair of the Contracts Review Committee.

Chair of the Governance and Nominating Committee.

Chair of the Investment Committee.

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

| Name | Position(s) Held with the Trust, Term of Office and Length of Time Served | Principal Occupation(s) During the Past 5 Years | Number of Portfolios in Fund Complex Overseen by Trustee/ Officer* | Other Directorships Held by Trustee During the Past 5 Years |
|--------------------------------|--|---|---|--|
| Jonathan Steinberg** (1964) | Trustee, 2005-present 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. | 97 | Director, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc. |
| David Castano** (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. | 97 | None |
| Terry Jane Feld** (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. | 97 | None |
| Ryan Louvar** (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. | 97 | None |
| Sarah English** (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. | 97 | None |
| Clint Martin** (1977) | Assistant Treasurer, 2015-present | Fund Manager, Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2012; Vice President of Legg Mason & Co. and served as Assistant Treasurer from 2010 | 97 | None |

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

* As of August 31, 2016.

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

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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, 2016, 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 2017.

The Funds designate the following amount of ordinary income distributions paid during the fiscal year or period ended August 31, 2016 from qualified short-term gains and qualified interest income:

| Fund | Qualified Interest Income |
|---|------------------------------|
| U.S. Dollar Bullish Fund | 22.00% |
| Brazilian Real Strategy Fund | 0.00% |
| Chinese Yuan Strategy Fund | 0.00% |
| Commodity Currency Strategy Fund | 0.00% |
| Emerging Currency Strategy Fund | 0.00% |
| Indian Rupee Strategy Fund | 0.00% |
| Asia Local Debt Fund | 0.00% |
| Australia & New Zealand Debt Fund | 0.00% |
| U.S. Aggregate Bond Enhanced Yield Fund | 88.50% |
| U.S. Aggregate Bond Negative Duration Fund | 100.00% |
| U.S. Aggregate Bond Zero Duration Fund | 91.13% |
| Floating Rate Treasury Fund | 0.00% |
| High Yield Bond Negative Duration Fund | 88.67% |
| High Yield Bond Zero Duration Fund | 87.12% |
| Emerging Markets Corporate Bond Fund | 3.86% |
| Emerging Markets Local Debt Fund | 0.00% |
| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | 0.00% |
| Strategic Corporate Bond Fund | 61.16% |
| Unconstrained Bond Fund | 66.41% |
| CBOE S&P 500 PutWrite Strategy Fund ¹ | 0.00% |
| Global Real Return Fund (<i>consolidated</i>) | 14.71% |
| Managed Futures Strategy Fund (<i>consolidated</i>) | 0.00% |

¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

The Funds intend to elect to pass through to shareholders the credit for taxes paid during the fiscal year or period ended August 31, 2016, to foreign countries. The gross foreign source income and foreign taxes paid are as follows:

| Fund | Gross Foreign Income | Foreign Taxes Paid |
|--|-------------------------|-----------------------|
| 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 | 926,844 | 46,842 |
| Australia & New Zealand Debt Fund | | |
| U.S. Aggregate Bond Enhanced Yield Fund | | |
| U.S. Aggregate Bond Negative Duration Fund | | |
| U.S. Aggregate Bond Zero Duration Fund | | |
| Floating Rate Treasury Fund | | |
| High Yield Bond Negative Duration Fund | | |

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| | | |
|--------------------------------------|------------|---------|
| High Yield Bond Zero Duration Fund | | |
| Emerging Markets Corporate Bond Fund | | |
| Emerging Markets Local Debt Fund | 24,717,110 | 603,942 |

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Supplemental Information (unaudited) (concluded)

| Fund | Gross Foreign Income | Foreign Taxes Paid |
|---|---------------------------------|-------------------------------|
| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | \$ | \$ |
| Strategic Corporate Bond Fund | | |
| Unconstrained Bond Fund | | |
| CBOE S&P 500 PutWrite Strategy Fund ¹ | | |
| Global Real Return Fund (<i>consolidated</i>) | | |
| Managed Futures Strategy Fund (<i>consolidated</i>) | | |

¹ For the period February 24, 2016 (commencement of operations) through August 31, 2016.

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General Information (unaudited)

Proxy Voting Policies, Procedures and Record

A complete copy of the Proxy Voting Policy may be obtained upon request, at no charge, 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. The Funds' Form N-PX is also available on the SEC's website at 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 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.

Information about each Fund's portfolio holdings is available daily, without charge, at 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

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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, 2016:

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 Dividend Fund (DVEM)

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. Quality Dividend Growth Fund (DNL)

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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 Global SmallCap Dividend Fund (GSD)

WisdomTree Dynamic Currency Hedged Europe Equity Fund (DDEZ)

WisdomTree India Earnings Fund (EPI)

WisdomTree Dynamic Currency Hedged International Equity Fund (DDWM)

WisdomTree Middle East Dividend Fund (GULF)

WisdomTree Dynamic Currency Hedged International SmallCap Equity Fund (DDL5)

WisdomTree Dollar Sensitive Equity Funds

WisdomTree Dynamic Currency Hedged Japan Equity Fund (DDJP)

WisdomTree Strong Dollar Emerging Markets Equity Fund (EMSD)

WisdomTree Europe Hedged Equity Fund (HEDJ)

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

WisdomTree Europe Hedged SmallCap Equity Fund (EUSC)

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

WisdomTree Europe Local Recovery Fund (EZR)

WisdomTree Currency Strategy Funds

WisdomTree Europe Quality Dividend Growth Fund (EUDG)

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

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WisdomTree Europe SmallCap Dividend Fund (DFE)

WisdomTree Brazilian Real Strategy Fund (BZF)

WisdomTree Germany Hedged Equity Fund (DXGE)

WisdomTree Chinese Yuan Strategy Fund (CYB)

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

WisdomTree Commodity Currency Strategy Fund (CCX)

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

WisdomTree Emerging Currency Strategy Fund (CEW)

WisdomTree Global Hedged SmallCap Dividend Fund (HGSD)

WisdomTree Indian Rupee Strategy Fund (ICN)

WisdomTree International Dividend ex-Financials Fund (DOO)

WisdomTree Fixed Income Funds

WisdomTree International Equity Fund (DWM)

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree International Hedged Equity Fund (HDWM)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

WisdomTree International Hedged Quality Dividend Growth Fund (IHGD)

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

WisdomTree International Hedged SmallCap Dividend Fund (HDLS)

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

WisdomTree International High Dividend Fund (DTH)

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

WisdomTree International LargeCap Dividend Fund (DOL)

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

WisdomTree International MidCap Dividend Fund (DIM)

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

WisdomTree International Quality Dividend Growth Fund (IQDG)

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

WisdomTree International SmallCap Dividend Fund (DLS)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

WisdomTree Japan Hedged Capital Goods Fund (DXJC)

WisdomTree Emerging Markets Local Debt Fund (ELD)

WisdomTree Japan Hedged Equity Fund (DXJ)

WisdomTree Fundamental U.S. Corporate Bond Fund (WFIG)

WisdomTree Japan Hedged Financials Fund (DXJF)

WisdomTree Fundamental U.S. High Yield Corporate Bond Fund (WFHY)

WisdomTree Japan Hedged Health Care Fund (DXJH)

WisdomTree Fundamental U.S. Short-Term Corporate Bond Fund (SFIG)

WisdomTree Japan Hedged Quality Dividend Growth Fund (JHDG)

WisdomTree Fundamental U.S. Short-Term High Yield Corporate Bond Fund (SFHY)

WisdomTree Japan Hedged Real Estate Fund (DXJR)

WisdomTree Japan Interest Rate Strategy Fund (JGBB)

WisdomTree Japan Hedged SmallCap Equity Fund (DXJS)

WisdomTree Strategic Corporate Bond Fund (CRDT)

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

WisdomTree Western Asset Unconstrained Bond Fund (UBND)

WisdomTree Japan Quality Dividend Growth Fund (JDG)

WisdomTree Alternative Funds

WisdomTree Japan SmallCap Dividend Fund (DFJ)

WisdomTree CBOE S&P 500 PutWrite Strategy Fund (PUTW)

WisdomTree Korea Hedged Equity Fund (DXKW)

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WisdomTree United Kingdom Hedged Equity Fund (DXPS)

WisdomTree Coal Fund (TONS)

WisdomTree Continuous Commodity Index Fund (GCC)

WisdomTree Dynamic Bearish U.S. Equity Fund (DYB)

WisdomTree Dynamic Long/Short U.S. Equity Fund (DYLS)

WisdomTree Global Real Return Fund (RRF)

WisdomTree Managed Futures Strategy Fund (WDTI)

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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, 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 actively managed Currency Strategy Funds, actively managed 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.

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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

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WisdomTree Strategic Corporate Bond Fund

WisdomTree Western Asset Unconstrained Bond Fund

Alternative Funds

WisdomTree CBOE S&P 500 PutWrite Strategy Fund

WisdomTree Global Real Return Fund

WisdomTree Managed Futures Strategy Fund

WisdomTree Fund shares are distributed by Foreside Fund Services, LLC, in the U.S. only.

WTGM-1863

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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 \$543,302 for 2016 and \$509,120 for 2015.

Audit-Related Fees

- (b)

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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 \$0 for 2016 and \$0 for 2015.

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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 \$163,165 for 2016 and \$160,400 for 2015.

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 \$0 for 2016 and \$0 for 2015.

- (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 \$163,165 for 2016 and \$160,400 for 2015.

(h) Not applicable.

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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.

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))

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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)).

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- (b) 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.

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.

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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 4, 2016

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 4, 2016

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

Date: November 4, 2016