

WisdomTree Trust  
Form N-Q  
July 25, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**

**MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-21864

WisdomTree Trust

(Exact name of registrant as specified in charter)

245 Park Avenue, 35<sup>th</sup> Floor

New York, NY 10167

(Address of principal executive offices) (Zip code)

The Corporation Trust Company

1209 Orange Street

Wilmington, DE 19801

(Name and address of agent for service)

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

Date of fiscal year end: August 31

Date of reporting period: May 31, 2014

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q 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 the 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.

**Item 1. Schedule of Investments.**

The Schedule(s) of Investments is attached herewith.

**Schedule of Investments** (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 99.8%</b>		
<b>U.S. Treasury Bills - 99.8%</b>		
U.S. Treasury Bills		
0.02%, 6/26/14*	\$ 19,050,000	\$ 19,049,768
0.01%, 7/17/14*	27,850,000	27,849,573
<b>TOTAL INVESTMENTS IN SECURITIES - 99.8%</b>		
(Cost: \$46,899,341) <sup>(a)</sup>		<b>46,899,341</b>
Cash and Other Assets in Excess of Liabilities - 0.2%		104,043
<b>NET ASSETS - 100.0%</b>		<b>\$ 47,003,384</b>

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

<sup>(a)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 60.6%</b>		
<b>U.S. Treasury Bill - 60.6%</b>		
U.S. Treasury Bill 0.01%, 6/26/14*		
(Cost: \$18,399,904)	\$ 18,400,000	\$ 18,399,904
<b>REPURCHASE AGREEMENT - 32.3%</b>		
<b>United States - 32.3%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$9,794,827 (fully collateralized by U.S. Treasury Note, 1.63% due 4/30/19; Market value - \$9,990,708)		
(Cost: \$9,794,770)	9,794,770	9,794,770
<b>TOTAL INVESTMENTS IN SECURITIES - 92.9%</b>		
(Cost: \$28,194,674) <sup>(a)</sup>		<b>28,194,674</b>
Cash and Other Assets in Excess of Liabilities - 7.1%		2,169,836
<b>NET ASSETS - 100.0%</b>		<b>\$ 30,364,510</b>

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

<sup>(a)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 71.2%</b>		
<b>U.S. Treasury Bills - 71.2%</b>		
U.S. Treasury Bills		
0.01%, 6/26/14*	\$ 81,858,000	\$ 81,857,573
0.01%, 7/10/14*	32,000,000	31,999,619
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$113,857,192)		<b>113,857,192</b>
<b>TIME DEPOSITS - 20.2%</b>		
<b>China - 20.2%</b>		
Barclays Capital, Inc.		
1.35%, 6/20/14	50,396,868 CNH	8,066,532
BNP Paribas S.A.		
1.23%, 6/20/14	50,384,145 CNH	8,064,495
Deutsche Bank AG		
2.05%, 6/20/14	50,402,354 CNH	8,067,410
Standard Chartered Bank		
1.35%, 6/20/14	50,421,342 CNH	8,070,449
<b>TOTAL TIME DEPOSITS</b>		
(Cost: \$32,369,206)		<b>32,268,886</b>
<b>REPURCHASE AGREEMENT - 8.1%</b>		
<b>United States - 8.1%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$13,007,565 (fully collateralized by U.S. Treasury Note, 1.63% due 4/30/19; Market value - \$13,267,643)		
(Cost: \$13,007,490)	13,007,490	<b>13,007,490</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 99.5%</b>		
(Cost: \$159,233,888) <sup>(a)</sup>		<b>159,133,568</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 0.5%		746,758
<b>NET ASSETS - 100.0%</b>		<b>\$ 159,880,326</b>

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

CNH - Offshore Chinese renminbi

Edgar Filing: WisdomTree Trust - Form N-Q

- \* Interest rate shown reflects the discount rate at time of purchase.
- (a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 69.3%</b>		
<b>U.S. Treasury Bills - 69.3%</b>		
U.S. Treasury Bills		
0.01%, 6/26/14*	\$ 3,950,000	\$ 3,949,980
0.01%, 7/17/14*	4,500,000	4,499,931
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$8,449,911)		<b>8,449,911</b>
<b>REPURCHASE AGREEMENT - 27.3%</b>		
<b>United States - 27.3%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$3,337,605 (fully collateralized by U.S. Treasury Note, 3.63% due 2/15/21; Market value - \$3,404,440)		
(Cost: \$3,337,585)	3,337,585	<b>3,337,585</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 96.6%</b>		
(Cost: \$11,787,496) <sup>(a)</sup>		<b>11,787,496</b>
Cash and Other Assets in Excess of Liabilities - 3.4%		410,823
<b>NET ASSETS - 100.0%</b>		<b>\$ 12,198,319</b>

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

<sup>(a)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 82.8%</b>		
<b>U.S. Treasury Bills - 82.8%</b>		
U.S. Treasury Bills		
0.01%, 6/19/14*	\$ 75,286,000	\$ 75,285,774
0.01%, 7/10/14*	20,000,000	19,999,762
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$95,285,536)		<b>95,285,536</b>
<b>REPURCHASE AGREEMENT - 12.2%</b>		
<b>United States - 12.2%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$14,000,082 (fully collateralized by International Bank Reconstruction & Development, 1.38% due 4/10/18 and U.S. Treasury Note, 1.63% due 4/30/19; Market value - \$14,280,073)		
(Cost: \$14,000,000)	14,000,000	<b>14,000,000</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 95.0%</b>		
(Cost: \$109,285,536) <sup>(a)</sup>		<b>109,285,536</b>
Cash and Other Assets in Excess of Liabilities - 5.0%		5,700,485
<b>NET ASSETS - 100.0%</b>		<b>\$ 114,986,021</b>

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

(a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*



**Schedule of Investments** (unaudited)

**WisdomTree Indian Rupee Strategy Fund (ICN)**

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 75.0%</b>		
<b>U.S. Treasury Bills - 75.0%</b>		
U.S. Treasury Bills		
0.01%, 6/26/14*	\$ 16,723,000	\$ 16,722,913
0.01%, 7/17/14*	4,500,000	4,499,931
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$21,222,844)		<b>21,222,844</b>
<b>REPURCHASE AGREEMENT - 14.5%</b>		
<b>United States - 14.5%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$4,115,556 (fully collateralized by U.S. Treasury Note, 3.63% due 2/15/21; Market value - \$4,197,938)		
(Cost: \$4,115,532)	4,115,532	<b>4,115,532</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 89.5%</b>		
(Cost: \$25,338,376) <sup>(a)</sup>		<b>25,338,376</b>
Cash and Other Assets in Excess of Liabilities - 10.5%		2,963,799
<b>NET ASSETS - 100.0%</b>		<b>\$ 28,302,175</b>

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

<sup>(a)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN CORPORATE BONDS - 1.7%</b>		
<b>Indonesia - 1.0%</b>		
Export-Import Bank of Korea 8.40%, 7/6/16, Reg S	42,000,000,000 IDR	\$ 3,636,283
<b>Taiwan - 0.7%</b>		
Export-Import Bank of Korea 0.70%, 7/1/16, Reg S	69,000,000 TWD	2,295,014
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$6,129,412)		<b>5,931,297</b>
<b>FOREIGN GOVERNMENT AGENCIES - 8.9%</b>		
<b>Australia - 8.4%</b>		
New South Wales Treasury Corp. 6.00%, 4/1/16, Series 16	9,564,000 AUD	9,412,234
Queensland Treasury Corp. 6.00%, 7/21/22, Series 22	11,015,000 AUD	11,738,747
Western Australian Treasury Corp. 7.00%, 4/15/15, Series 15	8,765,000 AUD	8,458,667
<b>Total Australia</b>		<b>29,609,648</b>
<b>New Zealand - 0.5%</b>		
Queensland Treasury Corp. 7.13%, 9/18/17, Reg S	1,802,000 NZD	1,657,377
<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>		
(Cost: \$34,007,657)		<b>31,267,025</b>
<b>FOREIGN GOVERNMENT OBLIGATIONS - 61.1%</b>		
<b>China - 5.6%</b>		
China Government Bond 2.87%, 6/27/16, Reg S	30,000,000 CNY	4,856,829
1.40%, 8/18/16, Reg S	16,000,000 CNY	2,510,848
2.48%, 12/1/20	20,500,000 CNY	3,057,572
2.36%, 8/18/21, Reg S	15,500,000 CNY	2,274,648
3.10%, 6/29/22	27,000,000 CNY	4,095,850
3.48%, 6/29/27, Reg S	18,000,000 CNY	2,717,521
<b>Total China</b>		<b>19,513,268</b>
<b>Hong Kong - 4.4%</b>		

Edgar Filing: WisdomTree Trust - Form N-Q

<b>Hong Kong Government Bond</b>		
1.69%, 12/22/14	16,850,000 HKD	2,192,601
1.65%, 6/15/15	64,000,000 HKD	8,382,056
1.51%, 2/24/27	32,700,000 HKD	3,956,080
<b>Hong Kong Government Bond Programme</b>		
2.46%, 8/4/21	8,000,000 HKD	1,067,219
<b>Total Hong Kong</b>		<b>15,597,956</b>
<b>Indonesia - 4.8%</b>		
<b>Indonesia Treasury Bond</b>		
7.38%, 9/15/16, Series FR55	69,010,000,000 IDR	5,916,832
5.25%, 5/15/18, Series FR66	40,187,000,000 IDR	3,186,190
12.80%, 6/15/21, Series FR34	44,422,000,000 IDR	4,802,267
7.00%, 5/15/22, Series FR61	36,135,000,000 IDR	2,922,339
<b>Total Indonesia</b>		<b>16,827,628</b>
<b>Malaysia - 12.4%</b>		
<b>Malaysia Government Bond</b>		
3.84%, 8/12/15, Series 0110	29,022,000 MYR	9,103,478
4.01%, 9/15/17, Series 0210	49,856,000 MYR	15,725,262
3.26%, 3/1/18, Series 0213	56,347,000 MYR	17,311,051
4.38%, 11/29/19, Series 0902	4,405,000 MYR	1,407,239
<b>Total Malaysia</b>		<b>43,547,030</b>
<b>New Zealand - 4.5%</b>		
<b>New Zealand Government Bond</b>		
6.00%, 4/15/15, Series 415	8,673,000 NZD	7,527,971
6.00%, 12/15/17, Series 1217	9,164,000 NZD	8,338,225
<b>Total New Zealand</b>		<b>15,866,196</b>
<b>Philippines - 6.3%</b>		
<b>Philippine Government Bond</b>		
5.00%, 8/18/18, Series 7-51	17,850,000 PHP	439,700
<b>Philippine Government International Bond</b>		
4.95%, 1/15/21	561,000,000 PHP	13,658,693
3.90%, 11/26/22	213,000,000 PHP	4,862,222
6.25%, 1/14/36	133,000,000 PHP	3,250,620
<b>Total Philippines</b>		<b>22,211,235</b>
<b>Singapore - 4.7%</b>		
<b>Singapore Government Bond</b>		
3.75%, 9/1/16	3,500,000 SGD	2,997,786
2.25%, 6/1/21	7,364,000 SGD	6,006,889
3.00%, 9/1/24	8,633,000 SGD	7,303,780
<b>Total Singapore</b>		<b>16,308,455</b>
<b>South Korea - 12.3%</b>		
<b>Korea Treasury Bond</b>		
4.50%, 3/10/15, Series 1503	7,738,390,000 KRW	7,690,968
4.00%, 9/10/15, Series 1509	8,182,820,000 KRW	8,150,095
2.75%, 9/10/17, Series 1709	17,182,350,000 KRW	16,785,886
4.25%, 6/10/21, Series 2106	9,961,310,000 KRW	10,424,137

Edgar Filing: WisdomTree Trust - Form N-Q

**Total South Korea** **43,051,086**

**Thailand - 6.1%**

Thailand Government Bond		
3.13%, 12/11/15	59,741,000 THB	1,848,000
4.13%, 11/18/16	78,505,000 THB	2,494,472
3.25%, 6/16/17	210,174,000 THB	6,552,487
2.80%, 10/10/17	134,267,000 THB	4,113,777
3.63%, 6/16/23	204,399,000 THB	6,195,456

**Total Thailand** **21,204,192**

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$226,705,603) **214,127,046**

**SUPRANATIONAL BONDS - 13.5%**

Asian Development Bank		
5.50%, 2/15/16	6,540,000 AUD	6,358,785
2.85%, 10/21/20	14,500,000 CNY	2,248,048
Council of Europe Development Bank		
2.28%, 12/1/14, Reg S	39,000,000 HKD	5,067,482

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited) (concluded)**WisdomTree Asia Local Debt Fund (ALD)**

May 31, 2014

Investments	Principal Amount	Value
EUROFIMA		
5.63%, 10/24/16	3,270,000 AUD	\$ 3,221,421
European Bank for Reconstruction & Development		
5.00%, 5/28/15	224,800,000 INR	3,759,475
Inter-American Development Bank		
5.00%, 7/24/15	374,750,000 INR	6,239,597
4.75%, 10/25/15, Reg S	80,400,000 INR	1,327,573
6.25%, 6/22/16	1,616,000 NZD	1,427,905
International Finance Corp.		
1.80%, 1/27/16	5,000,000 CNY	799,771
8.25%, 6/10/21	600,000,000 INR	10,625,351
Nordic Investment Bank		
6.00%, 4/6/15	3,958,000 AUD	3,781,381
3.50%, 1/30/18	3,000,000 NZD	2,471,048
<b>TOTAL SUPRANATIONAL BONDS</b>		
(Cost: \$48,115,063)		<b>47,327,837</b>
<b>REPURCHASE AGREEMENT - 6.9%</b>		
<b>United States - 6.9%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$24,001,167 (fully collateralized by U.S. Treasury Note, 1.63% due 4/30/19; Market value - \$24,481,144)		
(Cost: \$24,001,027)	24,001,027	<b>24,001,027</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 92.1%</b>		
(Cost: \$338,958,762) <sup>(a)</sup>		<b>322,654,232</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 7.9%		27,583,491
<b>NET ASSETS - 100.0%</b>		<b>\$ 350,237,723</b>

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

AUD - Australian dollar  
CNY - Chinese yuan  
HKD - Hong Kong dollar  
IDR - Indonesian rupiah  
INR - Indian rupee  
KRW - South Korean won  
MYR - Malaysian ringgit

Edgar Filing: WisdomTree Trust - Form N-Q

NZD - New Zealand dollar  
PHP - Philippine peso  
SGD - Singapore dollar  
THB - Thai baht  
TWD - New Taiwan dollar

(a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES - 46.9%</b>		
<b>Australia - 46.9%</b>		
Australian Capital Territory		
5.50%, 6/7/18	850,000 AUD	\$ 858,605
Export Development Canada		
5.25%, 8/10/15	1,681,000 AUD	1,609,302
KFW		
6.25%, 12/4/19	752,000 AUD	789,364
6.25%, 5/19/21	800,000 AUD	848,542
Landwirtschaftliche Rentenbank		
6.50%, 4/12/17	312,000 AUD	317,318
4.25%, 1/24/23	1,400,000 AUD	1,309,614
New South Wales Treasury Corp.		
5.50%, 3/1/17, Series 17	224,000 AUD	223,135
6.00%, 2/1/18, Series 18	1,121,600 AUD	1,148,881
6.00%, 5/1/20, Series 520	240,000 AUD	253,218
Northern Territory Treasury Corp.		
6.25%, 10/20/15	500,000 AUD	487,381
4.75%, 9/20/18	100,000 AUD	98,626
Queensland Treasury Corp.		
6.00%, 4/21/16, Series 16	454,000 AUD	447,321
6.00%, 9/14/17, Series 17	1,146,000 AUD	1,167,585
5.75%, 7/22/24, Series 24	800,000 AUD	844,398
South Australian Government Financing Authority		
5.75%, 9/20/17, Series 17	1,475,000 AUD	1,487,037
Treasury Corp. of Victoria		
5.50%, 11/15/18, Series 1118	1,094,000 AUD	1,113,870
6.00%, 10/17/22, Series 1022	1,000,000 AUD	1,076,824
5.50%, 12/17/24, Series 1224	120,000 AUD	125,817
Western Australian Treasury Corp.		
8.00%, 7/15/17, Series 17	500,000 AUD	533,598
7.00%, 10/15/19, Series 19	100,000 AUD	109,095
6.00%, 10/16/23, Series 23	722,800 AUD	776,238
<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>		<b>15,625,769</b>
(Cost: \$16,719,483)		

**FOREIGN GOVERNMENT OBLIGATIONS - 33.0%****Australia - 21.4%**

Australia Government Bond		
4.25%, 7/21/17, Series 135	336,000 AUD	325,992
5.50%, 1/21/18, Series 132	1,038,000 AUD	1,051,757
5.25%, 3/15/19, Series 122	1,386,000 AUD	1,413,445
4.50%, 4/15/20, Series 126	1,325,000 AUD	1,316,751
5.75%, 5/15/21, Series 124	700,000 AUD	747,342
5.75%, 7/15/22, Series 128	845,000 AUD	910,813
5.50%, 4/21/23, Series 133	960,000 AUD	1,024,401

Edgar Filing: WisdomTree Trust - Form N-Q

4.75%, 4/21/27, Series 136, Reg S	350,000 AUD	354,365
-----------------------------------	-------------	---------

<b>Total Australia</b>		<b>7,144,866</b>
------------------------	--	------------------

**New Zealand - 11.6%**

New Zealand Government Bond		
6.00%, 4/15/15, Series 415	154,000 NZD	133,669
6.00%, 12/15/17, Series 1217	1,394,000 NZD	1,268,386
5.00%, 3/15/19, Series 319	785,000 NZD	697,242
6.00%, 5/15/21, Series 521	1,065,000 NZD	1,006,518
5.50%, 4/15/23, Series 423	810,000 NZD	751,020

<b>Total New Zealand</b>		<b>3,856,835</b>
--------------------------	--	------------------

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$11,629,431)		<b>11,001,701</b>
----------------------	--	-------------------

**SUPRANATIONAL BONDS - 17.2%**

Asian Development Bank		
5.50%, 2/15/16	95,000 AUD	92,368
6.00%, 2/22/18	720,000 AUD	734,210
5.00%, 3/9/22	300,000 AUD	297,760
Council of Europe Development Bank		
5.63%, 12/14/15	178,000 AUD	172,322
European Investment Bank		
6.13%, 1/23/17	1,077,000 AUD	1,081,545
6.50%, 8/7/19	170,000 AUD	179,622
Inter-American Development Bank		
6.00%, 5/25/16	1,297,000 AUD	1,279,589
6.50%, 8/20/19	292,000 AUD	309,371
International Finance Corp.		
5.75%, 7/28/20	1,551,000 AUD	1,601,026

<b>TOTAL SUPRANATIONAL BONDS</b>		
(Cost: \$6,188,729)		<b>5,747,813</b>

**TOTAL INVESTMENTS IN SECURITIES - 97.1%**

(Cost: \$34,537,643) <sup>(a)</sup>		<b>32,375,283</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 2.9%		951,116

<b>NET ASSETS - 100.0%</b>		<b>\$ 33,326,399</b>
----------------------------	--	----------------------

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

AUD - Australian dollar  
 NZD - New Zealand dollar

<sup>(a)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*



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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT AGENCIES - 38.7%</b>		
<b>Federal Home Loan Mortgage Corporation - 6.6%</b>		
2.38%, 1/13/22	\$ 100,000	\$ 100,122
4.00%, 12/1/43	98,097	103,997
4.50%, 6/1/44 <sup>(a)</sup>	100,000	108,187
<b>Total Federal Home Loan Mortgage Corporation</b>		<b>312,306</b>
<b>Federal National Mortgage Association - 21.3%</b>		
0.88%, 5/21/18	100,000	98,644
4.00%, 7/1/26	44,633	47,865
3.50%, 12/1/26	47,007	49,811
5.50%, 2/1/28	178,624	201,187
2.50%, 8/1/28	47,051	47,950
3.00%, 11/1/28	48,184	50,222
4.50%, 10/1/41	97,381	105,433
3.50%, 6/1/42	97,707	100,877
3.00%, 8/1/43	98,940	98,197
4.00%, 11/1/43	97,478	103,471
5.00%, 6/1/44 <sup>(a)</sup>	100,000	110,516
<b>Total Federal National Mortgage Association</b>		<b>1,014,173</b>
<b>Government National Mortgage Association - 10.8%</b>		
5.00%, 2/20/43	178,933	196,723
3.50%, 6/1/44 <sup>(a)</sup>	100,000	104,109
4.00%, 6/1/44 <sup>(a)</sup>	100,000	106,813
4.50%, 6/1/44 <sup>(a)</sup>	100,000	108,942
<b>Total Government National Mortgage Association</b>		<b>516,587</b>
<b>TOTAL U.S. GOVERNMENT AGENCIES</b>		
(Cost: \$1,818,171)		<b>1,843,066</b>
<b>U.S. GOVERNMENT OBLIGATIONS - 23.8%</b>		
<b>U.S. Treasury Bonds - 4.6%</b>		
U.S. Treasury Bond		
4.38%, 5/15/40	45,000	54,260
2.88%, 5/15/43	88,000	80,802
3.63%, 8/15/43	79,000	83,857
<b>Total U.S. Treasury Bonds</b>		<b>218,919</b>
<b>U.S. Treasury Notes - 19.2%</b>		
U.S. Treasury Note		
2.13%, 5/31/15	325,000	331,500

Edgar Filing: WisdomTree Trust - Form N-Q

0.38%, 3/31/16	180,000	180,239
0.63%, 7/15/16	402,500	404,308

**Total U.S. Treasury Notes** **916,047**

**TOTAL U.S. GOVERNMENT OBLIGATIONS**

(Cost: \$1,116,825) **1,134,966**

**CORPORATE BONDS - 24.0%**

**United States - 24.0%**

21st Century Fox America, Inc.		
6.65%, 11/15/37	10,000	12,823
American Express Credit Corp.		
2.80%, 9/19/16 <sup>(b)</sup>	20,000	20,910
American International Group, Inc.		
4.88%, 6/1/22	15,000	16,813
Amgen, Inc.		
5.15%, 11/15/41	10,000	10,799
AT&T, Inc.		
2.38%, 11/27/18 <sup>(b)</sup>	15,000	15,329
4.35%, 6/15/45	5,000	4,788
Bank of America Corp.		
2.60%, 1/15/19	40,000	40,659
BB&T Corp.		
3.20%, 3/15/16	10,000	10,440
Burlington Northern Santa Fe LLC		
4.70%, 10/1/19 <sup>(b)</sup>	12,500	14,161
Capital One Financial Corp.		
6.15%, 9/1/16	40,000	44,429
Caterpillar Financial Services Corp.		
7.15%, 2/15/19	12,500	15,434
CBS Corp.		
8.88%, 5/15/19	20,000	25,971
Cellco Partnership		
8.50%, 11/15/18	13,000	16,526
Citigroup, Inc.		
8.13%, 7/15/39 <sup>(b)</sup>	15,000	22,473
Comcast Corp.		
5.70%, 5/15/18	10,000	11,557
6.45%, 3/15/37 <sup>(b)</sup>	10,000	12,814
ConocoPhillips		
6.50%, 2/1/39	30,000	40,714
Costco Wholesale Corp.		
5.50%, 3/15/17	15,000	16,867
DIRECTV Holdings LLC		
3.80%, 3/15/22	15,000	15,519
Dow Chemical Co. (The)		
4.25%, 11/15/20	15,000	16,296
Duke Energy Florida, Inc.		
6.40%, 6/15/38	7,500	10,124
Energy Transfer Partners LP		
6.50%, 2/1/42	10,000	11,882
Enterprise Products Operating LLC		
3.35%, 3/15/23	5,000	5,025
Ford Motor Co.		
4.75%, 1/15/43	10,000	10,192
Freeport-McMoRan Copper & Gold, Inc.		
3.88%, 3/15/23 <sup>(b)</sup>	10,000	9,884
General Electric Capital Corp.		

Edgar Filing: WisdomTree Trust - Form N-Q

5.50%, 1/8/20	15,000	17,453
6.75%, 3/15/32, Series A	10,000	13,249
Goldman Sachs Group, Inc. (The)		
7.50%, 2/15/19 <sup>(b)</sup>	30,000	36,768
Hartford Financial Services Group, Inc. (The)		
5.13%, 4/15/22	30,000	34,227
Home Depot, Inc. (The)		
4.88%, 2/15/44	5,000	5,486

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited) (continued)

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

May 31, 2014

Investments	Principal Amount	Value
JPMorgan Chase & Co.		
3.40%, 6/24/15 <sup>(b)</sup>	\$ 10,000	\$ 10,297
3.20%, 1/25/23	15,000	14,896
5.50%, 10/15/40	10,000	11,555
Kellogg Co.		
4.45%, 5/30/16	25,000	26,811
Kinder Morgan Energy Partners LP		
6.95%, 1/15/38	5,000	6,207
Merck & Co., Inc.		
4.15%, 5/18/43 <sup>(b)</sup>	5,000	4,960
Microsoft Corp.		
3.63%, 12/15/23 <sup>(b)</sup>	45,000	47,480
Mondelez International, Inc.		
5.38%, 2/10/20	20,000	23,025
Morgan Stanley		
2.13%, 4/25/18	30,000	30,306
Norfolk Southern Corp.		
3.00%, 4/1/22	40,000	39,799
Oncor Electric Delivery Co. LLC		
7.00%, 9/1/22	20,000	25,613
Oracle Corp.		
6.50%, 4/15/38	10,000	13,176
PepsiCo, Inc.		
4.50%, 1/15/20	10,000	11,151
Pfizer, Inc.		
7.20%, 3/15/39	10,000	14,125
Philip Morris International, Inc.		
4.88%, 11/15/43	5,000	5,426
Plains All American Pipeline LP		
3.65%, 6/1/22	17,500	18,143
PNC Funding Corp.		
5.63%, 2/1/17	35,000	38,852
Prudential Financial, Inc.		
6.63%, 12/1/37, Series D	10,000	13,188
Public Service Electric & Gas Co.		
2.38%, 5/15/23	25,000	23,930
San Diego Gas & Electric Co.		
4.50%, 8/15/40	20,000	21,552
Southern California Edison Co.		
4.65%, 10/1/43	20,000	22,019
Thomson Reuters Corp.		
6.50%, 7/15/18 <sup>(b)</sup>	15,000	17,664
Time Warner Cable, Inc.		
6.75%, 6/15/39 <sup>(b)</sup>	7,500	9,712
Time Warner, Inc.		
7.63%, 4/15/31	20,000	27,834
United Technologies Corp.		
6.13%, 2/1/19	12,500	14,891
Verizon Communications, Inc.		
6.55%, 9/15/43	25,000	31,849

Edgar Filing: WisdomTree Trust - Form N-Q

Wal-Mart Stores, Inc. 6.20%, 4/15/38	10,000	12,999
WellPoint, Inc. 4.65%, 1/15/43	15,000	15,340
Wells Fargo & Co. 4.13%, 8/15/23 <sup>(b)</sup>	25,000	25,935
Xerox Corp. 6.35%, 5/15/18	20,000	23,301

**TOTAL CORPORATE BONDS**

(Cost: \$1,094,847) **1,141,648**

**FOREIGN CORPORATE BONDS - 4.1%**

**Austria - 0.2%**

Oesterreichische Kontrollbank AG 4.88%, 2/16/16	10,000	10,759
--	--------	--------

**Belgium - 0.5%**

Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20	20,000	23,276
--	--------	--------

**Brazil - 0.3%**

Petrobras Global Finance B.V. 6.25%, 3/17/24	5,000	5,329
Vale Overseas Ltd. 6.88%, 11/21/36	10,000	11,157

**Total Brazil 16,486**

**Canada - 0.6%**

Bank of Montreal 2.50%, 1/11/17	15,000	15,595
Nexen Energy ULC 6.40%, 5/15/37	10,000	11,840

**Total Canada 27,435**

**Mexico - 0.2%**

Petroleos Mexicanos 6.50%, 6/2/41 <sup>(b)</sup>	10,000	11,740
---	--------	--------

**Netherlands - 0.6%**

Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 2.13%, 10/13/15	15,000	15,356
Shell International Finance B.V. 5.50%, 3/25/40	10,000	12,021

**Total Netherlands 27,377**

**Spain - 0.3%**

Telefonica Emisiones SAU 3.99%, 2/16/16	12,500	13,137
--	--------	--------

**Sweden - 0.4%**

Svensk Exportkredit AB 2.13%, 7/13/16 <sup>(b)</sup>	20,000	20,634
---	--------	--------

Edgar Filing: WisdomTree Trust - Form N-Q

**United Kingdom - 1.0%**

HSBC Holdings PLC		
5.10%, 4/5/21 <sup>(b)</sup>	20,000	22,827
Vodafone Group PLC		
5.45%, 6/10/19	20,000	23,110
<b>Total United Kingdom</b>		<b>45,937</b>

**TOTAL FOREIGN CORPORATE BONDS**

(Cost: \$192,624) **196,781**

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES - 0.6%</b>		
<b>Germany - 0.6%</b>		
KFW		
1.00%, 6/11/18 <sup>(b)</sup>		
(Cost: \$29,510)	\$ 30,000	\$ 29,678
<b>FOREIGN GOVERNMENT OBLIGATIONS - 1.9%</b>		
<b>Brazil - 0.3%</b>		
Brazilian Government International Bond		
10.13%, 5/15/27	10,000	15,938
<b>Colombia - 0.1%</b>		
Colombia Government International Bond		
8.13%, 5/21/24	5,000	6,800
<b>Italy - 0.2%</b>		
Italy Government International Bond		
5.38%, 6/15/33	10,000	11,439
<b>Mexico - 0.5%</b>		
Mexico Government International Bond		
3.63%, 3/15/22 <sup>(b)</sup>	6,000	6,234
4.00%, 10/2/23	15,000	15,806
<b>Total Mexico</b>		<b>22,040</b>
<b>Philippines - 0.3%</b>		
Philippine Government International Bond		
9.50%, 2/2/30	10,000	16,013
<b>Poland - 0.2%</b>		
Poland Government International Bond		
3.00%, 3/17/23 <sup>(b)</sup>	7,500	7,316
<b>Turkey - 0.3%</b>		
Turkey Government International Bond		
7.38%, 2/5/25 <sup>(b)</sup>	10,000	12,175
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		
(Cost: \$88,591)		<b>91,721</b>
<b>SUPRANATIONAL BONDS - 1.3%</b>		
European Investment Bank		
4.00%, 2/16/21 <sup>(b)</sup>	20,000	22,273

Edgar Filing: WisdomTree Trust - Form N-Q

International Finance Corp. 2.75%, 4/20/15	40,000	40,914
---	--------	--------

**TOTAL SUPRANATIONAL BONDS**

(Cost: \$62,563) **63,187**

**COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.2%**

**United States - 2.2%**

Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11, Class A2	15,000	15,140
COMM Mortgage Trust 1.34%, 7/10/45, Series 2013-CR9, Class A1	26,591	26,779
GS Mortgage Securities Trust 4.24%, 8/10/46, Series 2013-GC14, Class A5	15,000	16,187
JPMorgan Chase Commercial Mortgage Securities Trust 2.67%, 1/15/46, Series 2013-C13, Class A2	15,000	15,490
Morgan Stanley Bank of America Merrill Lynch Trust 3.13%, 12/15/48, Series 2013-C8, Class A4	15,000	15,023
WFRBS Commercial Mortgage Trust 4.02%, 12/15/46, Series 2013-C17, Class A4	15,000	15,947

**TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES**

(Cost: \$103,213) **104,566**

**MUNICIPAL BONDS - 1.0%**

**United States - 1.0%**

Port Authority of New York & New Jersey 4.96%, 8/1/46, Series 181	10,000	11,058
State of California 7.55%, 4/1/39	25,000	36,699

**TOTAL MUNICIPAL BONDS**

(Cost: \$44,027) **47,757**

Shares

**INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 7.9%**

**United States - 7.9%**

State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(c)</sup>		
(Cost: \$375,808) <sup>(d)</sup>	375,808	<b>375,808</b>

**TOTAL INVESTMENTS IN SECURITIES - 105.5%**

(Cost: \$4,926,179)<sup>(e)</sup> **5,029,178**

Liabilities in Excess of Cash and Other Assets - (5.5)% (263,675)

**NET ASSETS - 100.0% \$ 4,765,503**

- (a) To-be-announced ( TBA ) security (See Note 2).
- (b) Security, or portion thereof, was on loan at May 31, 2014 (See Note 2).
- (c) Rate shown represents annualized 7-day yield as of May 31, 2014.



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

- (d) At May 31, 2014, the total market value of the Fund's securities on loan was \$368,141 and the total market value of the collateral held by the Fund was \$375,808.
- (e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT AGENCIES - 37.1%</b>		
<b>Federal Home Loan Mortgage Corporation - 6.3%</b>		
2.38%, 1/13/22	\$ 100,000	\$ 100,122
4.00%, 12/1/43	98,097	103,997
4.50%, 6/1/44 <sup>(a)</sup>	100,000	108,187
<b>Total Federal Home Loan Mortgage Corporation</b>		<b>312,306</b>
<b>Federal National Mortgage Association - 20.5%</b>		
0.88%, 5/21/18	100,000	98,644
5.50%, 10/1/25	189,666	212,969
4.00%, 7/1/26	44,633	47,866
3.50%, 12/1/26	47,007	49,811
2.50%, 8/1/28	47,051	47,950
3.00%, 11/1/28	48,184	50,222
4.50%, 9/1/39	96,386	104,355
3.50%, 6/1/42	97,707	100,877
3.00%, 8/1/43	98,940	98,197
4.00%, 11/1/43	97,478	103,471
5.00%, 6/1/44 <sup>(a)</sup>	100,000	110,516
<b>Total Federal National Mortgage Association</b>		<b>1,024,878</b>
<b>Government National Mortgage Association - 10.3%</b>		
5.00%, 2/20/43	178,933	196,723
3.50%, 6/1/44 <sup>(a)</sup>	100,000	104,109
4.00%, 6/1/44 <sup>(a)</sup>	100,000	106,813
4.50%, 6/1/44 <sup>(a)</sup>	100,000	108,942
<b>Total Government National Mortgage Association</b>		<b>516,587</b>
<b>TOTAL U.S. GOVERNMENT AGENCIES</b>		
(Cost: \$1,829,133)		<b>1,853,771</b>
<b>U.S. GOVERNMENT OBLIGATIONS - 28.1%</b>		
<b>U.S. Treasury Bonds - 4.8%</b>		
U.S. Treasury Bond		
4.38%, 5/15/40	45,000	54,260
2.88%, 5/15/43	93,000	85,393
3.63%, 8/15/43	95,000	100,841
<b>Total U.S. Treasury Bonds</b>		<b>240,494</b>
<b>U.S. Treasury Notes - 23.3%</b>		
U.S. Treasury Note		
2.13%, 5/31/15	425,000	433,500

Edgar Filing: WisdomTree Trust - Form N-Q

0.38%, 3/31/16	190,000	190,252
0.63%, 7/15/16	540,000	542,426

**Total U.S. Treasury Notes** **1,166,178**

**TOTAL U.S. GOVERNMENT OBLIGATIONS**

(Cost: \$1,386,184) **1,406,672**

**CORPORATE BONDS - 22.8%**

**United States - 22.8%**

21st Century Fox America, Inc.		
6.65%, 11/15/37	10,000	12,823
American Express Credit Corp.		
2.80%, 9/19/16 <sup>(b)</sup>	20,000	20,910
American International Group, Inc.		
4.88%, 6/1/22	15,000	16,813
Amgen, Inc.		
5.15%, 11/15/41	10,000	10,799
AT&T, Inc.		
2.38%, 11/27/18 <sup>(b)</sup>	15,000	15,329
4.35%, 6/15/45	5,000	4,788
Bank of America Corp.		
2.60%, 1/15/19	40,000	40,659
BB&T Corp.		
3.20%, 3/15/16	10,000	10,440
Burlington Northern Santa Fe LLC		
4.70%, 10/1/19 <sup>(b)</sup>	12,500	14,161
Capital One Financial Corp.		
6.15%, 9/1/16	40,000	44,429
Caterpillar Financial Services Corp.		
7.15%, 2/15/19	12,500	15,434
CBS Corp.		
8.88%, 5/15/19	20,000	25,971
Cellco Partnership		
8.50%, 11/15/18	9,000	11,441
Citigroup, Inc.		
8.13%, 7/15/39 <sup>(b)</sup>	15,000	22,473
Comcast Corp.		
5.70%, 5/15/18	10,000	11,557
6.45%, 3/15/37 <sup>(b)</sup>	10,000	12,814
ConocoPhillips		
6.50%, 2/1/39	30,000	40,714
Costco Wholesale Corp.		
5.50%, 3/15/17	15,000	16,867
DIRECTV Holdings LLC		
3.80%, 3/15/22	15,000	15,519
Dow Chemical Co. (The)		
4.25%, 11/15/20	15,000	16,296
Duke Energy Florida, Inc.		
6.40%, 6/15/38	7,500	10,124
Energy Transfer Partners LP		
6.50%, 2/1/42	10,000	11,882
Enterprise Products Operating LLC		
3.35%, 3/15/23	5,000	5,025
Ford Motor Co.		
4.75%, 1/15/43	10,000	10,192
Freeport-McMoRan Copper & Gold, Inc.		
3.88%, 3/15/23 <sup>(b)</sup>	10,000	9,884
General Electric Capital Corp.		

Edgar Filing: WisdomTree Trust - Form N-Q

5.50%, 1/8/20	15,000	17,453
6.75%, 3/15/32, Series A	10,000	13,249
Goldman Sachs Group, Inc. (The)		
7.50%, 2/15/19 <sup>(b)</sup>	30,000	36,768
Hartford Financial Services Group, Inc. (The)		
5.13%, 4/15/22	30,000	34,227
Home Depot, Inc. (The)		
4.88%, 2/15/44	5,000	5,486

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited) (continued)

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

May 31, 2014

Investments	Principal Amount	Value
JPMorgan Chase & Co.		
3.40%, 6/24/15 <sup>(b)</sup>	\$ 10,000	\$ 10,297
3.20%, 1/25/23	15,000	14,896
5.50%, 10/15/40	10,000	11,555
Kellogg Co.		
4.45%, 5/30/16	25,000	26,811
Kinder Morgan Energy Partners LP		
5.50%, 3/1/44 <sup>(b)</sup>	10,000	10,638
Merck & Co., Inc.		
4.15%, 5/18/43 <sup>(b)</sup>	5,000	4,960
Microsoft Corp.		
3.63%, 12/15/23 <sup>(b)</sup>	45,000	47,480
Mondelez International, Inc.		
5.38%, 2/10/20	20,000	23,025
Morgan Stanley		
2.13%, 4/25/18	30,000	30,306
Norfolk Southern Corp.		
3.00%, 4/1/22	40,000	39,799
Oncor Electric Delivery Co. LLC		
7.00%, 9/1/22	20,000	25,613
Oracle Corp.		
6.50%, 4/15/38	10,000	13,176
PepsiCo, Inc.		
4.50%, 1/15/20	10,000	11,151
Pfizer, Inc.		
7.20%, 3/15/39	10,000	14,125
Philip Morris International, Inc.		
4.88%, 11/15/43	5,000	5,426
Plains All American Pipeline LP		
3.65%, 6/1/22	17,500	18,143
PNC Funding Corp.		
5.63%, 2/1/17	35,000	38,852
Prudential Financial, Inc.		
6.63%, 12/1/37, Series D	10,000	13,188
Public Service Electric & Gas Co.		
2.38%, 5/15/23	25,000	23,930
San Diego Gas & Electric Co.		
4.50%, 8/15/40	20,000	21,552
Southern California Edison Co.		
4.65%, 10/1/43	20,000	22,019
Thomson Reuters Corp.		
6.50%, 7/15/18 <sup>(b)</sup>	15,000	17,664
Time Warner Cable, Inc.		
6.75%, 6/15/39 <sup>(b)</sup>	7,500	9,712
Time Warner, Inc.		
7.63%, 4/15/31	20,000	27,834
United Technologies Corp.		
6.13%, 2/1/19	12,500	14,891
Verizon Communications, Inc.		
6.55%, 9/15/43	25,000	31,849

Edgar Filing: WisdomTree Trust - Form N-Q

Wal-Mart Stores, Inc. 6.20%, 4/15/38	10,000	12,999
WellPoint, Inc. 4.65%, 1/15/43	15,000	15,340
Wells Fargo & Co. 4.13%, 8/15/23 <sup>(b)</sup>	25,000	25,935
Xerox Corp. 6.35%, 5/15/18	20,000	23,301

**TOTAL CORPORATE BONDS**

(Cost: \$1,094,292) **1,140,994**

**FOREIGN CORPORATE BONDS - 3.9%**

**Austria - 0.2%**

Oesterreichische Kontrollbank AG 4.88%, 2/16/16	10,000	10,759
--	--------	--------

**Belgium - 0.5%**

Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20	20,000	23,276
--	--------	--------

**Brazil - 0.3%**

Petrobras International Finance Co. 6.88%, 1/20/40	4,000	4,240
Vale Overseas Ltd. 6.88%, 11/21/36	10,000	11,157

**Total Brazil 15,397**

**Canada - 0.6%**

Bank of Montreal 2.50%, 1/11/17	15,000	15,595
Nexen Energy ULC 6.40%, 5/15/37	10,000	11,840

**Total Canada 27,435**

**Mexico - 0.2%**

Petroleos Mexicanos 6.00%, 3/5/20	10,000	11,455
--------------------------------------	--------	--------

**Netherlands - 0.5%**

Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 2.13%, 10/13/15	15,000	15,356
Shell International Finance B.V. 5.50%, 3/25/40	10,000	12,021

**Total Netherlands 27,377**

**Spain - 0.3%**

Telefonica Emisiones SAU 3.99%, 2/16/16	12,500	13,137
--	--------	--------

**Sweden - 0.4%**

Svensk Exportkredit AB 2.13%, 7/13/16 <sup>(b)</sup>	20,000	20,634
---	--------	--------

Edgar Filing: WisdomTree Trust - Form N-Q

**United Kingdom - 0.9%**

HSBC Holdings PLC		
5.10%, 4/5/21 <sup>(b)</sup>	20,000	22,827
Vodafone Group PLC		
5.45%, 6/10/19	20,000	23,110
<b>Total United Kingdom</b>		<b>45,937</b>

**TOTAL FOREIGN CORPORATE BONDS**

(Cost: \$191,557) **195,407**

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES - 0.6%</b>		
<b>Germany - 0.6%</b>		
KFW		
1.00%, 6/11/18 <sup>(b)</sup> (Cost: \$29,510)	\$ 30,000	\$ 29,679
<b>FOREIGN GOVERNMENT OBLIGATIONS - 1.8%</b>		
<b>Brazil - 0.3%</b>		
Brazilian Government International Bond		
10.13%, 5/15/27	10,000	15,938
<b>Colombia - 0.1%</b>		
Colombia Government International Bond		
8.13%, 5/21/24	5,000	6,800
<b>Italy - 0.2%</b>		
Italy Government International Bond		
5.38%, 6/15/33	10,000	11,439
<b>Mexico - 0.4%</b>		
Mexico Government International Bond		
3.63%, 3/15/22 <sup>(b)</sup>	6,000	6,234
4.00%, 10/2/23	15,000	15,806
<b>Total Mexico</b>		<b>22,040</b>
<b>Philippines - 0.3%</b>		
Philippine Government International Bond		
9.50%, 2/2/30	10,000	16,013
<b>Poland - 0.2%</b>		
Poland Government International Bond		
3.00%, 3/17/23 <sup>(b)</sup>	7,500	7,316
<b>Turkey - 0.3%</b>		
Turkey Government International Bond		
7.38%, 2/5/25 <sup>(b)</sup>	10,000	12,175
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		
(Cost: \$88,591)		<b>91,721</b>
<b>SUPRANATIONAL BONDS - 1.3%</b>		
European Investment Bank		
4.00%, 2/16/21 <sup>(b)</sup>	20,000	22,273



Edgar Filing: WisdomTree Trust - Form N-Q

International Finance Corp. 2.75%, 4/20/15	40,000	40,914
---	--------	--------

**TOTAL SUPRANATIONAL BONDS**

(Cost: \$62,563)		<b>63,187</b>
------------------	--	---------------

**COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.1%**

**United States - 2.1%**

Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11, Class A2	15,000	15,140
COMM Mortgage Trust 1.34%, 7/10/45, Series 2013-CR9, Class A1	26,591	26,779
GS Mortgage Securities Trust 4.24%, 8/10/46, Series 2013-GC14, Class A5	15,000	16,187
JPMorgan Chase Commercial Mortgage Securities Trust 2.67%, 1/15/46, Series 2013-C13, Class A2	15,000	15,490
Morgan Stanley Bank of America Merrill Lynch Trust 3.13%, 12/15/48, Series 2013-C8, Class A4	15,000	15,023
WFRBS Commercial Mortgage Trust 4.02%, 12/15/46, Series 2013-C17, Class A4	15,000	15,947

**TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES**

(Cost: \$103,213)		<b>104,566</b>
-------------------	--	----------------

**MUNICIPAL BONDS - 1.0%**

**United States - 1.0%**

Port Authority of New York & New Jersey 4.96%, 8/1/46, Series 181	10,000	11,058
State of California 7.55%, 4/1/39	25,000	36,699

**TOTAL MUNICIPAL BONDS**

(Cost: \$44,027)		<b>47,757</b>
------------------	--	---------------

**Shares**

**INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 7.3%**

**United States - 7.3%**

State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(c)</sup>		
(Cost: \$364,120) <sup>(d)</sup>	364,120	<b>364,120</b>

**TOTAL INVESTMENTS IN SECURITIES - 106.0%**

(Cost: \$5,193,190) <sup>(e)</sup>		<b>5,297,874</b>
Liabilities in Excess of Cash and Other Assets - (6.0)%		(301,490)

<b>NET ASSETS - 100.0%</b>		<b>\$ 4,996,384</b>
----------------------------	--	---------------------

- (a) To-be-announced ( TBA ) security (See Note 2).
- (b) Security, or portion thereof, was on loan at May 31, 2014 (See Note 2).
- (c) Rate shown represents annualized 7-day yield as of May 31, 2014.

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

- (d) At May 31, 2014, the total market value of the Fund's securities on loan was \$356,675 and the total market value of the collateral held by the Fund was \$364,120.
- (e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 100.0%</b>		
<b>U.S. Treasury Notes - 100.0%</b>		
U.S. Treasury Floating Rate Note		
0.08%, 1/31/16**	\$ 1,828,000	\$ 1,827,583
0.10%, 4/30/16**	670,000	670,072
<b>TOTAL INVESTMENTS IN SECURITIES - 100.0%</b>		
(Cost: \$2,498,044) <sup>(a)</sup>		<b>2,497,655</b>
Cash and Other Assets in Excess of Liabilities - 0.0%		1,196
<b>NET ASSETS - 100.0%</b>		<b>\$ 2,498,851</b>

\*\* Floating rate note. Coupon shown is in effect at May 31, 2014. Date represents the ultimate maturity date.

<sup>(a)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>CORPORATE BONDS - 87.7%</b>		
<b>United States - 87.7%</b>		
AES Corp. 8.00%, 10/15/17	\$ 13,000	\$ 15,275
Affinion Group, Inc. 7.88%, 12/15/18 <sup>(a)</sup>	30,000	27,600
Alcoa, Inc. 6.75%, 7/15/18	10,000	11,465
Alere, Inc. 7.25%, 7/1/18	30,000	32,925
Ally Financial, Inc. 5.50%, 2/15/17	75,000	81,609
Associated Materials LLC 9.13%, 11/1/17 <sup>(a)</sup>	50,000	52,250
Avaya, Inc. 7.00%, 4/1/19 <sup>(b)</sup>	10,000	9,950
Best Buy Co., Inc. 5.00%, 8/1/18	30,000	31,500
Beverages & More, Inc. 10.00%, 11/15/18 <sup>(b)</sup>	35,000	36,006
Cablevision Systems Corp. 7.75%, 4/15/18 <sup>(a)</sup>	50,000	56,687
Carrizo Oil & Gas, Inc. 8.63%, 10/15/18	20,000	21,350
CIT Group, Inc. 5.00%, 5/15/17 <sup>(a)</sup>	70,000	74,987
Clear Channel Communications, Inc. 6.88%, 6/15/18	20,000	19,400
CNH Industrial Capital LLC 6.25%, 11/1/16	40,000	43,900
Cogent Communications Holdings, Inc. 8.38%, 2/15/18 <sup>(b)</sup>	30,000	32,325
Dell, Inc. 3.10%, 4/1/16	15,000	15,300
DISH DBS Corp. 4.25%, 4/1/18	60,000	62,850
DynCorp International, Inc. 10.38%, 7/1/17	50,000	52,562
E*TRADE Financial Corp. 6.75%, 6/1/16 <sup>(a)</sup>	40,000	43,550
EV Energy Partners L.P. 8.00%, 4/15/19	10,000	10,500
General Motors Co. 3.50%, 10/2/18 <sup>(b)</sup>	70,000	71,925
GenOn Energy, Inc. 7.88%, 6/15/17 <sup>(a)</sup>	50,000	53,250
Genworth Holdings, Inc. 6.15%, 11/15/66 <sup>(a)</sup>	25,000	23,656
HCA, Inc.		

Edgar Filing: WisdomTree Trust - Form N-Q

6.50%, 2/15/16	25,000	27,063
Hertz Corp. (The)		
6.75%, 4/15/19 <sup>(a)</sup>	20,000	21,475
Hexion U.S. Finance Corp.		
8.88%, 2/1/18	50,000	52,250
International Lease Finance Corp.		
8.75%, 3/15/17 <sup>(a)</sup>	75,000	87,797
inVentiv Health, Inc.		
11.00%, 8/15/18 <sup>(a)(b)</sup>	50,000	47,500
Kinetic Concepts, Inc.		
10.50%, 11/1/18	40,000	45,484
Lennar Corp.		
4.75%, 12/15/17	50,000	52,875
Masco Corp.		
6.13%, 10/3/16 <sup>(a)</sup>	10,000	11,050
MGM Resorts International		
7.63%, 1/15/17 <sup>(a)</sup>	30,000	34,163
Peabody Energy Corp.		
6.00%, 11/15/18 <sup>(a)</sup>	15,000	15,713
PPL Capital Funding, Inc.		
6.70%, 3/30/67, Series A	15,000	15,103
Safway Group Holding LLC		
7.00%, 5/15/18 <sup>(b)</sup>	35,000	37,275
Sears Holdings Corp.		
6.63%, 10/15/18 <sup>(a)</sup>	15,000	13,838
SLM Corp.		
8.45%, 6/15/18, Series A	80,000	94,350
Speedy Cash Intermediate Holdings Corp.		
10.75%, 5/15/18 <sup>(b)</sup>	20,000	20,325
Springleaf Finance Corp.		
6.90%, 12/15/17, Series J	100,000	109,750
Sprint Communications, Inc.		
9.00%, 11/15/18 <sup>(b)</sup>	75,000	91,312
Standard Pacific Corp.		
8.38%, 5/15/18	10,000	11,850
Stater Bros. Holdings, Inc.		
7.38%, 11/15/18	20,000	21,133
Synovus Financial Corp.		
5.13%, 6/15/17	27,000	28,418
Toys R Us, Inc.		
10.38%, 8/15/17 <sup>(a)</sup>	25,000	20,250
TransUnion Holding Co., Inc.		
8.13%, 6/15/18, PIK	30,000	31,470
United Continental Holdings, Inc.		
6.38%, 6/1/18	50,000	54,000
US Airways Group, Inc.		
6.13%, 6/1/18 <sup>(a)</sup>	50,000	52,625
USG Corp.		
9.75%, 1/15/18 <sup>(a)</sup>	20,000	24,075
Valeant Pharmaceuticals International, Inc.		
6.75%, 8/15/18 <sup>(a)(b)</sup>	80,000	86,600
Verso Paper Holdings LLC		
11.75%, 1/15/19	30,000	26,775
VWR Funding, Inc.		
7.25%, 9/15/17	50,000	53,312
Westmoreland Coal Co.		
10.75%, 2/1/18	14,000	15,225

**TOTAL CORPORATE BONDS**

(Cost: \$2,065,344)

**2,083,878**

**FOREIGN CORPORATE BONDS - 8.7%**

**Canada - 0.4%**

Tervita Corp.

8.00%, 11/15/18<sup>(b)</sup>

10,000

**10,325**

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited) (concluded)

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

May 31, 2014

Investments	Principal Amount	Value
<b>Cyprus - 2.2%</b>		
Drill Rigs Holdings, Inc. 6.50%, 10/1/17 <sup>(a)(b)</sup>	\$ 50,000	\$ 52,125
<b>Luxembourg - 2.9%</b>		
ArcelorMittal 5.00%, 2/25/17 <sup>(a)</sup>	65,000	68,981
<b>Norway - 3.2%</b>		
Eksportfinans ASA 2.00%, 9/15/15	75,000	75,075
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$206,949)		<b>206,506</b>
	<b>Shares</b>	
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 25.1%</b>		
<b>United States - 25.1%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(c)</sup> (Cost: \$596,270) <sup>(d)</sup>	596,270	596,270
<b>TOTAL INVESTMENTS IN SECURITIES - 121.5%</b>		
(Cost: \$2,868,563) <sup>(e)</sup>		<b>2,886,654</b>
Liabilities in Excess of Cash and Other Assets - (21.5)%		(511,597)
<b>NET ASSETS - 100.0%</b>		<b>\$ 2,375,057</b>

(a) Security, or portion thereof, was on loan at May 31, 2014 (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 May 31, 2014.

(d) At May 31, 2014, the total market value of the Fund's securities on loan was \$584,070 and the total market value of the collateral held by the Fund was \$596,270.

(e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

PIK - Payment In Kind

*See Notes to Schedule of Investments.*



## Schedule of Investments (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>CORPORATE BONDS - 87.7%</b>		
<b>United States - 87.7%</b>		
AES Corp. 8.00%, 10/15/17	\$ 26,000	\$ 30,550
Affinion Group, Inc. 7.88%, 12/15/18 <sup>(a)</sup>	100,000	92,000
Alcoa, Inc. 6.75%, 7/15/18	40,000	45,859
Alere, Inc. 7.25%, 7/1/18	60,000	65,850
Ally Financial, Inc. 5.50%, 2/15/17	180,000	195,862
Associated Materials LLC 9.13%, 11/1/17 <sup>(a)</sup>	100,000	104,500
Avaya, Inc. 7.00%, 4/1/19 <sup>(b)</sup>	8,000	7,960
Best Buy Co., Inc. 5.00%, 8/1/18 <sup>(a)</sup>	60,000	63,000
Beverages & More, Inc. 10.00%, 11/15/18 <sup>(b)</sup>	70,000	72,012
Cablevision Systems Corp. 7.75%, 4/15/18 <sup>(a)</sup>	100,000	113,375
Carrizo Oil & Gas, Inc. 8.63%, 10/15/18 <sup>(a)</sup>	40,000	42,700
CIT Group, Inc. 5.00%, 5/15/17 <sup>(a)</sup>	140,000	149,975
Clear Channel Communications, Inc. 6.88%, 6/15/18	40,000	38,800
CNH Industrial Capital LLC 6.25%, 11/1/16	80,000	87,800
Cogent Communications Holdings, Inc. 8.38%, 2/15/18 <sup>(b)</sup>	60,000	64,650
Constellation Brands, Inc. 7.25%, 9/1/16 <sup>(a)</sup>	20,000	22,450
D.R. Horton, Inc. 3.75%, 3/1/19	35,000	35,219
Dell, Inc. 3.10%, 4/1/16	31,000	31,620
DISH DBS Corp. 4.25%, 4/1/18 <sup>(a)</sup>	120,000	125,700
DynCorp International, Inc. 10.38%, 7/1/17	100,000	105,125
E*TRADE Financial Corp. 6.75%, 6/1/16 <sup>(a)</sup>	80,000	87,100
EV Energy Partners L.P. 8.00%, 4/15/19	20,000	21,000
General Motors Co. 3.50%, 10/2/18 <sup>(b)</sup>	140,000	143,850
GenOn Energy, Inc.		

Edgar Filing: WisdomTree Trust - Form N-Q

7.88%, 6/15/17	100,000	106,500
Genworth Holdings, Inc.		
6.15%, 11/15/66 <sup>(a)</sup>	50,000	47,313
HCA, Inc.		
6.50%, 2/15/16	45,000	48,713
Hertz Corp. (The)		
6.75%, 4/15/19 <sup>(a)</sup>	40,000	42,950
Hexion U.S. Finance Corp.		
8.88%, 2/1/18 <sup>(a)</sup>	100,000	104,500
International Lease Finance Corp.		
8.75%, 3/15/17 <sup>(a)</sup>	171,000	200,177
inVentiv Health, Inc.		
11.00%, 8/15/18 <sup>(a)(b)</sup>	100,000	95,000
Kinetic Concepts, Inc.		
10.50%, 11/1/18	80,000	90,967
Lennar Corp.		
4.75%, 12/15/17	100,000	105,750
Masco Corp.		
6.13%, 10/3/16 <sup>(a)</sup>	20,000	22,100
MGM Resorts International		
7.63%, 1/15/17 <sup>(a)</sup>	60,000	68,325
Michaels FinCo Holdings LLC		
7.50%, 8/1/18, PIK <sup>(b)</sup>	40,000	41,200
Peabody Energy Corp.		
6.00%, 11/15/18 <sup>(a)</sup>	25,000	26,188
PPL Capital Funding, Inc.		
6.70%, 3/30/67, Series A	30,000	30,207
PulteGroup, Inc.		
7.63%, 10/15/17	20,000	23,225
Safway Group Holding LLC		
7.00%, 5/15/18 <sup>(b)</sup>	100,000	106,500
Sears Holdings Corp.		
6.63%, 10/15/18 <sup>(a)</sup>	8,000	7,380
SLM Corp.		
8.45%, 6/15/18, Series A	160,000	188,700
Speedy Cash Intermediate Holdings Corp.		
10.75%, 5/15/18 <sup>(b)</sup>	40,000	40,650
Springleaf Finance Corp.		
6.90%, 12/15/17, Series J	100,000	109,750
Sprint Communications, Inc.		
9.00%, 11/15/18 <sup>(b)</sup>	151,000	183,842
Standard Pacific Corp.		
8.38%, 5/15/18	20,000	23,700
Stater Bros. Holdings, Inc.		
7.38%, 11/15/18	40,000	42,265
Synovus Financial Corp.		
5.13%, 6/15/17	54,000	56,835
Toys R Us, Inc.		
10.38%, 8/15/17 <sup>(a)</sup>	51,000	41,310
TransUnion Holding Co., Inc.		
8.13%, 6/15/18, PIK	100,000	104,900
United Continental Holdings, Inc.		
6.38%, 6/1/18 <sup>(a)</sup>	100,000	108,000
US Airways Group, Inc.		
6.13%, 6/1/18 <sup>(a)</sup>	100,000	105,250
USG Corp.		
9.75%, 1/15/18 <sup>(a)</sup>	80,000	96,300
Valeant Pharmaceuticals International, Inc.		
6.75%, 8/15/18 <sup>(a)(b)</sup>	131,000	141,807
Verso Paper Holdings LLC		
11.75%, 1/15/19	60,000	53,550
VWR Funding, Inc.		

Edgar Filing: WisdomTree Trust - Form N-Q

7.25%, 9/15/17 <sup>(a)</sup>	100,000	106,625
Westmoreland Coal Co.		
10.75%, 2/1/18	50,000	54,375
Whiting Petroleum Corp.		
5.00%, 3/15/19	25,000	26,469

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited) (concluded)

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

May 31, 2014

Investments	Principal Amount	Value
Windstream Corp. 7.88%, 11/1/17 <sup>(a)</sup>	\$ 10,000	\$ 11,575
<b>TOTAL CORPORATE BONDS</b>		
(Cost: \$4,389,126)		<b>4,409,855</b>
<b>FOREIGN CORPORATE BONDS - 8.3%</b>		
<b>Australia - 0.4%</b>		
FMG Resources August 2006 Pty Ltd. 6.00%, 4/1/17 <sup>(a)(b)</sup>	20,000	<b>20,762</b>
<b>Canada - 1.2%</b>		
Telesat Canada 6.00%, 5/15/17 <sup>(b)</sup>	51,000	52,785
Tervita Corp. 8.00%, 11/15/18 <sup>(b)</sup>	8,000	8,260
<b>Total Canada</b>		<b>61,045</b>
<b>Italy - 0.9%</b>		
Telecom Italia Capital S.A. 5.25%, 10/1/15	40,000	<b>42,050</b>
<b>Luxembourg - 2.8%</b>		
ArcelorMittal 5.00%, 2/25/17 <sup>(a)</sup>	131,000	<b>139,024</b>
<b>Norway - 3.0%</b>		
Ekspportfinans ASA 2.00%, 9/15/15	151,000	<b>151,151</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$412,519)		<b>414,032</b>
	<b>Shares</b>	
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 30.6%</b>		
<b>United States - 30.6%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(c)</sup>		
(Cost: \$1,537,893) <sup>(d)</sup>	1,537,893	<b>1,537,893</b>

Edgar Filing: WisdomTree Trust - Form N-Q

**TOTAL INVESTMENTS IN SECURITIES - 126.6%**

(Cost: \$6,339,538)<sup>(e)</sup>

**6,361,780**

Liabilities in Excess of Cash and Other Assets - (26.6)%

**(1,334,980)**

**NET ASSETS - 100.0%**

**\$ 5,026,800**

- (a) Security, or portion thereof, was on loan at May 31, 2014 (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 May 31, 2014.
- (d) At May 31, 2014, the total market value of the Fund's securities on loan was \$1,506,433 and the total market value of the collateral held by the Fund was \$1,537,893.
- (e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

PIK - Payment In Kind

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited)

## WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN CORPORATE BONDS - 95.1%</b>		
<b>Brazil - 16.4%</b>		
Braskem Finance Ltd. 5.75%, 4/15/21, Reg S	\$ 3,268,000	\$ 3,423,230
Centrais Eletricas Brasileiras S.A. 5.75%, 10/27/21, Reg S <sup>(a)</sup>	1,854,000	1,877,731
CSN Resources S.A. 6.50%, 7/21/20, Reg S <sup>(a)</sup>	1,734,000	1,787,754
Odebrecht Finance Ltd. 4.38%, 4/25/25 <sup>(a)(b)</sup>	2,120,000	2,064,350
Oi S.A. 5.75%, 2/10/22, Reg S	951,000	941,966
Petrobras International Finance Co. 5.38%, 1/27/21 <sup>(a)</sup>	3,257,000	3,381,613
Vale Overseas Ltd. 4.38%, 1/11/22 <sup>(a)</sup>	2,979,000	3,059,135
<b>Total Brazil</b>		<b>16,535,779</b>
<b>Chile - 1.9%</b>		
Cencosud S.A. 4.88%, 1/20/23, Reg S <sup>(a)</sup>	1,940,000	<b>1,915,750</b>
<b>China - 1.9%</b>		
Country Garden Holdings Co. Ltd. 7.25%, 4/4/21, Reg S	2,050,000	<b>1,950,063</b>
<b>Colombia - 5.7%</b>		
Ecopetrol S.A. 7.63%, 7/23/19	2,300,000	2,808,875
Pacific Rubiales Energy Corp. 5.38%, 1/26/19 <sup>(b)</sup>	1,920,000	1,999,200
5.13%, 3/28/23, Reg S <sup>(a)</sup>	990,000	978,862
<b>Total Colombia</b>		<b>5,786,937</b>
<b>Hong Kong - 6.0%</b>		
Hutchison Whampoa International 11 Ltd. 4.63%, 1/13/22, Reg S	1,565,000	1,698,860
MIE Holdings Corp. 7.50%, 4/25/19 <sup>(a)(b)</sup>	2,000,000	2,100,000
Noble Group Ltd. 6.75%, 1/29/20, Reg S	1,953,000	2,216,655
<b>Total Hong Kong</b>		<b>6,015,515</b>
<b>India - 6.0%</b>		
Bharti Airtel International Netherlands B.V.		

Edgar Filing: WisdomTree Trust - Form N-Q

5.35%, 5/20/24 <sup>(a)(b)</sup>	2,500,000	2,632,370
Vedanta Resources PLC		
8.25%, 6/7/21, Reg S	3,028,000	3,409,528
<b>Total India</b>		<b>6,041,898</b>
<b>Indonesia - 4.4%</b>		
Pertamina Persero PT		
5.63%, 5/20/43, Reg S	4,700,000	<b>4,394,500</b>
<b>Jamaica - 4.3%</b>		
Digicel Group Ltd.		
8.25%, 9/30/20, Reg S <sup>(a)</sup>	3,960,000	<b>4,306,104</b>
<b>Kazakhstan - 2.9%</b>		
KazMunayGas National Co. JSC		
6.38%, 4/9/21, Reg S	2,567,000	<b>2,894,292</b>
<b>Macau - 0.7%</b>		
MCE Finance Ltd.		
5.00%, 2/15/21 <sup>(a)(b)</sup>	700,000	<b>701,750</b>
<b>Mexico - 13.4%</b>		
Cemex S.A.B. de C.V.		
6.50%, 12/10/19 <sup>(a)(b)</sup>	200,000	215,040
7.25%, 1/15/21 <sup>(a)(b)</sup>	1,610,000	1,748,862
Empresas ICA S.A.B. de C.V.		
8.90%, 2/4/21, Reg S <sup>(a)</sup>	2,000,000	2,087,000
Grupo Bimbo S.A.B. de C.V.		
4.50%, 1/25/22, Reg S	2,308,000	2,452,512
Mexichem S.A.B. de C.V.		
4.88%, 9/19/22, Reg S <sup>(a)</sup>	3,450,000	3,588,000
Southern Copper Corp.		
5.25%, 11/8/42 <sup>(a)</sup>	3,680,000	3,429,760
<b>Total Mexico</b>		<b>13,521,174</b>
<b>Morocco - 2.6%</b>		
OCP S.A.		
5.63%, 4/25/24 <sup>(a)(b)</sup>	2,500,000	<b>2,612,500</b>
<b>Peru - 1.8%</b>		
Volcan Cia Minera S.A.A.		
5.38%, 2/2/22, Reg S <sup>(a)</sup>	1,826,000	<b>1,798,610</b>
<b>Qatar - 2.8%</b>		
Ooredoo International Finance Ltd.		
4.75%, 2/16/21, Reg S	2,556,000	<b>2,805,210</b>
<b>Russia - 18.6%</b>		
EDC Finance Ltd.		
4.88%, 4/17/20 <sup>(b)</sup>	600,000	573,000
4.88%, 4/17/20, Reg S	1,010,000	964,550
EuroChem Mineral & Chemical Co. OJSC via EuroChem GI Ltd.		
5.13%, 12/12/17, Reg S	1,350,000	1,360,125
Evraz Group S.A.		
6.75%, 4/27/18, Reg S	2,901,000	2,846,606
Lukoil International Finance B.V.		
6.13%, 11/9/20, Reg S	1,173,000	1,259,509

Edgar Filing: WisdomTree Trust - Form N-Q

Novatek OAO via Novatek Finance Ltd. 4.42%, 12/13/22, Reg S <sup>(a)</sup>	2,010,000	1,864,275
Rosneft Finance S.A. 7.25%, 2/2/20, Reg S	2,518,000	2,835,897
Severstal OAO via Steel Capital S.A. 5.90%, 10/17/22, Reg S	677,000	665,153

*See Notes to Schedule of Investments.*



**Schedule of Investments** (unaudited) (concluded)

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

May 31, 2014

Investments	Principal Amount	Value
Sibur Securities Ltd. 3.91%, 1/31/18, Reg S	\$ 2,600,000	\$ 2,485,730
VimpelCom Holdings B.V. 7.50%, 3/1/22, Reg S	3,772,000	3,937,025
<b>Total Russia</b>		<b>18,791,870</b>
<b>South Africa - 2.5%</b>		
AngloGold Ashanti Holdings PLC 8.50%, 7/30/20 <sup>(a)</sup>	2,300,000	<b>2,573,700</b>
<b>Turkey - 2.1%</b>		
Anadolu Efes Biracilik Ve Malt Sanayii A.S. 3.38%, 11/1/22, Reg S <sup>(a)</sup>	2,330,000	<b>2,088,263</b>
<b>Venezuela - 1.1%</b>		
Petroleos de Venezuela S.A. 8.50%, 11/2/17, Reg S <sup>(a)</sup>	1,268,200	<b>1,166,744</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$95,009,016)		<b>95,900,659</b>
<b>FOREIGN GOVERNMENT AGENCIES - 3.3%</b>		
<b>United Arab Emirates - 3.3%</b>		
MDC-GMTN B.V. 5.50%, 4/20/21, Reg S <sup>(a)</sup>		
(Cost: \$3,179,073)	2,856,000	<b>3,320,100</b>
<b>Shares</b>		
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 30.6%</b>		
<b>United States - 30.6%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(c)</sup>		
(Cost: \$30,837,738) <sup>(d)</sup>	30,837,738	<b>30,837,738</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 129.0%</b>		
(Cost: \$129,025,827) <sup>(e)</sup>		<b>130,058,497</b>
Liabilities in Excess of Cash and Other Assets - (29.0)%		(29,237,421)
<b>NET ASSETS - 100.0%</b>		<b>\$ 100,821,076</b>

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

- (a) Security, or portion thereof, was on loan at May 31, 2014 (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 May 31, 2014.
- (d) At May 31, 2014, the total market value of the Fund's securities on loan was \$30,206,233 and the total market value of the collateral held by the Fund was \$30,837,738.
- (e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited)

## WisdomTree Emerging Markets Local Debt Fund (ELD)

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES - 1.9%</b>		
<b>Russia - 1.6%</b>		
Russian Agricultural Bank OJSC via RSHB Capital S.A. 8.70%, 3/17/16, Reg S	62,800,000 RUB	\$ 1,726,904
Russian Railways via RZD Capital PLC 8.30%, 4/2/19, Reg S	430,000,000 RUB	11,472,999
<b>Total Russia</b>		<b>13,199,903</b>
<b>South Africa - 0.3%</b>		
KFW 7.00%, 4/9/18	30,000,000 ZAR	<b>2,809,307</b>
<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>		
(Cost: \$15,886,857)		<b>16,009,210</b>
<b>FOREIGN GOVERNMENT OBLIGATIONS - 92.0%</b>		
<b>Brazil - 10.7%</b>		
Brazil Letras do Tesouro Nacional 10.24%, 1/1/15 <sup>(a)</sup>	11,130,000 BRL	4,660,920
10.81%, 1/1/16 <sup>(a)</sup>	46,066,000 BRL	17,253,992
8.85%, 7/1/16 <sup>(a)</sup>	41,391,000 BRL	14,645,832
10.96%, 1/1/17 <sup>(a)</sup>	31,001,000 BRL	10,361,940
Brazil Notas do Tesouro Nacional 10.00%, 1/1/17, Series F	25,422,000 BRL	10,934,300
10.00%, 1/1/21, Series F	37,733,000 BRL	15,443,086
10.00%, 1/1/23, Series F	40,296,000 BRL	16,175,638
Brazilian Government International Bond 12.50%, 1/5/16	2,049,000 BRL	963,730
12.50%, 1/5/22	929,000 BRL	489,754
<b>Total Brazil</b>		<b>90,929,192</b>
<b>Chile - 3.7%</b>		
Bonos del Banco Central de Chile en Pesos 6.00%, 1/1/17, Series 5YR	4,355,000,000 CLP	8,288,001
6.00%, 3/1/23	1,525,000,000 CLP	2,983,463
Chile Government International Bond 6.00%, 3/1/18, Reg S	745,000,000 CLP	1,435,260
5.50%, 8/5/20	8,678,000,000 CLP	16,359,260
6.00%, 1/1/22, Reg S	1,000,000,000 CLP	1,941,446
<b>Total Chile</b>		<b>31,007,430</b>
<b>China - 3.6%</b>		

Edgar Filing: WisdomTree Trust - Form N-Q

<b>China Government Bond</b>		
1.40%, 8/18/16, Reg S	19,000,000 CNY	2,981,631
2.56%, 6/29/17	43,000,000 CNY	6,883,077
3.09%, 6/29/20	7,500,000 CNY	1,170,837
2.48%, 12/1/20	32,000,000 CNY	4,772,795
2.36%, 8/18/21, Reg S	43,000,000 CNY	6,310,314
3.10%, 6/29/22	36,500,000 CNY	5,536,983
3.16%, 6/27/23	20,000,000 CNY	3,028,579
<b>Total China</b>		<b>30,684,216</b>
<b>Colombia - 3.9%</b>		
<b>Colombia Government International Bond</b>		
12.00%, 10/22/15	24,958,000,000 COP	14,444,189
7.75%, 4/14/21	22,632,000,000 COP	13,542,435
9.85%, 6/28/27	6,805,000,000 COP	4,766,702
<b>Total Colombia</b>		<b>32,753,326</b>
<b>Indonesia - 6.7%</b>		
<b>Indonesia Treasury Bond</b>		
9.50%, 6/15/15, Series FR27	26,773,000,000 IDR	2,363,493
10.75%, 5/15/16, Series FR30	49,065,000,000 IDR	4,463,692
7.38%, 9/15/16, Series FR55	57,097,000,000 IDR	4,895,426
10.00%, 7/15/17, Series FR28	50,000,000,000 IDR	4,594,689
11.00%, 11/15/20, Series FR31	99,804,000,000 IDR	9,916,286
8.25%, 7/15/21, Series FR53	103,330,000,000 IDR	8,992,224
8.38%, 9/15/26, Series FR56	143,231,000,000 IDR	12,226,971
8.25%, 6/15/32, Series FR58	67,457,000,000 IDR	5,611,538
6.63%, 5/15/33, Series FR65	55,000,000,000 IDR	3,846,354
<b>Total Indonesia</b>		<b>56,910,673</b>
<b>Malaysia - 10.5%</b>		
<b>Malaysia Government Bond</b>		
3.84%, 8/12/15, Series 0110	48,954,000 MYR	15,355,649
3.81%, 2/15/17, Series 0207	7,349,000 MYR	2,303,032
4.01%, 9/15/17, Series 0210	18,308,000 MYR	5,774,593
3.31%, 10/31/17, Series 0512	16,241,000 MYR	5,007,601
4.38%, 11/29/19, Series 0902	69,337,000 MYR	22,150,679
3.42%, 8/15/22, Series 0112	80,551,000 MYR	24,073,668
4.39%, 4/15/26, Series 0311	46,823,000 MYR	14,758,426
<b>Total Malaysia</b>		<b>89,423,648</b>
<b>Mexico - 10.3%</b>		
<b>Mexican Bonos</b>		
8.00%, 12/17/15, Series M 10	93,153,000 MXN	7,691,107
7.75%, 12/14/17, Series M 10	118,232,000 MXN	10,177,691
8.50%, 12/13/18, Series M 10	50,722,000 MXN	4,525,773
6.50%, 6/10/21, Series M	187,527,000 MXN	15,536,303
6.50%, 6/9/22, Series M	20,000,000 MXN	1,644,304
10.00%, 12/5/24, Series M 20	82,682,000 MXN	8,517,663
7.50%, 6/3/27, Series M 20	60,000,000 MXN	5,249,782
7.75%, 5/29/31, Series M	99,186,000 MXN	8,681,266
10.00%, 11/20/36, Series M 30	62,188,000 MXN	6,642,472
8.50%, 11/18/38, Series M 30	125,000,000 MXN	11,703,666
7.75%, 11/13/42, Series M	85,000,000 MXN	7,371,865
<b>Total Mexico</b>		<b>87,741,892</b>

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited) (continued)

## WisdomTree Emerging Markets Local Debt Fund (ELD)

May 31, 2014

Investments	Principal Amount	Value
<b>Peru - 3.7%</b>		
Peruvian Government International Bond		
8.60%, 8/12/17, Reg S	11,189,000 PEN	\$ 4,590,502
7.84%, 8/12/20, Reg S	33,724,000 PEN	13,949,611
8.20%, 8/12/26, Reg S	4,330,000 PEN	1,906,123
6.95%, 8/12/31, Reg S	18,631,000 PEN	7,116,335
6.90%, 8/12/37, Reg S	9,258,000 PEN	3,435,346
<b>Total Peru</b>		<b>30,997,917</b>
<b>Philippines - 3.8%</b>		
Philippine Government Bond		
7.88%, 2/19/19, Series 1048	37,100,000 PHP	1,017,298
7.63%, 9/29/36, Series 25-9	322,950,000 PHP	9,919,300
Philippine Government International Bond		
4.95%, 1/15/21	680,000,000 PHP	16,555,991
3.90%, 11/26/22	167,000,000 PHP	3,812,165
6.25%, 1/14/36	24,000,000 PHP	586,578
<b>Total Philippines</b>		<b>31,891,332</b>
<b>Poland - 10.9%</b>		
Poland Government Bond		
5.50%, 4/25/15, Series 0415	22,044,000 PLN	7,462,392
4.75%, 4/25/17, Series 0417	23,394,000 PLN	8,115,787
3.75%, 4/25/18, Series 0418	40,000,000 PLN	13,530,700
5.50%, 10/25/19, Series 1019	43,542,000 PLN	15,931,935
5.25%, 10/25/20, Series 1020	14,222,000 PLN	5,190,793
5.75%, 10/25/21, Series 1021	21,000,000 PLN	7,924,789
5.75%, 9/23/22, Series 0922	36,059,000 PLN	13,704,145
4.00%, 10/25/23, Series 1023	42,000,000 PLN	14,224,463
5.75%, 4/25/29, Series 0429	15,000,000 PLN	5,900,406
<b>Total Poland</b>		<b>91,985,410</b>
<b>Romania - 3.5%</b>		
Romania Government Bond		
5.80%, 10/26/15, Series 3YR	4,310,000 RON	1,392,269
5.75%, 1/27/16, Series 4YR	26,590,000 RON	8,629,167
5.90%, 7/26/17, Series 5Y	33,800,000 RON	11,216,434
5.85%, 4/26/23, Series 10Y	26,360,000 RON	8,847,120
<b>Total Romania</b>		<b>30,084,990</b>
<b>Russia - 4.2%</b>		
Russian Federal Bond - OFZ		
7.35%, 1/20/16, Series 5077	460,650,000 RUB	13,095,368
6.80%, 12/11/19, Series 6210	357,209,000 RUB	9,650,738

Edgar Filing: WisdomTree Trust - Form N-Q

7.60%, 7/20/22, Series 6209	346,490,000 RUB	9,543,057
8.15%, 2/3/27, Series 6207	130,000,000 RUB	3,627,091

**Total Russia** **35,916,254**

**South Africa - 4.5%**

South Africa Government Bond		
8.25%, 9/15/17, Series R203	18,531,000 ZAR	1,797,805
8.00%, 12/21/18, Series R204	60,000,000 ZAR	5,770,295
7.25%, 1/15/20, Series R207	38,852,000 ZAR	3,584,031
6.75%, 3/31/21, Series R208	21,413,000 ZAR	1,897,855
10.50%, 12/21/26, Series R186	12,929,000 ZAR	1,425,836
8.00%, 1/31/30, Series 2030	42,644,000 ZAR	3,775,155
7.00%, 2/28/31, Series R213	65,000,000 ZAR	5,147,490
6.25%, 3/31/36, Series R209	69,490,600 ZAR	4,827,623
6.50%, 2/28/41, Series R214	80,000,000 ZAR	5,540,872
8.75%, 2/28/48, Series 2048	50,000,000 ZAR	4,477,524

**Total South Africa** **38,244,486**

**South Korea - 4.7%**

Korea Treasury Bond		
4.50%, 3/10/15, Series 1503	6,788,410,000 KRW	6,746,809
2.75%, 9/10/17, Series 1709	13,130,690,000 KRW	12,827,714
5.00%, 6/10/20, Series 2006	2,812,280,000 KRW	3,040,804
3.75%, 6/10/22, Series 2206	16,634,580,000 KRW	16,912,845

**Total South Korea** **39,528,172**

**Thailand - 3.7%**

Thailand Government Bond		
3.13%, 12/11/15	320,302,000 THB	9,908,074
4.13%, 11/18/16	331,920,000 THB	10,546,654
3.88%, 6/13/19	71,378,000 THB	2,251,803
3.65%, 12/17/21	99,298,000 THB	3,045,509
3.63%, 6/16/23	173,710,000 THB	5,265,254
3.58%, 12/17/27	9,446,000 THB	280,892

**Total Thailand** **31,298,186**

**Turkey - 3.6%**

Turkey Government Bond		
5.00%, 5/13/15, Series 2Y	2,052,000 TRY	950,464
10.00%, 6/17/15	18,906,000 TRY	9,185,777
9.00%, 1/27/16	10,788,000 TRY	5,213,187
10.50%, 1/15/20	7,504,000 TRY	3,887,804
9.50%, 1/12/22	5,108,000 TRY	2,524,487
7.10%, 3/8/23	20,000,000 TRY	8,533,091

**Total Turkey** **30,294,810**

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$850,915,928) **779,691,934**

**SUPRANATIONAL BONDS - 1.9%**

European Investment Bank		
6.75%, 9/15/17, Reg S	80,725,000 ZAR	7,486,810
9.00%, 12/21/18, Reg S	13,485,000 ZAR	1,337,239

Edgar Filing: WisdomTree Trust - Form N-Q

7.50%, 1/30/19	80,000,000 ZAR	7,495,340
<b>TOTAL SUPRANATIONAL BONDS</b>		
(Cost: \$16,686,432)		<b>16,319,389</b>
<b>REPURCHASE AGREEMENT - 0.6%</b>		
<b>United States - 0.6%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/30/14, 0.07% due 6/2/14; Proceeds at maturity - \$5,000,442 (fully collateralized by U.S. Treasury Note, 3.63% due 2/15/21; Market value - \$5,100,514)		
(Cost: \$5,000,413)	5,000,413	<b>5,000,413</b>

*See Notes to Schedule of Investments.*



**Schedule of Investments** (unaudited) (concluded)

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

May 31, 2014

<b>TOTAL INVESTMENTS IN SECURITIES - 96.4%</b>	
(Cost: \$888,489,630) <sup>(b)</sup>	<b>817,020,946</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 3.6%	30,731,427
<b>NET ASSETS - 100.0%</b>	<b>\$ 847,752,373</b>

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

- BRL - Brazilian real
- CLP - Chilean peso
- CNY - Chinese yuan
- COP - Colombian peso
- IDR - Indonesian rupiah
- KRW - South Korean won
- MXN - Mexican peso
- MYR - Malaysian ringgit
- PEN - Peruvian nuevo sol
- PHP - Philippine peso
- PLN - Polish zloty
- RON - Romanian leu
- RUB - Russian ruble
- THB - Thai baht
- TRY - Turkish new lira
- ZAR - South African rand

<sup>(a)</sup> Represents a zero coupon bond. Rate shown reflects the effective yield as of May 31, 2014.

<sup>(b)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)**WisdomTree Euro Debt Fund (EU)**

May 31, 2014

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES - 6.8%</b>		
<b>Germany - 6.8%</b>		
KFW		
4.13%, 7/4/17	60,000 EUR	\$ 91,547
5.50%, 1/22/18, Series 213	45,000 EUR	72,705
Landwirtschaftliche Rentenbank		
2.88%, 8/30/21, Reg S	100,000 EUR	153,700
<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>		
(Cost: \$312,033)		<b>317,952</b>
<b>FOREIGN GOVERNMENT OBLIGATIONS - 63.3%</b>		
<b>Austria - 4.9%</b>		
Austria Government Bond		
4.65%, 1/15/18, Reg S <sup>(a)</sup>	45,000 EUR	70,978
3.90%, 7/15/20, Reg S <sup>(a)</sup>	65,000 EUR	104,648
4.15%, 3/15/37, Reg S <sup>(a)</sup>	30,000 EUR	53,667
<b>Total Austria</b>		<b>229,293</b>
<b>Belgium - 9.4%</b>		
Belgium Government Bond		
3.50%, 6/28/17, Series 63, Reg S <sup>(a)</sup>	50,000 EUR	74,855
3.75%, 9/28/20, Series 58, Reg S <sup>(a)</sup>	65,000 EUR	103,437
2.25%, 6/22/23, Series 68, Reg S	125,000 EUR	178,710
5.00%, 3/28/35, Series 44, Reg S <sup>(a)</sup>	45,000 EUR	83,954
<b>Total Belgium</b>		<b>440,956</b>
<b>Finland - 4.0%</b>		
Finland Government Bond		
3.50%, 4/15/21, Reg S <sup>(a)</sup>	70,000 EUR	110,978
4.00%, 7/4/25, Reg S <sup>(a)</sup>	45,000 EUR	75,296
<b>Total Finland</b>		<b>186,274</b>
<b>France - 16.0%</b>		
France Government Bond OAT		
4.00%, 4/25/18	65,000 EUR	101,036
4.25%, 4/25/19	100,000 EUR	160,353
3.50%, 4/25/20	100,000 EUR	157,153
3.50%, 4/25/26	105,000 EUR	165,087
4.75%, 4/25/35	90,000 EUR	165,504
<b>Total France</b>		<b>749,133</b>

Edgar Filing: WisdomTree Trust - Form N-Q

**Germany - 13.1%**

<b>Bundesrepublik Deutschland</b>		
3.25%, 7/4/21	80,000 EUR	127,577
4.75%, 7/4/28, Series 98	176,000 EUR	328,012
4.75%, 7/4/34, Series 03	50,000 EUR	97,244
2.50%, 7/4/44	40,000 EUR	57,651

**Total Germany 610,484**

**Luxembourg - 3.3%**

<b>Luxembourg Government Bond</b>		
3.38%, 5/18/20, Reg S	100,000 EUR	156,173

**Netherlands - 9.7%**

<b>Netherlands Government Bond</b>		
4.50%, 7/15/17, Reg S <sup>(a)</sup>	70,000 EUR	108,085
4.00%, 7/15/18, Reg S <sup>(a)</sup>	60,000 EUR	93,859
3.50%, 7/15/20, Reg S <sup>(a)</sup>	55,000 EUR	86,858
5.50%, 1/15/28 <sup>(a)</sup>	85,000 EUR	165,281

**Total Netherlands 454,083**

**Sweden - 2.9%**

<b>Sweden Government International Bond</b>		
0.75%, 5/2/19, Reg S	100,000 EUR	137,602

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$2,816,611) **2,963,998**

**SUPRANATIONAL BONDS - 28.2%**

<b>Council of Europe Development Bank</b>		
3.00%, 7/13/20	145,000 EUR	221,610
<b>European Financial Stability Facility</b>		
2.75%, 7/18/16, Reg S	105,000 EUR	151,070
3.38%, 7/5/21, Reg S	45,000 EUR	70,726
<b>European Investment Bank</b>		
2.88%, 7/15/16	105,000 EUR	151,433
3.00%, 10/14/33	50,000 EUR	74,775
<b>European Stability Mechanism</b>		
2.13%, 11/20/23, Reg S	150,000 EUR	215,287
<b>European Union</b>		
3.38%, 5/10/19	140,000 EUR	217,101
<b>International Bank for Reconstruction &amp; Development</b>		
3.88%, 5/20/19	137,000 EUR	216,674

**TOTAL SUPRANATIONAL BONDS**

(Cost: \$1,245,377) **1,318,676**

**TOTAL INVESTMENTS IN SECURITIES - 98.3%**

(Cost: \$4,374,021)<sup>(b)</sup> **4,600,626**  
 Cash, Foreign Currency and Other Assets in Excess of Liabilities - 1.7% 78,003

**NET ASSETS - 100.0% \$ 4,678,629**

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

Edgar Filing: WisdomTree Trust - Form N-Q

EUR - Euro

- (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) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)**WisdomTree Global Corporate Bond Fund (GLCB)**

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 0.1%</b>		
<b>U.S. Treasury Note - 0.1%</b>		
U.S. Treasury Note 0.88%, 4/15/17		
(Cost: \$10,005)	\$ 10,000	\$ 10,040
<b>CORPORATE BONDS - 53.5%</b>		
<b>United States - 53.5%</b>		
AbbVie, Inc. 1.75%, 11/6/17	60,000	60,573
American International Group, Inc. 5.85%, 1/16/18	110,000	125,977
Amgen, Inc. 3.63%, 5/22/24	150,000	151,756
Anadarko Petroleum Corp. 6.38%, 9/15/17	60,000	69,343
AT&T, Inc. 5.50%, 2/1/18	90,000	102,276
Bank of America Corp. 3.30%, 1/11/23	250,000	246,633
Calpine Corp. 7.88%, 1/15/23 <sup>(a)(b)</sup>	50,000	56,375
Caterpillar, Inc. 3.90%, 5/27/21	180,000	195,595
CCO Holdings LLC 6.63%, 1/31/22 <sup>(b)</sup>	30,000	32,550
Chrysler Group LLC 8.25%, 6/15/21 <sup>(b)</sup>	200,000	229,000
Citigroup, Inc. 4.50%, 1/14/22 <sup>(b)</sup>	210,000	228,126
Comcast Corp. 3.13%, 7/15/22 <sup>(b)</sup>	110,000	112,158
Florida East Coast Holdings Corp. 6.75%, 5/1/19 <sup>(a)(b)</sup>	110,000	114,812
Foresight Energy LLC 7.88%, 8/15/21 <sup>(a)</sup>	40,000	42,700
Freeport-McMoRan Copper & Gold, Inc. 2.15%, 3/1/17	110,000	112,531
General Electric Capital Corp. 6.88%, 1/10/39	140,000	188,440
General Motors Co. 6.25%, 10/2/43 <sup>(a)</sup>	50,000	57,062
Goldman Sachs Group, Inc. (The) 5.75%, 1/24/22	190,000	220,193
Kraft Foods Group, Inc. 5.00%, 6/4/42	50,000	53,476
Kratos Defense & Security Solutions, Inc.		

Edgar Filing: WisdomTree Trust - Form N-Q

10.00%, 6/1/17 <sup>(b)</sup>	80,000	84,304
Lorillard Tobacco Co.		
6.88%, 5/1/20 <sup>(b)</sup>	100,000	120,640
Mondelez International, Inc.		
4.00%, 2/1/24 <sup>(b)</sup>	40,000	41,486
Pacific Gas & Electric Co.		
6.05%, 3/1/34 <sup>(b)</sup>	120,000	148,328
Packaging Corp. of America		
4.50%, 11/1/23	40,000	42,781
PepsiCo, Inc.		
5.00%, 6/1/18	60,000	67,952
Reynolds Group Issuer, Inc.		
9.00%, 4/15/19	100,000	106,500
Ryerson, Inc.		
9.00%, 10/15/17 <sup>(b)</sup>	100,000	107,625
Samson Investment Co.		
10.75%, 2/15/20 <sup>(a)(b)</sup>	50,000	52,500
Sprint Communications, Inc.		
7.00%, 8/15/20 <sup>(b)</sup>	30,000	33,225
Taylor Morrison Communities, Inc.		
7.75%, 4/15/20 <sup>(a)</sup>	70,000	77,175
5.25%, 4/15/21 <sup>(a)</sup>	30,000	30,450
Tenet Healthcare Corp.		
8.00%, 8/1/20	50,000	54,625
Time Warner Cable, Inc.		
5.00%, 2/1/20	100,000	113,098
United Technologies Corp.		
3.10%, 6/1/22	180,000	184,073
Verizon Communications, Inc.		
1.10%, 11/1/17	80,000	79,382
4.15%, 3/15/24 <sup>(b)</sup>	100,000	104,983
6.55%, 9/15/43	40,000	50,959
Wells Fargo & Co.		
2.10%, 5/8/17 <sup>(b)</sup>	130,000	133,801
Zayo Group LLC		
8.13%, 1/1/20 <sup>(b)</sup>	30,000	32,887

**TOTAL CORPORATE BONDS**

(Cost: \$3,968,440)

**4,066,350**

**FOREIGN CORPORATE BONDS - 42.0%**

**Australia - 1.6%**

FMG Resources August 2006 Pty Ltd.		
6.00%, 4/1/17 <sup>(a)(b)</sup>	120,000	124,575

**Belgium - 2.2%**

Anheuser-Busch InBev Worldwide, Inc.		
5.38%, 1/15/20	140,000	162,930

**Brazil - 2.9%**

Petrobras International Finance Co.		
5.38%, 1/27/21	100,000	104,325
Vale Overseas Ltd.		
4.38%, 1/11/22 <sup>(b)</sup>	110,000	113,538

**Total Brazil**

**217,863**

**Canada - 0.8%**

Xstrata Finance Canada Ltd.		
-----------------------------	--	--

Edgar Filing: WisdomTree Trust - Form N-Q

3.60%, 1/15/17 <sup>(a)(b)</sup>	60,000	<b>62,945</b>
<b>Colombia - 1.0%</b>		
Ecopetrol S.A.		
7.63%, 7/23/19	60,000	<b>73,370</b>
<b>France - 3.8%</b>		
Electricite de France		
4.63%, 9/11/24	50,000 EUR	83,571

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited) (concluded)**WisdomTree Global Corporate Bond Fund (GLCB)**

May 31, 2014

Investments	Principal Amount	Value
Numericable Group S.A. 6.00%, 5/15/22 <sup>(a)(b)</sup>	\$ 200,000	\$ 207,750
<b>Total France</b>		<b>291,321</b>
<b>Germany - 3.0%</b>		
E.ON International Finance B.V. 5.50%, 10/2/17	50,000 EUR	78,676
Volkswagen Leasing GmbH 3.25%, 5/10/18	100,000 EUR	149,023
<b>Total Germany</b>		<b>227,699</b>
<b>Hong Kong - 2.9%</b>		
Hutchison Whampoa International 09 Ltd. 7.63%, 4/9/19 <sup>(a)(b)</sup>	180,000	222,044
<b>Italy - 3.6%</b>		
Intesa Sanpaolo SpA 3.88%, 1/16/18	260,000	274,292
<b>Luxembourg - 0.4%</b>		
Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 <sup>(b)</sup>	30,000	32,475
<b>Mexico - 1.5%</b>		
Petroleos Mexicanos 5.50%, 1/21/21 <sup>(b)</sup>	100,000	112,250
<b>Netherlands - 3.8%</b>		
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 5.75%, 12/1/43 <sup>(b)</sup>	250,000	285,621
<b>Russia - 4.2%</b>		
Gazprom OAO via Gaz Capital S.A. 4.95%, 5/23/16, Reg S	200,000	209,060
Rosneft Finance S.A. 7.25%, 2/2/20, Reg S	100,000	112,625
<b>Total Russia</b>		<b>321,685</b>
<b>United Kingdom - 10.3%</b>		
BP Capital Markets PLC 2.24%, 5/10/19	150,000	151,857
HSBC Bank PLC 3.88%, 10/24/18, Reg S	160,000 EUR	245,925
Rio Tinto Finance USA PLC		



Edgar Filing: WisdomTree Trust - Form N-Q

4.13%, 8/21/42 <sup>(b)</sup>	40,000	37,749
Royal Bank of Scotland Group PLC		
6.13%, 12/15/22	210,000	229,482
Tesco PLC		
6.13%, 2/24/22	60,000 GBP	116,807
<b>Total United Kingdom</b>		<b>781,820</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$3,074,351)		<b>3,190,890</b>
<b>PREFERRED STOCK - 2.5%</b>		
<b>United States - 2.5%</b>		
GMAC Capital Trust I		
8.13%, 2/15/40, Series 2 <sup>(c)</sup>		
(Cost: \$180,839)	6,934	<b>188,050</b>
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 30.6%</b>		
<b>United States - 30.6%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(d)</sup>		
(Cost: \$2,325,925) <sup>(e)</sup>	2,325,925	<b>2,325,925</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 128.7%</b>		
(Cost: \$9,559,560) <sup>(f)</sup>		<b>9,781,255</b>
Liabilities in Excess of Cash, Foreign Currency and Other Assets - (28.7)%		(2,183,862)
<b>NET ASSETS - 100.0%</b>		<b>\$ 7,597,393</b>

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

EUR - Euro  
 GBP - British pound

- (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 May 31, 2014 (See Note 2).
- (c) Rate shown reflects the current rate on securities with variable or step rates.
- (d) Rate shown represents annualized 7-day yield as of May 31, 2014.
- (e) At May 31, 2014, the total market value of the Fund's securities on loan was \$2,278,895 and the total market value of the collateral held by the Fund was \$2,325,925.
- (f) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 97.9%</b>		
<b>U.S. Treasury Bills - 97.9%</b>		
U.S. Treasury Bills		
0.05%, 6/5/14 <sup>(a)</sup>	\$ 900,000	\$ 899,996
0.02%, 6/19/14*	1,000,000	999,992
0.02%, 7/17/14*	1,000,000	999,969
0.02%, 7/31/14*	900,000	899,961
0.02%, 8/14/14*	1,000,000	999,942
<b>TOTAL INVESTMENTS IN SECURITIES - 97.9%</b>		
(Cost: \$4,799,897) <sup>(b)</sup>		<b>4,799,860</b>
Cash and Other Assets in Excess of Liabilities - 2.1%		101,528
<b>NET ASSETS - 100.0%</b>		<b>\$ 4,901,388</b>

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

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

(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 27.3%</b>		
<b>U.S. Treasury Bonds - 7.8%</b>		
U.S. Treasury Inflation Indexed Bond		
2.38%, 1/15/25	\$ 225,596	\$ 274,927
0.63%, 2/15/43	102,755	92,873
<b>Total U.S. Treasury Bonds</b>		<b>367,800</b>
<b>U.S. Treasury Notes - 19.5%</b>		
U.S. Treasury Inflation Indexed Note		
2.13%, 1/15/19	132,042	148,991
1.38%, 1/15/20	251,270	275,749
1.13%, 1/15/21	259,190	281,019
0.38%, 7/15/23	203,030	207,638
<b>Total U.S. Treasury Notes</b>		<b>913,397</b>
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$1,219,455)		<b>1,281,197</b>
<b>CORPORATE BONDS - 4.7%</b>		
<b>United States - 4.7%</b>		
Samson Investment Co.		
10.75%, 2/15/20 <sup>(a)(b)</sup>	100,000	105,000
Sprint Corp.		
7.88%, 9/15/23 <sup>(a)(b)</sup>	100,000	113,250
<b>TOTAL CORPORATE BONDS</b>		<b>218,250</b>
(Cost: \$209,697)		
<b>FOREIGN CORPORATE BONDS - 9.2%</b>		
<b>Australia - 2.2%</b>		
FMG Resources August 2006 Pty Ltd.		
6.88%, 4/1/22 <sup>(a)(b)</sup>	100,000	105,875
<b>Brazil - 2.2%</b>		
Vale Overseas Ltd.		
4.38%, 1/11/22 <sup>(b)</sup>	100,000	103,217
<b>Colombia - 2.4%</b>		
Ecopetrol S.A.		
5.88%, 9/18/23 <sup>(b)</sup>	100,000	111,875
<b>Mexico - 2.4%</b>		

Edgar Filing: WisdomTree Trust - Form N-Q

America Movil S.A.B. de C.V. 5.00%, 3/30/20 <sup>(b)</sup>	100,000	112,999
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$409,677)		433,966
<b>FOREIGN GOVERNMENT OBLIGATIONS - 35.0%</b>		
<b>Australia - 3.8%</b>		
Australia Inflation Linked Bond 4.00%, 8/20/20, Series 20CI	102,000 AUD	179,438
<b>Canada - 4.0%</b>		
Canadian Government Inflation Linked Bond 4.25%, 12/1/26	78,141 CAD	106,474
3.00%, 12/1/36	60,577 CAD	82,722
<b>Total Canada</b>		189,196
<b>France - 4.6%</b>		
France Government Inflation Linked Bond 1.60%, 7/25/15, Series OATe	65,825 EUR	92,277
2.10%, 7/25/23, Series OATi	77,072 EUR	124,108
<b>Total France</b>		216,385
<b>Mexico - 5.0%</b>		
Mexican Udibonos Inflation Linked Bond 4.00%, 6/13/19, Series S	1,334,829 MXN	116,601
4.50%, 12/4/25, Series S	1,283,489 MXN	121,040
<b>Total Mexico</b>		237,641
<b>South Africa - 4.1%</b>		
South Africa Inflation Linked Bond 2.50%, 1/31/17, Series R211	922,898 ZAR	91,203
5.50%, 12/7/23, Series R197	793,877 ZAR	100,551
<b>Total South Africa</b>		191,754
<b>Sweden - 4.3%</b>		
Sweden Inflation Linked Bond 4.00%, 12/1/20, Series 3102	840,000 SEK	201,169
<b>Turkey - 4.0%</b>		
Turkey Government Inflation Linked Bond 4.50%, 2/11/15	145,991 TRY	71,455
4.00%, 4/1/20	216,572 TRY	115,825
<b>Total Turkey</b>		187,280
<b>United Kingdom - 5.2%</b>		
United Kingdom Inflation Linked Gilt 1.25%, 11/22/27, Reg S	65,643 GBP	132,710
1.25%, 11/22/32, Reg S	52,803 GBP	111,912
<b>Total United Kingdom</b>		244,622

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$1,724,008)

**1,647,485**

**EXCHANGE-TRADED FUNDS - 9.8%**

Shares

**United States - 9.8%**

WisdomTree Emerging Markets Equity Income Fund <sup>(b)(c)</sup>	1,000	50,540
WisdomTree Equity Income Fund <sup>(c)</sup>	4,200	244,944
WisdomTree Global Natural Resources Fund <sup>(c)</sup>	7,500	166,043

**TOTAL EXCHANGE-TRADED FUNDS**

(Cost: \$436,224)

**461,527**

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited) (concluded)

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

May 31, 2014

Investments	Shares	Value
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 12.9%</b>		
<b>United States - 12.9%</b>		
State Street Navigator Securities Lending Prime Portfolio, 0.15% <sup>(d)</sup>		
(Cost: \$608,452) <sup>(e)</sup>	608,452	\$ 608,452
<b>TOTAL INVESTMENTS IN SECURITIES - 98.9%</b>		
(Cost: \$4,607,513) <sup>(f)</sup>		<b>4,650,877</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 1.1%		52,469
<b>NET ASSETS - 100.0%</b>		<b>\$ 4,703,346</b>

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

AUD - Australian dollar  
 CAD - Canadian dollar  
 EUR - Euro  
 GBP - British pound  
 MXN - Mexican peso  
 SEK - Swedish krona  
 TRY - Turkish new lira  
 ZAR - South African rand

- (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 May 31, 2014 (See Note 2).
- (c) Affiliated company (See Note 4).
- (d) Rate shown represents annualized 7-day yield as of May 31, 2014.
- (e) At May 31, 2014, the total market value of the Fund's securities on loan was \$596,042 and the total market value of the collateral held by the Fund was \$608,452.
- (f) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2014

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 87.9%</b>		
<b>U.S. Treasury Bills - 87.9%</b>		
U.S. Treasury Bills		
0.07%, 6/26/14 <sup>*(a)</sup>	\$ 2,250,000	\$ 2,249,886
0.01%, 7/17/14*	109,100,000	109,097,617
0.02%, 7/24/14*	25,720,000	25,719,173
0.02%, 9/11/14 <sup>*(a)</sup>	25,000	24,998
<b>TOTAL INVESTMENTS IN SECURITIES - 87.9%</b>		
(Cost: \$137,091,675) <sup>(b)</sup>		<b>137,091,674</b>
Cash and Other Assets in Excess of Liabilities - 12.1%		18,919,966
<b>NET ASSETS - 100.0%</b>		<b>\$ 156,011,640</b>

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

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

(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

Notes to Schedule of Investments (unaudited)

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 May 31, 2014, the Trust offered 69 investment funds (each a Fund, collectively, the Funds). These notes relate only to the Funds listed in the table below:

<b>Fund</b>	<b>Commencement of Operations</b>
WisdomTree Bloomberg U.S. Dollar Bullish Fund ( U.S. Dollar Bullish Fund )	December 18, 2013
WisdomTree Brazilian Real Strategy Fund ( Brazilian Real Strategy Fund ) (formerly, <i>WisdomTree Brazilian Real Fund</i> )	May 14, 2008
WisdomTree Chinese Yuan Strategy Fund ( Chinese Yuan Strategy Fund ) (formerly, <i>WisdomTree Chinese Yuan Fund</i> )	May 14, 2008
WisdomTree Commodity Currency Strategy Fund ( Commodity Currency Strategy Fund ) (formerly, <i>WisdomTree Commodity Currency Fund</i> )	September 24, 2010
WisdomTree Emerging Currency Strategy Fund ( Emerging Currency Strategy Fund ) (formerly, <i>WisdomTree Emerging Currency Fund</i> )	May 6, 2009
WisdomTree Indian Rupee Strategy Fund ( Indian Rupee Strategy Fund ) (formerly, <i>WisdomTree Indian Rupee Fund</i> )	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 Negative Duration Fund ( U.S. Aggregate Bond Negative Duration Fund )	December 18, 2013
WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund ( U.S. Aggregate Bond Zero Duration Fund )	December 18, 2013
WisdomTree Bloomberg Floating Rate Treasury Fund ( Floating Rate Treasury Fund )	February 4, 2014
WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund ( High Yield Bond Negative Duration Fund )	December 18, 2013
WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund ( High Yield Bond Zero Duration Fund )	December 18, 2013
WisdomTree Emerging Markets Corporate Bond Fund ( Emerging Markets Corporate Bond Fund )	March 8, 2012
WisdomTree Emerging Markets Local Debt Fund ( Emerging Markets Local Debt Fund )	August 9, 2010
WisdomTree Euro Debt Fund ( Euro Debt Fund )	May 14, 2008
WisdomTree Global Corporate Bond Fund ( Global Corporate Bond Fund )	January 31, 2013
WisdomTree Japan Interest Rate Strategy Fund ( Japan Interest Rate Strategy Fund ) (consolidated)	December 18, 2013
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

**Consolidation of Subsidiaries**

The schedule of investments of the Managed Futures Strategy Fund and Global Real Return Fund (each an Alternative Fund) and Japan Interest Rate Strategy Fund, each include the investments of a wholly-owned and controlled Cayman Islands subsidiary (each, a Subsidiary). For each Alternative Fund and Japan Interest Rate Strategy Fund, the accompanying schedules of investments reflect the investments 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. 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 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.

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:

**Investment Valuation** - The net asset value ( NAV ) of each Fund 's shares is calculated each day the national securities exchanges are open for trading as of the close of regular trading on the New York Stock Exchange, generally 4:00 p.m. New York time. NAV per share is calculated by dividing a Fund 's net assets by the number of Fund shares outstanding. Each Fund issues and redeems shares at NAV only in large blocks of shares known as creation units, which only certain institutions or large investors may purchase or redeem. Shares of each Fund are listed on a national securities exchange and trade at market prices. Most investors will buy and sell shares through brokers. Because Fund shares trade at market prices rather than NAV, shares may trade at a price greater than NAV or less than NAV. In calculating each Fund 's NAV, investments are valued under policies approved by the Board of Trustees. Fixed income securities generally are valued at current market quotations or mean prices obtained from broker-dealers or independent pricing service providers. Broker-dealers or independent pricing service providers, in determining the value of securities may consider such factors as recent transactions, indications from broker-dealers yields and quoted prices on similar securities, and market sentiment for the type of security. U.S. fixed income assets may be valued as of the announced closing time for such securities on any day that the Securities Industry and Financial Markets Association announces an early closing time. Except for U.S. Dollar Bullish Fund, forward foreign currency contracts are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time for Europe and the Americas. U.S. Dollar Bullish Fund uses WM/Reuters closing spot and forward rates as of 4:00 p.m. New York time to value forward foreign currency contracts in Europe and the Americas. Tullett Prebon closing spot and forward rates as of 2:00 p.m. Singapore time are used for Asia. Futures contracts generally are valued at the settlement price on the primary exchange on which they trade. Swap contracts are generally marked to market daily based upon values from independent pricing service providers or quotations from broker-dealers to the extent available. Short-term debt securities with remaining maturities of 60 days or less generally are valued on the basis of amortized cost which approximates fair value. Each Fund may invest in money market funds which are valued at such money market fund 's NAV per share.

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

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

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

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).

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

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 activity are categorized as Level 2 of the fair value hierarchy otherwise a Level 3 fair value classification is appropriate. Short-term investments having a maturity of 60 days or less are generally valued at amortized cost which approximates fair market value. These investments are categorized as Level 2 of the fair value hierarchy. 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 activity are categorized as Level 2 of the fair value hierarchy otherwise a Level 3 fair value classification is appropriate.

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

The following is a summary of the fair valuations according to the inputs used as of May 31, 2014 in valuing each Fund's assets:

U.S. Dollar Bullish Fund	Level 1	Level 2	Level 3
U.S. Government Obligations	\$	\$ 46,899,341	\$
<b>Total</b>	<b>\$</b>	<b>\$ 46,899,341</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		327,411	
Unrealized Depreciation on Forward Foreign Currency Contracts		(229,053)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 46,997,699</b>	<b>\$</b>
Brazilian Real Strategy Fund	Level 1	Level 2	Level 3
U.S. Government Obligations	\$	\$ 18,399,904	\$
Repurchase Agreement		9,794,770	
<b>Total</b>	<b>\$</b>	<b>\$ 28,194,674</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		668,598	
Unrealized Depreciation on Forward Foreign Currency Contracts		(108,867)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 28,754,405</b>	<b>\$</b>

Edgar Filing: WisdomTree Trust - Form N-Q

	Level 1	Level 2	Level 3
<b>Chinese Yuan Strategy Fund</b>			
U.S. Government Obligations	\$	\$ 113,857,192	\$
Time Deposits		32,268,886	
Repurchase Agreement		13,007,490	
<b>Total</b>	<b>\$</b>	<b>\$ 159,133,568</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		431,573	
Unrealized Depreciation on Forward Foreign Currency Contracts		(2,523,950)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 157,041,191</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>Commodity Currency Strategy Fund</b>			
U.S. Government Obligations	\$	\$ 8,449,911	\$
Repurchase Agreement		3,337,585	
<b>Total</b>	<b>\$</b>	<b>\$ 11,787,496</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		397,290	
Unrealized Depreciation on Forward Foreign Currency Contracts		(65,475)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 12,119,311</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>Emerging Currency Strategy Fund</b>			
U.S. Government Obligations	\$	\$ 95,285,536	\$
Repurchase Agreement		14,000,000	
<b>Total</b>	<b>\$</b>	<b>\$ 109,285,536</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		1,904,102	
Unrealized Depreciation on Forward Foreign Currency Contracts		(250,002)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 110,939,636</b>	<b>\$</b>

Edgar Filing: WisdomTree Trust - Form N-Q

	Level 1	Level 2	Level 3
<b>Indian Rupee Strategy Fund</b>			
U.S. Government Obligations	\$	\$ 21,222,844	\$
Repurchase Agreement		4,115,532	
<b>Total</b>	<b>\$</b>	<b>\$ 25,338,376</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		1,032,074	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 26,370,450</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>Asia Local Debt Fund</b>			
Foreign Corporate Bonds	\$	\$ 5,931,297	\$
Foreign Government Agencies		31,267,025	
Foreign Government Obligations		214,127,046	
Supranational Bonds		47,327,837	
Repurchase Agreement		24,001,027	
<b>Total</b>	<b>\$</b>	<b>\$ 322,654,232</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		615,821	
Unrealized Depreciation on Forward Foreign Currency Contracts		(109,374)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 323,160,679</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>Australia &amp; New Zealand Debt Fund</b>			
Foreign Government Agencies	\$	\$ 15,625,769	\$
Foreign Government Obligations		11,001,701	
Supranational Bonds		5,747,813	
<b>Total</b>	<b>\$</b>	<b>\$ 32,375,283</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		11,162	
Unrealized Depreciation on Forward Foreign Currency Contracts		(3,229)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 32,383,216</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>U.S. Aggregate Bond Negative Duration Fund</b>			
U.S. Government Agencies	\$	\$ 1,843,066	\$
U.S. Government Obligations		1,134,966	
Corporate Bonds		1,141,648	
Foreign Corporate Bonds		196,781	
Foreign Government Agencies		29,678	
Foreign Government Obligations		91,721	
Supranational Bonds		63,187	
Commercial Mortgage-Backed Securities		104,566	
Municipal Bonds		47,757	
Investment of Cash Collateral for Securities Loaned		375,808	
<b>Total</b>	<b>\$</b>	<b>\$ 5,029,178</b>	<b>\$</b>

Unrealized Depreciation on Futures Contracts (4,618)

Edgar Filing: WisdomTree Trust - Form N-Q

<b>Total - Net</b>	<b>\$ (4,618)</b>	<b>\$ 5,029,178</b>	<b>\$</b>
--------------------	-------------------	---------------------	-----------

<b>U.S. Aggregate Bond Zero Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Agencies	\$	\$ 1,853,771	\$
U.S. Government Obligations		1,406,672	
Corporate Bonds		1,140,994	
Foreign Corporate Bonds		195,407	
Foreign Government Agencies		29,679	
Foreign Government Obligations		91,721	
Supranational Bonds		63,187	
Commercial Mortgage-Backed Securities		104,566	
Municipal Bonds		47,757	
Investment of Cash Collateral for Securities Loaned		364,120	

<b>Total</b>	<b>\$</b>	<b>\$ 5,297,874</b>	<b>\$</b>
--------------	-----------	---------------------	-----------

Unrealized Depreciation on Futures Contracts	(2,237)		
--	---------	--	--

<b>Total - Net</b>	<b>\$ (2,237)</b>	<b>\$ 5,297,874</b>	<b>\$</b>
--------------------	-------------------	---------------------	-----------

<b>Floating Rate Treasury Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 2,497,655	\$

Edgar Filing: WisdomTree Trust - Form N-Q

<b>High Yield Bond Negative Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Corporate Bonds	\$	\$ 2,083,878	\$
Foreign Corporate Bonds		206,506	
Investment of Cash Collateral for Securities Loaned		596,270	
<b>Total</b>	<b>\$</b>	<b>\$ 2,886,654</b>	<b>\$</b>
Unrealized Depreciation on Futures Contracts	(2,435)		
<b>Total - Net</b>	<b>\$ (2,435)</b>	<b>\$ 2,886,654</b>	<b>\$</b>
<b>High Yield Bond Zero Duration Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Corporate Bonds	\$	\$ 4,409,855	\$
Foreign Corporate Bonds		414,032	
Investment of Cash Collateral for Securities Loaned		1,537,893	
<b>Total</b>	<b>\$</b>	<b>\$ 6,361,780</b>	<b>\$</b>
Unrealized Depreciation on Futures Contracts	(809)		
<b>Total - Net</b>	<b>\$ (809)</b>	<b>\$ 6,361,780</b>	<b>\$</b>
<b>Emerging Markets Corporate Bond Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Corporate Bonds	\$	\$ 95,900,659	\$
Foreign Government Agencies		3,320,100	
Investment of Cash Collateral for Securities Loaned		30,837,738	
<b>Total</b>	<b>\$</b>	<b>\$ 130,058,497</b>	<b>\$</b>
<b>Emerging Markets Local Debt Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Government Agencies	\$	\$ 16,009,210	\$
Foreign Government Obligations		779,691,934	
Supranational Bonds		16,319,389	
Repurchase Agreement		5,000,413	
<b>Total</b>	<b>\$</b>	<b>\$ 817,020,946</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		4,424,890	
Unrealized Depreciation on Forward Foreign Currency Contracts		(2,684,814)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 818,761,022</b>	<b>\$</b>
<b>Euro Debt Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
Foreign Government Agencies	\$	\$ 317,952	\$
Foreign Government Obligations		2,963,998	
Supranational Bonds		1,318,676	
<b>Total</b>	<b>\$</b>	<b>\$ 4,600,626</b>	<b>\$</b>

Edgar Filing: WisdomTree Trust - Form N-Q

	Level 1	Level 2	Level 3
<b>Global Corporate Bond Fund</b>			
U.S. Government Obligations	\$	\$ 10,040	\$
Corporate Bonds		4,066,350	
Foreign Corporate Bonds		3,190,890	
Preferred Stock	188,050		
Investment of Cash Collateral for Securities Loaned		2,325,925	
<b>Total</b>	<b>\$ 188,050</b>	<b>\$ 9,593,205</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		13,026	
Unrealized Depreciation on Forward Foreign Currency Contracts		(147)	
<b>Total - Net</b>	<b>\$ 188,050</b>	<b>\$ 9,606,084</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>Japan Interest Rate Strategy Fund (consolidated)</b>			
U.S. Government Obligations	\$	\$ 4,799,860	\$
<b>Total</b>	<b>\$</b>	<b>\$ 4,799,860</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		193	
Unrealized Depreciation on Forward Foreign Currency Contracts		(5,842)	
Unrealized Depreciation on Futures Contracts	(20,296)		
<b>Total - Net</b>	<b>\$ (20,296)</b>	<b>\$ 4,794,211</b>	<b>\$</b>

	Level 1	Level 2	Level 3
<b>Global Real Return Fund (consolidated)</b>			
U.S. Government Obligations	\$	\$ 1,281,197	\$
Corporate Bonds		218,250	
Foreign Corporate Bonds		433,966	
Foreign Government Obligations		1,647,485	
Exchange-Traded Funds	461,527		
Investment of Cash Collateral for Securities Loaned		608,452	
<b>Total</b>	<b>\$ 461,527</b>	<b>\$ 4,189,350</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		3,074	
Unrealized Depreciation on Forward Foreign Currency Contracts		(10,260)	
Unrealized Appreciation on Futures Contracts	2,695		
Unrealized Depreciation on Futures Contracts	(1,487)		
<b>Total - Net</b>	<b>\$ 462,735</b>	<b>\$ 4,182,164</b>	<b>\$</b>



Edgar Filing: WisdomTree Trust - Form N-Q

<b>Managed Futures Strategy Fund (consolidated)</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
U.S. Government Obligations	\$	\$ 137,091,674	\$
<b>Total</b>	<b>\$</b>	<b>\$ 137,091,674</b>	<b>\$</b>
Unrealized Appreciation on Forward Foreign Currency Contracts		140,045	
Unrealized Depreciation on Forward Foreign Currency Contracts		(527,132)	
Unrealized Appreciation on Swap Contracts		81,268	
Unrealized Appreciation on Futures Contracts	815,601		
Unrealized Depreciation on Futures Contracts	(14,050)		
<b>Total - Net</b>	<b>\$ 801,551</b>	<b>\$ 136,785,855</b>	<b>\$</b>

There were no Level 3 securities at or during the period ended May 31, 2014.

There were no transfers into or out of any fair value measurement levels as described above during the period ended May 31, 2014.

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

**Derivatives and Hedging Disclosure** - Codification Topic 815 ( ASC 815 ), Derivatives and Hedging, requires qualitative disclosures about objectives and strategies for using derivatives, quantitative disclosures about fair value amounts of gains and losses on derivative instruments, and disclosures about credit-risk-related contingent features in derivative agreements. The Funds have invested in derivatives, specifically forward foreign currency contracts, swaps contracts and futures contracts for the period ended May 31, 2014 which are detailed in the tables herein. All of the derivative instruments disclosed and described herein are subject to credit risk. Credit risk is where the financial condition of an issuer of a security or instrument may cause it to default or become unable to pay interest or principal due on the security or where the counterparty to a derivative contract might default on its obligations. The Funds' derivative agreements contain credit-risk related contingent features which include, but are not limited to, a percentage decline in the Funds' NAV over a specified time period. If an event occurred at May 31, 2014 that triggered a contingent feature, the counterparty to the agreement may require the Funds to post additional collateral or terminate the derivative positions and demand payment. Any collateral posted with respect to the derivative positions would be used to offset or reduce the payment. The maximum exposure to derivatives agreements with credit-risk related contingent features would be the total value of derivatives in net liability positions for each Fund. At May 31, 2014 or for the period ended May 31, 2014, no event occurred that triggered a credit-risk-related contingent feature.

As of May 31, 2014, the following Funds posted U.S. government securities and/or cash as collateral for derivative agreements as follows:

<b>Fund</b>	<b>Value of Collateral Posted</b>
Brazilian Real Strategy Fund	\$ 760,000
Chinese Yuan Strategy Fund	1,950,000
Emerging Currency Strategy Fund	3,750,000
Indian Rupee Strategy Fund	2,020,000
U.S. Aggregate Bond Negative Duration Fund	106,841
U.S. Aggregate Bond Zero Duration Fund	295,528
High Yield Bond Negative Duration Fund	42,630
High Yield Bond Zero Duration Fund	19,221
Emerging Markets Local Debt Fund	1,500,000
Japan Interest Rate Strategy Fund (consolidated)	60,642
Global Real Return Fund (consolidated)	13,208
Managed Futures Strategy Fund (consolidated)	6,594,884

Edgar Filing: WisdomTree Trust - Form N-Q

During the period ended May 31, 2014, the volume of derivative activity (based on the average of month-end balances) for the Funds was as follows:

Fund	Forward foreign currency contracts (to deliver)	Average Notional Forward foreign currency contracts (to receive)	Swap contracts	Average Market Value	
				Futures contracts (long)	Futures contracts (short)
<b>U.S. Dollar Bullish Fund<sup>1</sup></b>					
Foreign exchange contracts	\$ 25,964,637	\$ 65,852,433	\$	\$	\$
<b>Brazilian Real Strategy Fund</b>					
Foreign exchange contracts	361,196,526	170,883,274			
<b>Chinese Yuan Strategy Fund</b>					
Foreign exchange contracts	198,316,901	36,610,698			
<b>Commodity Currency Strategy Fund</b>					
Foreign exchange contracts	19,831,286	5,887,671			
<b>Emerging Currency Strategy Fund</b>					
Foreign exchange contracts	238,258,213	74,483,127			
<b>Indian Rupee Strategy Fund</b>					
Foreign exchange contracts	40,188,773	10,662,210			
<b>Asia Local Debt Fund</b>					
Foreign exchange contracts	71,318,424	8,778,438			
<b>Australia &amp; New Zealand Debt Fund</b>					
Foreign exchange contracts	170,712	379,933			
<b>U.S. Aggregate Bond Negative Duration Fund<sup>1</sup></b>					
Interest rate contracts					6,446,844
<b>U.S. Aggregate Bond Zero Duration Fund<sup>1</sup></b>					
Interest rate contracts					6,556,181
<b>High Yield Bond Negative Duration Fund<sup>1</sup></b>					
Interest rate contracts					6,435,011
<b>High Yield Bond Zero Duration Fund<sup>1</sup></b>					
Interest rate contracts					6,363,856
<b>Emerging Markets Local Debt Fund</b>					
Foreign exchange contracts	95,916,764	47,921,432			
<b>Global Corporate Bond Fund</b>					
Foreign exchange contracts	226,463	1,310,255			
<b>Japan Interest Rate Strategy Fund (consolidated)<sup>1</sup></b>					
Foreign exchange contracts	1,082,126	2,577,845			
Interest rate contracts					4,909,093
<b>Global Real Return Fund (consolidated)</b>					
Commodity contracts			125,802	359,963	
Foreign exchange contracts	285	432,581			
Interest rate contracts			22,000		
<b>Managed Futures Strategy Fund (consolidated)</b>					
Commodity contracts			45,953,481	14,962,896	9,680,144
Foreign exchange contracts	24,419,735	32,161,430		28,631,835	7,326,133
Interest rate contracts				15,525,895	7,896,256

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

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

**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.

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

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

**Forward Foreign Currency Contracts** - A forward foreign currency contract ( Forward Contract ) involves an obligation to purchase or sell a specific currency at a future date, which may be any fixed number of days from the date of the contract agreed upon by the parties, at a price set at the time of the contract. These contracts are principally traded in the inter-bank market conducted directly between currency traders (usually large, commercial banks) and their customers. A Forward Contract generally has no margin deposit requirement, and no commissions are charged at any stage for trades.

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

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

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

The following Forward Contracts were open at May 31, 2014:

Fund	Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
<b>U.S. Dollar Bullish Fund</b>						
	6/5/2014	AUD	3,154,658	USD	2,923,816	\$ (11,659)
	6/5/2014	BRL	2,336,430	USD	1,037,952	(4,363)
	6/5/2014	CAD	5,926,087	USD	5,402,976	(61,983)
	6/5/2014	CHF	1,745,413	USD	1,983,633	34,501
	6/5/2014	CNH	8,842,301	USD	1,412,835	(2,256)
	6/5/2014	EUR	5,910,014	USD	8,198,649	142,445
	6/5/2014	EUR	4,786,108	USD	6,639,528	115,371
	6/5/2014	GBP	2,656,777	USD	4,484,741	31,522
	6/5/2014	JPY	922,120,738	USD	9,021,092	(37,181)
	6/5/2014	KRW	1,602,052,011	USD	1,550,423	(19,749)
	6/5/2014	MXN	59,337,643	USD	4,525,032	(89,613)
	6/5/2014	USD	2,935,472	AUD	3,154,658	3
	6/5/2014	USD	1,040,726	BRL	2,336,430	1,589
	6/5/2014	USD	5,465,357	CAD	5,926,087	(398)
	6/5/2014	USD	1,949,093	CHF	1,745,413	39
	6/5/2014	USD	1,415,278	CNH	8,842,301	(186)
	6/5/2014	USD	8,056,188	EUR	5,910,014	16
	6/5/2014	USD	6,524,135	EUR	4,786,108	22
	6/5/2014	USD	4,453,236	GBP	2,656,777	(18)
	6/5/2014	USD	9,058,160	JPY	922,120,738	113
	6/5/2014	USD	1,569,639	KRW	1,602,052,011	533
	6/5/2014	USD	4,614,663	MXN	59,337,643	(18)
	7/3/2014	AUD	3,138,987	USD	2,915,271	32
	7/3/2014	BRL	2,320,775	USD	1,026,165	(977)
	7/3/2014	CAD	5,865,474	USD	5,405,817	426
	7/3/2014	CHF	1,773,058	USD	1,980,519	(42)
	7/3/2014	CNH	8,829,195	USD	1,410,899	507
	7/3/2014	EUR	4,858,112	USD	6,621,947	
	7/3/2014	EUR	5,998,926	USD	8,176,944	(12)
	7/3/2014	GBP	2,673,232	USD	4,479,882	30
	7/3/2014	JPY	914,152,720	USD	8,981,477	(97)
	7/3/2014	KRW	1,586,854,959	USD	1,552,574	(501)
	7/3/2014	MXN	58,109,334	USD	4,509,319	262
						<b>\$ 98,358</b>
<b>Brazilian Real Strategy Fund</b>						
	6/3/2014	BRL	8,452,580	USD	3,774,631	\$ 6,289
	6/3/2014	BRL	15,977,988	USD	7,173,703	50,372
	6/3/2014	BRL	15,977,988	USD	7,178,859	55,529
	6/3/2014	USD	8,725,665	BRL	20,204,278	281,837
	6/3/2014	USD	8,752,124	BRL	20,204,278	255,378
	7/2/2014	USD	8,093,725	BRL	18,322,575	8,703

Edgar Filing: WisdomTree Trust - Form N-Q

7/2/2014	USD	8,091,938	BRL	18,322,575	10,490
8/4/2014	USD	7,176,256	BRL	16,254,937	(51,897)
8/4/2014	USD	7,181,329	BRL	16,254,938	(56,970)

**\$ 559,731**

Chinese Yuan Strategy Fund

6/6/2014	CNY	30,794,886	USD	4,990,537	\$ 34,366
6/6/2014	CNY	47,069,368	USD	7,625,039	49,631
6/6/2014	USD	12,685,607	CNY	77,864,254	(154,027)
7/16/2014	CNH	1,000,000	USD	164,970	5,303
7/16/2014	CNH	11,263,491	USD	1,831,164	32,760
7/16/2014	CNH	6,800,000	USD	1,110,748	25,015
7/16/2014	CNH	31,136,748	USD	5,056,719	85,217
7/16/2014	CNH	18,575,000	USD	2,980,823	15,014
7/16/2014	CNH	16,000,000	USD	2,580,229	25,562
7/16/2014	CNH	24,625,000	USD	3,920,242	(11,550)
7/16/2014	USD	38,090,167	CNH	231,401,571	(1,143,042)

Edgar Filing: WisdomTree Trust - Form N-Q

	7/16/2014	USD	38,088,913	CNH	231,401,572	(1,141,788)
	7/16/2014	USD	6,966,180	CNH	43,400,000	(36,646)
	8/27/2014	CNY	7,700,000	USD	1,239,936	(1,620)
	8/27/2014	USD	7,622,723	CNY	47,276,893	246
	10/16/2014	USD	20,422,947	CNY	126,675,374	(35,277)
	11/7/2014	USD	37,332,664	CNY	233,123,822	158,459
						<b>\$ (2,092,377)</b>

Commodity Currency Strategy Fund

	6/3/2014	AUD	1,651,156	USD	1,533,561	\$ (3,170)
	6/3/2014	BRL	3,535,827	USD	1,588,422	12,074
	6/3/2014	CAD	1,636,870	USD	1,510,237	2,818
	6/3/2014	CLP	831,896,572	USD	1,518,059	8,101
	6/3/2014	NOK	8,952,460	USD	1,505,374	6,678
	6/3/2014	NZD	1,783,984	USD	1,511,480	(3,300)
	6/3/2014	RUB	53,868,720	USD	1,551,965	6,490
	6/3/2014	USD	1,470,619	AUD	1,651,156	66,112
	6/3/2014	USD	1,573,857	BRL	3,535,827	2,491
	6/3/2014	USD	1,465,751	CAD	1,636,870	41,668
	6/3/2014	USD	1,465,639	CLP	831,896,572	44,320
	6/3/2014	USD	1,476,548	NOK	8,952,460	22,148
	6/3/2014	USD	1,484,203	NZD	1,783,984	30,577
	6/3/2014	USD	1,464,719	RUB	53,868,720	80,757
	6/3/2014	USD	1,483,426	ZAR	16,143,833	41,915
	6/3/2014	ZAR	16,143,833	USD	1,549,862	24,521
	7/2/2014	USD	1,530,223	BRL	3,433,285	(11,990)
	8/28/2014	USD	1,540,503	AUD	1,668,529	3,194
	8/28/2014	USD	1,536,234	CAD	1,668,476	(2,877)
	8/28/2014	USD	1,550,692	CLP	858,168,168	(7,335)
	8/28/2014	USD	1,536,885	NOK	9,171,825	(6,782)
	8/28/2014	USD	1,519,199	NZD	1,806,785	3,426
	8/28/2014	USD	1,511,299	RUB	53,542,301	(6,012)
	8/28/2014	USD	1,525,706	ZAR	16,113,443	(24,009)
						<b>\$ 331,815</b>

Emerging Currency Strategy Fund

	6/3/2014	BRL	309,820	USD	137,530	\$ (595)
	6/3/2014	BRL	907,802	USD	405,223	506
	6/3/2014	BRL	1,204,645	USD	536,471	(586)
	6/3/2014	BRL	17,396,879	USD	7,815,310	59,406
	6/3/2014	USD	8,821,840	BRL	19,819,146	13,962
	7/2/2014	BRL	305,554	USD	135,120	1
	7/2/2014	USD	7,812,921	BRL	17,529,461	(61,216)
	8/4/2014	CLP	76,699,417	USD	133,785	(4,502)
	8/4/2014	CLP	230,404,729	USD	411,275	(4,138)
	8/4/2014	CLP	306,104,784	USD	549,313	(2,585)
	8/4/2014	CLP	77,026,572	USD	138,937	60
	8/4/2014	CNH	842,786	USD	134,857	408
	8/4/2014	CNH	2,545,997	USD	405,866	(295)
	8/4/2014	CNH	3,388,843	USD	539,023	(1,596)
	8/4/2014	CNH	850,201	USD	135,616	(16)
	8/4/2014	COP	263,148,069	USD	136,029	(1,669)
	8/4/2014	COP	789,649,691	USD	408,816	(4,386)
	8/4/2014	COP	1,045,198,667	USD	543,836	(3,088)
	8/4/2014	COP	263,946,852	USD	138,073	(43)
	8/4/2014	INR	8,338,316	USD	136,025	(4,209)

Edgar Filing: WisdomTree Trust - Form N-Q

8/4/2014	INR	24,928,886	USD	418,200	(1,055)
8/4/2014	INR	33,397,052	USD	560,730	(943)
8/4/2014	INR	8,306,516	USD	139,664	(35)
8/4/2014	KRW	140,251,257	USD	136,113	(857)
8/4/2014	KRW	422,758,441	USD	411,564	(1,306)
8/4/2014	KRW	562,283,706	USD	548,495	(637)
8/4/2014	KRW	141,497,109	USD	138,259	72
8/4/2014	MXN	1,776,006	USD	135,360	(1,973)
8/4/2014	MXN	5,336,483	USD	412,346	(306)
8/4/2014	MXN	7,094,466	USD	548,673	82
8/4/2014	MXN	1,785,279	USD	138,046	(4)
8/4/2014	MYR	442,167	USD	134,910	(2,235)
8/4/2014	MYR	1,334,299	USD	413,864	13
8/4/2014	MYR	1,774,028	USD	549,150	(1,090)
8/4/2014	MYR	445,504	USD	138,119	(60)
8/4/2014	PHP	6,004,889	USD	135,154	(1,850)
8/4/2014	PHP	18,081,832	USD	413,299	754
8/4/2014	PHP	24,117,135	USD	549,365	(877)
8/4/2014	PHP	6,074,653	USD	138,533	(63)

Edgar Filing: WisdomTree Trust - Form N-Q

8/4/2014	PLN	410,826	USD	135,531	493
8/4/2014	PLN	1,235,239	USD	402,712	(3,309)
8/4/2014	PLN	1,639,956	USD	534,519	(4,532)
8/4/2014	PLN	413,296	USD	135,845	(4)
8/4/2014	RUB	4,923,132	USD	135,773	(3,404)
8/4/2014	RUB	14,682,745	USD	419,819	4,738
8/4/2014	RUB	19,468,129	USD	554,095	3,732
8/4/2014	RUB	4,903,872	USD	138,615	(18)
8/4/2014	THB	4,379,503	USD	134,568	1,442
8/4/2014	THB	13,257,911	USD	405,441	2,434
8/4/2014	THB	17,531,056	USD	534,516	1,617
8/4/2014	THB	4,421,889	USD	134,286	(129)
8/4/2014	TRY	296,260	USD	138,250	(1,167)
8/4/2014	TRY	885,325	USD	414,468	(2,155)
8/4/2014	TRY	1,173,820	USD	549,322	(3,064)
8/4/2014	TRY	295,533	USD	139,047	(27)
8/4/2014	USD	8,807,705	CLP	4,984,280,044	178,809
8/4/2014	USD	8,734,901	CNH	54,793,158	6,201
8/4/2014	USD	8,840,217	COP	17,098,544,099	106,982
8/4/2014	USD	8,740,566	INR	539,817,339	338,098
8/4/2014	USD	8,783,448	KRW	9,098,949,553	102,679
8/4/2014	USD	8,747,794	MXN	115,405,267	176,111
8/4/2014	USD	8,779,905	MYR	28,753,312	138,339
8/4/2014	USD	8,766,839	PHP	390,299,671	138,013
8/4/2014	USD	8,755,099	PLN	26,691,234	18,274
8/4/2014	USD	8,742,452	RUB	320,716,852	324,197
8/4/2014	USD	8,755,845	THB	283,776,926	(129,751)
8/4/2014	USD	8,877,502	TRY	19,305,016	207,211
8/4/2014	USD	8,761,567	ZAR	94,282,347	59,298
8/4/2014	ZAR	1,449,485	USD	135,943	332
8/4/2014	ZAR	4,342,390	USD	410,783	4,518
8/4/2014	ZAR	5,738,044	USD	540,806	3,967
8/4/2014	ZAR	1,452,159	USD	135,857	(4)
8/6/2014	IDR	1,586,839,971	USD	135,627	274
8/6/2014	IDR	4,758,492,176	USD	407,580	1,692
8/6/2014	IDR	6,299,747,437	USD	538,219	866
8/6/2014	IDR	1,590,446,664	USD	135,438	(223)
8/6/2014	USD	8,814,508	IDR	103,438,247,000	8,521
					<b>\$ 1,654,100</b>

Indian Rupee Strategy Fund

8/4/2014	USD	9,172,738	INR	566,600,044	\$ 356,358
8/4/2014	USD	8,913,052	INR	549,935,320	335,776
8/4/2014	USD	8,916,665	INR	549,935,305	332,163
8/4/2014	USD	278,589	INR	17,027,355	7,777
					<b>\$ 1,032,074</b>

Asia Local Debt Fund

6/18/2014	SGD	3,435,000	USD	2,710,281	\$ (27,416)
6/18/2014	SGD	12,330,000	USD	9,851,390	24,371
6/18/2014	SGD	4,000,000	USD	3,180,687	(7,316)
6/18/2014	SGD	775,000	USD	619,257	1,581
6/18/2014	TWD	55,045,000	USD	1,806,175	(30,681)
6/18/2014	TWD	228,620,000	USD	7,605,456	(23,613)
6/18/2014	TWD	18,290,000	USD	607,036	(3,303)
6/18/2014	TWD	20,000,000	USD	660,066	(7,336)



Edgar Filing: WisdomTree Trust - Form N-Q

6/18/2014	TWD	18,345,000	USD	607,752	(4,422)
6/18/2014	TWD	9,295,000	USD	308,753	(1,422)
6/18/2014	USD	3,608,227	SGD	4,570,000	34,066
6/18/2014	USD	36,926,913	SGD	46,796,000	369,533
6/18/2014	USD	2,394,867	SGD	3,000,000	(3,865)
6/18/2014	USD	1,504,798	TWD	45,475,000	12,707
6/18/2014	USD	29,001,382	TWD	874,246,662	172,302
6/18/2014	USD	666,140	TWD	20,000,000	1,261
					<b>\$ 506,447</b>

Australia & New Zealand Debt Fund

6/18/2014	AUD	1,050,000	USD	974,199	\$ (2,016)
6/18/2014	NZD	875,000	USD	740,849	(1,213)
6/18/2014	USD	966,693	AUD	1,050,000	9,522
6/18/2014	USD	740,422	NZD	875,000	1,640
					<b>\$ 7,933</b>

Edgar Filing: WisdomTree Trust - Form N-Q

Emerging Markets Local Debt Fund						
6/18/2014	KRW	3,000,000,000	USD	2,877,698	\$	(59,291)
6/18/2014	RUB	970,000,000	USD	26,292,607		(1,438,912)
6/18/2014	RUB	100,000,000	USD	2,773,540		(85,379)
6/18/2014	RUB	100,000,000	USD	2,765,104		(93,815)
6/18/2014	RUB	185,000,000	USD	5,072,141		(216,860)
6/18/2014	RUB	200,000,000	USD	5,530,209		(187,630)
6/18/2014	THB	900,000,000	USD	27,686,345		254,047
6/18/2014	TRY	17,000,000	USD	8,026,554		(60,233)
6/18/2014	USD	22,566,825	KRW	24,210,818,360		1,135,476
6/18/2014	USD	9,388,412	RUB	350,000,000		617,806
6/18/2014	USD	9,416,196	RUB	350,000,000		590,022
6/18/2014	USD	11,302,476	RUB	420,000,000		704,986
6/18/2014	USD	6,811,989	RUB	250,000,000		335,309
6/18/2014	USD	1,337,614	RUB	50,000,000		91,846
6/18/2014	USD	5,918,752	RUB	220,000,000		370,871
6/18/2014	USD	13,837,638	THB	450,000,000		(121,490)
6/18/2014	USD	13,841,895	THB	450,000,000		(125,746)
6/18/2014	USD	7,991,125	TRY	17,000,000		95,662
6/18/2014	USD	7,646,090	ZAR	83,545,000		228,865
6/18/2014	ZAR	83,545,000	USD	7,579,497		(295,458)

**\$ 1,740,076**

Global Corporate Bond Fund						
8/14/2014	EUR	391,891	USD	545,476	\$	10,734
8/14/2014	EUR	26,620	USD	37,073		750
8/14/2014	GBP	75,870	USD	128,733		1,542
8/14/2014	USD	6,904	EUR	5,000		(82)
8/14/2014	USD	8,447	GBP	5,000		(65)

**\$ 12,879**

Japan Interest Rate Strategy Fund (consolidated)						
6/5/2014	JPY	77,000,000	USD	753,949	\$	(2,855)
6/5/2014	JPY	4,551,000	USD	44,561		(169)
6/5/2014	JPY	75,236,000	USD	736,657		(2,808)
6/5/2014	JPY	3,954,000	USD	38,862		
6/5/2014	USD	9,831	JPY	1,004,000		37
6/5/2014	USD	38,716	JPY	3,954,000		146
6/5/2014	USD	34,862	JPY	3,547,000		
6/5/2014	USD	756,804	JPY	77,000,000		
6/5/2014	USD	739,456	JPY	75,236,000		9
7/7/2014	JPY	3,547,000	USD	34,869		
7/7/2014	JPY	75,236,000	USD	739,601		(10)
7/7/2014	JPY	77,000,000	USD	756,952		1
7/7/2014	USD	38,870	JPY	3,954,000		
7/7/2014	USD	25,087	JPY	2,552,000		

**\$ (5,649)**

Global Real Return Fund (consolidated)						
7/16/2014	AUD	115,000	USD	106,927	\$	215
7/16/2014	AUD	80,000	USD	73,680		(555)
7/16/2014	CAD	201,750	USD	184,161		(1,441)
7/16/2014	EUR	91,603	USD	126,471		1,481
7/16/2014	GBP	142,700	USD	238,732		(548)

Edgar Filing: WisdomTree Trust - Form N-Q

7/16/2014	MXN	3,070,000	USD	233,254	(4,498)
7/16/2014	TRY	367,493	USD	170,464	(3,218)
7/16/2014	ZAR	1,845,000	USD	174,515	1,378
					<b>\$ (7,186)</b>

Managed Futures Strategy Fund (*consolidated*)

6/18/2014	JPY	1,831,561,000	USD	17,748,974	\$ (254,151)
6/18/2014	JPY	1,831,561,000	USD	17,753,051	(250,074)
6/18/2014	JPY	76,400,000	USD	735,371	(15,595)
6/18/2014	JPY	964,255,500	USD	9,481,232	3,190
6/18/2014	JPY	33,707,000	USD	331,431	112
6/18/2014	JPY	964,255,500	USD	9,481,828	3,786
6/18/2014	USD	9,184,152	JPY	934,503,964	1,451
6/18/2014	USD	307,725	JPY	31,290,000	(163)
6/18/2014	USD	8,687,894	JPY	883,849,036	(199)
6/18/2014	USD	37,732,253	JPY	3,852,097,000	131,506
9/17/2014	USD	9,486,791	JPY	964,255,500	(3,088)
9/17/2014	USD	9,487,566	JPY	964,255,500	(3,862)
					<b>\$ (387,087)</b>

**Currency Legend:**

AUD - Australian dollar

BRL - Brazilian real

CAD - Canadian dollar

CHF - Swiss Franc

CLP - Chilean peso

CNH - Chinese renminbi

CNY - Chinese yuan

COP - Colombian peso

EUR - Euro

GBP - British pound

IDR - Indonesian rupiah

INR - Indian rupee

JPY - Japanese yen

KRW - South Korean won

MXN - Mexican peso

MYR - Malaysian ringgit

NOK - Norwegian krone

NZD - New Zealand dollar

PHP - Philippine peso

PLN - Polish zloty

RUB - Russian ruble

SGD - Singapore dollar

THB - Thai baht

TRY - Turkish New lira

TWD - New Taiwan dollar

USD - U.S. dollar

ZAR - South African rand

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

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

Detailed below is the total return swap agreement outstanding as of May 31, 2014:

Fund	Counterparty	Termination Date	Notional Amount	Fund Pays Fixed/Floating Rate (per annum)	Fund Receives Total Return of Reference Entity	Unrealized Appreciation
Managed Futures Strategy Fund <i>(consolidated)</i>	UBS AG	6/13/45	\$ 51,406,355	3-Month U.S. Treasury Bill Index + 0.45%	AFT CTI Modified Index	\$ 81,268

### Abbreviations:

AFT CTI - The Alpha Financial Technologies Commodity Trends Indicator

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

Edgar Filing: WisdomTree Trust - Form N-Q

Each Fund may buy and sell index futures contracts. An index futures contract is a bilateral agreement pursuant to which two parties agree to take or make delivery of an amount of cash equal to a specified dollar amount times the difference between the index value at the close of trading of the contract and the price at which the futures contract is originally struck. No physical delivery of the securities comprising the index is made. Instead, settlement in cash must occur upon the termination of the contract, with the settlement being the difference between the contract price, and the actual level of the index at the expiration of the contract. Generally, contracts are closed out prior to the expiration date of the contract.

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 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. When a Fund purchases or sells a futures contract, the Fund is required to cover its position in order to limit the risk associated with the use of leverage and other related risks. To cover its position, a Fund will segregate assets consisting of cash or liquid securities that, when added to any amounts deposited with a futures commission merchant as margin, are equal to the market value of the futures contract or otherwise cover its position in a manner consistent with the 1940 Act or the rules and SEC interpretations thereunder. If a Fund continues to engage in the described securities trading practices and properly segregates assets, the segregated assets 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. Additionally, such segregated assets will generally ensure the availability of adequate funds to meet the obligations of a Fund arising from such investment activities.

The following futures contracts were open at May 31, 2014:

Fund		Number of Contracts	Notional Value	Expiration Date	Unrealized Appreciation/ (Depreciation)
<b>U.S. Aggregate Bond Negative Duration Fund</b>	<b>Futures Contracts Short</b>				
	10 Year U.S. Treasury Note Futures	13	\$ (1,631,703)	Sep-14	\$ (281)
	U.S. Treasury Long Bond Futures	16	(2,199,500)	Sep-14	(1,640)
	U.S. Treasury Ultra Long Term Bond Futures	6	(901,688)	Sep-14	(2,697)
					\$ (4,618)
<b>U.S. Aggregate Bond Zero Duration Fund</b>	<b>Futures Contracts Short</b>				
	10 Year U.S. Treasury Note Futures	7	\$ (878,609)	Sep-14	\$ (219)
	2 Year Treasury Note Futures	7	(1,538,359)	Sep-14	(177)
	5 Year Treasury Note Futures	11	(1,317,336)	Sep-14	(430)
	U.S. Treasury Long Bond Futures	5	(687,344)	Sep-14	(512)
	U.S. Treasury Ultra Long Term Bond Futures	2	(300,563)	Sep-14	(899)
					\$ (2,237)
<b>High Yield Bond Negative Duration Fund</b>	<b>Futures Contracts Short</b>				
	10 Year U.S. Treasury Note Futures	7	\$ (878,609)	Sep-14	\$ (188)
	5 Year Treasury Note Futures	2	(239,516)	Sep-14	(39)
	U.S. Treasury Long Bond Futures	4	(549,875)	Sep-14	(410)
	U.S. Treasury Ultra Long Term Bond Futures	4	(601,125)	Sep-14	(1,798)
					\$ (2,435)
<b>High Yield Bond Zero Duration Fund</b>	<b>Futures Contracts Short</b>				

Edgar Filing: WisdomTree Trust - Form N-Q

2 Year Treasury Note Futures	15	\$ (3,296,484)	Sep-14	\$ (379)
5 Year Treasury Note Futures	11	(1,317,336)	Sep-14	(430)
				\$ (809)

**Japan Interest Rate Strategy Fund**

*(consolidated)*

**Futures Contracts Short**

10 Year Japanese Government Bond Futures	3	\$ (4,290,137)	Jun-14	\$ (17,691)
10 Year Mini Japanese Government Bond Futures	4	(571,900)	Jun-14	(2,605)
				\$ (20,296)

**Global Real Return Fund***(consolidated)***Futures Contracts Long**

Copper Futures	1	\$ 78,087	Jul-14	\$ 2,125
Gasoline RBOB Futures	2	242,945	Aug-14	(1,487)
Platinum Futures	1	72,635	Jul-14	570

\$ 1,208

**Managed Futures Strategy Fund***(consolidated)***Futures Contracts Short**

Corn Futures	89	\$ (2,038,100)	Sep-14	\$ (713)
Cotton No. 2 Futures	14	(542,290)	Dec-14	
Euro Currency Futures	120	(20,452,500)	Sep-14	(1,863)
Gold 100 Ounce Futures	15	(1,869,000)	Aug-14	76,050
Natural Gas Futures	50	(2,246,000)	Aug-14	
Silver Futures	9	(842,355)	Sep-14	(135)
Soybean Futures	45	(2,775,937)	Nov-14	1,175
Sugar No. 11 Futures	26	(529,693)	Sep-14	
Swiss Franc Currency Futures	22	(3,075,875)	Sep-14	175
Wheat Futures	38	(1,215,525)	Sep-14	(50)

\$ 74,639

**Futures Contracts Long**

10 Year U.S. Treasury Note Futures	93	\$ 11,672,954	Sep-14	\$ 184,547
Australian Dollar Currency Futures	34	3,140,580	Sep-14	5,410
British Pound Currency Futures	75	7,851,562	Sep-14	19,869
Canadian Dollar Currency Futures	17	1,563,830	Sep-14	(340)
Cocoa Futures	17	521,900	Sep-14	
Coffee C Futures	11	742,088	Sep-14	
Copper Futures	34	2,648,175	Sep-14	
Gasoline RBOB Futures	13	1,579,141	Aug-14	26,632
Lean Hogs Futures	23	1,148,160	Aug-14	26,220
Live Cattle Futures	27	1,496,880	Aug-14	27,000
NY Harbor ULSD Futures	12	1,461,398	Aug-14	(10,949)
U.S. Treasury Long Bond Futures	85	11,684,844	Sep-14	281,563
WTI Crude Futures	46	4,647,380	Aug-14	166,960

\$ 726,912

**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. 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. 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. The Funds retain all or a portion of the interest received on investment of cash collateral or receive a fee from the borrower. Lending portfolio securities could result in a loss or delay in recovering each Fund's securities if the borrower defaults.

**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.



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

**To-be-announced Transactions** - U.S. Aggregate Bond Negative Duration Fund and U.S. Aggregate Bond Zero Duration Fund invest in U.S. agency mortgage-backed pass-through securities which are securities issued by entities such as Government National Mortgage Association and Federal National Mortgage Association that are backed by pools of mortgages. Most transactions in mortgage-backed pass-through securities occur for future delivery in which the exact mortgage pools to be delivered are not specified until a few days prior to settlement, referred to as a to-be-announced transaction or TBA Transaction. In a TBA Transaction, the buyer and seller agree upon general trade parameters such as agency, settlement date, par amount and price. The actual pools delivered generally are determined a few days prior to the settlement date; however, it is not anticipated that the U.S. Aggregate Bond 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.

**3. FEDERAL INCOME TAXES**

At May 31, 2014, the cost of investments (including securities on loan) for Federal income tax purposes was substantially the same as for book purposes, as indicated below:

<b>Fund</b>	<b>Tax Cost</b>	<b>Gross Unrealized Appreciation</b>	<b>Gross Unrealized Depreciation</b>	<b>Net Unrealized Appreciation/ (Depreciation)</b>
U.S. Dollar Bullish Fund	\$ 46,899,341	\$	\$	\$
Brazilian Real Strategy Fund	28,194,674			
Chinese Yuan Strategy Fund	159,233,888		(100,320)	(100,320)
Commodity Currency Strategy Fund	11,787,496			
Emerging Currency Strategy Fund	109,285,536			
Indian Rupee Strategy Fund	25,338,376			
Asia Local Debt Fund	338,958,762	2,877,967	(19,182,497)	(16,304,530)
Australia & New Zealand Debt Fund	34,537,643	64,016	(2,226,376)	(2,162,360)
U.S. Aggregate Bond Negative Duration Fund	4,926,179	103,466	(467)	102,999
U.S. Aggregate Bond Zero Duration Fund	5,193,190	105,152	(468)	104,684
Floating Rate Treasury Fund	2,498,044	59	(448)	(389)
High Yield Bond Negative Duration Fund	2,868,563	24,788	(6,697)	18,091
High Yield Bond Zero Duration Fund	6,339,538	29,522	(7,280)	22,242
Emerging Markets Corporate Bond Fund	129,025,827	2,430,041	(1,397,371)	1,032,670
Emerging Markets Local Debt Fund	888,489,630	8,976,622	(80,445,306)	(71,468,684)
Euro Debt Fund	4,374,021	226,639	(34)	226,605
Global Corporate Bond Fund	9,559,560	223,993	(2,298)	221,695
Japan Interest Rate Strategy Fund ( <i>consolidated</i> )	4,799,897		(37)	(37)
Global Real Return Fund ( <i>consolidated</i> )	4,607,513	174,367	(131,003)	43,364
Managed Futures Strategy Fund ( <i>consolidated</i> )	137,091,675		(1)	(1)

**4. OTHER AFFILIATED PARTIES AND TRANSACTIONS**

Affiliated holdings are Funds which are managed by the Trust or an affiliate of the Trust. Transactions with affiliated companies during the period ended May 31, 2014 are as follows:

<b>Fund</b>	<b>Value at 8/31/2013</b>	<b>Purchases/ Additions</b>	<b>Sales/ Reductions</b>	<b>Value at 5/31/2014</b>	<b>Dividend Income</b>
<b>Global Real Return Fund (<i>consolidated</i>)</b>					
WisdomTree Emerging Markets Equity Income Fund	\$	\$ 52,790	\$	\$ 50,540	\$ 428
WisdomTree Equity Income Fund		262,943	41,831	244,944	4,907
WisdomTree Global Natural Resources Fund		195,074	32,219	166,043	2,022
<b>Total</b>	<b>\$</b>	<b>\$ 510,807</b>	<b>\$ 74,050</b>	<b>\$ 461,527</b>	<b>\$ 7,357</b>

**5. SUBSEQUENT EVENTS**

Effective June 3, 2014, WisdomTree Global Corporate Bond Fund was renamed WisdomTree Strategic Corporate Bond Fund and the Fund ticker was also changed from GLCB to CRDT.

Effective June 27, 2014, Western Asset Management Company replaced Mellon Capital Management Corporation as sub-advisor of WisdomTree Brazilian Real Strategy Fund.

**Item 2. Controls and Procedures.**

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

**Item 3. Exhibits.**

Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.

**SIGNATURES**

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

(Registrant) WisdomTree Trust

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

Date July 25, 2014

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 July 25, 2014

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

Date July 25, 2014

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