

WisdomTree Trust
Form N-CSRS
May 06, 2016
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-CSR

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

WisdomTree Trust
(Exact name of registrant as specified in charter)
245 Park Avenue, 35th Floor
New York, NY 10167
(Address of principal executive offices) (Zip code)

The Corporation Trust Company

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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: February 29, 2016

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

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

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WisdomTree Trust

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Semi-Annual Report

February 29, 2016

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Table of Contents**Performance Summary** (unaudited)**WisdomTree Bloomberg U.S. Dollar Bullish Fund (USDU)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| U.S. Government Obligations | 99.5% |
| Other Assets less Liabilities | 0.5% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---------------------------------------|------------------------|
| U.S. Treasury Bill, 0.23%, 5/26/16 | 29.6% |
| U.S. Treasury Bill, 0.11%, 4/7/16 | 26.7% |
| U.S. Treasury Bill, 0.13%, 3/10/16 | 26.1% |
| U.S. Treasury Bill, 0.24%, 3/31/16 | 17.1% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.50%.**

Performance as of 2/29/16

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| | Average Annual Total Return | | |
|--|-----------------------------|--------------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 1.56% | 4.10% | 7.63% |
| Fund Market Price Returns | 1.55% | 4.06% | 7.63% |
| <i>Bloomberg Dollar Total Return Index</i> | <i>1.73%</i> | <i>4.49%</i> | <i>8.32%</i> |
| <i>Bloomberg Dollar Spot Index</i> | <i>1.89%</i> | <i>4.88%</i> | <i>8.83%</i> |

* Returns of less than one year are cumulative.

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

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

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 1

Table of Contents**Performance Summary** (unaudited)**WisdomTree Brazilian Real Strategy Fund (BZF)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| U.S. Government Obligations | 77.2% |
| Repurchase Agreement | 22.6% |
| Other Assets less Liabilities | 0.2% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.29%, 3/24/16 | 64.3% |
| Deutsche Bank, tri-party repurchase agreement, 0.31%, 3/1/16 | 22.6% |
| U.S. Treasury Bill, 0.20%, 4/28/16 | 12.9% |

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

Fully collateralized by U.S. Government securities.

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage

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commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.45%.

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|---------|---------|---------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -2.85% | -19.16% | -13.12% | -9.07% | -3.05% |
| Fund Market Price Returns | -4.56% | -20.77% | -13.51% | -9.22% | -3.36% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | | | | | |
| <i>Brazil</i> | -2.44% | -18.77% | -12.71% | -8.50% | -2.08% |
| <i>Brazilian real</i> | -8.47% | -28.14% | -20.80% | -16.06% | -10.61% |

* Returns of less than one year are cumulative.

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

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

2 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Chinese Yuan Strategy Fund (CYB)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 50.0% |
| Repurchase Agreement | 29.4% |
| Time Deposits | 19.7% |
| Other Assets less Liabilities | 0.9% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.17%, 4/7/16 | 50.0% |
| Citigroup, Inc., tri-party repurchase agreement, 0.31%, 3/1/16 | 29.4% |
| Standard Chartered Bank, 3.75%, 3/18/16 | 5.0% |
| Deutsche Bank AG, 5.50%, 3/18/16 | 4.9% |
| BNP Paribas S.A., 3.70%, 3/18/16 | 4.9% |
| Barclays Capital, Inc., 3.80%, 3/18/16 | 4.9% |

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

Fully collateralized by U.S. Government agency securities.

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.45%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -0.16% | -2.15% | 0.12% | 0.86% | 1.14% |
| Fund Market Price Returns | 0.00% | -2.03% | 0.15% | 0.85% | 1.00% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | | | | | |
| <i>China</i> | 1.03% | 1.02% | 0.99% | 1.73% | 2.22% |
| <i>Chinese yuan</i> | -2.15% | -6.11% | -1.68% | 0.09% | 0.86% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Commodity Currency Strategy Fund (CCX)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| U.S. Government Obligations | 72.8% |
| Repurchase Agreement | 26.2% |
| Other Assets less Liabilities | 1.0% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.25%, 3/31/16 | 72.8% |
| Citigroup, Inc., tri-party repurchase agreement, 0.31%, 3/1/16 | 26.2% |

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

Fully collateralized by U.S. Government agency securities.

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

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

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An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|---------|---------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -2.64% | -11.54% | -10.89% | -6.46% | -5.04% |
| Fund Market Price Returns | -3.40% | -11.72% | -10.88% | -6.52% | -5.07% |
| <i>Barclays Commodity Producers Currency Index</i> | -5.82% | -13.15% | -12.68% | -8.25% | -6.62% |
| <i>Equal-Weighted Commodity Currency Composite</i> | -2.24% | -10.89% | -10.31% | -5.81% | -4.37% |

* Returns of less than one year are cumulative.

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

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

4 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Currency Strategy Fund (CEW)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| U.S. Government Obligations | 64.9% |
| Repurchase Agreement | 31.9% |
| Other Assets less Liabilities | 3.2% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.07%, 3/10/16 | 34.0% |
| Citigroup, Inc., tri-party repurchase agreement, 0.31%, 3/1/16 | 31.9% |
| U.S. Treasury Bill, 0.22%, 4/7/16 | 30.9% |

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

Fully collateralized by U.S. Government securities.

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage

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commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.55%.

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -1.82% | -9.29% | -7.57% | -4.72% | -1.19% |
| Fund Market Price Returns | -2.11% | -9.10% | -7.52% | -4.72% | -1.34% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | -1.34% | -6.45% | -5.83% | -3.39% | -0.14% |
| <i>Equal-Weighted Emerging Currency Composite</i> | -1.24% | -8.40% | -6.79% | -3.95% | -0.39% |

* Returns of less than one year are cumulative.

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

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

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Performance Summary (unaudited)

WisdomTree Indian Rupee Strategy Fund (ICN)

Investment Breakdown

as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|--------------------|
| U.S. Government Obligations | 73.5% |
| Repurchase Agreement | 26.3% |
| Other Assets less Liabilities | 0.2% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|-----------------|
| U.S. Treasury Bill, 0.25%, 3/31/16 | 73.5% |
| Citigroup, Inc., tri-party repurchase agreement, 0.31%, 3/1/16 | 26.3% |

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

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.45%.**

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Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|---------|--------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -0.92% | -5.07% | -1.92% | -2.21% | -0.28% |
| Fund Market Price Returns | -0.10% | -4.60% | -1.28% | -2.11% | -0.29% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) India</i> | 0.21% | -3.94% | -0.68% | -1.46% | 0.76% |
| <i>Indian rupee</i> | -3.48% | -10.02% | -7.80% | -8.03% | -5.97% |

* Returns of less than one year are cumulative.

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

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

6 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Asia Local Debt Fund (ALD)****Country Breakdown** as of 2/29/16

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Supranational Bonds | 13.8% |
| Singapore | 13.6% |
| Australia | 13.3% |
| South Korea | 12.2% |
| Hong Kong | 6.7% |
| Malaysia | 6.7% |
| Philippines | 6.5% |
| Taiwan | 4.7% |
| China | 4.6% |
| Thailand | 4.5% |
| Indonesia | 4.0% |
| New Zealand | 2.2% |
| Other Assets less Liabilities | 7.2% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| Korea Treasury Bond, 3.50%, 3/10/24, Series 2403 | 6.6% |
| Korea Treasury Bond, 5.75%, 9/10/18, Series 1809 | 5.6% |
| Singapore Government Bond, 2.25%, 6/1/21 | 5.0% |
| Singapore Government Bond, 3.00%, 9/1/24 | 4.9% |
| South Australian Government Financing Authority, 5.00%, 5/20/21, Series 21 | 4.8% |
| Western Australian Treasury Corp., 7.00%, 10/15/19, Series 19 | 4.8% |
| Export-Import Bank of Korea, 0.70%, 7/1/16, Reg S | 4.7% |
| International Finance Corp., 8.25%, 6/10/21 | 4.6% |

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| | |
|--|------|
| Nordic Investment Bank, 3.50%, 1/30/18 | 4.5% |
| Hong Kong Government Bond Programme, 2.46%, 8/4/21 | 4.0% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | Since Inception ¹ |
|------------------------------------|-----------------------------|--------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | 1.84% | -5.85% | -4.38% | -0.92% |
| Fund Market Price Returns | 2.37% | -5.32% | -4.34% | -0.92% |
| <i>HSBC Asian Local Bond Index</i> | 2.64% | -3.28% | -1.51% | 1.76% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Australia & New Zealand Debt Fund (AUNZ)****Country Breakdown** as of 2/29/16

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Australia | 59.0% |
| Supranational Bonds | 28.0% |
| New Zealand | 11.7% |
| Other Assets less Liabilities | 1.3% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|--|------------------------|
| Western Australian Treasury Corp., 2.50%, 7/22/20, Reg S | 3.2% |
| Australia Government Bond, 5.50%, 1/21/18, Series 132, Reg S | 3.1% |
| Western Australian Treasury Corp., 7.00%, 7/15/21, Series 21 | 2.7% |
| Nordic Investment Bank, 4.75%, 2/28/24 | 2.6% |
| Treasury Corp. of Victoria, 6.00%, 10/17/22, Series 1022 | 2.4% |
| Queensland Treasury Corp., 6.25%, 2/21/20, Series 20, Reg S | 2.4% |
| Northern Territory Treasury Corp., 4.25%, 9/20/21 | 2.4% |
| European Bank for Reconstruction & Development, 0.50%, 9/1/23 | 2.3% |
| New Zealand Government Bond, 6.00%, 12/15/17, Series 1217, Reg S | 2.2% |
| New Zealand Government Bond, 6.00%, 5/15/21, Series 521, Reg S | 2.2% |

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

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

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

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

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

impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.45%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|---|-----------------------------|--------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns ² | 3.44% | -6.23% | -6.59% | -1.04% | 0.37% |
| Fund Market Price Returns ² | 3.52% | -5.93% | -6.61% | -1.17% | 0.21% |
| <i>Citigroup Australian Broad Investment-Grade Bond Index</i> | 3.13% | -5.89% | -6.21% | -0.12% | 3.58% |
| <i>Spliced Australia & New Zealand Debt Composite</i> | 3.89% | -6.14% | -5.46% | 0.32% | 1.46% |

* Returns of less than one year are cumulative.

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

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

Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Performance data for the most recent month-end is available at www.wisdomtree.com. WisdomTree shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Fund NAV returns are calculated using the Fund's daily 4:00 p.m. NAV. Market price returns

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reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

8 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (AGGY)****Investment Breakdown**

as of 2/29/16

| Investment Type | % of Net Assets |
|---------------------------------------|----------------------------|
| Corporate Bonds | 40.3% |
| U.S. Government Agencies | 25.6% |
| U.S. Government Obligations | 17.0% |
| Commercial Mortgage-Backed Securities | 6.8% |
| Foreign Corporate Bonds | 5.5% |
| Foreign Government Obligations | 2.2% |
| Municipal Bonds | 0.8% |
| Supranational Bond | 0.6% |
| Foreign Government Agencies | 0.3% |
| Other Assets less Liabilities | 0.9% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Note, 0.88%, 7/15/18 | 4.8% |
| U.S. Treasury Note, 0.63%, 8/31/17 | 3.0% |
| U.S. Treasury Note, 2.13%, 1/31/21 | 1.8% |
| Federal National Mortgage Association, 5.00%, 3/1/46 | 1.6% |
| U.S. Treasury Note, 2.00%, 2/28/21 | 1.4% |
| Federal National Mortgage Association, 3.50%, 3/1/46 | 1.2% |
| Federal Home Loan Mortgage Corp., 5.00%, 3/1/46 | 1.1% |
| U.S. Treasury Note, 0.88%, 6/15/17 | 1.1% |
| U.S. Treasury Bond, 3.00%, 11/15/45 | 1.0% |
| U.S. Treasury Note, 0.50%, 7/31/17 | 0.9% |

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

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

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

securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's net and gross annual expense ratios were 0.12% and 0.20%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.12% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

Performance as of 2/29/16

| | Cumulative Total Return | |
|---|-------------------------|------------------------------|
| | 6-Month | Since Inception ¹ |
| Fund NAV Returns | 1.70% | 1.65% |
| Fund Market Price Returns | 1.96% | 1.88% |
| <i>Barclays U.S. Aggregate Enhanced Yield Index</i> | 1.74% | 1.75% |

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|---------------------------------------|----------------------------|
| U.S. Government Obligations | 31.9% |
| U.S. Government Agencies | 29.3% |
| Corporate Bonds | 22.0% |
| Commercial Mortgage-Backed Securities | 4.6% |
| Foreign Corporate Bonds | 2.8% |
| Supranational Bond | 1.6% |
| Foreign Government Obligations | 1.2% |
| Municipal Bond | 1.1% |
| Foreign Government Agencies | 1.0% |
| U.S. Government Agencies Sold Short | -0.2% |
| Other Assets less Liabilities | 4.7% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Note, 0.63%, 6/30/17 | 20.4% |
| U.S. Treasury Bond, 4.50%, 2/15/36 | 3.6% |
| U.S. Treasury Bond, 4.38%, 5/15/40 | 2.9% |
| U.S. Treasury Bond, 3.63%, 8/15/43 | 2.7% |
| Federal Home Loan Mortgage Corp., 4.50%, 3/1/46 | 2.0% |
| Federal National Mortgage Association, 0.88%, 5/21/18 | 1.8% |
| Government National Mortgage Association, 3.50%, 8/20/44 | 1.8% |
| Government National Mortgage Association, 4.00%, 3/1/46 | 1.8% |
| Federal Home Loan Mortgage Corp., 2.38%, 1/13/22 | 1.7% |
| U.S. Treasury Bond, 6.88%, 8/15/25 | 1.7% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.28%.**

Performance as of 2/29/16

| | Average Annual Total Return | | |
|---|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -3.54% | -3.93% | -5.64% |
| Fund Market Price Returns | -3.46% | -4.23% | -5.65% |
| <i>Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration</i> | -2.87% | -2.19% | -4.46% |

* Returns of less than one year are cumulative.

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

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

10 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|---------------------------------------|----------------------------|
| U.S. Government Obligations | 32.1% |
| U.S. Government Agencies | 32.0% |
| Corporate Bonds | 22.9% |
| Commercial Mortgage-Backed Securities | 4.6% |
| Foreign Corporate Bonds | 2.7% |
| Supranational Bond | 2.3% |
| Foreign Government Obligations | 1.3% |
| Municipal Bond | 0.9% |
| U.S. Government Agencies Sold Short | -1.3% |
| Other Assets less Liabilities | 2.5% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|----------------------------|
| U.S. Treasury Note, 0.63%, 6/30/17 | 25.1% |
| Federal Home Loan Mortgage Corp., 2.38%, 1/13/22 | 3.0% |
| U.S. Treasury Bond, 3.63%, 8/15/43 | 2.8% |
| Federal National Mortgage Association, 0.88%, 5/21/18 | 2.3% |
| European Investment Bank, 4.00%, 2/16/21 | 2.3% |
| Federal National Mortgage Association, 5.00%, 3/1/46 | 2.1% |
| Government National Mortgage Association, 3.50%, 8/20/44 | 2.0% |
| Federal Home Loan Mortgage Corp., 4.50%, 3/1/46 | 1.9% |
| U.S. Treasury Bond, 2.88%, 5/15/43 | 1.7% |
| Federal National Mortgage Association, 4.50%, 3/1/46 | 1.6% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.23%.**

Performance as of 2/29/16

| | Average Annual Total Return | | |
|--|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -1.04% | -2.41% | -0.85% |
| Fund Market Price Returns | -0.94% | -2.48% | -0.87% |
| <i>Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration</i> | -0.36% | -1.03% | 0.17% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)****Investment Breakdown** as of 2/29/16

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

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|--|-----------------|
| U.S. Treasury Floating Rate Note, 0.40%, 4/30/17 | 29.7% |
| U.S. Treasury Floating Rate Note, 0.49%, 10/31/17 | 29.7% |
| U.S. Treasury Floating Rate Note, 0.40%, 7/31/17 | 29.7% |
| U.S. Treasury Floating Rate Note, 0.60%, 1/31/18 | 10.8% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's net and gross annual expense ratios were 0.15% and 0.20%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.15% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

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Performance as of 2/29/16

| | Average Annual Total Return | | |
|---|-----------------------------|--------------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -0.04% | 0.00% | -0.04% |
| Fund Market Price Returns | -0.20% | -0.12% | -0.29% |
| <i>Bloomberg U.S. Treasury Floating Rate Bond Index</i> | <i>0.09%</i> | <i>0.15%</i> | <i>0.11%</i> |

* Returns of less than one year are cumulative.

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

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

12 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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Performance Summary (unaudited)

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

Investment Breakdown as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| Corporate Bonds | 87.4% |
| Foreign Corporate Bonds | 6.3% |
| Other Assets less Liabilities | 6.3% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|--|------------------------|
| Ally Financial, Inc., 5.50%, 2/15/17 | 3.0% |
| Sprint Communications, Inc., 9.00%, 11/15/18 | 2.6% |
| International Lease Finance Corp., 8.75%, 3/15/17 | 2.6% |
| DISH DBS Corp., 4.25%, 4/1/18 | 2.5% |
| CIT Group, Inc., 5.00%, 5/15/17 | 2.4% |
| Navient Corp., 8.45%, 6/15/18, Series A | 2.4% |
| Pactiv LLC, 8.13%, 6/15/17 | 2.3% |
| ArcelorMittal, 5.50%, 2/25/17 | 2.2% |
| Cablevision Systems Corp., 7.75%, 4/15/18 | 1.8% |
| Lennar Corp., 4.75%, 12/15/17 | 1.8% |

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

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.48%.**

Performance as of 2/29/16

| | Average Annual Total Return | | |
|---|-----------------------------|---------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -9.86% | -10.84% | -9.64% |
| Fund Market Price Returns | -10.28% | -11.20% | -9.78% |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index</i> | -10.47% | -11.84% | -9.29% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)****Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| Corporate Bonds | 82.0% |
| Foreign Corporate Bonds | 9.7% |
| Other Assets less Liabilities | 8.3% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|--|------------------------|
| Ally Financial, Inc., 5.50%, 2/15/17 | 3.3% |
| International Lease Finance Corp., 8.75%, 3/15/17 | 2.9% |
| Sprint Communications, Inc., 9.00%, 11/15/18 | 2.9% |
| Navient Corp., 8.45%, 6/15/18, Series A | 2.8% |
| CIT Group, Inc., 5.00%, 5/15/17 | 2.5% |
| ArcelorMittal, 5.50%, 2/25/17 | 2.2% |
| Schaeffler Holding Finance B.V., 6.88%, 8/15/18 | 2.0% |
| Numericable-SFR SA, 4.88%, 5/15/19 | 2.0% |
| Cablevision Systems Corp., 7.75%, 4/15/18 | 1.9% |
| Lennar Corp., 4.75%, 12/15/17 | 1.9% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.43%.**

Performance as of 2/29/16

| | Average Annual Total Return | | |
|---|-----------------------------|---------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -6.03% | -8.36% | -3.32% |
| Fund Market Price Returns | -8.07% | -10.38% | -4.54% |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index</i> | -6.84% | -9.43% | -3.51% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)****Country Breakdown** as of 2/29/16

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Brazil | 12.3% |
| Hong Kong | 11.8% |
| China | 10.5% |
| Russia | 9.2% |
| Mexico | 7.5% |
| India | 5.6% |
| United Arab Emirates | 4.6% |
| Supranational | 3.6% |
| Peru | 3.0% |
| Kazakhstan | 3.0% |
| Morocco | 2.9% |
| Indonesia | 2.7% |
| Qatar | 2.5% |
| Chile | 2.2% |
| Colombia | 2.0% |
| Argentina | 1.8% |
| South Korea | 1.6% |
| Macau | 1.4% |
| Singapore | 1.4% |
| Jamaica | 0.9% |
| Philippines | 0.7% |
| Venezuela | 0.4% |
| Other Assets less Liabilities | 8.4% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|--|------------------------|
| MDC-GMTN B.V., 5.50%, 4/20/21, Reg S | 3.9% |
| Petrobras Global Finance B.V., 5.38%, 1/27/21 | 3.9% |
| Hutchison Whampoa International 12 II Ltd., 3.25%, 11/8/22, Reg S | 3.5% |
| PCCW-HKT Capital No. 5 Ltd., 3.75%, 3/8/23, Reg S | 3.4% |
| KazMunayGas National Co. JSC, 6.38%, 4/9/21, Reg S | 3.0% |
| OCP S.A., 5.63%, 4/25/24, Reg S | 2.9% |

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| | |
|---|------|
| Mexichem S.A.B. de C.V., 4.88%, 9/19/22, Reg S | 2.8% |
| Bharti Airtel International Netherlands B.V., 5.35%, 5/20/24 | 2.7% |
| Ooredoo International Finance Ltd., 4.75%, 2/16/21, Reg S | 2.5% |
| Southern Copper Corp., 5.25%, 11/8/42 | 2.4% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.60%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | -2.71% | -4.52% | -1.35% | 1.46% |
| Fund Market Price Returns | -2.83% | -4.70% | -1.79% | 1.22% |
| <i>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad</i> | -0.18% | 0.29% | 1.20% | 3.36% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Markets Local Debt Fund (ELD)****Country Breakdown** as of 2/29/16

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Poland | 10.4% |
| Brazil | 10.3% |
| Mexico | 9.5% |
| Malaysia | 7.4% |
| Colombia | 6.2% |
| Turkey | 5.9% |
| Indonesia | 5.6% |
| South Korea | 4.8% |
| Supranational Bonds | 4.5% |
| South Africa | 4.3% |
| Thailand | 3.7% |
| Romania | 3.6% |
| Peru | 3.3% |
| Philippines | 3.2% |
| China | 3.2% |
| Russia | 3.1% |
| Chile | 3.0% |
| India | 2.6% |
| Other Assets less Liabilities | 5.4% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| Malaysia Government Bond, 4.38%, 11/29/19, Series 0902 | 2.7% |
| Indonesia Treasury Bond, 8.25%, 6/15/32, Series FR58 | 2.6% |
| Colombian TES, 10.00%, 7/24/24, Series B | 2.4% |
| Indonesia Treasury Bond, 8.38%, 9/15/26, Series FR56 | 2.3% |
| Poland Government Bond, 5.50%, 10/25/19, Series 1019 | 2.0% |
| Brazil Notas do Tesouro Nacional, 10.00%, 1/1/23, Series F | 1.9% |
| Korea Treasury Bond, 3.38%, 9/10/23, Series 2309 | 1.9% |
| Brazil Notas do Tesouro Nacional, 10.00%, 1/1/21, Series F | 1.9% |

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| | |
|---|------|
| Malaysia Government Bond, 3.42%, 8/15/22, Series 0112 | 1.8% |
| Brazil Notas do Tesouro Nacional, 10.00%, 1/1/17, Series F | 1.8% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|---------|---------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | -2.17% | -12.44% | -9.87% | -3.65% | -2.66% |
| Fund Market Price Returns | -2.49% | -13.07% | -10.03% | -3.79% | -2.86% |
| <i>JP Morgan GBI-EM Global Diversified Index</i> | -1.24% | -12.50% | -9.53% | -3.12% | -2.08% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Japan Interest Rate Strategy Fund (JGBB)** (consolidated)**Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations | 120.1% |
| Other Assets less Liabilities | -20.1% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---------------------------------------|-----------------|
| U.S. Treasury Bill, 0.21%, 3/3/16 | 22.1% |
| U.S. Treasury Bill, 0.22%, 4/7/16 | 22.1% |
| U.S. Treasury Bill, 0.28%, 4/21/16 | 22.0% |
| U.S. Treasury Bill, 0.30%, 5/26/16 | 19.8% |
| U.S. Treasury Bill, 0.27%, 5/12/16 | 17.6% |
| U.S. Treasury Bill, 0.17%, 3/17/16 | 16.5% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage

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commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.50%.

Performance as of 2/29/16

| | Average Annual Total Return | | |
|---|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | -5.67% | -5.92% | -2.51% |
| Fund Market Price Returns | -5.30% | -5.72% | -2.68% |
| <i>WisdomTree Japan Interest Rate Strategy Index</i> | -4.75% | -4.37% | -1.45% |
| <i>Bloomberg/EFFAS Bond Indices Japan Government 5-10 year Total Return Index</i> | 3.15% | 3.26% | 2.96% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Strategic Corporate Bond Fund (CRDT)****Country Breakdown** as of 2/29/16

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| United States | 60.1% |
| United Kingdom | 12.3% |
| France | 3.7% |
| Netherlands | 3.6% |
| Italy | 3.0% |
| Russia | 2.8% |
| Germany | 2.4% |
| Belgium | 2.2% |
| Mexico | 1.4% |
| Brazil | 1.2% |
| Switzerland | 1.1% |
| Colombia | 0.9% |
| Luxembourg | 0.3% |
| Other Assets less Liabilities | 5.0% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| WestRock RKT Co., 4.45%, 3/1/19 | 3.7% |
| Cooperatieve Rabobank UA, 5.25%, 8/4/45 | 3.6% |
| Bank of America Corp., 3.30%, 1/11/23 | 3.5% |
| Royal Bank of Scotland Group PLC, 6.13%, 12/15/22 | 3.1% |
| Goldman Sachs Group, Inc. (The), 5.75%, 1/24/22 | 3.0% |
| Intesa Sanpaolo SpA, 5.02%, 6/26/24 | 3.0% |
| Barclays Bank PLC, 7.63%, 11/21/22 | 2.8% |
| Gazprom OAO via Gaz Capital S.A., 4.95%, 5/23/16, Reg S | 2.8% |
| Numericable-SFR SA, 6.00%, 5/15/22 | 2.8% |
| General Electric Co., 6.88%, 1/10/39, | 2.8% |

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Series A

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's net and gross annual expense ratios were 0.45% and 0.50%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.45% through December 31, 2016, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

Performance as of 2/29/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|---------------|--------------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | -0.56% | -2.67% | 1.92% | 2.20% |
| Fund Market Price Returns | -0.91% | -2.78% | 1.66% | 1.91% |
| <i>Barclays Global Credit Index (Hedged)</i> | <i>0.71%</i> | <i>-1.13%</i> | <i>2.60%</i> | <i>2.77%</i> |
| <i>Global Corporate Composite (Hedged)</i> | <i>0.25%</i> | <i>-1.74%</i> | <i>2.58%</i> | <i>2.77%</i> |

* Returns of less than one year are cumulative.

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

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

18 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Western Asset Unconstrained Bond Fund (UBND)****Investment Breakdown**

as of 2/29/16

| Investment Type | % of Net Assets |
|---------------------------------------|----------------------------|
| Corporate Bonds | 37.6% |
| Foreign Corporate Bonds | 16.0% |
| U.S. Government Obligations | 11.6% |
| Commercial Mortgage-Backed Securities | 7.4% |
| Foreign Government Obligations | 7.3% |
| Bank Loans | 3.3% |
| Other Assets less Liabilities | 16.8% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|--|------------------------|
| GS Mortgage Securities Trust, 5.79%, 8/10/45, Series 2007-GG10, Class AM | 7.4% |
| U.S. Treasury Bond, 3.13%, 8/15/44 | 5.2% |
| Virgin Media Secured Finance PLC, 5.38%, 4/15/21 | 4.0% |
| Ally Financial, Inc., 8.00%, 3/15/20 | 2.9% |
| Level 3 Financing, Inc., 5.38%, 8/15/22 | 2.7% |
| CCO Safari II LLC, 4.91%, 7/23/25 | 2.6% |
| HCA, Inc., 5.00%, 3/15/24 | 2.6% |
| CIT Group, Inc., 5.00%, 8/1/23 | 2.6% |
| Mexican Bonos, 10.00%, 12/5/24, Series M 20 | 2.6% |
| Ford Motor Credit Co., LLC, 8.13%, 1/15/20 | 2.5% |

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

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

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

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

Performance as of 2/29/16

| | Cumulative Total Return Since | |
|--|----------------------------------|------------------------|
| | 6-Month | Inception ¹ |
| Fund NAV Returns | -2.91% | -4.35% |
| Fund Market Price Returns | -4.04% | -5.64% |
| <i>BofA Merrill Lynch U.S. Dollar 3-Month Deposit Offered Rate Constant Maturity Index</i> | <i>0.16%</i> | <i>0.22%</i> |

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

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

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Performance Summary (unaudited)

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

Investment Breakdown as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 79.5% |
| Written Options | -1.4% |
| Other Assets less Liabilities | 21.9% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|---------------------------------------|------------------------|
| U.S. Treasury Bill, 0.30%, 5/19/16 | 79.5% |

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

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

The Fund had less than six months of operating history at the end of the reporting period and therefore no comparative performance information is shown in this shareholder report. Comparative performance information for the most recent month- end is available at www.wisdomtree.com.

Table of Contents**Performance Summary** (unaudited)**WisdomTree Global Real Return Fund (RRF)** (consolidated)**Country Breakdown**

as of 2/29/16

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| United States | 45.3% |
| Mexico | 8.1% |
| United Kingdom | 5.8% |
| Sweden | 4.1% |
| Canada | 4.0% |
| Australia | 3.6% |
| South Africa | 3.4% |
| Brazil | 3.0% |
| Turkey | 2.3% |
| Other Assets less Liabilities | 20.4% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/29/16

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Inflation Indexed Bond, 3.38%, 4/15/32 | 12.2% |
| U.S. Treasury Inflation Indexed Note, 0.63%, 1/15/24 | 7.0% |
| U.S. Treasury Inflation Indexed Bond, 2.38%, 1/15/25 | 6.9% |
| WisdomTree High Dividend Fund | 5.1% |
| Sweden Inflation Linked Bond, 4.00%, 12/1/20, Series 3102 | 4.1% |
| U.S. Treasury Inflation Indexed Note, 2.13%, 1/15/19 | 3.7% |
| Australia Inflation Linked Bond, 4.00%, 8/20/20, Series 20CI, Reg S | 3.6% |
| United Kingdom Inflation Linked Gilt, 1.25%, 11/22/27, Reg S | 3.1% |
| America Movil S.A.B. de C.V., 5.00%, 3/30/20 | 2.8% |
| United Kingdom Inflation Linked Gilt, 1.25%, 11/22/32, Reg S | 2.7% |

*

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.64%. The prospectus expense ratio includes 0.04% of acquired fund fees and expenses (AFFEs).** The prospectus expense ratio may not correlate to the expense ratio in the Fund's financial highlights and financial statements because the financial highlights and financial statements reflect only the operating expenses of the Fund and do not include AFFEs, which are fees and expenses incurred indirectly by the Fund through its investments in certain underlying investment companies.

Performance as of 2/29/16

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | -1.61% | -6.48% | -4.18% | -2.91% |
| Fund Market Price Returns | -2.44% | -8.56% | -3.34% | -3.17% |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index</i> | -1.63% | -5.47% | -2.77% | 0.09% |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index (Hedged)</i> | 1.47% | -0.15% | 1.23% | 3.68% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Managed Futures Strategy Fund (WDTI)** (consolidated)**Investment Breakdown** as of 2/29/16

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations | 87.2% |
| Other Assets less Liabilities | 12.8% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/29/16

| Description | % of Net Assets |
|------------------------------------|-----------------|
| U.S. Treasury Bill, 0.02%, 3/10/16 | 83.9% |
| U.S. Treasury Bill, 0.13%, 3/17/16 | 3.3% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2016, the Fund's annual expense ratio was 0.95%.**

Performance as of 2/29/16

| | Average Annual Total Return | | | | Since Inception ¹ |
|------------------|-----------------------------|--------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 3.76% | -1.50% | 1.48% | -3.30% | -2.76% |

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| | | | | | |
|---|-------|--------|-------|--------|--------|
| Fund Market Price Returns | 3.84% | -1.59% | 1.46% | -3.31% | -2.78% |
| <i>Diversified Trends Indicator Index</i> | 4.32% | -0.45% | 2.62% | -2.19% | -1.64% |

* Returns of less than one year are cumulative.

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

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

22 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Description of Terms and Indexes** (unaudited)

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

Barclays Commodity Producers Currency Index:

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

Barclays Global Credit Index (Hedged):

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

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

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

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

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

Barclays U.S. Aggregate Enhanced Yield Index:

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

Bloomberg Dollar Spot Index:

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

Bloomberg Dollar Total Return Index:

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

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Description of Terms and Indexes (unaudited) (continued)

Bloomberg U.S. Treasury Floating Rate Bond Index:

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

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

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

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

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

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

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

BofA Merrill Lynch Global Diversified Inflation-Linked Index:

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

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

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

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

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

Table of Contents**Description of Terms and Indexes** (unaudited) (continued)**Citigroup Australian Broad Investment-Grade Bond Index:**

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

Diversified Trends Indicator Index:

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

Equal-Weighted Commodity Currency Composite:

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

Equal-Weighted Emerging Currency Composite:

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

Forward Currency Contracts:

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

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Description of Terms and Indexes (unaudited) (continued)

Global Corporate Composite (Hedged):

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

HSBC Asian Local Bond Index:

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

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

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

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

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

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

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

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

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

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

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

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

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

dollar terms.

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Description of Terms and Indexes (unaudited) (continued)

LIBID:

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

Sovereign Debt:

Debt that is the direct obligation of a government issuer.

Spliced Australia & New Zealand Debt Composite:

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

Spot Rate and NDF Rate Returns:

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

WisdomTree Japan Interest Rate Strategy Index:

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

overall volatility of the index).

Index Description:

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

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

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

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

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Shareholder Expense Examples (unaudited)

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

The example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period from September 1, 2015 to February 29, 2016.

Actual expenses

The first line under each Fund in the table on the next page provides information about actual account values and actual expenses. You may use the information in this line, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the first line for your Fund under the heading entitled **Expenses Paid During the Period 9/1/15 to 2/29/16** to estimate the expenses you paid on your account during the period.

Hypothetical example for comparison purposes

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

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

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

| | Beginning Account Value 9/1/15 | Ending Account Value 2/29/16 | Annualized Expense Ratio Based on the Period 9/1/15 to 2/29/16 | Expenses Paid During the Period 9/1/15 to 2/29/16 |
|---|--------------------------------------|------------------------------------|--|---|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,015.60 | 0.50% | \$ 2.51 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.38 | 0.50% | \$ 2.51 |
| WisdomTree Brazilian Real Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 971.50 | 0.45% | \$ 2.21 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.63 | 0.45% | \$ 2.26 |
| WisdomTree Chinese Yuan Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 998.40 | 0.45% | \$ 2.24 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.63 | 0.45% | \$ 2.26 |
| WisdomTree Commodity Currency Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 973.60 | 0.55% | \$ 2.70 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.13 | 0.55% | \$ 2.77 |
| WisdomTree Emerging Currency Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 981.80 | 0.55% | \$ 2.71 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.13 | 0.55% | \$ 2.77 |
| WisdomTree Indian Rupee Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 990.80 | 0.45% | \$ 2.23 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.63 | 0.45% | \$ 2.26 |
| WisdomTree Asia Local Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,018.40 | 0.55% | \$ 2.76 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.13 | 0.55% | \$ 2.77 |
| WisdomTree Australia & New Zealand Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,034.40 | 0.35% ² | \$ 1.77 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.12 | 0.35% ² | \$ 1.76 |
| WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,017.00 | 0.12%* | \$ 0.60 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,024.27 | 0.12%* | \$ 0.60 |
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 964.60 | 0.28% | \$ 1.37 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.47 | 0.28% | \$ 1.41 |
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 989.60 | 0.23% | \$ 1.14 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.72 | 0.23% | \$ 1.16 |
| WisdomTree Bloomberg Floating Rate Treasury Fund | | | | |
| Actual | \$ 1,000.00 | \$ 999.60 | 0.15%* | \$ 0.75 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,024.12 | 0.15%* | \$ 0.75 |
| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 901.40 | 0.48% | \$ 2.27 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.48 | 0.48% | \$ 2.41 |
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | | | | |
| Actual | \$ 1,000.00 | \$ 939.70 | 0.43% | \$ 2.07 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.73 | 0.43% | \$ 2.16 |
| WisdomTree Emerging Markets Corporate Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 972.90 | 0.60% | \$ 2.94 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,021.88 | 0.60% | \$ 3.02 |

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

| | Beginning Account Value 9/1/15 | Ending Account Value 2/29/16 | Annualized Expense Ratio Based on the Period 9/1/15 to 2/29/16 | Expenses Paid During the Period 9/1/15 to 2/29/16 |
|--|--------------------------------------|------------------------------------|--|---|
| WisdomTree Emerging Markets Local Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 978.30 | 0.55% | \$ 2.71 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.13 | 0.55% | \$ 2.77 |
| WisdomTree Japan Interest Rate Strategy Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 943.30 | 0.50% | \$ 2.42 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.38 | 0.50% | \$ 2.51 |
| WisdomTree Strategic Corporate Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 994.40 | 0.45%* | \$ 2.23 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.63 | 0.45%* | \$ 2.26 |
| WisdomTree Western Asset Unconstrained Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 970.90 | 0.55%* | \$ 2.70 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.13 | 0.55%* | \$ 2.77 |
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund | | | | |
| Actual ¹ | \$ 1,000.00 | \$ 998.80 | 0.38%* | \$ 0.08 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.97 | 0.38%* | \$ 1.91 |
| WisdomTree Global Real Return Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 983.90 | 0.60% | \$ 2.96 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,021.88 | 0.60% | \$ 3.02 |
| WisdomTree Managed Futures Strategy Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 1,037.60 | 0.95% | \$ 4.81 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,020.14 | 0.95% | \$ 4.77 |

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

Expenses are calculated using each Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 182/366 (to reflect the one-half year period).

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

1 Fund commenced operations on February 22, 2016. Actual expenses are calculated using the Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 8/366 (to reflect the period since commencement of operations).

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

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

February 29, 2016

| | Principal Amount | Value |
|---|---------------------|-----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 99.5% | | |
| U.S. Treasury Bills 99.5% | | |
| U.S. Treasury Bills | | |
| 0.13%, 3/10/16* | \$ 67,115,000 | \$ 67,112,248 |
| 0.24%, 3/31/16* | 43,800,000 | 43,791,065 |
| 0.11%, 4/7/16* | 68,450,000 | 68,433,161 |
| 0.23%, 5/26/16* | 76,150,000 | 76,092,279 |
| TOTAL INVESTMENTS IN SECURITIES 99.5% | | |
| (Cost: \$255,475,820) | | 255,428,753 |
| Cash and Other Assets in Excess of Liabilities 0.5% | | 1,303,054 |
| NET ASSETS 100.0% | | \$ 256,731,807 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-----|-------------------------|-----|--------------------|---------------------------|
| 3/3/2016 | AUD | 21,909,892 | USD | 15,485,627 | \$ (151,836) |
| 3/3/2016 | AUD | 667,105 | USD | 471,655 | (4,469) |
| 3/3/2016 | AUD | 483,230 | USD | 346,410 | 1,521 |
| 3/3/2016 | AUD | 240,000 | USD | 169,538 | (1,754) |
| 3/3/2016 | BRL | 10,553,151 | USD | 2,601,381 | (25,961) |
| 3/3/2016 | BRL | 10,983,890 | USD | 2,722,963 | (11,617) |
| 3/3/2016 | BRL | 532,350 | USD | 132,307 | (228) |
| 3/3/2016 | BRL | 477,440 | USD | 119,354 | 489 |
| 3/3/2016 | BRL | 230,000 | USD | 58,552 | 1,290 |
| 3/3/2016 | CAD | 41,889,399 | USD | 29,898,191 | (1,062,127) |
| 3/3/2016 | CAD | 338,009 | USD | 241,240 | (8,581) |
| 3/3/2016 | CAD | 902,779 | USD | 655,485 | (11,756) |
| 3/3/2016 | CAD | 445,000 | USD | 319,918 | (8,980) |
| 3/3/2016 | CHF | 11,372,117 | USD | 11,116,080 | (273,560) |
| 3/3/2016 | CHF | 302,129 | USD | 296,348 | (6,246) |
| 3/3/2016 | CHF | 246,284 | USD | 245,428 | (1,235) |
| 3/3/2016 | CHF | 125,000 | USD | 126,098 | 905 |
| 3/3/2016 | CNH | 51,881,378 | USD | 7,828,079 | (89,444) |
| 3/3/2016 | CNH | 1,109,768 | USD | 167,495 | (1,865) |
| 3/3/2016 | CNH | 530,000 | USD | 80,292 | (590) |
| 3/3/2016 | EUR | 37,408,893 | USD | 40,551,614 | (144,682) |
| 3/3/2016 | EUR | 38,935,785 | USD | 42,206,313 | (151,055) |
| 3/3/2016 | EUR | 289,514 | USD | 315,434 | 478 |
| 3/3/2016 | EUR | 1,608,520 | USD | 1,788,045 | 38,172 |
| 3/3/2016 | EUR | 820,000 | USD | 915,044 | 22,984 |

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| | | | | | |
|----------|-----|---------------|-----|------------|-------------|
| 3/3/2016 | GBP | 16,696,198 | USD | 23,790,362 | 551,728 |
| 3/3/2016 | GBP | 734,812 | USD | 1,055,279 | 32,529 |
| 3/3/2016 | GBP | 367,013 | USD | 535,844 | 25,016 |
| 3/3/2016 | GBP | 185,000 | USD | 268,245 | 10,752 |
| 3/3/2016 | JPY | 5,872,171,713 | USD | 48,531,829 | (3,548,164) |
| 3/3/2016 | JPY | 120,822,849 | USD | 1,027,016 | (44,556) |
| 3/3/2016 | JPY | 62,345,000 | USD | 533,309 | (19,626) |
| 3/3/2016 | MXN | 449,113,539 | USD | 24,725,203 | (44,670) |
| 3/3/2016 | MXN | 20,667,336 | USD | 1,127,181 | (12,681) |

FORWARD CONTRACTS (continued)

| Settlement Date | | Contracts To Deliver | In Exchange For | | Unrealized Gain (Loss) |
|-----------------|-----|----------------------|-----------------|----------------|------------------------|
| 3/3/2016 | MXN | 10,235,853 | USD | 560,558 | \$ (3,978) |
| 3/3/2016 | MXN | 4,940,000 | USD | 267,067 | (5,388) |
| 3/3/2016 | USD | 16,630,537 | AUD | 23,300,227 | (768) |
| 3/3/2016 | USD | 5,670,039 | BRL | 22,776,831 | 544 |
| 3/3/2016 | USD | 32,218,253 | CAD | 43,575,187 | (11,974) |
| 3/3/2016 | USD | 12,063,625 | CHF | 12,045,530 | 466 |
| 3/3/2016 | USD | 8,169,297 | CNH | 53,521,146 | (1,532) |
| 3/3/2016 | USD | 43,871,124 | EUR | 40,321,983 | (5,742) |
| 3/3/2016 | USD | 42,144,102 | EUR | 38,740,729 | 1,069 |
| 3/3/2016 | USD | 25,029,671 | GBP | 17,983,023 | 34 |
| 3/3/2016 | USD | 311,093 | JPY | 37,639,449 | 22,729 |
| 3/3/2016 | USD | 27,218,545 | JPY | 3,069,027,057 | 500 |
| 3/3/2016 | USD | 26,152,311 | JPY | 2,948,673,056 | (679) |
| 3/3/2016 | USD | 26,748,854 | MXN | 484,956,728 | (2,129) |
| 3/4/2016 | KRW | 5,225,847,154 | USD | 4,321,739 | 96,228 |
| 3/4/2016 | KRW | 5,439,147,036 | USD | 4,532,698 | 134,717 |
| 3/4/2016 | KRW | 93,125,248 | USD | 77,213 | 1,914 |
| 3/4/2016 | KRW | 232,070,346 | USD | 192,943 | 5,296 |
| 3/4/2016 | KRW | 114,000,000 | USD | 95,131 | 2,953 |
| 3/4/2016 | USD | 8,954,992 | KRW | 11,104,189,784 | 23,626 |
| 4/5/2016 | AUD | 21,940,529 | USD | 15,636,467 | 607 |
| 4/5/2016 | BRL | 21,520,080 | USD | 5,311,174 | |
| 4/5/2016 | CAD | 39,973,168 | USD | 29,555,219 | 10,295 |
| 4/5/2016 | CHF | 11,202,768 | USD | 11,237,774 | (842) |
| 4/5/2016 | CNH | 50,626,762 | USD | 7,703,989 | (1,348) |
| 4/5/2016 | EUR | 36,577,953 | USD | 39,829,733 | (1,635) |
| 4/5/2016 | EUR | 38,070,929 | USD | 41,461,907 | 4,770 |
| 4/5/2016 | GBP | 17,545,984 | USD | 24,424,361 | (250) |
| 4/5/2016 | JPY | 2,753,470,863 | USD | 24,447,589 | (572) |
| 4/5/2016 | JPY | 2,645,491,614 | USD | 23,489,674 | 264 |
| 4/5/2016 | KRW | 10,930,978,802 | USD | 8,806,783 | (24,363) |
| 4/5/2016 | MXN | 461,572,035 | USD | 25,386,331 | (234) |
| | | | | | \$ (4,695,241) |

See Notes to Financial Statements.

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Schedule of Investments (unaudited) (concluded)

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

February 29, 2016

CURRENCY LEGEND

| | |
|-----|---------------------------|
| AUD | Australian dollar |
| BRL | Brazilian real |
| CAD | Canadian dollar |
| CHF | Swiss franc |
| CNH | Offshore Chinese renminbi |
| EUR | Euro |
| GBP | British pound |
| JPY | Japanese yen |
| KRW | South Korean won |
| MXN | Mexican peso |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|---|-----------------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 77.2% | | |
| U.S. Treasury Bills 77.2% | | |
| U.S. Treasury Bills | | |
| 0.29%, 3/24/16* | \$ 10,000,000 | \$ 9,998,540 |
| 0.20%, 4/28/16* | 2,000,000 | 1,999,144 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$11,997,543) | | 11,997,684 |
| REPURCHASE AGREEMENT 22.6% | | |
| United States 22.6% | | |
| Deutsche Bank, tri-party repurchase agreement dated 2/29/16, 0.31% due 3/1/16; Proceeds at maturity \$3,516,030 (fully collateralized by U.S. Treasury Bond, 3.63% due 2/15/44; Market value \$3,586,423) | | |
| (Cost: \$3,516,000) | 3,516,000 | 3,516,000 |
| TOTAL INVESTMENTS IN SECURITIES 99.8% | | |
| (Cost: \$15,513,543) | | 15,513,684 |
| Cash and Other Assets in Excess of Liabilities 0.2% | | 23,708 |
| NET ASSETS 100.0% | | \$ 15,537,392 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|----------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| 3/2/2016 | BRL | 18,550,104 | USD | 4,687,921 | \$ 26,271 |
| 3/2/2016 | BRL | 11,577,212 | USD | 2,925,016 | 15,657 |
| 3/2/2016 | USD | 4,800,751 | BRL | 18,550,104 | (139,101) |
| 3/2/2016 | USD | 3,002,078 | BRL | 11,577,212 | (92,719) |
| 4/4/2016 | USD | 3,289,474 | BRL | 13,600,000 | 98,794 |
| 4/4/2016 | USD | 4,475,271 | BRL | 18,550,000 | 146,227 |
| 6/2/2016 | USD | 4,614,022 | BRL | 18,750,000 | (22,991) |
| 6/2/2016 | USD | 2,927,645 | BRL | 11,900,000 | (13,871) |
| | | | | | \$ 18,267 |

CURRENCY LEGEND

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BRL Brazilian real
USD U.S. dollar

See Notes to Financial Statements.

34 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| | Principal Amount | Value |
|---|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 50.0% | | |
| U.S. Treasury Bill 50.0% | | |
| U.S. Treasury Bill 0.17%, 4/7/16* | | |
| (Cost: \$27,087,855) | \$ 27,092,000 | \$ 27,085,335 |
| TIME DEPOSITS 19.7% | | |
| China 19.7% | | |
| Barclays Capital, Inc. 3.80%, 3/18/16 | 17,500,000 CNH | 2,671,021 |
| BNP Paribas S.A. 3.70%, 3/18/16 | 17,500,000 CNH | 2,671,022 |
| Deutsche Bank AG 5.50%, 3/18/16 | 17,500,000 CNH | 2,671,022 |
| Standard Chartered Bank 3.75%, 3/18/16 | 17,500,000 CNH | 2,671,022 |
| TOTAL TIME DEPOSITS | | 10,684,087 |
| (Cost: \$10,735,620) | | |
| REPURCHASE AGREEMENT 29.4% | | |
| United States 29.4% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/29/16, 0.31% due 3/1/16; Proceeds at maturity \$15,940,137 (fully collateralized by Fannie Mae, 4.00% 7.50% due 11/1/26 11/1/49; Market value \$16,737,000) | | |
| (Cost: \$15,940,000) | 15,940,000 | 15,940,000 |
| TOTAL INVESTMENTS IN SECURITIES 99.1% | | |
| (Cost: \$53,763,475) | | 53,709,422 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 0.9% | | 482,064 |
| NET ASSETS 100.0% | | \$ 54,191,486 |
| Principal amount is reported in U.S. dollars unless otherwise noted. | | |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
|--------------------|-------------------------|--------------------|---------------------------|

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| | | | | | | |
|-----------|-----|------------|-----|-------------|----|-----------|
| 3/10/2016 | CNH | 15,910,747 | USD | 2,482,370 | \$ | 54,761 |
| 3/10/2016 | CNH | 16,715,000 | USD | 2,494,590 | | (55,728) |
| 3/10/2016 | USD | 2,638,204 | CNH | 17,311,893 | | 3,187 |
| 3/10/2016 | USD | 425,018 | CNH | 2,735,000 | | (7,721) |
| 3/10/2016 | USD | 1,908,113 | CNH | 12,578,854 | | 11,126 |
| 4/13/2016 | CNH | 12,600,000 | USD | 1,898,219 | | (18,224) |
| 4/13/2016 | CNH | 16,585,000 | USD | 2,516,310 | | (6,247) |
| 4/13/2016 | CNY | 16,372,463 | USD | 2,546,262 | | 56,107 |
| 4/13/2016 | CNY | 15,280,000 | USD | 2,274,148 | | (49,850) |
| 4/13/2016 | USD | 17,121,530 | CNH | 110,100,000 | | (375,464) |
| 4/13/2016 | USD | 1,920,742 | CNH | 12,500,000 | | (19,509) |
| 4/13/2016 | USD | 1,826,873 | CNH | 12,000,000 | | (1,689) |
| 4/13/2016 | USD | 5,238,288 | CNY | 33,724,620 | | (108,973) |
| 4/13/2016 | USD | 3,932,541 | CNY | 25,300,000 | | (84,560) |

FORWARD CONTRACTS (continued)

| Settlement Date | | Contracts To Deliver | | In Exchange For | | Unrealized Gain (Loss) |
|-----------------|-----|----------------------|-----|-----------------|----|------------------------|
| 4/13/2016 | USD | 7,752,457 | CNY | 50,030,480 | \$ | (143,117) |
| 4/29/2016 | CNY | 16,260,000 | USD | 2,465,130 | | (2,981) |
| 4/29/2016 | USD | 18,085,813 | CNY | 116,834,354 | | (351,484) |
| | | | | | \$ | (1,100,366) |

CURRENCY LEGEND

| | |
|-----|---------------------------|
| CNH | Offshore Chinese renminbi |
| CNY | Chinese yuan |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|---|---------------------|---------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 72.8% | | |
| U.S. Treasury Bill 72.8% | | |
| U.S. Treasury Bill 0.25%, 3/31/16* | | |
| (Cost: \$3,299,324) | \$ 3,300,000 | \$ 3,299,327 |
| REPURCHASE AGREEMENT 26.2% | | |
| United States 26.2% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/29/16, 0.31% due 3/1/16; Proceeds at maturity \$1,185,010 (fully collateralized by Fannie Mae, 3.00% 5.52% due 8/1/42 11/1/43, Freddie Mac, 3.50% due 1/1/46, Ginnie Mae, 3.50% due 2/20/46 and Resolution Funding Corp. Interest Strip, 0.00% due 7/15/26; Market value \$1,243,637) | | |
| (Cost: \$1,185,000) | 1,185,000 | 1,185,000 |
| TOTAL INVESTMENTS IN SECURITIES 99.0% | | |
| (Cost: \$4,484,324) | | 4,484,327 |
| Cash and Other Assets in Excess of Liabilities 1.0% | | 46,123 |
| NET ASSETS 100.0% | | \$ 4,530,450 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 3/2/2016 | AUD 274,324 | USD 196,526 | \$ 590 |
| 3/2/2016 | AUD 806,306 | USD 580,567 | 4,663 |
| 3/2/2016 | BRL 2,232,648 | USD 564,941 | 3,876 |
| 3/2/2016 | CAD 260,442 | USD 188,338 | (3,927) |
| 3/2/2016 | CAD 776,080 | USD 570,719 | (2,202) |
| 3/2/2016 | CLP 139,685,532 | USD 195,091 | (5,938) |
| 3/2/2016 | CLP 417,676,243 | USD 603,312 | 2,210 |
| 3/2/2016 | NOK 1,691,301 | USD 193,698 | (310) |
| 3/2/2016 | NOK 5,042,791 | USD 581,938 | 3,484 |
| 3/2/2016 | NZD 301,452 | USD 203,016 | 4,253 |
| 3/2/2016 | NZD 895,601 | USD 599,135 | 8,620 |
| 3/2/2016 | RUB 12,879,461 | USD 178,807 | 7,180 |
| 3/2/2016 | RUB 39,710,424 | USD 519,831 | (9,337) |
| 3/2/2016 | USD 779,554 | AUD 1,080,630 | (7,714) |
| 3/2/2016 | USD 544,475 | BRL 2,232,648 | 16,590 |

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| | | | | | |
|----------|-----|-----------|-----|-------------|----------|
| 3/2/2016 | USD | 779,167 | CAD | 1,036,522 | (13,981) |
| 3/2/2016 | USD | 773,576 | CLP | 557,361,775 | 28,556 |
| 3/2/2016 | USD | 777,401 | NOK | 6,734,092 | (4,939) |
| 3/2/2016 | USD | 781,794 | NZD | 1,197,053 | 7,483 |
| 3/2/2016 | USD | 780,330 | RUB | 52,589,885 | (79,535) |
| 3/2/2016 | USD | 769,485 | ZAR | 11,059,121 | (68,871) |
| 3/2/2016 | ZAR | 2,719,867 | USD | 178,344 | 6,036 |
| 3/2/2016 | ZAR | 8,339,254 | USD | 534,028 | 5,722 |
| 6/3/2016 | USD | 566,793 | AUD | 790,460 | (4,562) |
| 6/3/2016 | USD | 570,594 | BRL | 2,318,609 | (3,039) |

FORWARD CONTRACTS (continued)

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-----|-------------------------|-----|--------------------|---------------------------|
| 6/3/2016 | USD | 572,273 | CAD | 778,085 | \$ 2,218 |
| 6/3/2016 | USD | 568,564 | CLP | 397,372,286 | (2,128) |
| 6/3/2016 | USD | 565,223 | NOK | 4,900,304 | (3,372) |
| 6/3/2016 | USD | 569,691 | NZD | 856,025 | (8,252) |
| 6/3/2016 | USD | 568,371 | RUB | 44,480,988 | 10,198 |
| 6/3/2016 | USD | 567,449 | ZAR | 9,019,940 | (6,388) |
| | | | | | \$ (112,816) |

CURRENCY LEGEND

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

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|--|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 64.9% | | |
| U.S. Treasury Bills 64.9% | | |
| U.S. Treasury Bills | | |
| 0.07%, 3/10/16* | \$ 13,050,000 | \$ 13,049,465 |
| 0.22%, 4/7/16* | 11,886,000 | 11,883,076 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$24,933,196) | | 24,932,541 |
| REPURCHASE AGREEMENT 31.9% | | |
| United States 31.9% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/29/16, 0.31% due 3/1/16; Proceeds at maturity \$12,250,105 (fully collateralized by U.S. Treasury Bonds Coupon Strips, 0.00% due 8/15/17 5/15/44; Market value \$12,495,000) | | |
| (Cost: \$12,250,000) | 12,250,000 | 12,250,000 |
| TOTAL INVESTMENTS IN SECURITIES 96.8% | | |
| (Cost: \$37,183,196) | | 37,182,541 |
| Cash and Other Assets in Excess of Liabilities 3.2% | | 1,217,117 |
| NET ASSETS 100.0% | | \$ 38,399,658 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------------|-------------------------|--------------------|---------------------------|
| 5/3/2016 | BRL 899,835 | USD 225,882 | \$ 3,538 |
| 5/3/2016 | BRL 456,364 | USD 113,549 | 784 |
| 5/3/2016 | CLP 156,603,934 | USD 222,512 | (1,462) |
| 5/3/2016 | CLP 78,880,842 | USD 110,730 | (2,085) |
| 5/3/2016 | CNH 1,467,574 | USD 219,467 | (3,290) |
| 5/3/2016 | CNH 734,913 | USD 110,264 | (1,285) |
| 5/3/2016 | COP 736,499,030 | USD 219,167 | (730) |
| 5/3/2016 | COP 368,218,498 | USD 109,487 | (452) |

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| | | | | | |
|----------|-----|---------------|-----|----------------|----------------|
| 5/3/2016 | IDR | 3,101,884,921 | USD | 222,997 | (5,831) |
| 5/3/2016 | IDR | 1,540,077,220 | USD | 111,535 | (2,077) |
| 5/3/2016 | INR | 15,032,627 | USD | 218,434 | 2,126 |
| 5/3/2016 | INR | 7,545,638 | USD | 109,947 | 1,371 |
| 5/3/2016 | KRW | 263,322,443 | USD | 218,525 | 6,373 |
| 5/3/2016 | KRW | 130,469,822 | USD | 108,661 | 3,546 |
| 5/3/2016 | MXN | 4,053,708 | USD | 221,777 | (1,218) |
| 5/3/2016 | MXN | 2,026,297 | USD | 109,681 | (1,786) |
| 5/3/2016 | MYR | 949,384 | USD | 227,943 | 3,306 |
| 5/3/2016 | MYR | 467,766 | USD | 112,715 | 2,035 |
| 5/3/2016 | PHP | 10,494,538 | USD | 216,964 | (2,580) |
| 5/3/2016 | PHP | 5,286,797 | USD | 109,698 | (900) |
| 5/3/2016 | THB | 7,890,767 | USD | 220,782 | 114 |
| 5/3/2016 | THB | 3,956,352 | USD | 111,009 | 368 |
| 5/3/2016 | TRY | 668,313 | USD | 223,904 | 1,758 |
| 5/3/2016 | TRY | 339,202 | USD | 113,495 | 746 |
| 5/3/2016 | USD | 2,833,596 | BRL | 11,849,249 | 94,289 |
| 5/3/2016 | USD | 2,835,289 | CLP | 2,052,947,357 | 100,828 |
| 5/3/2016 | USD | 2,836,471 | CNH | 18,974,008 | \$ 43,506 |
| 5/3/2016 | USD | 2,818,675 | COP | 9,645,505,484 | 61,183 |
| 5/3/2016 | USD | 2,835,648 | IDR | 40,096,068,673 | 122,256 |
| 5/3/2016 | USD | 960,500 | INR | 66,288,909 | (6,654) |
| 5/3/2016 | USD | 932,047 | INR | 64,339,235 | (6,256) |
| 5/3/2016 | USD | 931,913 | INR | 64,339,237 | (6,121) |
| 5/3/2016 | USD | 2,830,039 | KRW | 3,414,017,964 | (79,461) |
| 5/3/2016 | USD | 2,831,270 | MXN | 52,634,020 | 64,134 |
| 5/3/2016 | USD | 2,878,680 | MYR | 12,225,752 | 14,099 |
| 5/3/2016 | USD | 2,817,273 | PHP | 136,525,054 | 38,800 |
| 5/3/2016 | USD | 2,833,515 | THB | 102,034,862 | 19,929 |
| 5/3/2016 | USD | 2,847,411 | TRY | 8,746,442 | 59,880 |
| 5/3/2016 | USD | 2,830,923 | ZAR | 47,192,328 | 123,047 |
| 5/3/2016 | ZAR | 3,657,066 | USD | 227,399 | (1,512) |
| 5/3/2016 | ZAR | 1,806,810 | USD | 111,250 | (1,846) |
| 5/4/2016 | PLN | 891,895 | USD | 225,371 | 2,452 |
| 5/4/2016 | PLN | 451,492 | USD | 113,779 | 934 |
| 5/4/2016 | RUB | 17,657,091 | USD | 225,046 | (6,278) |
| 5/4/2016 | RUB | 8,740,674 | USD | 110,266 | (4,244) |
| 5/4/2016 | USD | 2,830,122 | PLN | 11,674,519 | 87,791 |
| 5/4/2016 | USD | 2,851,996 | RUB | 229,096,310 | 149,378 |
| | | | | \$ | 872,503 |

See Notes to Financial Statements.

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Schedule of Investments (unaudited) (concluded)

WisdomTree Emerging Currency Strategy Fund (CEW)

February 29, 2016

CURRENCY LEGEND

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

See Notes to Financial Statements.

38 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| | Principal Amount | Value |
|---|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 73.5% | | |
| U.S. Treasury Bill 73.5% | | |
| U.S. Treasury Bill 0.25%, 3/31/16* | | |
| (Cost: \$7,501,465) | \$ 7,503,000 | \$ 7,501,469 |
| REPURCHASE AGREEMENT 26.3% | | |
| United States 26.3% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/29/16, 0.31% due 3/1/16; Proceeds at maturity \$2,678,023 (fully collateralized by Fannie Mae, 1.81% 7.00% due 4/8/20 11/1/40, Freddie Mac, 1.80% due 9/28/20, Ginnie Mae, 3.00% 5.50% due 11/15/38 7/15/45, and U.S. Treasury Bond Coupon Strips, 0.00% due 5/15/28; Market value \$2,798,362) | | |
| (Cost: \$2,678,000) | 2,678,000 | 2,678,000 |
| TOTAL INVESTMENTS IN SECURITIES 99.8% | | |
| (Cost: \$10,179,465) | | 10,179,469 |
| Cash and Other Assets in Excess of Liabilities 0.2% | | 21,111 |
| NET ASSETS 100.0% | | \$ 10,200,580 |

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 5/3/2016 | USD 3,503,080 | INR 241,765,057 | \$ (24,268) |
| 5/3/2016 | USD 3,399,309 | INR 234,654,325 | (22,816) |
| 5/3/2016 | USD 3,398,817 | INR 234,654,332 | (22,323) |
| | | | \$ (69,407) |

CURRENCY LEGEND

| | |
|-----|--------------|
| INR | Indian rupee |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|-----------------------------|------------------|
| FOREIGN CORPORATE BOND 4.7% | | |
| Taiwan 4.7% | | |
| Export-Import Bank of Korea 0.70%, 7/1/16, Reg S | 47,300,000 TWD | \$ 1,416,566 |
| FOREIGN GOVERNMENT AGENCIES 13.3% | | |
| Australia 13.3% | | |
| Queensland Treasury Corp. 6.00%, 7/21/22, Series 22, Reg S | 1,317,000 AUD | 1,132,825 |
| South Australian Government Financing Authority 5.00%, 5/20/21, Series 21 | 1,800,000 AUD | 1,451,325 |
| Western Australian Treasury Corp. 7.00%, 10/15/19, Series 19 | 1,728,000 AUD | 1,441,247 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | |
| (Cost: \$4,531,901) | | 4,025,397 |
| FOREIGN GOVERNMENT OBLIGATIONS 61.0% | | |
| China 4.6% | | |
| China Government Bond | | |
| 2.48%, 12/1/20 | 2,000,000 CNY | 288,514 |
| 2.36%, 8/18/21, Reg S | 2,500,000 CNY | 354,168 |
| 3.10%, 6/29/22 | 2,500,000 CNY | 364,171 |
| 3.48%, 6/29/27, Reg S | 2,500,000 CNY | 372,575 |
| Total China | | 1,379,428 |
| Hong Kong 6.7% | | |
| Hong Kong Government Bond | | |
| 1.51%, 2/24/27 | 2,500,000 HKD | 326,121 |
| Hong Kong Government Bond Programme | | |
| 2.46%, 8/4/21 | 8,700,000 HKD | 1,193,371 |
| 1.10%, 1/17/23 | 4,000,000 HKD | 511,406 |
| Total Hong Kong | | 2,030,898 |
| Indonesia 4.0% | | |
| Indonesia Treasury Bond | | |
| 12.80%, 6/15/21, Series FR34 | 7,718,000,000 IDR | 688,702 |
| 7.00%, 5/15/22, Series FR61 | 7,334,000,000 IDR | 512,739 |
| Total Indonesia | | 1,201,441 |
| Malaysia 6.7% | | |
| Malaysia Government Bond | | |
| 4.01%, 9/15/17, Series 0210 | 1,050,000 MYR | 253,569 |
| 3.26%, 3/1/18, Series 0213 | 2,886,000 MYR | 686,453 |
| 4.38%, 11/29/19, Series 0902 | 4,405,000 MYR | 1,080,571 |

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| | | |
|---|--------------------|----------------------|
| Total Malaysia | | 2,020,593 |
| New Zealand 2.2% | | |
| New Zealand Government Bond | | |
| 5.00%, 3/15/19, Series 319, Reg S | 941,000 NZD | 669,533 |
| Philippines 6.5% | | |
| Philippine Government Bond | | |
| 5.00%, 8/18/18, Series 7-51 | 17,850,000 PHP | 390,930 |
| 3.50%, 3/20/21, Series 7-57 | 10,000,000 PHP | 209,014 |
| Philippine Government International Bond | | |
| 4.95%, 1/15/21 | 27,000,000 PHP | 581,411 |
| 3.90%, 11/26/22 | 22,000,000 PHP | 445,099 |
| 6.25%, 1/14/36 | 15,000,000 PHP | 342,038 |
| Total Philippines | | 1,968,492 |
| Singapore 13.6% | | |
| Singapore Government Bond | | |
| 2.50%, 6/1/19 | 1,105,000 SGD | \$ 816,249 |
| 2.25%, 6/1/21 | 2,060,000 SGD | 1,495,216 |
| 3.00%, 9/1/24 | 1,960,000 SGD | 1,477,089 |
| 2.88%, 7/1/29 | 423,000 SGD | 310,510 |
| Total Singapore | | 4,099,064 |
| South Korea 12.2% | | |
| Korea Treasury Bond | | |
| 5.75%, 9/10/18, Series 1809 | 1,898,520,000 KRW | 1,697,510 |
| 3.50%, 3/10/24, Series 2403 | 2,172,390,000 KRW | 1,985,521 |
| Total South Korea | | 3,683,031 |
| Thailand 4.5% | | |
| Thailand Government Bond | | |
| 3.25%, 6/16/17 | 28,114,000 THB | 807,895 |
| 2.80%, 10/10/17 | 19,610,000 THB | 561,902 |
| Total Thailand | | 1,369,797 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$21,699,435) | | 18,422,277 |
| SUPRANATIONAL BONDS 13.8% | | |
| Asian Development Bank | | |
| 2.85%, 10/21/20 | 4,000,000 CNY | 578,223 |
| European Investment Bank | | |
| 7.20%, 7/9/19, Reg S | 11,860,000,000 IDR | 842,331 |
| International Finance Corp. | | |
| 8.25%, 6/10/21 | 88,830,000 INR | 1,383,150 |
| Nordic Investment Bank | | |
| 3.50%, 1/30/18 ^(a) | 2,035,000 NZD | 1,361,595 |
| TOTAL SUPRANATIONAL BONDS | | |
| (Cost: \$4,789,574) | | 4,165,299 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 2.3% | | |
| United States 2.3% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(b) | | |
| (Cost: \$683,400) ^(c) | 683,400 | 683,400 |
| TOTAL INVESTMENTS IN SECURITIES 95.1% | | |
| (Cost: \$33,299,420) | | 28,712,939 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 4.9% | | 1,472,861 |
| NET ASSETS 100.0% | | \$ 30,185,800 |

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

(a) Security, or portion thereof, was on loan at February 29, 2016 (See Note 2).

(b) Rate shown represents annualized 7-day yield as of February 29, 2016.

(c)

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At February 29, 2016, the total market value of the Fund's securities on loan was \$669,089 and the total market value of the collateral held by the Fund was \$683,400.

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

See Notes to Financial Statements.

40 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|------------------------|-----------------------------|------------------------|-------------------------------|
| 3/16/2016 | USD 363,650 | INR 24,630,000 | \$ (6,168) |
| 3/16/2016 | USD 145,201 | INR 10,000,000 | (60) |
| 3/16/2016 | USD 81,377 | KRW 96,000,000 | (3,932) |
| 3/16/2016 | USD 639,375 | THB 23,107,000 | 7,643 |
| 3/16/2016 | USD 411,170 | TWD 13,496,662 | (6,640) |
| 3/16/2016 | USD 150,317 | TWD 5,000,000 | (454) |
| | | | \$ (9,611) |

CURRENCY LEGEND

| | |
|-----|--------------------|
| AUD | Australian dollar |
| CNY | Chinese yuan |
| HKD | Hong Kong dollar |
| IDR | Indonesian rupiah |
| INR | Indian rupee |
| KRW | South Korean won |
| MYR | Malaysian ringgit |
| NZD | New Zealand dollar |
| PHP | Philippine peso |
| SGD | Singapore dollar |
| THB | Thai baht |
| TWD | New Taiwan dollar |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|---|-----------------------------|-------------------|
| Investments | | |
| FOREIGN GOVERNMENT AGENCIES 38.1% | | |
| Australia 38.1% | | |
| Australian Capital Territory | | |
| 5.50%, 6/7/18 | 610,000 AUD | \$ 469,207 |
| 4.25%, 4/11/22 | 3,750,000 AUD | 2,951,593 |
| KFW | | |
| 6.25%, 12/4/19 | 1,312,000 AUD | 1,063,791 |
| 2.75%, 4/16/20, Reg S | 1,000,000 AUD | 719,720 |
| 6.25%, 5/19/21 | 800,000 AUD | 670,426 |
| 4.00%, 2/27/25, Reg S | 2,000,000 AUD | 1,550,002 |
| Landwirtschaftliche Rentenbank | | |
| 5.50%, 3/29/22 | 1,550,000 AUD | 1,272,308 |
| 4.25%, 1/24/23, Series 15 | 1,400,000 AUD | 1,081,215 |
| 4.75%, 4/8/24 | 1,540,000 AUD | 1,236,860 |
| New South Wales Treasury Corp. | | |
| 6.00%, 2/1/18, Series 18 | 600 AUD | 462 |
| 6.00%, 5/1/20, Series 520 | 3,340,000 AUD | 2,769,864 |
| 4.00%, 4/8/21 | 2,525,000 AUD | 1,968,006 |
| 5.00%, 8/20/24, Series 24 | 1,110,000 AUD | 944,216 |
| Northern Territory Treasury Corp. | | |
| 4.25%, 9/20/21 | 4,500,000 AUD | 3,510,393 |
| Queensland Treasury Corp. | | |
| 6.25%, 2/21/20, Series 20, Reg S | 4,280,000 AUD | 3,531,276 |
| 5.50%, 6/21/21, Series 21, Reg S | 3,120,000 AUD | 2,577,704 |
| 5.75%, 7/22/24, Series 24, Reg S | 3,455,000 AUD | 3,014,882 |
| 4.75%, 7/21/25, Series 25, Reg S ^(a) | 2,425,000 AUD | 1,997,343 |
| South Australian Government Financing Authority | | |
| 5.75%, 9/20/17, Series 17 | 490,000 AUD | 369,790 |
| 5.00%, 5/20/21, Series 21 | 2,755,000 AUD | 2,221,334 |
| 4.25%, 11/20/23, Series 23 | 3,595,000 AUD | 2,844,979 |
| Tasmanian Public Finance | | |
| 5.00%, 9/20/17, Series 17, Reg S | 2,900,000 AUD | 2,164,050 |
| Treasury Corp. of Victoria | | |
| 6.00%, 6/15/20, Series 0620 | 1,900,000 AUD | 1,576,806 |
| 6.00%, 10/17/22, Series 1022 | 4,080,000 AUD | 3,560,243 |
| Western Australian Treasury Corp. | | |
| 7.00%, 10/15/19, Series 19 | 750,000 AUD | 625,541 |
| 2.50%, 7/22/20, Reg S | 6,650,000 AUD | 4,786,754 |
| 7.00%, 7/15/21, Series 21 | 4,645,000 AUD | 4,078,803 |
| 6.00%, 10/16/23, Series 23 | 3,437,800 AUD | 2,997,501 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | 56,555,069 |
| (Cost: \$59,399,076) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 32.6% | | |
| Australia 20.9% | | |

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| | | |
|--|---------------|--------------------|
| Australia Government Bond | | |
| 4.25%, 7/21/17, Series 135, Reg S | 2,630,000 AUD | 1,940,777 |
| 5.50%, 1/21/18, Series 132, Reg S | 6,068,000 AUD | 4,632,106 |
| 3.25%, 10/21/18, Series 141, Reg S | 4,050,000 AUD | 3,005,213 |
| 5.25%, 3/15/19, Series 122, Reg S | 1,011,000 AUD | 796,762 |
| 2.75%, 10/21/19, Series 143, Reg S | 4,395,000 AUD | 3,247,049 |
| 4.50%, 4/15/20, Series 126, Reg S | 2,450,000 AUD | 1,936,628 |
| 1.75%, 11/21/20, Series 146, Reg S | 3,645,000 AUD | 2,584,368 |
| 5.75%, 5/15/21, Series 124, Reg S | 2,770,000 AUD | 2,348,194 |
| 5.75%, 7/15/22, Series 128, Reg S | 1,845,000 AUD | 1,602,794 |
| 5.50%, 4/21/23, Series 133, Reg S | 2,795,000 AUD | 2,430,868 |
| 3.25%, 4/21/25, Series 139, Reg S | 1,550,000 AUD | 1,189,317 |
| 4.75%, 4/21/27, Series 136, Reg S | 2,645,000 AUD | \$ 2,307,940 |
| 4.50%, 4/21/33, Series 140, Reg S | 3,585,000 AUD | 3,143,496 |
| Total Australia | | 31,165,512 |
| New Zealand 11.7% | | |
| New Zealand Government Bond | | |
| 6.00%, 12/15/17, Series 1217, Reg S | 4,744,000 NZD | 3,334,111 |
| 5.00%, 3/15/19, Series 319, Reg S | 4,400,000 NZD | 3,130,656 |
| 3.00%, 4/15/20, Series 420, Reg S | 3,255,000 NZD | 2,197,197 |
| 6.00%, 5/15/21, Series 521, Reg S | 4,205,000 NZD | 3,248,783 |
| 5.50%, 4/15/23, Series 423, Reg S | 3,745,000 NZD | 2,927,345 |
| 4.50%, 4/15/27, Series 427, Reg S | 2,490,000 NZD | 1,878,932 |
| 3.50%, 4/14/33, Reg S | 955,000 NZD | 648,113 |
| Total New Zealand | | 17,365,137 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$51,468,508) | | 48,530,649 |
| SUPRANATIONAL BONDS 28.0% | | |
| African Development Bank | | |
| 5.25%, 3/23/22, Series GDIF | 1,889,000 AUD | 1,529,032 |
| 4.75%, 3/6/24, Series GDIF | 650,000 AUD | 521,157 |
| Asian Development Bank | | |
| 5.00%, 3/9/22 | 3,050,000 AUD | 2,454,979 |
| 3.75%, 3/12/25 | 3,350,000 AUD | 2,552,084 |
| Council of Europe Development Bank | | |
| 6.00%, 10/8/20 | 2,945,000 AUD | 2,399,155 |
| EUROFIMA | | |
| 6.25%, 12/28/18, Reg S | 2,450,000 AUD | 1,923,808 |
| 5.50%, 6/30/20 | 3,060,000 AUD | 2,430,251 |
| European Bank for Reconstruction & Development | | |
| 0.50%, 9/1/23 | 5,840,000 AUD | 3,413,197 |
| European Investment Bank | | |
| 6.50%, 8/7/19 | 795,000 AUD | 642,504 |
| 2.50%, 4/30/20 | 2,000,000 AUD | 1,424,174 |
| 2.84%, 3/10/21 ^(b) | 3,362,000 AUD | 2,086,072 |
| Inter-American Development Bank | | |
| 6.50%, 8/20/19 | 1,337,000 AUD | 1,085,295 |
| 3.25%, 2/7/20 | 2,850,000 AUD | 2,094,503 |
| 4.75%, 8/27/24 | 1,555,000 AUD | 1,262,588 |
| 2.75%, 10/30/25 | 1,360,000 AUD | 954,956 |
| International Bank for Reconstruction & Development | | |
| 5.75%, 10/21/19, Series GDIF | 3,045,000 AUD | 2,430,600 |
| 2.50%, 3/12/20 | 2,880,000 AUD | 2,062,067 |
| International Finance Corp. | | |
| 5.75%, 7/28/20 | 3,766,000 AUD | 3,054,428 |
| 4.00%, 4/3/25, Reg S | 2,410,000 AUD | 1,873,029 |
| Landwirtschaftliche Rentenbank | | |
| 5.50%, 3/9/20 | 670,000 AUD | 531,651 |
| 2.70%, 9/5/22, Reg S | 1,450,000 AUD | 1,023,268 |
| Nordic Investment Bank | | |
| 4.75%, 2/28/24 | 4,755,000 AUD | 3,841,668 |
| TOTAL SUPRANATIONAL BONDS | | 41,590,466 |
| (Cost: \$43,013,954) | | 41,590,466 |
| TOTAL INVESTMENTS IN SECURITIES 98.7% | | 146,676,184 |

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(Cost: \$153,881,538)

| | | |
|--|------|-----------|
| Cash, Foreign Currency and Other Assets in Excess of Liabilities | 1.3% | 1,875,926 |
|--|------|-----------|

| | | |
|-------------------|---------------|-----------------------|
| NET ASSETS | 100.0% | \$ 148,552,110 |
|-------------------|---------------|-----------------------|

See Notes to Financial Statements.

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Schedule of Investments (unaudited) (concluded)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

February 29, 2016

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

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

(b) Represents a zero coupon bond. Rate shown reflects the effective yield as of February 29, 2016.

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

FINANCIAL DERIVATIVE INSTRUMENTS

FORWARD CONTRACTS

| Settlement Date | | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|-----------------|-----|----------------------|-----------------|------------------------|
| 3/3/2016 | AUD | 8,559,636 | USD 6,113,250 | \$ (471) |
| 3/3/2016 | NZD | 1,101,327 | USD 726,104 | (56) |
| | | | | \$ (527) |

CURRENCY LEGEND

| | |
|-----|--------------------|
| AUD | Australian dollar |
| NZD | New Zealand dollar |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| U.S. GOVERNMENT AGENCIES 25.6% | | |
| Federal Home Loan Mortgage Corporation 9.4% | | |
| 6.75%, 9/15/29, Series GDIF | \$ 100,000 | \$ 150,330 |
| 6.25%, 7/15/32 | 195,000 | 286,529 |
| 5.00%, 6/1/37 | 7,159 | 7,901 |
| 5.50%, 2/1/40 | 26,255 | 29,464 |
| 4.00%, 11/1/40 | 44,454 | 47,547 |
| 5.50%, 6/1/41 | 12,081 | 13,556 |
| 5.00%, 7/1/41 | 23,292 | 25,652 |
| 3.00%, 2/1/44 | 367,042 | 376,268 |
| 3.50%, 5/1/44 | 200,704 | 210,142 |
| 4.50%, 5/1/44 | 43,236 | 46,969 |
| 3.50%, 7/1/44 | 206,362 | 216,065 |
| 4.50%, 7/1/44 | 501,456 | 544,768 |
| 3.50%, 10/1/44 | 70,829 | 74,160 |
| 3.50%, 1/1/45 | 200,843 | 210,287 |
| 4.00%, 3/1/45 | 44,093 | 47,067 |
| 3.00%, 4/1/45 | 48,009 | 49,181 |
| 3.00%, 5/1/45 | 192,977 | 197,690 |
| 3.50%, 6/1/45 | 185,823 | 194,560 |
| 4.00%, 6/1/45 | 187,767 | 200,471 |
| 3.00%, 7/1/45 | 48,821 | 50,014 |
| 3.00%, 8/1/45 | 195,525 | 200,300 |
| 3.50%, 8/1/45 | 597,676 | 625,780 |
| 4.00%, 9/1/45 | 388,468 | 414,812 |
| 4.00%, 10/1/45 | 417,034 | 445,314 |
| 3.50%, 11/1/45 | 198,114 | 207,430 |
| 3.00%, 12/1/45 | 198,977 | 203,837 |
| 3.00%, 3/1/46 ^(a) | 350,000 | 358,121 |
| 3.50%, 3/1/46 ^(a) | 550,000 | 575,083 |
| 4.00%, 3/1/46 ^(a) | 400,000 | 426,258 |
| 4.50%, 3/1/46 ^(a) | 175,000 | 189,738 |
| 5.00%, 3/1/46 ^(a) | 775,000 | 852,448 |
| Total Federal Home Loan Mortgage Corporation | | 7,477,742 |
| Federal National Mortgage Association 15.8% | | |
| 3.00%, 3/1/28 | 145,000 | 144,230 |
| 6.25%, 5/15/29 | 240,000 | 343,272 |
| 5.63%, 7/15/37 | 170,000 | 238,944 |
| 5.00%, 5/1/38 | 38,295 | 42,403 |
| 5.50%, 11/1/38 | 8,018 | 9,024 |
| 5.50%, 4/1/40 | 41,428 | 46,887 |
| 5.50%, 9/1/41 | 179,840 | 202,549 |
| 4.00%, 12/1/42 | 346,990 | 371,490 |

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| | | |
|------------------------------|-----------|-----------|
| 2.50%, 3/1/43 | 38,774 | 38,692 |
| 4.00%, 6/1/43 | 330,878 | 353,853 |
| 3.00%, 7/1/43 | 49,447 | 50,805 |
| 4.00%, 8/1/43 | 199,130 | 212,697 |
| 4.00%, 9/1/43 | 505,594 | 540,040 |
| 4.50%, 9/1/43 | 82,357 | 89,722 |
| 3.50%, 10/1/43 | 682,273 | 716,151 |
| 4.00%, 5/1/44 | 44,074 | 47,076 |
| 4.50%, 5/1/44 | 564,754 | 617,158 |
| 4.00%, 7/1/44 | 47,874 | 51,136 |
| 4.00%, 8/1/44 | 255,260 | 272,651 |
| 4.00%, 11/1/44 | 39,827 | 42,540 |
| 3.00%, 1/1/45 | 22,570 | 23,174 |
| 4.00%, 2/1/45 | 207,417 | 221,549 |
| 3.00%, 4/1/45 | 498,996 | 512,333 |
| 3.00%, 5/1/45 | 192,678 | 197,828 |
| 3.50%, 6/1/45 | 193,690 | 203,236 |
| 3.50%, 7/1/45 | 96,738 | 101,468 |
| 3.50%, 9/1/45 | 486,875 | 510,646 |
| 3.00%, 10/1/45 | 196,670 | 201,927 |
| 3.50%, 10/1/45 | 392,937 | 412,131 |
| 3.00%, 11/1/45 | 190,308 | 195,394 |
| 3.50%, 11/1/45 | 197,634 | 207,381 |
| 3.00%, 12/1/45 | 198,704 | 204,015 |
| 3.50%, 12/1/45 | 593,847 | 622,910 |
| 3.00%, 2/1/46 | 424,339 | 435,681 |
| 2.50%, 3/1/46 ^(a) | 25,000 | 24,922 |
| 3.00%, 3/1/46 ^(a) | 550,000 | 564,022 |
| 3.50%, 3/1/46 ^(a) | 900,000 | 943,006 |
| 4.00%, 3/1/46 ^(a) | 675,000 | 720,325 |
| 4.50%, 3/1/46 ^(a) | 525,000 | 570,270 |
| 5.00%, 3/1/46 ^(a) | 1,150,000 | 1,273,645 |

Total Federal National Mortgage Association **12,577,183**

Tennessee Valley Authority 0.4%

| | | |
|----------------------------|---------|----------------|
| Tennessee Valley Authority | | |
| 4.25%, 9/15/65 | 280,000 | 295,437 |

TOTAL U.S. GOVERNMENT AGENCIES

(Cost: \$20,263,797) **20,350,362**

U.S. GOVERNMENT OBLIGATIONS 17.0%

U.S. Treasury Bonds 1.2%

| | | |
|--------------------|---------|---------|
| U.S. Treasury Bond | | |
| 6.00%, 2/15/26 | 100,000 | 138,869 |
| 3.00%, 11/15/45 | 750,000 | 810,293 |

Total U.S. Treasury Bonds **949,162**

U.S. Treasury Notes 15.8%

| | | |
|--------------------|-----------|-----------|
| U.S. Treasury Note | | |
| 0.88%, 6/15/17 | 850,000 | 851,627 |
| 2.50%, 6/30/17 | 438,000 | 448,223 |
| 0.50%, 7/31/17 | 739,000 | 736,359 |
| 0.63%, 8/31/17 | 2,400,000 | 2,395,078 |
| 0.88%, 7/15/18 | 3,830,000 | 3,834,562 |
| 1.38%, 5/31/20 | 90,000 | 90,744 |
| 1.50%, 5/31/20 | 90,000 | 91,209 |
| 1.63%, 6/30/20 | 120,000 | 122,198 |
| 1.88%, 6/30/20 | 90,000 | 92,638 |
| 2.00%, 7/31/20 | 90,000 | 93,080 |
| 2.13%, 8/31/20 | 240,000 | 249,511 |
| 2.00%, 9/30/20 | 90,000 | 93,132 |
| 1.75%, 10/31/20 | 90,000 | 92,108 |
| 2.00%, 11/30/20 | 90,000 | 93,108 |
| 2.38%, 12/31/20 | 250,000 | 263,061 |
| 2.13%, 1/31/21 | 1,340,000 | 1,395,406 |
| 2.00%, 2/28/21 | 1,090,000 | 1,128,512 |
| 2.50%, 8/15/23 | 479,000 | 511,473 |

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| | |
|--|------------|
| Total U.S. Treasury Notes | 12,582,029 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | |
| (Cost: \$13,434,882) | 13,531,191 |

See Notes to Financial Statements.

44 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|------------|
| CORPORATE BONDS 40.3% | | |
| United States 40.3% | | |
| 21st Century Fox America, Inc. 4.75%, 9/15/44 | \$ 209,000 | \$ 196,695 |
| Abbott Laboratories 2.55%, 3/15/22 | 118,000 | 117,597 |
| AbbVie, Inc. 1.80%, 5/14/18 | 350,000 | 349,201 |
| 4.50%, 5/14/35 | 175,000 | 174,802 |
| ACE INA Holdings, Inc. 2.88%, 11/3/22 | 200,000 | 203,686 |
| Actavis Funding SCS 2.35%, 3/12/18 | 360,000 | 362,389 |
| Aetna, Inc. 2.75%, 11/15/22 | 300,000 | 294,095 |
| Altria Group, Inc. 5.38%, 1/31/44 | 180,000 | 204,017 |
| Amazon.com, Inc. 3.30%, 12/5/21 | 175,000 | 184,164 |
| 4.80%, 12/5/34 | 150,000 | 162,565 |
| American International Group, Inc. 2.30%, 7/16/19 | 145,000 | 143,926 |
| 3.88%, 1/15/35 | 73,000 | 61,908 |
| Amgen, Inc. 2.13%, 5/1/20 | 150,000 | 149,116 |
| 3.13%, 5/1/25 | 145,000 | 143,613 |
| Anadarko Petroleum Corp. 6.45%, 9/15/36 | 220,000 | 183,106 |
| Anthem, Inc. 6.38%, 6/15/37 | 200,000 | 233,055 |
| Appalachian Power Co. 7.00%, 4/1/38 | 80,000 | 102,921 |
| AT&T, Inc. 2.38%, 11/27/18 | 200,000 | 202,285 |
| 3.40%, 5/15/25 | 325,000 | 319,876 |
| 4.50%, 5/15/35 | 300,000 | 276,236 |
| 4.75%, 5/15/46 | 85,000 | 77,886 |
| Bank of America Corp. 2.00%, 1/11/18 | 425,000 | 423,702 |
| 5.70%, 1/24/22 | 493,000 | 555,243 |
| Baxalta, Inc. 2.88%, 6/23/20 ^(b) | 210,000 | 205,772 |
| Becton Dickinson and Co. 2.68%, 12/15/19 | 150,000 | 153,276 |

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| | | |
|---|---------|---------|
| Berkshire Hathaway Energy Co. 4.50%, 2/1/45 | 50,000 | 49,815 |
| Boston Properties L.P. 3.70%, 11/15/18 | 160,000 | 165,879 |
| Burlington Northern Santa Fe LLC 3.65%, 9/1/25 | 100,000 | 104,767 |
| 4.15%, 4/1/45 | 45,000 | 43,695 |
| Capital One Financial Corp. 3.20%, 2/5/25 | 145,000 | 139,392 |
| Caterpillar, Inc. 3.80%, 8/15/42 | 280,000 | 256,561 |
| CCO Safari II LLC 4.91%, 7/23/25 ^(b) | 350,000 | 359,592 |
| Celgene Corp. 3.88%, 8/15/25 | 300,000 | 309,832 |
| Cimarex Energy Co. 5.88%, 5/1/22 | 109,000 | 105,403 |
| Cisco Systems, Inc. 5.90%, 2/15/39 | 120,000 | 148,805 |
| Citigroup, Inc. 1.80%, 2/5/18 | 300,000 | 298,160 |
| 4.05%, 7/30/22 | 72,000 | 73,255 |
| 3.30%, 4/27/25 | 150,000 | 149,203 |
| 8.13%, 7/15/39 | 200,000 | 286,079 |
| Comcast Corp. 6.45%, 3/15/37 | 160,000 | 202,687 |
| Commonwealth Edison Co. 4.35%, 11/15/45 | 200,000 | 212,864 |
| ConocoPhillips Co. 2.40%, 12/15/22 | 60,000 | 52,302 |
| 6.50%, 2/1/39 | 200,000 | 196,442 |
| Copano Energy LLC 7.13%, 4/1/21 | 133,000 | 131,925 |
| CSX Corp. 6.22%, 4/30/40 | 120,000 | 142,310 |
| CVS Health Corp. 4.75%, 5/18/20 | 25,000 | 27,317 |
| 3.88%, 7/20/25 | 200,000 | 214,328 |
| 5.13%, 7/20/45 | 160,000 | 180,216 |
| Deere & Co. 3.90%, 6/9/42 | 140,000 | 136,058 |
| Devon Energy Corp. 3.25%, 5/15/22 | 89,000 | 68,648 |
| DIRECTV Holdings LLC 3.95%, 1/15/25 | 300,000 | 305,481 |
| Discover Financial Services 3.75%, 3/4/25 | 200,000 | 189,103 |
| Dow Chemical Co. (The) 4.25%, 11/15/20 | 96,000 | 102,606 |
| DTE Energy Co. 3.30%, 6/15/22 ^(b) | 150,000 | 153,311 |
| Duke Energy Corp. 4.80%, 12/15/45 | 60,000 | 62,723 |
| Duke Energy Progress LLC 3.00%, 9/15/21 | 200,000 | 209,058 |
| Eastman Chemical Co. 2.40%, 6/1/17 | 45,000 | 45,357 |
| Enable Midstream Partners L.P. 2.40%, 5/15/19 | 224,000 | 172,681 |
| Energy Transfer Partners L.P. 4.65%, 6/1/21 | 200,000 | 173,191 |
| 6.13%, 12/15/45 | 85,000 | 70,110 |
| Enterprise Products Operating LLC 4.90%, 5/15/46 | 201,000 | 177,818 |
| ERP Operating L.P. 4.63%, 12/15/21 | 100,000 | 110,649 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|------------|
| Express Scripts Holding Co. 4.75%, 11/15/21 | \$ 300,000 | \$ 321,611 |
| Federal Realty Investment Trust 4.50%, 12/1/44 | 200,000 | 204,959 |
| FedEx Corp. 3.88%, 8/1/42 | 100,000 | 87,135 |
| Fidelity National Information Services, Inc. 5.00%, 10/15/25 | 160,000 | 166,556 |
| Ford Motor Co. 4.75%, 1/15/43 | 105,000 | 96,747 |
| Ford Motor Credit Co., LLC 8.13%, 1/15/20 | 200,000 | 233,011 |
| Franklin Resources, Inc. 2.85%, 3/30/25 | 145,000 | 141,179 |
| Freeport-McMoRan, Inc. 5.45%, 3/15/43 | 85,000 | 49,725 |
| GE Capital International Funding Co. 3.37%, 11/15/25 ^(b) | 300,000 | 314,213 |
| General Electric Co. 4.38%, 9/16/20 | 68,000 | 75,208 |
| 2.70%, 10/9/22 | 145,000 | 150,079 |
| 3.45%, 5/15/24 | 200,000 | 213,714 |
| General Motors Co. 3.50%, 10/2/18 | 250,000 | 251,125 |
| General Motors Financial Co., Inc. 4.30%, 7/13/25 | 295,000 | 280,025 |
| Gilead Sciences, Inc. 3.65%, 3/1/26 | 160,000 | 167,700 |
| Goldman Sachs Group, Inc. (The) 5.25%, 7/27/21 | 150,000 | 166,832 |
| 4.25%, 10/21/25 | 300,000 | 299,056 |
| 4.80%, 7/8/44 | 121,000 | 122,773 |
| Halliburton Co. 4.85%, 11/15/35 | 200,000 | 175,095 |
| HCP, Inc. 2.63%, 2/1/20 | 150,000 | 146,871 |
| 5.38%, 2/1/21 | 220,000 | 236,190 |
| Hewlett Packard Enterprise Co. 3.60%, 10/15/20 ^(b) | 200,000 | 199,331 |
| 6.35%, 10/15/45 ^(b) | 120,000 | 102,643 |
| Home Depot, Inc. (The) 4.40%, 4/1/21 | 70,000 | 77,825 |
| 4.25%, 4/1/46 | 200,000 | 209,544 |
| | 140,000 | 141,418 |

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| | | |
|--|---------|---------|
| HP, Inc. 4.38%, 9/15/21 | | |
| Intel Corp. 2.70%, 12/15/22 | 148,000 | 150,501 |
| International Paper Co. 3.80%, 1/15/26 | 145,000 | 141,094 |
| Jefferies Group LLC 8.50%, 7/15/19 | 100,000 | 113,162 |
| 6.88%, 4/15/21 | 200,000 | 224,253 |
| JM Smucker Co. (The) 3.00%, 3/15/22 | 192,000 | 195,331 |
| JPMorgan Chase & Co. 4.25%, 10/1/27 | 95,000 | 96,888 |
| 4.85%, 2/1/44 | 335,000 | 373,902 |
| Keysight Technologies, Inc. 3.30%, 10/30/19 | 38,000 | 37,751 |
| Kinder Morgan, Inc. 6.50%, 9/15/20 | 150,000 | 151,673 |
| 4.30%, 6/1/25 | 150,000 | 135,887 |
| Kraft Heinz Foods Co. 2.80%, 7/2/20 ^(b) | 150,000 | 151,898 |
| Kroger Co. (The) 3.40%, 4/15/22 | 200,000 | 207,650 |
| Lockheed Martin Corp. 4.50%, 5/15/36 | 115,000 | 121,522 |
| Lowe's Cos., Inc. 3.38%, 9/15/25 | 160,000 | 168,145 |
| LyondellBasell Industries N.V. 5.00%, 4/15/19 | 250,000 | 263,939 |
| Macy's Retail Holdings, Inc. 6.38%, 3/15/37 | 60,000 | 56,779 |
| Marathon Petroleum Corp. 2.70%, 12/14/18 | 300,000 | 290,725 |
| McDonald's Corp. 2.10%, 12/7/18 | 280,000 | 283,731 |
| McGraw Hill Financial, Inc. 4.00%, 6/15/25 | 44,000 | 44,721 |
| McKesson Corp. 4.88%, 3/15/44 | 100,000 | 100,088 |
| Medtronic, Inc. 3.50%, 3/15/25 | 277,000 | 291,179 |
| Merck & Co., Inc. 2.35%, 2/10/22 | 111,000 | 111,500 |
| MetLife, Inc. 4.88%, 11/13/43 | 100,000 | 102,681 |
| 4.05%, 3/1/45 | 150,000 | 135,872 |
| Monsanto Co. 2.75%, 7/15/21 | 120,000 | 120,324 |
| Morgan Stanley 3.95%, 4/23/27 | 130,000 | 125,841 |
| National Rural Utilities Cooperative Finance Corp. 2.85%, 1/27/25 | 175,000 | 174,233 |
| NBCUniversal Media LLC 4.38%, 4/1/21 | 300,000 | 331,288 |
| Newmont Mining Corp. 3.50%, 3/15/22 | 140,000 | 133,362 |
| NextEra Energy Capital Holdings, Inc. 2.06%, 9/1/17, Series F | 200,000 | 200,870 |
| NiSource Finance Corp. 5.65%, 2/1/45 | 60,000 | 69,649 |
| Noble Energy, Inc. 5.63%, 5/1/21 | 200,000 | 180,803 |
| Norfolk Southern Corp. 3.25%, 12/1/21 | 200,000 | 201,458 |
| Oncor Electric Delivery Co., LLC 2.95%, 4/1/25 | 269,000 | 263,442 |
| Oracle Corp. 2.50%, 5/15/22 | 375,000 | 377,315 |
| Pacific Gas & Electric Co. 6.05%, 3/1/34 | 200,000 | 246,123 |

See Notes to Financial Statements.

46 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|------------|
| PepsiCo, Inc. 2.75%, 4/30/25 | \$ 145,000 | \$ 146,671 |
| Philip Morris International, Inc. 4.25%, 11/10/44 | 300,000 | 307,343 |
| Phillips 66 4.88%, 11/15/44 | 145,000 | 130,978 |
| Plains All American Pipeline L.P. 4.65%, 10/15/25 | 240,000 | 202,208 |
| Praxair, Inc. 3.20%, 1/30/26 | 100,000 | 104,642 |
| Prudential Financial, Inc. 5.38%, 6/21/20 | 250,000 | 276,340 |
| Public Service Co. of Colorado 3.50%, 5/15/24 | 360,000 | 353,374 |
| QUALCOMM, Inc. 3.60%, 9/15/42 | 80,000 | 77,181 |
| Republic Services, Inc. 4.65%, 5/20/35 | 80,000 | 74,469 |
| Reynolds American, Inc. 3.20%, 3/15/25 | 145,000 | 145,036 |
| Seagate HDD Cayman 4.45%, 6/12/25 | 120,000 | 130,548 |
| Sempra Energy 4.75%, 1/1/25 | 240,000 | 184,200 |
| Simon Property Group L.P. 2.85%, 11/15/20 | 200,000 | 200,937 |
| Southern California Edison Co. 3.50%, 9/1/25 | 200,000 | 206,338 |
| Southern Co. (The) 5.63%, 2/1/36 | 200,000 | 244,561 |
| Stanley Black & Decker, Inc. 2.45%, 9/1/18 | 90,000 | 91,171 |
| State Street Corp. 2.45%, 11/17/18 | 300,000 | 303,703 |
| Synchrony Financial 3.55%, 8/18/25 | 100,000 | 105,615 |
| Target Corp. 2.70%, 2/3/20 | 200,000 | 196,187 |
| Textron, Inc. 4.00%, 7/1/42 | 200,000 | 204,090 |
| Thermo Fisher Scientific, Inc. 3.65%, 3/1/21 | 150,000 | 154,234 |
| | 300,000 | 321,916 |
| | 270,000 | 286,846 |

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| | | |
|---|---------|-------------------|
| Time Warner Cable, Inc. 5.00%, 2/1/20 | | |
| Time Warner, Inc. 4.85%, 7/15/45 | 441,000 | 412,699 |
| Tucson Electric Power Co. 3.05%, 3/15/25 | 176,000 | 172,385 |
| Union Pacific Corp. 3.25%, 8/15/25 | 150,000 | 157,159 |
| United Parcel Service, Inc. 3.63%, 10/1/42 | 250,000 | 247,630 |
| United Technologies Corp. 3.10%, 6/1/22 | 173,000 | 179,821 |
| UnitedHealth Group, Inc. 4.63%, 7/15/35 | 145,000 | 155,959 |
| US Bancorp 3.00%, 3/15/22 | 200,000 | 207,297 |
| Valero Energy Corp. 3.65%, 3/15/25 | 200,000 | 181,676 |
| Ventas Realty L.P. 4.75%, 6/1/21 | 300,000 | 323,259 |
| Verizon Communications, Inc. 4.50%, 9/15/20 | 320,000 | 348,333 |
| | 240,000 | 245,521 |
| | 200,000 | 185,266 |
| | 168,000 | 153,930 |
| Viacom, Inc. 4.85%, 12/15/34 | 150,000 | 118,707 |
| Virginia Electric & Power Co. 6.35%, 11/30/37 | 240,000 | 313,857 |
| Visa, Inc. 2.80%, 12/14/22 | 280,000 | 288,547 |
| Walgreens Boots Alliance, Inc. 3.30%, 11/18/21 | 175,000 | 176,609 |
| Waste Management, Inc. 3.50%, 5/15/24 | 120,000 | 124,665 |
| Wells Fargo & Co. 3.50%, 3/8/22 | 300,000 | 315,118 |
| | 150,000 | 155,110 |
| Welltower, Inc. 4.00%, 6/1/25 | 350,000 | 344,366 |
| Wyeth LLC 5.95%, 4/1/37 | 140,000 | 172,424 |
| Xerox Corp. 3.50%, 8/20/20 | 220,000 | 205,394 |
| Zimmer Biomet Holdings, Inc. 4.25%, 8/15/35 | 175,000 | 163,107 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$31,889,371) | | 32,112,327 |
| FOREIGN CORPORATE BONDS 5.5% | | |
| Australia 0.2% | | |
| BHP Billiton Finance USA Ltd. 4.13%, 2/24/42 | 200,000 | 169,555 |
| Belgium 0.6% | | |
| Anheuser-Busch InBev Finance, Inc. 3.65%, 2/1/26 | 100,000 | 103,348 |
| | 320,000 | 333,071 |
| Total Belgium | | 436,419 |
| Brazil 0.1% | | |
| Vale Overseas Ltd. 6.88%, 11/21/36 | 160,000 | 110,160 |
| Canada 1.0% | | |
| Barrick North America Finance LLC 4.40%, 5/30/21 | 240,000 | 235,610 |
| Canadian National Railway Co. 2.85%, 12/15/21 | 175,000 | 179,576 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|----------------|
| Canadian Natural Resources Ltd. 3.90%, 2/1/25 | \$ 60,000 | \$ 46,630 |
| TransCanada PipeLines Ltd. 3.75%, 10/16/23 | 320,000 | 313,091 |
| Total Canada | | 774,907 |
| Colombia 0.1% | | |
| Ecopetrol S.A. 5.88%, 9/18/23 | 100,000 | 88,970 |
| Ireland 0.2% | | |
| XLIT Ltd. 5.50%, 3/31/45 | 150,000 | 143,189 |
| Mexico 0.6% | | |
| Petroleos Mexicanos 5.50%, 1/21/21 | 200,000 | 202,460 |
| 4.50%, 1/23/26 ^(b) | 125,000 | 111,562 |
| 6.63%, 6/15/35 | 160,000 | 145,360 |
| Total Mexico | | 459,382 |
| Netherlands 0.2% | | |
| Cooperatieve Rabobank UA 5.25%, 5/24/41 | 140,000 | 161,763 |
| Peru 0.3% | | |
| Southern Copper Corp. 3.88%, 4/23/25 | 145,000 | 129,672 |
| 5.88%, 4/23/45 | 145,000 | 115,343 |
| Total Peru | | 245,015 |
| Spain 0.3% | | |
| Telefonica Emisiones SAU 3.19%, 4/27/18 | 240,000 | 243,853 |
| Switzerland 0.3% | | |
| Credit Suisse AG 5.40%, 1/14/20 | 240,000 | 253,420 |
| United Kingdom 1.6% | | |
| AstraZeneca PLC 3.38%, 11/16/25 | 120,000 | 122,247 |
| BP Capital Markets PLC 3.25%, 5/6/22 | 320,000 | 315,745 |
| GlaxoSmithKline Capital, Inc. 6.38%, 5/15/38 | 80,000 | 102,949 |
| HSBC Holdings PLC 4.00%, 3/30/22 | 300,000 | 312,265 |

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|--|---------|------------------|
| Rio Tinto Finance USA Ltd. 3.75%, 6/15/25 | 160,000 | 153,113 |
| Vodafone Group PLC 2.95%, 2/19/23 | 280,000 | 268,859 |
| Total United Kingdom | | 1,275,178 |
| TOTAL FOREIGN CORPORATE BONDS (Cost: \$4,262,626) | | 4,361,811 |
| FOREIGN GOVERNMENT AGENCIES 0.3% Canada 0.3% | | |
| Hydro-Quebec 9.50%, 11/15/30, Series HQ (Cost: \$223,199) | 132,000 | 227,910 |
| FOREIGN GOVERNMENT OBLIGATIONS 2.2% Colombia 0.2% | | |
| Colombia Government International Bond 7.38%, 3/18/19 | 100,000 | 112,000 |
| 6.13%, 1/18/41 | 80,000 | 76,600 |
| Total Colombia | | 188,600 |
| Italy 0.1% | | |
| Italy Government International Bond 6.88%, 9/27/23 | 80,000 | 100,744 |
| Mexico 0.7% | | |
| Mexico Government International Bond 4.00%, 10/2/23 | 156,000 | 160,836 |
| 4.75%, 3/8/44 | 156,000 | 147,030 |
| 5.55%, 1/21/45 | 200,000 | 209,250 |
| Total Mexico | | 517,116 |
| Peru 0.1% | | |
| Peruvian Government International Bond 6.55%, 3/14/37 | 60,000 | 72,450 |
| Philippines 0.3% | | |
| Philippine Government International Bond 9.50%, 2/2/30 | 157,000 | 259,554 |
| Poland 0.2% | | |
| Poland Government International Bond 5.13%, 4/21/21 | 120,000 | 135,018 |
| Turkey 0.5% | | |
| Turkey Government International Bond 7.00%, 6/5/20 | 200,000 | 223,295 |
| 7.38%, 2/5/25 | 145,000 | 170,613 |
| Total Turkey | | 393,908 |
| Uruguay 0.1% | | |
| Uruguay Government International Bond 8.00%, 11/18/22 | 80,000 | 99,200 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost: \$1,729,247) | | 1,766,590 |
| SUPRANATIONAL BOND 0.6% | | |
| Deutsche Bank AG 1.88%, 2/13/18 (Cost: \$493,985) | 500,000 | 487,917 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 6.8% United States 6.8% | | |
| Bear Stearns Commercial Mortgage Securities Trust 5.74%, 9/11/42, Series 2007-T28, Class A4(c) | 96,204 | 100,979 |
| Citigroup Commercial Mortgage Trust 2.94%, 4/10/48, Series 2015-GC29, Class A3 | 65,000 | 65,216 |
| 5.71%, 12/10/49, Series 2007-C6, Class A4(c) | 125,000 | 128,738 |
| 3.52%, 9/10/58, Series 2015-GC33, Class AAB | 300,000 | 313,961 |

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|---|---------|---------|
| Commercial Mortgage Trust 3.92%, 8/10/46, Series 2013-CR10, Class A3 | 100,000 | 108,244 |
|---|---------|---------|

See Notes to Financial Statements.

48 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|------------|
| 3.50%, 8/10/47, Series 2014-CR19, Class ASB | \$ 150,000 | \$ 157,186 |
| 3.50%, 5/10/48, Series 2015-CR23, Class A4 | 50,000 | 51,679 |
| Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates | | |
| 1.87%, 11/25/19, Series K712, Class A2 | 25,000 | 25,333 |
| 3.97%, 1/25/21, Series K013, Class A2 | 200,000 | 221,153 |
| 2.87%, 12/25/21, Series K017, Class A2 | 50,000 | 53,007 |
| 2.51%, 11/25/22, Series K026, Class A2 | 50,000 | 51,602 |
| 2.62%, 3/25/23, Series K035, Class A1 | 215,929 | 223,840 |
| 2.67%, 12/25/24, Series K042, Class A2 | 50,000 | 51,124 |
| 3.02%, 1/25/25, Series K045, Class A2 | 55,000 | 57,651 |
| Federal National Mortgage Association | | |
| 3.33%, 10/25/23, Series 2013-M14, Class A2 ^(c) | 100,000 | 107,452 |
| 3.48%, 1/25/24, Series 2014-M3, Class A2 ^(c) | 110,000 | 118,779 |
| 3.10%, 7/25/24, Series 2014-M9, Class A2 ^(c) | 596,000 | 627,560 |
| 2.72%, 10/25/24, Series 2015-M3, Class A2 | 100,000 | 102,910 |
| Federal National Mortgage Association Alternative Credit Enhancement Securities | | |
| 2.17%, 9/25/19, Series 2014-M10, Class ASQ2 ^(c) | 25,000 | 25,589 |
| 2.30%, 9/25/22, Series 2012-M14, Class A2 ^(c) | 50,000 | 50,780 |
| 2.30%, 10/25/24, Series 2015-M3, Class A1 | 46,799 | 48,007 |
| GS Mortgage Securities Corp. | | |
| 2.73%, 5/10/50, Series 2015-GC30, Class A2 | 100,000 | 102,544 |
| GS Mortgage Securities Trust | | |
| 4.24%, 8/10/46, Series 2013-GC14, Class A5 | 85,000 | 93,737 |
| 3.68%, 4/10/47, Series 2014-GC20, Class A3 | 100,000 | 106,454 |
| 3.86%, 6/10/47, Series 2014-GC22, Class A5 | 70,000 | 74,847 |
| 3.67%, 9/10/47, Series 2014-GC24, Class A4 | 300,000 | 318,584 |
| JP Morgan Chase Commercial Mortgage Securities Corp. | | |
| 2.61%, 12/15/47, Series 2012-LC9, Class A4 | 100,000 | 100,829 |
| JP Morgan Chase Commercial Mortgage Securities Trust | | |
| 3.41%, 1/15/46, Series 2013-C13, Class ASB | 175,000 | 183,369 |
| 5.79%, 2/12/51, Series 2007-CB20, Class A4 ^(c) | 22,091 | 23,008 |
| JPMBB Commercial Mortgage Trust | | |
| 3.66%, 7/15/45, Series 2013-C12, Class A5 | 100,000 | 107,024 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 3.48%, 11/15/45, Series 2012-C6, Class AS | 100,000 | 102,901 |
| 3.25%, 2/15/48, Series 2015-C20, Class A4 | \$ 200,000 | \$ 203,284 |
| 3.72%, 7/15/50, Series 2015-C23, Class A4 | 175,000 | 183,685 |
| Morgan Stanley Capital I Trust | | |
| 3.77%, 3/15/45, Series 2012-C4, Class AS | 280,000 | 292,876 |
| Wachovia Bank Commercial Mortgage Trust | | |
| 5.95%, 2/15/51, Series 2007-C33, Class A5 ^(c) | 350,000 | 367,990 |
| Wells Fargo Commercial Mortgage Trust | | |
| 3.70%, 11/15/48, Series 2015-C31, Class A4 | 100,000 | 104,550 |
| WFRBS Commercial Mortgage Trust | | |

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|--|---------|----------------------|
| 4.42%, 9/15/46, Series 2013-C16, Class A5 | 100,000 | 110,799 |
| 3.03%, 12/15/46, Series 2013-C18, Class A2 | 25,000 | 25,798 |
| 4.02%, 12/15/46, Series 2013-C17, Class A4 | 60,000 | 64,879 |
| 4.10%, 3/15/47, Series 2014-C19, Class A5 | 25,000 | 27,128 |
| 3.43%, 11/15/47, Series 2014-C25, Class A3 | 40,000 | 41,501 |
| 3.63%, 11/15/47, Series 2014-C25, Class A5 | 100,000 | 104,803 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | |
| (Cost: \$5,380,151) | | 5,431,380 |
| MUNICIPAL BONDS 0.8% | | |
| United States 0.8% | | |
| Metropolitan Government of Nashville & Davidson County | | |
| 5.71%, 7/1/34 | 100,000 | 123,781 |
| New Jersey Economic Development Authority | | |
| 0.00%, 2/15/22, Series B ^(d) | 300,000 | 239,070 |
| New Jersey Turnpike Authority | | |
| 7.41%, 1/1/40 | 40,000 | 59,152 |
| State of Illinois | | |
| 4.95%, 6/1/23 | 100,000 | 103,620 |
| 5.10%, 6/1/33 | 100,000 | 93,452 |
| TOTAL MUNICIPAL BONDS | | |
| (Cost: \$613,117) | | 619,075 |
| TOTAL INVESTMENTS IN SECURITIES 99.1% | | |
| (Cost: \$78,290,375) | | 78,888,563 |
| Cash and Other Assets in Excess of | | |
| Liabilities 0.9% | | 689,309 |
| NET ASSETS 100.0% | | \$ 79,577,872 |

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

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

^(c) Rate shown reflects the accrual rate as of February 29, 2016 on securities with variable or step rates.

^(d) Represents a zero coupon bond. Rate shown reflects the effective yield as of February 29, 2016.

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| U.S. GOVERNMENT AGENCIES 29.3% | | |
| Federal Home Loan Mortgage Corporation 6.9% | | |
| 2.38%, 1/13/22 | \$ 210,000 | \$ 219,997 |
| 3.50%, 12/1/33 | 136,119 | 143,713 |
| 4.00%, 6/1/34 | 41,715 | 44,976 |
| 4.00%, 12/1/43 | 63,940 | 68,224 |
| 4.00%, 3/1/46 ^(a) | 140,000 | 149,190 |
| 4.50%, 3/1/46 ^(a) | 235,000 | 254,792 |
| Total Federal Home Loan Mortgage Corporation | | 880,892 |
| Federal National Mortgage Association 15.3% | | |
| 0.88%, 5/21/18 | 234,000 | 233,870 |
| 4.00%, 7/1/19 | 44,580 | 46,482 |
| 4.00%, 7/1/26 | 28,019 | 29,906 |
| 3.50%, 12/1/26 | 31,778 | 33,651 |
| 2.50%, 8/1/28 | 37,619 | 38,773 |
| 3.00%, 11/1/28 | 36,843 | 38,539 |
| 3.00%, 7/1/29 | 78,360 | 81,854 |
| 2.50%, 3/1/31 ^(a) | 90,000 | 92,296 |
| 3.50%, 3/1/31 ^(a) | 120,000 | 126,816 |
| 4.00%, 8/1/34 | 80,168 | 86,440 |
| 3.50%, 2/1/35 | 97,337 | 102,667 |
| 4.50%, 10/1/41 | 69,539 | 75,749 |
| 3.50%, 6/1/42 | 76,584 | 80,456 |
| 4.00%, 6/1/43 | 23,634 | 25,275 |
| 3.00%, 8/1/43 | 86,720 | 89,100 |
| 4.00%, 11/1/43 | 59,411 | 63,458 |
| 4.50%, 5/1/44 | 54,205 | 59,228 |
| 3.00%, 3/1/46 ^(a) | 145,000 | 148,697 |
| 3.50%, 3/1/46 ^(a) | 155,000 | 162,407 |
| 4.00%, 3/1/46 ^(a) | 75,000 | 80,036 |
| 4.50%, 3/1/46 ^(a) | 130,000 | 141,210 |
| 5.00%, 3/1/46 ^(a) | 105,000 | 116,289 |
| Total Federal National Mortgage Association | | 1,953,199 |
| Government National Mortgage Association 7.1% | | |
| 5.00%, 2/20/43 | 107,496 | 119,525 |
| 5.00%, 12/20/43 | 185,893 | 206,184 |
| 3.50%, 8/20/44 | 217,998 | 230,901 |
| 5.00%, 8/20/44 | 107,055 | 116,951 |
| 4.00%, 3/1/46 ^(a) | 210,000 | 224,269 |
| Total Government National Mortgage Association | | 897,830 |
| TOTAL U.S. GOVERNMENT AGENCIES | | 3,731,921 |

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| | | |
|---|--------------|------------------|
| (Cost: \$3,685,574) | | |
| U.S. GOVERNMENT OBLIGATIONS | 31.9% | |
| U.S. Treasury Bonds | 10.9% | |
| U.S. Treasury Bond | | |
| 6.88%, 8/15/25 | 150,000 | 217,535 |
| 4.50%, 2/15/36 | 335,000 | 460,998 |
| 4.38%, 5/15/40 | 267,200 | 361,456 |
| 3.63%, 8/15/43 | 281,100 | 343,024 |
| Total U.S. Treasury Bonds | | 1,383,013 |
| U.S. Treasury Notes 21.0% | | |
| U.S. Treasury Note | | |
| 0.63%, 6/30/17 | 2,602,000 | 2,598,139 |
| 1.38%, 10/31/20 | 75,000 | 75,520 |
| Total U.S. Treasury Notes | | 2,673,659 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 4,056,672 |
| (Cost: \$3,927,947) | | |
| CORPORATE BONDS | 22.0% | |
| United States 22.0% | | |
| 21st Century Fox America, Inc. | | |
| 6.65%, 11/15/37 | \$ 21,000 | \$ 23,508 |
| American International Group, Inc. | | |
| 4.88%, 6/1/22 | 51,000 | 54,474 |
| Amgen, Inc. | | |
| 5.15%, 11/15/41 | 38,000 | 39,209 |
| Anthem, Inc. | | |
| 4.65%, 1/15/43 | 38,000 | 35,706 |
| AT&T, Inc. | | |
| 4.35%, 6/15/45 | 48,000 | 41,034 |
| Bank of America Corp. | | |
| 2.60%, 1/15/19 | 143,000 | 143,808 |
| Burlington Northern Santa Fe LLC | | |
| 4.70%, 10/1/19 | 45,500 | 49,722 |
| Citigroup, Inc. | | |
| 2.65%, 10/26/20 | 30,000 | 29,943 |
| Comcast Corp. | | |
| 6.45%, 3/15/37 | 40,000 | 50,672 |
| DIRECTV Holdings LLC | | |
| 3.80%, 3/15/22 | 59,000 | 60,701 |
| Dow Chemical Co. (The) | | |
| 4.25%, 11/15/20 | 105,000 | 112,225 |
| Duke Energy Florida LLC | | |
| 6.40%, 6/15/38 | 33,500 | 44,424 |
| Enterprise Products Operating LLC | | |
| 3.35%, 3/15/23 | 135,000 | 126,801 |
| Ford Motor Co. | | |
| 4.75%, 1/15/43 | 51,000 | 46,991 |
| General Electric Co. | | |
| 5.50%, 1/8/20 | 77,000 | 87,695 |
| General Motors Financial Co., Inc. | | |
| 4.30%, 7/13/25 | 60,000 | 56,954 |
| Goldman Sachs Group, Inc. (The) | | |
| 7.50%, 2/15/19 | 90,000 | 102,497 |
| Hartford Financial Services Group, Inc. (The) | | |
| 5.13%, 4/15/22 | 62,000 | 68,739 |
| International Paper Co. | | |
| 3.80%, 1/15/26 | 45,000 | 43,788 |
| JPMorgan Chase & Co. | | |
| 3.20%, 1/25/23 | 128,000 | 129,800 |
| Kinder Morgan Energy Partners LP | | |
| 5.50%, 3/1/44 | 38,000 | 31,103 |
| Morgan Stanley | | |
| 2.13%, 4/25/18 | 109,000 | 109,025 |
| Norfolk Southern Corp. | | |
| 3.00%, 4/1/22 | 38,000 | 38,042 |
| Oncor Electric Delivery Co. LLC | | |
| 7.00%, 9/1/22 | 70,000 | 85,511 |

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| | | |
|---------------------------------|---------|---------|
| Oracle Corp. 6.50%, 4/15/38 | 79,000 | 101,574 |
| PepsiCo, Inc. 4.50%, 1/15/20 | 135,000 | 148,979 |
| Pfizer, Inc. 7.20%, 3/15/39 | 32,000 | 44,655 |

See Notes to Financial Statements.

50 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|-----------------------------|------------------|
| Philip Morris International, Inc. 4.88%, 11/15/43 | \$ 87,000 | \$ 97,718 |
| Plains All American Pipeline LP 3.65%, 6/1/22 | 157,500 | 129,899 |
| Public Service Electric & Gas Co. 2.38%, 5/15/23 | 61,000 | 60,719 |
| Simon Property Group L.P. 3.38%, 10/1/24 | 54,000 | 54,891 |
| Southern California Edison Co. 4.65%, 10/1/43 | 52,000 | 57,780 |
| Time Warner Cable, Inc. 6.75%, 6/15/39 | 29,500 | 29,822 |
| Time Warner, Inc. 7.63%, 4/15/31 | 20,000 | 24,336 |
| United Technologies Corp. 6.13%, 2/1/19 | 90,500 | 101,451 |
| 4.50%, 6/1/42 | 37,000 | 38,255 |
| Verizon Communications, Inc. 6.55%, 9/15/43 | 32,000 | 39,154 |
| Wal-Mart Stores, Inc. 6.20%, 4/15/38 | 57,000 | 73,413 |
| Wells Fargo & Co. 4.13%, 8/15/23 | 122,000 | 129,357 |
| Xerox Corp. 6.35%, 5/15/18 | 61,000 | 64,164 |
| TOTAL CORPORATE BONDS | | 2,808,539 |
| (Cost: \$2,832,667) | | |
| FOREIGN CORPORATE BONDS 2.8% | | |
| Belgium 1.0% | | |
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | 121,000 | 134,764 |
| Canada 0.6% | | |
| Nexen Energy ULC 6.40%, 5/15/37 | 63,000 | 72,037 |
| Mexico 0.4% | | |
| Petroleos Mexicanos 6.00%, 3/5/20 | 46,000 | 47,426 |
| United Kingdom 0.8% | | |
| HSBC Holdings PLC 5.10%, 4/5/21 | 96,000 | 105,885 |
| TOTAL FOREIGN CORPORATE BONDS | | 360,112 |
| (Cost: \$367,275) | | |
| FOREIGN GOVERNMENT AGENCIES 1.0% | | |

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| | | |
|--|-----------|----------------------|
| Germany 1.0% | | |
| KFW | | |
| 2.50%, 11/20/24 | | |
| (Cost: \$126,351) | 126,000 | 131,545 |
| FOREIGN GOVERNMENT OBLIGATIONS 1.2% | | |
| Italy 0.5% | | |
| Italy Government International Bond | | |
| 5.38%, 6/15/33 | 56,000 | 64,688 |
| Mexico 0.7% | | |
| Mexico Government International Bond | | |
| 4.00%, 10/2/23 | \$ 81,000 | \$ 83,511 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$148,689) | | 148,199 |
| SUPRANATIONAL BOND 1.6% | | |
| European Investment Bank | | |
| 4.00%, 2/16/21 | | |
| (Cost: \$200,326) | 185,000 | 206,395 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 4.6% | | |
| United States 4.6% | | |
| Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11, Class A2 | 10,000 | 10,029 |
| COMM Mortgage Trust | | |
| 1.34%, 7/10/45, Series 2013-CR9, Class A1 | 8,360 | 8,335 |
| 3.60%, 5/10/47, Series 2014-CR17, Class ASB | 35,000 | 36,610 |
| 3.08%, 2/10/48, Series 2015-DC1, Class A4 | 100,000 | 101,414 |
| JPMBB Commercial Mortgage Securities Trust | | |
| 3.05%, 4/15/47, Series 2014-C19, Class A2 | 120,000 | 124,420 |
| JPMorgan Chase Commercial Mortgage Securities Trust | | |
| 2.67%, 1/15/46, Series 2013-C13, Class A2 | 30,000 | 30,628 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 3.53%, 12/15/47, Series 2014-C19, Class A4 | 25,000 | 25,984 |
| 3.07%, 2/15/48, Series 2015-C20, Class ASB | 110,000 | 112,714 |
| WFRBS Commercial Mortgage Trust | | |
| 4.02%, 12/15/46, Series 2013-C17, Class A4 | 120,000 | 129,757 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | |
| (Cost: \$576,686) | | 579,891 |
| MUNICIPAL BOND 1.1% | | |
| United States 1.1% | | |
| State of California | | |
| 7.55%, 4/1/39 | | |
| (Cost: \$137,954) | 95,000 | 141,932 |
| TOTAL INVESTMENTS IN SECURITIES 95.5% | | |
| (Cost: \$12,003,469) | | 12,165,206 |
| U.S. GOVERNMENT AGENCIES SOLD SHORT (0.2)% | | |
| Government National Mortgage Association (0.2)% | | |
| 3.50%, 3/1/46 ^(a) | | |
| (Proceeds: \$26,434) | (25,000) | (26,400) |
| Cash and Other Assets in Excess of Liabilities 4.7% | | 596,502 |
| NET ASSETS 100.0% | | \$ 12,735,308 |

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

See Notes to Financial Statements.

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

February 29, 2016

FINANCIAL DERIVATIVE INSTRUMENTS**FUTURES CONTRACTS**

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|------------------------------------|------------------|-----------------------|------------------------|--|
| Futures Contracts Short | | | | |
| 10 Year U.S. Treasury Note | 61 | \$ (8,607,672) | Jun-16 | \$ (21,820) |
| 5 Year U.S. Treasury Note | 17 | (2,056,734) | Jun-16 | 4,781 |
| U.S. Treasury Ultra Long Term Bond | 15 | (2,597,344) | Jun-16 | 8,383 |
| | | | | \$ (8,656) |

See Notes to Financial Statements.

52 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|------------------|
| U.S. GOVERNMENT AGENCIES 32.0% | | |
| Federal Home Loan Mortgage Corporation 7.8% | | |
| 2.38%, 1/13/22 | \$ 677,000 | \$ 709,229 |
| 4.00%, 5/1/34 | 246,838 | 266,135 |
| 4.00%, 12/1/43 | 63,940 | 68,224 |
| 4.00%, 3/1/46 ^(a) | 320,000 | 341,006 |
| 4.50%, 3/1/46 ^(a) | 425,000 | 460,793 |
| Total Federal Home Loan Mortgage Corporation | | 1,845,387 |
| Federal National Mortgage Association 16.7% | | |
| 0.88%, 5/21/18 | 550,000 | 549,695 |
| 4.00%, 8/1/18 | 26,457 | 27,586 |
| 4.00%, 7/1/19 | 85,653 | 89,308 |
| 5.50%, 10/1/25 | 116,321 | 130,531 |
| 4.00%, 7/1/26 | 28,019 | 29,906 |
| 3.50%, 12/1/26 | 31,778 | 33,651 |
| 2.50%, 8/1/28 | 37,619 | 38,773 |
| 3.00%, 11/1/28 | 36,843 | 38,539 |
| 3.00%, 7/1/29 | 156,720 | 163,708 |
| 2.50%, 3/1/31 ^(a) | 175,000 | 179,464 |
| 3.00%, 3/1/31 ^(a) | 25,000 | 26,071 |
| 3.50%, 3/1/31 ^(a) | 250,000 | 264,199 |
| 4.00%, 4/1/32 | 123,081 | 132,540 |
| 4.00%, 8/1/34 | 180,022 | 194,106 |
| 4.50%, 9/1/39 | 60,942 | 66,403 |
| 3.50%, 6/1/42 | 76,584 | 80,456 |
| 4.00%, 6/1/43 | 23,634 | 25,275 |
| 3.00%, 8/1/43 | 86,720 | 89,100 |
| 4.00%, 11/1/43 | 59,411 | 63,458 |
| 4.50%, 5/1/44 | 54,205 | 59,228 |
| 3.00%, 3/1/46 ^(a) | 350,000 | 358,923 |
| 3.50%, 3/1/46 ^(a) | 220,000 | 230,513 |
| 4.00%, 3/1/46 ^(a) | 175,000 | 186,751 |
| 4.50%, 3/1/46 ^(a) | 350,000 | 380,180 |
| 5.00%, 3/1/46 ^(a) | 450,000 | 498,383 |
| Total Federal National Mortgage Association | | 3,936,747 |
| Government National Mortgage Association 7.5% | | |
| 5.00%, 2/20/43 | 107,496 | 119,525 |
| 5.00%, 4/20/44 | 278,752 | 303,171 |
| 3.50%, 7/20/44 | 355,265 | 376,293 |
| 4.00%, 7/20/44 | 178,087 | 190,477 |
| 5.00%, 7/20/44 | 55,308 | 60,421 |
| 3.50%, 8/20/44 | 435,996 | 461,802 |
| 5.00%, 8/20/44 | 50,683 | 55,368 |

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| | | |
|---|--------------|------------------|
| 4.00%, 3/1/46 ^(a) | 200,000 | 213,590 |
| Total Government National Mortgage Association | | 1,780,647 |
| TOTAL U.S. GOVERNMENT AGENCIES | | |
| (Cost: \$7,469,226) | | 7,562,781 |
| U.S. GOVERNMENT OBLIGATIONS 32.1% | | |
| U.S. Treasury Bonds 7.0% | | |
| U.S. Treasury Bond | | |
| 4.50%, 2/15/36 | 172,000 | 236,691 |
| 4.38%, 5/15/40 | 251,700 | 340,488 |
| 2.88%, 5/15/43 | 382,000 | 404,249 |
| 3.63%, 8/15/43 | 549,700 | 670,795 |
| Total U.S. Treasury Bonds | | 1,652,223 |
| U.S. Treasury Note 25.1% | | |
| U.S. Treasury Note | | |
| 0.63%, 6/30/17 | \$ 5,954,000 | \$ 5,945,164 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$7,424,544) | | 7,597,387 |
| CORPORATE BONDS 22.9% | | |
| United States 22.9% | | |
| 21 st Century Fox America, Inc. | | |
| 6.65%, 11/15/37 | 61,000 | 68,284 |
| American International Group, Inc. | | |
| 4.88%, 6/1/22 | 82,000 | 87,585 |
| Amgen, Inc. | | |
| 5.15%, 11/15/41 | 99,000 | 102,150 |
| Anthem, Inc. | | |
| 4.65%, 1/15/43 | 87,000 | 81,749 |
| AT&T, Inc. | | |
| 4.35%, 6/15/45 | 65,000 | 55,567 |
| Bank of America Corp. | | |
| 2.60%, 1/15/19 | 238,000 | 239,344 |
| Boeing Co. (The) | | |
| 2.50%, 3/1/25 | 84,000 | 82,975 |
| Burlington Northern Santa Fe LLC | | |
| 4.70%, 10/1/19 | 63,500 | 69,392 |
| 2.45%, 4/24/19 | 125,000 | 125,092 |
| Citigroup, Inc. | | |
| 8.13%, 7/15/39 | 32,000 | 45,773 |
| Comcast Corp. | | |
| 6.45%, 3/15/37 | 67,000 | 84,875 |
| DIRECTV Holdings LLC | | |
| 3.80%, 3/15/22 | 65,000 | 66,874 |
| Dow Chemical Co. (The) | | |
| 4.25%, 11/15/20 | 157,000 | 167,803 |
| Duke Energy Florida LLC | | |
| 6.40%, 6/15/38 | 55,500 | 73,598 |
| Enterprise Products Operating LLC | | |
| 3.35%, 3/15/23 | 233,000 | 218,849 |
| Ford Motor Co. | | |
| 4.75%, 1/15/43 | 126,000 | 116,096 |
| General Electric Co. | | |
| 5.50%, 1/8/20 | 176,000 | 200,446 |
| Goldman Sachs Group, Inc. (The) | | |
| 7.50%, 2/15/19 | 165,000 | 187,911 |
| Hartford Financial Services Group, Inc. (The) | | |
| 5.13%, 4/15/22 | 74,000 | 82,044 |
| International Paper Co. | | |
| 4.75%, 2/15/22 | 125,000 | 132,595 |
| JPMorgan Chase & Co. | | |
| 3.20%, 1/25/23 | 186,000 | 188,615 |
| 5.50%, 10/15/40 | 45,000 | 52,321 |
| Kinder Morgan Energy Partners LP | | |
| 5.50%, 3/1/44 | 123,000 | 100,675 |
| | 194,000 | 194,045 |

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| | | |
|---|--------|--------|
| Morgan Stanley 2.13%, 4/25/18 | | |
| Norfolk Southern Corp. 3.00%, 4/1/22 | 78,000 | 78,086 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|-----------------------------|------------------|
| Oncor Electric Delivery Co. LLC 7.00%, 9/1/22 | \$ 143,000 | \$ 174,688 |
| Oracle Corp. 6.50%, 4/15/38 | 152,000 | 195,434 |
| PepsiCo, Inc. 4.50%, 1/15/20 | 188,000 | 207,467 |
| Pfizer, Inc. 7.20%, 3/15/39 | 119,000 | 166,062 |
| Philip Morris International, Inc. 4.88%, 11/15/43 | 111,000 | 124,674 |
| Plains All American Pipeline LP 3.65%, 6/1/22 | 214,500 | 176,910 |
| Prudential Financial, Inc. 6.63%, 12/1/37, Series D | 97,000 | 114,359 |
| Public Service Electric & Gas Co. 2.38%, 5/15/23 | 156,000 | 155,281 |
| Southern California Edison Co. 4.65%, 10/1/43 | 99,000 | 110,005 |
| Time Warner Cable, Inc. 6.75%, 6/15/39 | 59,500 | 60,149 |
| Time Warner, Inc. 7.63%, 4/15/31 | 38,000 | 46,239 |
| United Technologies Corp. 6.13%, 2/1/19 | 125,500 | 140,687 |
| Verizon Communications, Inc. 4.50%, 6/1/42 | 35,000 | 36,187 |
| Verizon Communications, Inc. 6.55%, 9/15/43 | 69,000 | 84,426 |
| Wal-Mart Stores, Inc. 6.20%, 4/15/38 | 262,000 | 337,442 |
| Wells Fargo & Co. 4.13%, 8/15/23 | 177,000 | 187,673 |
| Xerox Corp. 6.35%, 5/15/18 | 177,000 | 186,179 |
| TOTAL CORPORATE BONDS (Cost: \$5,533,178) | | 5,406,606 |
| FOREIGN CORPORATE BONDS 2.7% | | |
| Belgium 0.9% | | |
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | 188,000 | 209,385 |
| Canada 0.3% | | |
| Nexen Energy ULC 6.40%, 5/15/37 | 52,000 | 59,459 |
| Mexico 0.5% | | |
| Petroleos Mexicanos 6.00%, 3/5/20 | 125,000 | 128,875 |

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| | | |
|---|------------|------------|
| Netherlands 0.4% | | |
| Shell International Finance B.V. | | |
| 5.50%, 3/25/40 | 99,000 | 104,527 |
| United Kingdom 0.6% | | |
| HSBC Holdings PLC | | |
| 5.10%, 4/5/21 | 127,000 | 140,077 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$666,963) | | 642,323 |
| FOREIGN GOVERNMENT OBLIGATIONS 1.3% | | |
| Italy 0.5% | | |
| Italy Government International Bond | | |
| 5.38%, 6/15/33 | \$ 107,000 | \$ 123,601 |
| Mexico 0.6% | | |
| Mexico Government International Bond | | |
| 4.00%, 10/2/23 | 141,000 | 145,371 |
| Turkey 0.2% | | |
| Turkey Government International Bond | | |
| 7.38%, 2/5/25 | 33,000 | 38,829 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$313,567) | | 307,801 |
| SUPRANATIONAL BOND 2.3% | | |
| European Investment Bank | | |
| 4.00%, 2/16/21 | | |
| (Cost: \$523,755) | 479,000 | 534,397 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 4.6% | | |
| United States 4.6% | | |
| CFCRE Commercial Mortgage Trust | | |
| 3.83%, 12/15/47, Series 2011-C2, Class A4 | 95,175 | 102,606 |
| Citigroup Commercial Mortgage Trust | | |
| 1.99%, 4/10/46, Series 2013-GC11, Class A2 | 35,000 | 35,104 |
| COMM Mortgage Trust | | |
| 1.34%, 7/10/45, Series 2013-CR9, Class A1 | 12,540 | 12,502 |
| 3.60%, 5/10/47, Series 2014-CR17, Class ASB | 55,000 | 57,530 |
| 2.87%, 2/10/48, Series 2015-DC1, Class A2 | 80,000 | 82,325 |
| JPMBB Commercial Mortgage Securities Trust | | |
| 4.08%, 2/15/47, Series 2014-C18, Class A5 | 50,000 | 54,095 |
| JPMorgan Chase Commercial Mortgage Securities Trust | | |
| 2.67%, 1/15/46, Series 2013-C13, Class A2 | 75,000 | 76,570 |
| 5.42%, 1/15/49, Series 2007-LDPX, Class A3 | 99,473 | 101,457 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 3.10%, 5/15/46, Series 2013-C9, Class A4 | 105,000 | 107,916 |
| UBS Commercial Mortgage Trust | | |
| 3.00%, 5/10/45, Series 2012-C1, Class AAB | 250,000 | 257,551 |
| WFRBS Commercial Mortgage Trust | | |
| 4.02%, 12/15/46, Series 2013-C17, Class A4 | 100,000 | 108,131 |
| 2.90%, 3/15/47, Series 2014-C19, Class A2 | 100,000 | 103,003 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | |
| (Cost: \$1,092,716) | | 1,098,790 |
| MUNICIPAL BOND 0.9% | | |
| United States 0.9% | | |
| State of California | | |
| 7.55%, 4/1/39 | | |
| (Cost: \$220,519) | 150,000 | 224,103 |
| TOTAL INVESTMENTS IN SECURITIES 98.8% | | |
| (Cost: \$23,244,468) | | 23,374,188 |

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|--|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT AGENCIES SOLD SHORT (1.3)% | | |
| Government National Mortgage Association (1.3)% | | |
| 3.50%, 3/1/46 ^(a) | | |
| (Proceeds: \$317,203) | \$ (300,000) | \$ (316,805) |
| Cash and Other Assets in Excess of Liabilities 2.5% | | 586,406 |
| NET ASSETS 100.0% | | \$ 23,643,789 |

^(a) To-be-announced (TBA) security (See Note 2).**FINANCIAL DERIVATIVE INSTRUMENTS****FUTURES CONTRACTS**

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|------------------------------------|-----------|-------------------|--------------------|---|
| Futures Contracts Short | | | | |
| 10 Year U.S. Treasury Note | 29 | \$ (3,784,953) | Jun-16 | \$ 3,172 |
| 2 Year U.S. Treasury Note | 6 | (1,311,282) | Jun-16 | 1,969 |
| 5 Year U.S. Treasury Note | 86 | (10,404,656) | Jun-16 | 24,187 |
| U.S. Treasury Long Bond | 5 | (822,656) | Jun-16 | 13,281 |
| U.S. Treasury Ultra Long Term Bond | 11 | (1,904,719) | Jun-16 | 6,147 |
| | | | | \$ 48,756 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|---------------------|
| U.S. GOVERNMENT OBLIGATIONS 99.9% | | |
| U.S. Treasury Notes 99.9% | | |
| U.S. Treasury Floating Rate Note | | |
| 0.40%, 4/30/17* | \$ 371,000 | \$ 370,920 |
| 0.40%, 7/31/17* | 371,000 | 370,684 |
| 0.49%, 10/31/17* | 371,000 | 370,909 |
| 0.60%, 1/31/18* | 135,000 | 135,128 |
| TOTAL INVESTMENTS IN SECURITIES 99.9% | | 1,247,641 |
| (Cost: \$1,247,830) | | |
| Cash and Other Assets in Excess of Liabilities 0.1% | | 1,469 |
| NET ASSETS 100.0% | | \$ 1,249,110 |

* Floating rate note. Coupon shown is in effect at February 29, 2016. Date represents the ultimate maturity date.

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|-----------|
| CORPORATE BONDS 87.4% | | |
| United States 87.4% | | |
| ACCO Brands Corp. 6.75%, 4/30/20 | \$ 89,000 | \$ 94,562 |
| Affinion Group, Inc. 7.88%, 12/15/18 ^(a) | 5,000 | 2,819 |
| AK Steel Corp. 8.75%, 12/1/18 ^(a) | 72,000 | 65,880 |
| Alcoa, Inc. 6.75%, 7/15/18 | 91,000 | 95,209 |
| Alere, Inc. 7.25%, 7/1/18 | 51,000 | 53,614 |
| Allegheny Technologies, Inc. 9.38%, 6/1/19 | 55,000 | 46,200 |
| Ally Financial, Inc. 5.50%, 2/15/17 | 271,000 | 276,759 |
| Alphabet Holding Co., Inc. 7.75%, 11/1/17 | 45,000 | 45,225 |
| American Airlines Group, Inc. 6.13%, 6/1/18 | 66,000 | 68,957 |
| AmeriGas Partners L.P. 6.25%, 8/20/19 | 31,000 | 30,845 |
| Anixter, Inc. 5.63%, 5/1/19 | 36,000 | 37,755 |
| APX Group, Inc. 6.38%, 12/1/19 | 17,000 | 16,660 |
| Associated Materials LLC 9.13%, 11/1/17 | 113,000 | 79,665 |
| Atwood Oceanics, Inc. 6.50%, 2/1/20 ^(a) | 50,000 | 21,250 |
| Avaya, Inc. 7.00%, 4/1/19 ^{(a)(b)} | 95,000 | 58,900 |
| Avon Products, Inc. 6.35%, 3/15/20 ^(a) | 33,000 | 23,925 |
| Basic Energy Services, Inc. 7.75%, 2/15/19 ^(a) | 44,000 | 8,360 |
| Beazer Homes USA, Inc. 5.75%, 6/15/19 | 17,000 | 13,770 |
| Beverages & More, Inc. 10.00%, 11/15/18 ^(b) | 13,000 | 11,619 |
| Boyd Gaming Corp. 9.00%, 7/1/20 | 50,000 | 53,000 |
| Cablevision Systems Corp. 7.75%, 4/15/18 | 158,000 | 162,740 |
| | 17,000 | 16,703 |

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| | | |
|--|------------|------------|
| Caesars Entertainment Resort Properties LLC 8.00%, 10/1/20 | | |
| CalAtlantic Group, Inc. 8.38%, 5/15/18 | 59,000 | 65,047 |
| Casella Waste Systems, Inc. 7.75%, 2/15/19 | 128,000 | 126,400 |
| CCO Holdings LLC 7.38%, 6/1/20 | 55,000 | 57,365 |
| CenturyLink, Inc. 5.63%, 4/1/20, Series V | 45,000 | 45,731 |
| Chesapeake Energy Corp. 8.00%, 12/15/22 ^(b) | 1,220 | 482 |
| CIT Group, Inc. 5.00%, 5/15/17 | \$ 218,000 | \$ 223,722 |
| Clayton Williams Energy, Inc. 7.75%, 4/1/19 ^(a) | 50,000 | 25,250 |
| Clear Channel Worldwide Holdings, Inc. 7.63%, 3/15/20, Series B | 39,000 | 34,466 |
| CommScope, Inc. 4.38%, 6/15/20 ^(b) | 36,000 | 36,720 |
| Community Health Systems, Inc. 8.00%, 11/15/19 | 55,000 | 52,250 |
| Constellation Brands, Inc. 3.88%, 11/15/19 | 36,000 | 37,375 |
| D.R. Horton, Inc. 3.63%, 2/15/18 | 83,000 | 85,058 |
| DCP Midstream LLC 5.35%, 3/15/20 ^(b) | 72,000 | 54,358 |
| DCP Midstream Operating L.P. 2.50%, 12/1/17 | 44,000 | 40,227 |
| DISH DBS Corp. 4.25%, 4/1/18 | 230,000 | 232,300 |
| Dole Food Co., Inc. 7.25%, 5/1/19 ^(b) | 88,000 | 86,460 |
| Dollar Tree, Inc. 5.25%, 3/1/20 ^(b) | 75,000 | 79,125 |
| Energy Transfer Equity L.P. 7.50%, 10/15/20 | 89,000 | 81,880 |
| EP Energy LLC 9.38%, 5/1/20 ^(a) | 45,000 | 13,388 |
| EV Energy Partners L.P. 8.00%, 4/15/19 | 75,000 | 16,875 |
| Frontier Communications Corp. 8.88%, 9/15/20 ^(b) | 89,000 | 92,226 |
| Gastar Exploration, Inc. 8.63%, 5/15/18 | 23,000 | 11,155 |
| GenOn Energy, Inc. 7.88%, 6/15/17 | 136,000 | 113,900 |
| Global Brass & Copper, Inc. 9.50%, 6/1/19 | 45,000 | 47,588 |
| HCA, Inc. 6.50%, 2/15/20 | 84,000 | 93,257 |
| Headwaters, Inc. 7.25%, 1/15/19 | 106,000 | 108,915 |
| Hertz Corp. (The) 6.75%, 4/15/19 | 86,000 | 86,009 |
| Hexion, Inc. 8.88%, 2/1/18 | 54,000 | 36,045 |
| HRG Group, Inc. 6.63%, 4/15/20 | 58,000 | 46,110 |
| HRG Group, Inc. 7.88%, 7/15/19 | 89,000 | 93,005 |
| Hughes Satellite Systems Corp. 6.50%, 6/15/19 | 44,000 | 48,895 |
| Icahn Enterprises L.P. 4.88%, 3/15/19 | 83,000 | 77,190 |
| iHeartCommunications, Inc. 6.88%, 6/15/18 | 50,000 | 28,500 |
| | 101,000 | 71,584 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|-----------------------------|--------------|
| International Lease Finance Corp. 8.75%, 3/15/17 | \$ 223,000 | \$ 235,822 |
| Iron Mountain, Inc. 6.00%, 10/1/20 ^(b) | 55,000 | 58,437 |
| iStar, Inc. 7.13%, 2/15/18 | 156,000 | 155,025 |
| 4.88%, 7/1/18 | 30,000 | 28,013 |
| JC Penney Corp., Inc. 8.13%, 10/1/19 ^(a) | 85,000 | 86,487 |
| K Hovnanian Enterprises, Inc. 7.25%, 10/15/20 ^(b) | 72,000 | 56,520 |
| KB Home 4.75%, 5/15/19 | 157,000 | 150,720 |
| Kinetic Concepts, Inc. 10.50%, 11/1/18 | 107,000 | 99,242 |
| Kratos Defense & Security Solutions, Inc. 7.00%, 5/15/19 | 25,000 | 18,125 |
| L Brands, Inc. 6.90%, 7/15/17 | 66,000 | 70,792 |
| Lennar Corp. 4.75%, 12/15/17 | 157,000 | 161,710 |
| Louisiana-Pacific Corp. 7.50%, 6/1/20 | 55,000 | 57,200 |
| Mallinckrodt International Finance S.A. 4.88%, 4/15/20 ^(b) | 55,000 | 54,725 |
| Masco Corp. 7.13%, 3/15/20 | 89,000 | 102,795 |
| Navient Corp. 8.45%, 6/15/18, Series A | 203,000 | 216,830 |
| NCL Corp. Ltd. 5.25%, 11/15/19 ^(b) | 17,000 | 17,085 |
| NGPL PipeCo LLC 7.12%, 12/15/17 ^(b) | 28,000 | 26,250 |
| Niska Gas Storage Canada ULC 6.50%, 4/1/19 | 17,000 | 12,325 |
| NRG Energy, Inc. 7.63%, 1/15/18 | 136,000 | 141,610 |
| Nuance Communications, Inc. 5.38%, 8/15/20 ^(b) | 89,000 | 91,447 |
| Oasis Petroleum, Inc. 7.25%, 2/1/19 ^(a) | 23,000 | 14,145 |
| Overseas Shipholding Group, Inc. 8.13%, 3/30/18 | 28,000 | 27,300 |
| Pactiv LLC 8.13%, 6/15/17 ^(a) | 202,000 | 207,050 |

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| | | |
|---|------------|------------|
| PPL Capital Funding, Inc. 6.70%, 3/30/67, Series A ^(c) | 40,000 | 30,027 |
| Radian Group, Inc. 5.50%, 6/1/19 | 141,000 | 139,766 |
| Realogy Group LLC 4.50%, 4/15/19 ^{(a)(b)} | 36,000 | 37,125 |
| Rockies Express Pipeline LLC 5.63%, 4/15/20 ^(b) | 28,000 | 25,099 |
| Ruby Tuesday, Inc. 7.63%, 5/15/20 | 62,000 | 60,605 |
| Sabine Pass LNG L.P. 7.50%, 11/30/16 | \$ 100,000 | \$ 104,187 |
| Safway Group Holding LLC 7.00%, 5/15/18 ^(b) | 131,000 | 133,292 |
| Serta Simmons Bedding LLC 8.13%, 10/1/20 ^(b) | 53,000 | 54,723 |
| Smithfield Foods, Inc. 7.75%, 7/1/17 | 71,000 | 75,792 |
| Speedy Cash Intermediate Holdings Corp. 10.75%, 5/15/18 ^(b) | 69,000 | 35,190 |
| Sprint Capital Corp. 6.90%, 5/1/19 | 100,000 | 85,750 |
| Sprint Communications, Inc. 9.00%, 11/15/18 ^(b) | 227,000 | 236,784 |
| Starz LLC 5.00%, 9/15/19 | 104,000 | 105,560 |
| Steel Dynamics, Inc. 6.13%, 8/15/19 | 64,000 | 65,760 |
| Syniverse Holdings, Inc. 9.13%, 1/15/19 | 85,000 | 31,238 |
| T-Mobile USA, Inc. 6.46%, 4/28/19 | 86,000 | 88,795 |
| Targa Resources Partners L.P. 5.00%, 1/15/18 | 63,000 | 60,677 |
| Tenet Healthcare Corp. 4.13%, 11/15/19 | 31,000 | 27,513 |
| Tenet Healthcare Corp. 5.00%, 3/1/19 | 109,000 | 104,640 |
| Tesoro Corp. 4.25%, 10/1/17 | 45,000 | 45,900 |
| Tesoro Logistics L.P. 5.50%, 10/15/19 ^(b) | 5,000 | 4,700 |
| Titan International, Inc. 6.88%, 10/1/20 ^(a) | 36,000 | 26,460 |
| Toys R Us, Inc. 10.38%, 8/15/17 ^(a) | 5,000 | 4,238 |
| TransDigm, Inc. 5.50%, 10/15/20 | 89,000 | 87,442 |
| Transocean, Inc. 5.80%, 12/15/16 | 18,000 | 17,888 |
| U.S. Foods, Inc. 6.00%, 3/15/18 ^(a) | 25,000 | 20,250 |
| U.S. Foods, Inc. 8.50%, 6/30/19 | 57,000 | 58,317 |
| United Continental Holdings, Inc. 6.38%, 6/1/18 | 101,000 | 104,661 |
| USG Corp. 9.75%, 1/15/18 | 79,000 | 88,381 |
| Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 ^{(a)(b)} | 67,000 | 64,990 |
| Vanguard Natural Resources LLC 7.00%, 2/15/23 ^(b) | 46,350 | 15,991 |
| Vereit Operating Partnership L.P. 2.00%, 2/6/17 | 58,000 | 57,217 |
| Whiting Petroleum Corp. 5.00%, 3/15/19 | 106,000 | 53,000 |
| Windstream Services LLC 7.88%, 11/1/17 | 104,000 | 109,460 |

See Notes to Financial Statements.

58 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| WPX Energy, Inc. 5.25%, 1/15/17 ^(a) | \$ 35,000 | \$ 34,475 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$8,783,332) | | 8,018,823 |
| FOREIGN CORPORATE BONDS 6.3% | | |
| Canada 1.0% | | |
| Bombardier, Inc. 5.50%, 9/15/18 ^(b) | 43,000 | 38,915 |
| Seven Generations Energy Ltd. 8.25%, 5/15/20 ^(b) | 18,000 | 17,325 |
| Tervita Corp. 8.00%, 11/15/18 ^(b) | 50,000 | 31,500 |
| Total Canada | | 87,740 |
| Cyprus 0.3% | | |
| Drill Rigs Holdings, Inc. 6.50%, 10/1/17 ^{(a)(b)} | 54,000 | 27,675 |
| France 0.8% | | |
| Credit Agricole S.A. 8.38%, 10/13/19 ^{(b)(c)(d)} | 71,000 | 77,213 |
| Germany 0.5% | | |
| Fresenius Medical Care U.S. Finance II, Inc. 5.63%, 7/31/19 ^(b) | 44,000 | 47,960 |
| Luxembourg 3.2% | | |
| ArcelorMittal 5.50%, 2/25/17 | 202,000 | 204,525 |
| Intelsat Jackson Holdings S.A. 7.25%, 4/1/19 | 115,000 | 89,700 |
| Total Luxembourg | | 294,225 |
| United Kingdom 0.5% | | |
| Royal Bank of Scotland Group PLC 4.70%, 7/3/18 | 43,000 | 43,225 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$664,137) | | 578,038 |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 5.4% | | |
| United States 5.4% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(e) | | |
| (Cost: \$491,928) ^(f) | 491,928 | \$ 491,928 |
| TOTAL INVESTMENTS IN SECURITIES 99.1% | | 9,088,789 |

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(Cost: \$9,939,397)

| | | |
|--|------|--------|
| Cash and Other Assets in Excess of Liabilities | 0.9% | 85,187 |
|--|------|--------|

NET ASSETS 100.0% **\$ 9,173,976**

(a) Security, or portion thereof, was on loan at February 29, 2016 (See Note 2).

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

(c) Rate shown reflects the accrual rate as of February 29, 2016 on securities with variable or step rates.

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

(e) Rate shown represents annualized 7-day yield as of February 29, 2016.

(f) At February 29, 2016, the total market value of the Fund's securities on loan was \$471,333 and the total market value of the collateral held by the Fund was \$491,928.

FINANCIAL DERIVATIVE INSTRUMENTS

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|------------------------------------|-----------|----------------|-----------------|---|
| Futures Contracts Short | | | | |
| 10 Year U.S. Treasury Note | 42 | \$ (5,926,594) | Jun-16 | \$ (15,024) |
| 5 Year U.S. Treasury Note | 11 | (1,330,828) | Jun-16 | 3,094 |
| U.S. Treasury Ultra Long Term Bond | 8 | (1,385,250) | Jun-16 | 4,470 |
| | | | | \$ (7,460) |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|-----------|
| CORPORATE BONDS 82.0% | | |
| United States 82.0% | | |
| Affinion Group, Inc. 7.88%, 12/15/18 ^(a) | \$ 18,000 | \$ 10,148 |
| AK Steel Corp. 8.75%, 12/1/18 ^(a) | 41,000 | 37,515 |
| Alcoa, Inc. 6.75%, 7/15/18 | 119,000 | 124,504 |
| Alere, Inc. 7.25%, 7/1/18 | 120,000 | 126,150 |
| Ally Financial, Inc. 5.50%, 2/15/17 | 411,000 | 419,734 |
| Alphabet Holding Co., Inc. 7.75%, 11/1/17 | 134,000 | 134,670 |
| American Airlines Group, Inc. 6.13%, 6/1/18 | 172,000 | 179,706 |
| AmeriGas Partners L.P. 6.25%, 8/20/19 | 65,000 | 64,675 |
| Ashland, Inc. 3.88%, 4/15/18 | 83,000 | 86,009 |
| Associated Materials LLC 9.13%, 11/1/17 | 185,000 | 130,425 |
| Atwood Oceanics, Inc. 6.50%, 2/1/20 ^(a) | 120,000 | 51,000 |
| Avaya, Inc. 7.00%, 4/1/19 ^{(a)(b)} | 89,000 | 55,180 |
| Avon Products, Inc. 6.50%, 3/1/19 | 67,000 | 49,915 |
| Basic Energy Services, Inc. 7.75%, 2/15/19 ^(a) | 39,000 | 7,410 |
| Beverages & More, Inc. 10.00%, 11/15/18 ^(b) | 41,000 | 36,644 |
| Boyd Gaming Corp. 9.00%, 7/1/20 | 18,000 | 19,080 |
| Cablevision Systems Corp. 7.75%, 4/15/18 | 238,000 | 245,140 |
| CalAtlantic Group, Inc. 8.38%, 5/15/18 | 69,000 | 76,073 |
| Casella Waste Systems, Inc. 7.75%, 2/15/19 | 56,000 | 55,300 |
| CCO Holdings LLC 7.00%, 1/15/19 | 126,000 | 128,813 |
| CIT Group, Inc. 5.00%, 5/15/17 | 317,000 | 325,321 |
| | 115,000 | 58,075 |

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| | | |
|---|---------|---------|
| Clayton Williams Energy, Inc. 7.75%, 4/1/19 ^(a) | | |
| CommScope, Inc. 4.38%, 6/15/20 ^(b) | 30,000 | 30,600 |
| Community Health Systems, Inc. 8.00%, 11/15/19 | 100,000 | 95,000 |
| Constellation Brands, Inc. 3.88%, 11/15/19 | 125,000 | 129,775 |
| D.R. Horton, Inc. 3.75%, 3/1/19 | 138,000 | 140,760 |
| DCP Midstream Operating L.P. 2.50%, 12/1/17 | 64,000 | 58,512 |
| DISH DBS Corp. 4.25%, 4/1/18 | 176,000 | 177,760 |
| Dole Food Co., Inc. 7.25%, 5/1/19 ^(b) | 52,000 | 51,090 |
| EP Energy LLC 9.38%, 5/1/20 ^(a) | 55,000 | 16,363 |
| EV Energy Partners L.P. 8.00%, 4/15/19 | 150,000 | 33,750 |
| Gastar Exploration, Inc. 8.63%, 5/15/18 | 60,000 | 29,100 |
| GenOn Energy, Inc. 7.88%, 6/15/17 | 174,000 | 145,725 |
| Halcon Resources Corp. 8.63%, 2/1/20 ^{(a)(b)} | 51,000 | 28,369 |
| Headwaters, Inc. 7.25%, 1/15/19 | 152,000 | 156,180 |
| Hertz Corp. (The) 6.75%, 4/15/19 | 86,000 | 86,009 |
| Hexion, Inc. 8.88%, 2/1/18 | 119,000 | 79,433 |
| | 92,000 | 73,140 |
| Hughes Satellite Systems Corp. 6.50%, 6/15/19 | 64,000 | 71,120 |
| Icahn Enterprises L.P. 4.88%, 3/15/19 | 100,000 | 93,000 |
| iHeartCommunications, Inc. 6.88%, 6/15/18 | 123,000 | 70,110 |
| International Lease Finance Corp. 8.75%, 3/15/17 | 351,000 | 371,182 |
| Iron Mountain, Inc. 6.00%, 10/1/20 ^(b) | 75,000 | 79,687 |
| iStar, Inc. 7.13%, 2/15/18 | 50,000 | 49,688 |
| | 149,000 | 139,129 |
| j2 Global, Inc. 8.00%, 8/1/20 | 10,000 | 10,500 |
| JC Penney Corp., Inc. 8.13%, 10/1/19 ^(a) | 140,000 | 142,450 |
| Joseph T. Ryerson & Son, Inc. 9.00%, 10/15/17 | 120,000 | 93,000 |
| KB Home 4.75%, 5/15/19 | 53,000 | 50,880 |
| Kinetic Concepts, Inc. 10.50%, 11/1/18 | 206,000 | 191,065 |
| | 75,000 | 58,359 |
| Kratos Defense & Security Solutions, Inc. 7.00%, 5/15/19 | 100,000 | 72,500 |
| L Brands, Inc. 7.00%, 5/1/20 | 125,000 | 143,437 |
| Lennar Corp. 4.75%, 12/15/17 | 236,000 | 243,080 |
| LSB Industries, Inc. 7.75%, 8/1/19 ^(a) | 83,000 | 72,003 |
| Masco Corp. 7.13%, 3/15/20 | 125,000 | 144,375 |

See Notes to Financial Statements.

60 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|--------------|
| MGM Resorts International 7.63%, 1/15/17 | \$ 202,000 | \$ 210,837 |
| Navient Corp. 8.45%, 6/15/18, Series A | 334,000 | 356,755 |
| NCL Corp. Ltd. 5.25%, 11/15/19 ^(b) | 64,000 | 64,320 |
| Niska Gas Storage Canada ULC 6.50%, 4/1/19 | 75,000 | 54,375 |
| Novelis, Inc. 8.38%, 12/15/17 ^(a) | 83,000 | 83,000 |
| NRG Energy, Inc. 7.63%, 1/15/18 | 158,000 | 164,517 |
| Nuance Communications, Inc. 5.38%, 8/15/20 ^(b) | 30,000 | 30,825 |
| Oasis Petroleum, Inc. 7.25%, 2/1/19 ^(a) | 60,000 | 36,900 |
| Overseas Shipholding Group, Inc. 8.13%, 3/30/18 | 42,000 | 40,950 |
| Pactiv LLC 8.13%, 6/15/17 | 153,000 | 156,825 |
| PPL Capital Funding, Inc. 6.70%, 3/30/67, Series A ^(c) | 82,000 | 61,555 |
| PulteGroup, Inc. 7.63%, 10/15/17 | 50,000 | 53,500 |
| Radian Group, Inc. 5.50%, 6/1/19 | 222,000 | 220,057 |
| Rite Aid Corp. 9.25%, 3/15/20 | 120,000 | 126,750 |
| Safway Group Holding LLC 7.00%, 5/15/18 ^(b) | 153,000 | 155,677 |
| Silgan Holdings, Inc. 5.00%, 4/1/20 | 100,000 | 102,000 |
| Speedy Cash Intermediate Holdings Corp. 10.75%, 5/15/18 ^(b) | 86,000 | 43,860 |
| Sprint Communications, Inc. 9.00%, 11/15/18 ^(b) | 353,000 | 368,214 |
| Starz LLC 5.00%, 9/15/19 | 149,000 | 151,235 |
| Steel Dynamics, Inc. 6.13%, 8/15/19 | 65,000 | 66,788 |
| SunCoke Energy Partners L.P. 7.38%, 2/1/20 ^(b) | 75,000 | 47,625 |
| Syniverse Holdings, Inc. 9.13%, 1/15/19 | 204,000 | 74,970 |
| | 49,000 | 50,225 |

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| | | |
|---|---------|-------------------|
| Synovus Financial Corp. 5.13%, 6/15/17 | | |
| T-Mobile USA, Inc. 6.46%, 4/28/19 | 193,000 | 199,272 |
| Targa Resources Partners L.P. 5.00%, 1/15/18 | 134,000 | 129,058 |
| Tenet Healthcare Corp. 5.00%, 3/1/19 | 205,000 | 196,800 |
| Terex Corp. 6.50%, 4/1/20 | 125,000 | 119,375 |
| Tesoro Corp. 4.25%, 10/1/17 | 97,000 | 98,940 |
| Tesoro Logistics L.P. 5.50%, 10/15/19 ^(b) | 103,000 | 96,820 |
| Toys R Us, Inc. 10.38%, 8/15/17 ^(a) | 5,000 | 4,238 |
| Trilogy International Partners LLC 10.25%, 8/15/16 ^(b) | 75,000 | 67,125 |
| U.S. Foods, Inc. 8.50%, 6/30/19 | 140,000 | 143,234 |
| United Continental Holdings, Inc. 6.38%, 6/1/18 | 160,000 | 165,800 |
| United States Steel Corp. 7.38%, 4/1/20 ^(a) | 118,000 | 75,151 |
| USG Corp. 9.75%, 1/15/18 | 185,000 | 206,969 |
| Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 ^{(a)(b)} | 104,000 | 100,880 |
| Vanguard Natural Resources LLC 7.00%, 2/15/23 ^(b) | 76,950 | 26,548 |
| Whiting Petroleum Corp. 5.00%, 3/15/19 | 166,000 | 83,000 |
| Windstream Services LLC 7.88%, 11/1/17 | 119,000 | 125,247 |
| WPX Energy, Inc. 5.25%, 1/15/17 ^(a) | 60,000 | 59,100 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$11,692,476) | | 10,467,935 |
| FOREIGN CORPORATE BONDS 9.7% | | |
| Canada 1.4% | | |
| HudBay Minerals, Inc. 9.50%, 10/1/20 | 65,000 | 37,398 |
| Seven Generations Energy Ltd. 8.25%, 5/15/20 ^(b) | 31,000 | 29,838 |
| Telesat Canada 6.00%, 5/15/17 ^(b) | 102,000 | 102,382 |
| Tervita Corp. 8.00%, 11/15/18 ^(b) | 19,000 | 11,970 |
| Total Canada | | 181,588 |
| France 2.0% | | |
| Numericable-SFR SA 4.88%, 5/15/19 ^(b) | 250,000 | 251,125 |
| Germany 2.0% | | |
| Schaeffler Holding Finance B.V. 6.88%, 8/15/18 ^(b) | 250,000 | 256,875 |
| Luxembourg 3.4% | | |
| ArcelorMittal 5.50%, 2/25/17 | 279,000 | 282,487 |
| Intelsat Jackson Holdings S.A. 7.25%, 4/1/19 | 191,000 | 148,980 |
| Total Luxembourg | | 431,467 |
| New Zealand 0.8% | | |
| Reynolds Group Issuer, Inc. 5.75%, 10/15/20 | 100,000 | 103,000 |

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|---|---------------------|----------------------|
| Investments | | |
| United Kingdom 0.1% | | |
| Royal Bank of Scotland Group PLC 4.70%, 7/3/18 | \$ 20,000 | \$ 20,105 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$1,318,654) | | 1,244,160 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 6.0% | | |
| United States 6.0% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(d) | | |
| (Cost: \$770,890) ^(e) | 770,890 | 770,890 |
| TOTAL INVESTMENTS IN SECURITIES 97.7% | | |
| (Cost: \$13,782,020) | | 12,482,985 |
| Cash and Other Assets in Excess of Liabilities 2.3% | | 290,580 |
| NET ASSETS 100.0% | | \$ 12,773,565 |

^(a) Security, or portion thereof, was on loan at February 29, 2016 (See Note 2).

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

^(c) Rate shown reflects the accrual rate as of February 29, 2016 on securities with variable or step rates.

^(d) Rate shown represents annualized 7-day yield as of February 29, 2016.

^(e) At February 29, 2016, the total market value of the Fund's securities on loan was \$740,893 and the total market value of the collateral held by the Fund was \$770,890.

FINANCIAL DERIVATIVE INSTRUMENTS

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FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--------------------------------|-----------|----------------|-----------------|---|
| Futures Contracts Short | | | | |
| 2 Year U.S. Treasury Note | 38 | \$ (8,304,781) | Jun-16 | \$ 12,468 |
| 5 Year U.S. Treasury Note | 15 | (1,814,766) | Jun-16 | 4,219 |
| | | | | \$ 16,687 |

See Notes to Financial Statements.

62 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| | Principal Amount | Value |
|---|---------------------|------------------|
| Investments | | |
| FOREIGN CORPORATE BONDS 82.9% | | |
| Argentina 0.6% | | |
| YPF S.A. 8.75%, 4/4/24 ^{(a)(b)} | \$ 380,000 | \$ 375,288 |
| Brazil 12.3% | | |
| Braskem Finance Ltd. 5.75%, 4/15/21, Reg S | 1,168,000 | 1,076,020 |
| ESAL GmbH 6.25%, 2/5/23, Reg S | 350,000 | 305,725 |
| GTL Trade Finance, Inc. 7.25%, 10/20/17 ^(a) | 730,000 | 720,875 |
| Itau Unibanco Holding S.A. 2.85%, 5/26/18 ^(a) | 720,000 | 694,800 |
| Odebrecht Finance Ltd. 4.38%, 4/25/25 ^{(a)(b)} | 230,000 | 104,834 |
| Odebrecht Offshore Drilling Finance Ltd. 6.75%, 10/1/22, Reg S | 732,610 | 153,848 |
| Oi Brasil Holdings Cooperatief UA 5.75%, 2/10/22, Reg S ^(b) | 951,000 | 237,750 |
| Petrobras Global Finance B.V. 5.38%, 1/27/21 | 3,037,000 | 2,277,750 |
| 4.38%, 5/20/23 | 260,000 | 178,436 |
| 5.63%, 5/20/43 | 780,000 | 455,091 |
| 6.85%, 6/5/2115 | 160,000 | 99,490 |
| Vale Overseas Ltd. 4.38%, 1/11/22 ^(b) | 819,000 | 632,432 |
| 6.88%, 11/21/36 | 500,000 | 344,250 |
| Total Brazil | | 7,281,301 |
| Chile 2.2% | | |
| Cencosud S.A. 4.88%, 1/20/23, Reg S ^(b) | 1,140,000 | 1,074,450 |
| Corpbanca S.A. 3.88%, 9/22/19, Reg S | 200,000 | 203,900 |
| Total Chile | | 1,278,350 |
| China 10.5% | | |
| Baidu, Inc. 2.75%, 6/9/19 | 600,000 | 600,666 |
| Bank of China Ltd. 5.00%, 11/13/24, Reg S | 900,000 | 932,634 |
| China Overseas Finance Cayman VI Ltd. 4.25%, 5/8/19, Reg S | 550,000 | 569,657 |
| CITIC Ltd. 6.38%, 4/10/20, Reg S | 250,000 | 283,310 |

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| | | |
|--|------------|------------------|
| Country Garden Holdings Co., Ltd. 7.25%, 4/4/21, Reg S | 1,250,000 | 1,274,972 |
| CRCC Yuxiang Ltd. 3.50%, 5/16/23, Reg S | 990,000 | 994,310 |
| Industrial & Commercial Bank of China Ltd. 3.23%, 11/13/19 | 1,080,000 | 1,112,161 |
| Talent Yield Investments Ltd. 4.50%, 4/25/22, Reg S ^(b) | 440,000 | 464,638 |
| Total China | | 6,232,348 |
| Colombia 2.0% | | |
| Banco Bilbao Vizcaya Argentaria Colombia S.A. 4.88%, 4/21/25 ^(a) | \$ 720,000 | \$ 664,200 |
| Ecopetrol S.A. 7.63%, 7/23/19 ^(b) | 330,000 | 346,170 |
| Pacific Exploration and Production Corp. 5.38%, 1/26/19 ^{(a)(c)} | 630,000 | 77,726 |
| 5.13%, 3/28/23, Reg S ^(c) | 590,000 | 70,800 |
| Total Colombia | | 1,158,896 |
| Hong Kong 11.8% | | |
| AIA Group Ltd. 3.20%, 3/11/25 ^(a) | 470,000 | 466,943 |
| Bank of East Asia Ltd. (The) 4.25%, 11/20/24, Reg S ^(d) | 870,000 | 850,703 |
| Hutchison Whampoa International 11 Ltd. 4.63%, 1/13/22, Reg S | 565,000 | 618,417 |
| Hutchison Whampoa International 12 II Ltd. 3.25%, 11/8/22, Reg S | 2,000,000 | 2,046,430 |
| PCCW-HKT Capital No. 5 Ltd. 3.75%, 3/8/23, Reg S | 1,950,000 | 1,997,093 |
| Prosperous Ray Ltd. 3.00%, 11/12/18, Reg S | 760,000 | 767,181 |
| Shimao Property Holdings Ltd. 6.63%, 1/14/20, Reg S | 240,000 | 246,394 |
| Total Hong Kong | | 6,993,161 |
| India 5.6% | | |
| Bharti Airtel International Netherlands B.V. 5.35%, 5/20/24 ^(a) | 1,500,000 | 1,591,852 |
| ICICI Bank Ltd. 6.38%, 4/30/22, Reg S ^(d) | 1,025,000 | 1,041,247 |
| ONGC Videsh Ltd. 4.63%, 7/15/24, Reg S | 270,000 | 273,067 |
| Vedanta Resources PLC 8.25%, 6/7/21, Reg S ^(b) | 698,000 | 378,303 |
| Total India | | 3,284,469 |
| Indonesia 2.7% | | |
| Pertamina Persero PT 5.63%, 5/20/43, Reg S ^(b) | 660,000 | 532,481 |
| Perusahaan Gas Negara Persero Tbk PT 5.13%, 5/16/24, Reg S | 1,060,000 | 1,062,650 |
| Total Indonesia | | 1,595,131 |
| Jamaica 0.9% | | |
| Digicel Group Ltd. 8.25%, 9/30/20, Reg S ^(b) | 720,000 | 561,600 |
| Kazakhstan 3.0% | | |
| KazMunayGas National Co. JSC 6.38%, 4/9/21, Reg S | 1,767,000 | 1,763,466 |
| Macau 1.4% | | |
| MCE Finance Ltd. 5.00%, 2/15/21, Reg S | 900,000 | 839,250 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|-----------------------------|------------------|
| Mexico 7.5% | | |
| BBVA Bancomer S.A. 6.75%, 9/30/22, Reg S ^(b) | \$ 850,000 | \$ 901,255 |
| Cemex S.A.B. de C.V. 6.50%, 12/10/19 ^(a) | 200,000 | 198,000 |
| 7.25%, 1/15/21, Reg S | 310,000 | 311,519 |
| Grupo Bimbo S.A.B. de C.V. 4.50%, 1/25/22, Reg S | 1,288,000 | 1,339,849 |
| Mexichem S.A.B. de C.V. 4.88%, 9/19/22, Reg S ^(b) | 1,650,000 | 1,666,500 |
| Total Mexico | | 4,417,123 |
| Morocco 2.9% | | |
| OCP S.A. 5.63%, 4/25/24, Reg S | 1,700,000 | 1,738,250 |
| Peru 3.0% | | |
| BBVA Banco Continental S.A. 5.25%, 9/22/29 ^{(a)(d)} | 90,000 | 85,838 |
| Southern Copper Corp. 5.25%, 11/8/42 | 1,860,000 | 1,399,650 |
| Volcan Cia Minera S.A.A. 5.38%, 2/2/22, Reg S ^(b) | 446,000 | 303,837 |
| Total Peru | | 1,789,325 |
| Philippines 0.7% | | |
| First Gen Corp. 6.50%, 10/9/23, Reg S | 400,000 | 425,556 |
| Qatar 2.5% | | |
| Ooredoo International Finance Ltd. 4.75%, 2/16/21, Reg S | 1,356,000 | 1,493,295 |
| Russia 9.2% | | |
| EuroChem Mineral & Chemical Co. OJSC via EuroChem GI Ltd. 5.13%, 12/12/17, Reg S | 550,000 | 554,125 |
| Evraz Group S.A. 6.75%, 4/27/18, Reg S | 406,000 | 398,388 |
| Gazprom OAO via Gaz Capital S.A. 3.85%, 2/6/20, Reg S | 600,000 | 573,000 |
| Lukoil International Finance B.V. 6.13%, 11/9/20, Reg S | 373,000 | 386,055 |
| Rosneft Oil Co. via Rosneft International Finance Ltd. 4.20%, 3/6/22, Reg S | 900,000 | 805,500 |
| Russian Agricultural Bank OJSC via RSHB Capital S.A. 6.00%, 6/3/21, Reg S ^(d) | 1,000,000 | 986,250 |
| Sberbank of Russia via SB Capital S.A. 5.50%, 2/26/24, Reg S ^(d) | 700,000 | 619,500 |

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|--|------------|-------------------|
| Severstal OAO via Steel Capital S.A. | | |
| 6.70%, 10/25/17, Reg S | 235,000 | 245,281 |
| 5.90%, 10/17/22, Reg S | 677,000 | 671,076 |
| VimpelCom Holdings B.V. | | |
| 7.50%, 3/1/22, Reg S | 200,000 | 205,750 |
| Total Russia | | 5,444,925 |
| Singapore 1.4% | | |
| BOC Aviation Pte Ltd. | | |
| 3.00%, 3/30/20 ^(a) | \$ 350,000 | \$ 350,561 |
| Puma International Financing S.A. | | |
| 6.75%, 2/1/21, Reg S | 500,000 | 462,500 |
| Total Singapore | | 813,061 |
| South Korea 1.6% | | |
| KEB Hana Bank | | |
| 4.25%, 10/14/24, Reg S | 450,000 | 468,591 |
| Korea Hydro & Nuclear Power Co., Ltd. | | |
| 3.00%, 9/19/22, Reg S | 460,000 | 477,255 |
| Total South Korea | | 945,846 |
| United Arab Emirates 0.7% | | |
| DP World Ltd. | | |
| 6.85%, 7/2/37, Reg S | 400,000 | 389,000 |
| Venezuela 0.4% | | |
| Petroleos de Venezuela S.A. | | |
| 6.00%, 5/16/24, Reg S | 710,000 | 221,449 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$54,723,714) | | 49,041,090 |
| FOREIGN GOVERNMENT AGENCIES 3.9% | | |
| United Arab Emirates 3.9% | | |
| MDC-GMTN B.V. | | |
| 5.50%, 4/20/21, Reg S | | |
| (Cost: \$2,293,927) | | 2,056,000 |
| FOREIGN GOVERNMENT OBLIGATIONS 1.2% | | 2,328,420 |
| Argentina 1.2% | | |
| Argentina Bonar Bonds | | |
| 7.00%, 4/17/17, Series X | 380,000 | 383,441 |
| Argentine Republic Government International Bond | | |
| 8.28%, 12/31/33, Series NY ^(c) | 252,367 | 297,667 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$674,095) | | 681,108 |
| SUPRANATIONAL BONDS 3.6% | | |
| Alibaba Group Holding Ltd. | | |
| 3.60%, 11/28/24 | 450,000 | 443,013 |
| CNOOC Finance 2013 Ltd. | | |
| 3.00%, 5/9/23 | 900,000 | 855,181 |
| Goodman HK Finance | | |
| 4.38%, 6/19/24, Reg S | 800,000 | 822,660 |
| TOTAL SUPRANATIONAL BONDS | | |
| (Cost: \$2,096,271) | | 2,120,854 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Shares | Value |
|---|-----------|----------------------|
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 10.3% | | |
| United States 10.3% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(c) | | |
| (Cost: \$6,114,078) ^(f) | 6,114,078 | \$ 6,114,078 |
| TOTAL INVESTMENTS IN SECURITIES 101.9% | | 60,285,550 |
| (Cost: \$65,902,085) | | 60,285,550 |
| Liabilities in Excess of Cash and Other Assets (1.9)% | | (1,152,068) |
| NET ASSETS 100.0% | | \$ 59,133,482 |

(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 February 29, 2016 (See Note 2).

(c) Security in default on interest payments.

(d) Rate shown reflects the accrual rate as of February 29, 2016 on securities with variable or step rates.

(e) Rate shown represents annualized 7-day yield as of February 29, 2016.

(f) At February 29, 2016, the total market value of the Fund's securities on loan was \$5,889,531 and the total market value of the collateral held by the Fund was \$6,114,078.

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

See Notes to Financial Statements.

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

February 29, 2016

| | Principal | |
|---|-------------------|-------------------|
| | Amount | Value |
| Investments | | |
| FOREIGN GOVERNMENT AGENCIES 2.4% | | |
| South Africa 0.8% | | |
| Landwirtschaftliche Rentenbank | | |
| 8.25%, 5/23/22, Reg S | 45,000,000 ZAR | \$ 2,744,490 |
| Turkey 1.6% | | |
| KFW | | |
| 14.50%, 1/26/17 | 8,329,000 TRY | 2,899,165 |
| Landwirtschaftliche Rentenbank | | |
| 5.63%, 2/27/18, Reg S | 10,000,000 TRY | 3,073,670 |
| Total Turkey | | 5,972,835 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | |
| (Cost: \$9,588,192) | | 8,717,325 |
| FOREIGN GOVERNMENT OBLIGATIONS 87.7% | | |
| Brazil 10.3% | | |
| Brazil Letras do Tesouro Nacional | | |
| 8.75%, 7/1/16 ^(a) | 21,042,000 BRL | 5,055,828 |
| 21.92%, 1/1/17 ^(a) | 20,061,000 BRL | 4,508,066 |
| 52.27%, 1/1/18 ^(a) | 17,602,000 BRL | 3,447,140 |
| 15.26%, 1/1/19 ^(a) | 24,500,000 BRL | 4,131,488 |
| Brazil Notas do Tesouro Nacional | | |
| 10.00%, 1/1/17, Series F | 26,592,000 BRL | 6,480,637 |
| 10.00%, 1/1/21, Series F | 33,245,000 BRL | 6,923,539 |
| 10.00%, 1/1/23, Series F | 36,340,000 BRL | 7,096,622 |
| Brazilian Government International Bond | | |
| 12.50%, 1/5/22 | 929,000 BRL | 233,458 |
| Total Brazil | | 37,876,778 |
| Chile 3.0% | | |
| Bonos del Banco Central de Chile en Pesos | | |
| 6.00%, 1/1/17, Series 5YR | 2,275,000,000 CLP | 3,329,770 |
| 6.00%, 3/1/23 | 1,590,000,000 CLP | 2,528,303 |
| Chile Government International Bond | | |
| 5.50%, 8/5/20 | 3,535,500,000 CLP | 5,238,503 |
| Total Chile | | 11,096,576 |
| China 3.2% | | |
| China Government Bond | | |
| 2.56%, 6/29/17, Reg S | 9,000,000 CNY | 1,344,608 |
| 3.09%, 11/22/18 | 1,500,000 CNH | 223,988 |

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| 3.09%, 6/29/20, Reg S | 11,500,000 CNY | 1,700,541 |
| 2.48%, 12/1/20 | 16,500,000 CNY | 2,380,240 |
| 2.36%, 8/18/21, Reg S | 17,500,000 CNY | 2,479,176 |
| 3.10%, 6/29/22 | 5,500,000 CNY | 801,176 |
| 3.16%, 6/27/23 | 20,000,000 CNY | 2,897,921 |
| Total China | | 11,827,650 |
| Colombia 6.2% | | |
| Colombia Government International Bond | | |
| 7.75%, 4/14/21 | 3,670,000,000 COP | 1,077,550 |
| Colombian TES | | |
| 5.00%, 11/21/18, Series B | 12,539,400,000 COP | 3,563,532 |
| 7.00%, 5/4/22, Series B | 13,630,700,000 COP | 3,818,949 |
| 10.00%, 7/24/24, Series B | 26,960,100,000 COP | 8,716,673 |
| 6.00%, 4/28/28, Series B | 24,561,700,000 COP | 5,743,687 |
| Total Colombia | | 22,920,391 |
| India 2.6% | | |
| India Government Bond | | |
| 7.83%, 4/11/18 | 2,500,000 INR | 36,810 |
| 8.27%, 6/9/20 | 103,000,000 INR | 1,537,511 |
| 8.40%, 7/28/24 | 204,000,000 INR | 3,056,199 |
| 9.20%, 9/30/30 | 304,000,000 INR | 4,797,136 |
| Total India | | 9,427,656 |
| Indonesia 5.6% | | |
| Indonesia Treasury Bond | | |
| 11.00%, 11/15/20, Series FR31 | 6,370,000,000 IDR | 530,365 |
| 8.25%, 7/15/21, Series FR53 | 18,265,000,000 IDR | 1,386,214 |
| 8.38%, 9/15/26, Series FR56 | 110,893,000,000 IDR | 8,362,793 |
| 8.25%, 6/15/32, Series FR58 | 135,677,000,000 IDR | 9,723,501 |
| 8.75%, 2/15/44, Series FR67 | 7,880,000,000 IDR | 575,419 |
| Total Indonesia | | 20,578,292 |
| Malaysia 7.4% | | |
| Malaysia Government Bond | | |
| 3.81%, 2/15/17, Series 0207 | 7,349,000 MYR | 1,764,805 |
| 4.01%, 9/15/17, Series 0210 | 3,077,000 MYR | 743,079 |
| 3.31%, 10/31/17, Series 0512 | 10,313,000 MYR | 2,463,394 |
| 4.38%, 11/29/19, Series 0902 | 40,471,000 MYR | 9,927,763 |
| 3.89%, 7/31/20, Series 0613 | 688,000 MYR | 165,949 |
| 4.16%, 7/15/21, Series 0111 | 2,390,000 MYR | 582,854 |
| 3.42%, 8/15/22, Series 0112 | 27,968,000 MYR | 6,511,695 |
| 4.18%, 7/15/24, Series 0114 | 600,000 MYR | 145,245 |
| 4.39%, 4/15/26, Series 0311 | 15,345,000 MYR | 3,731,149 |
| 4.50%, 4/15/30, Series 0310 | 4,333,000 MYR | 1,059,532 |
| Total Malaysia | | 27,095,465 |
| Mexico 9.5% | | |
| Mexican Bonos | | |
| 7.75%, 12/14/17, Series M | 57,674,000 MXN | 3,380,857 |
| 8.50%, 12/13/18, Series M 10 | 29,235,000 MXN | 1,767,538 |
| 5.00%, 12/11/19, Series M | 60,000,000 MXN | 3,285,231 |
| 6.50%, 6/10/21, Series M | 27,078,000 MXN | 1,562,307 |
| 6.50%, 6/9/22, Series M | 82,219,000 MXN | 4,730,736 |
| 10.00%, 12/5/24, Series M 20 | 82,682,000 MXN | 5,842,125 |
| 7.50%, 6/3/27, Series M 20 | 67,250,000 MXN | 4,107,917 |
| 8.50%, 5/31/29, Series M 20 | 33,000,000 MXN | 2,167,865 |
| 7.75%, 5/29/31, Series M | 71,783,000 MXN | 4,422,535 |
| 7.75%, 11/23/34, Series M | 5,719,000 MXN | 351,879 |
| 10.00%, 11/20/36, Series M 30 | 19,178,000 MXN | 1,444,861 |
| 8.50%, 11/18/38, Series M 30 | 7,865,000 MXN | 519,599 |
| 7.75%, 11/13/42, Series M | 23,142,000 MXN | 1,421,931 |
| Total Mexico | | 35,005,381 |
| Peru 3.3% | | |
| Peruvian Government International Bond | | |

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|-----------------------|----------------|-----------|
| 7.84%, 8/12/20, Reg S | 12,772,000 PEN | 3,834,439 |
| 5.70%, 8/12/24, Reg S | 3,494,000 PEN | 906,718 |
| 8.20%, 8/12/26, Reg S | 4,672,000 PEN | 1,398,961 |

See Notes to Financial Statements.

66 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal | |
|--|-----------------|-------------------|
| | Amount | Value |
| 6.95%, 8/12/31, Reg S | 15,640,000 PEN | 4,163,478 |
| 6.90%, 8/12/37, Reg S | 7,325,000 PEN | 1,884,990 |
| Total Peru | | 12,188,586 |
| Philippines 3.2% | | |
| Philippine Government Bond | | |
| 7.63%, 9/29/36, Series 25-9 | 109,950,000 PHP | 3,160,867 |
| Philippine Government International Bond | | |
| 4.95%, 1/15/21 | 215,000,000 PHP | 4,629,757 |
| 3.90%, 11/26/22 | 52,000,000 PHP | 1,052,051 |
| 6.25%, 1/14/36 | 137,000,000 PHP | 3,123,946 |
| Total Philippines | | 11,966,621 |
| Poland 10.4% | | |
| Poland Government Bond | | |
| 3.75%, 4/25/18, Series 0418 | 7,500,000 PLN | 1,968,591 |
| 2.50%, 7/25/18, Series 0718 | 15,839,000 PLN | 4,058,773 |
| 5.50%, 10/25/19, Series 1019 | 26,410,000 PLN | 7,483,274 |
| 5.25%, 10/25/20, Series 1020 | 20,250,000 PLN | 5,790,706 |
| 5.75%, 10/25/21, Series 1021 | 19,758,000 PLN | 5,852,593 |
| 5.75%, 9/23/22, Series 0922 | 12,059,000 PLN | 3,620,173 |
| 4.00%, 10/25/23, Series 1023 | 12,486,000 PLN | 3,415,165 |
| 3.25%, 7/25/25, Series 0725 | 24,210,000 PLN | 6,302,761 |
| 5.75%, 4/25/29, Series 0429 | 45,000 PLN | 14,292 |
| Total Poland | | 38,506,328 |
| Romania 3.6% | | |
| Romania Government Bond | | |
| 5.90%, 7/26/17, Series 5Y | 16,210,000 RON | 4,216,805 |
| 5.60%, 11/28/18, Series 5Y | 6,610,000 RON | 1,787,823 |
| 5.75%, 4/29/20, Series 7Y | 10,000,000 RON | 2,776,706 |
| 5.95%, 6/11/21, Series 10Y | 4,960,000 RON | 1,406,629 |
| 5.85%, 4/26/23, Series 10Y | 6,150,000 RON | 1,765,894 |
| 4.75%, 2/24/25, Series 10Y | 5,305,000 RON | 1,428,654 |
| Total Romania | | 13,382,511 |
| Russia 3.1% | | |
| Russian Federal Bond OFZ | | |
| 7.50%, 3/15/18, Series 6204 | 155,091,000 RUB | 1,996,630 |
| 7.50%, 2/27/19, Series 6208 | 109,301,000 RUB | 1,387,470 |
| 6.80%, 12/11/19, Series 6210 | 107,959,000 RUB | 1,319,364 |
| 7.60%, 4/14/21, Series 6205 | 244,400,000 RUB | 3,012,354 |

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| | | |
|-----------------------------|-----------------|-----------|
| 7.60%, 7/20/22, Series 6209 | 67,789,000 RUB | 824,066 |
| 8.15%, 2/3/27, Series 6207 | 73,725,000 RUB | 906,738 |
| 7.05%, 1/19/28, Series 6212 | 178,667,000 RUB | 2,001,706 |

Total Russia **11,448,328**

South Africa 3.5%

| | | |
|-------------------------------|----------------|-----------|
| South Africa Government Bond | | |
| 6.75%, 3/31/21, Series R208 | 13,270,000 ZAR | 762,965 |
| 7.75%, 2/28/23, Series 2023 | 23,100,000 ZAR | 1,352,152 |
| 10.50%, 12/21/26, Series R186 | 48,594,000 ZAR | 3,305,460 |
| 8.00%, 1/31/30, Series 2030 | 25,274,000 ZAR | 1,388,883 |
| 7.00%, 2/28/31, Series R213 | 56,556,000 ZAR | 2,801,931 |
| 6.25%, 3/31/36, Series R209 | 37,630,600 ZAR | 1,626,935 |
| 6.50%, 2/28/41, Series R214 | 4,983,000 ZAR | 214,616 |
| 8.75%, 2/28/48, Series 2048 | 27,072,000 ZAR | 1,492,528 |

Total South Africa **12,945,470**

South Korea 4.8%

| | | |
|------------------------------|-------------------|-----------|
| Korea Treasury Bond | | |
| 3.38%, 9/10/23, Series 2309 | 7,768,080,000 KRW | 7,010,424 |
| 3.50%, 3/10/24, Series 2403 | 7,089,680,000 KRW | 6,479,825 |
| 4.00%, 12/10/31, Series 3112 | 3,866,040,000 KRW | 4,053,443 |

Total South Korea **17,543,692**

Thailand 3.7%

| | | |
|--------------------------|-----------------|-----------|
| Thailand Government Bond | | |
| 4.13%, 11/18/16 | 17,055,000 THB | 487,658 |
| 3.88%, 6/13/19 | 91,437,000 THB | 2,760,030 |
| 3.65%, 12/17/21 | 120,380,000 THB | 3,731,817 |
| 3.63%, 6/16/23 | 161,518,000 THB | 5,050,346 |
| 3.85%, 12/12/25 | 47,480,000 THB | 1,537,083 |
| 3.58%, 12/17/27 | 4,653,000 THB | 148,465 |

Total Thailand **13,715,399**

Turkey 4.3%

| | | |
|------------------------|----------------|-----------|
| Turkey Government Bond | | |
| 8.30%, 6/20/18 | 15,345,000 TRY | 4,967,339 |
| 10.50%, 1/15/20 | 1,581,000 TRY | 537,737 |
| 9.50%, 1/12/22 | 6,968,000 TRY | 2,263,279 |
| 8.50%, 9/14/22 | 15,618,000 TRY | 4,812,572 |
| 7.10%, 3/8/23 | 11,211,000 TRY | 3,177,614 |

Total Turkey **15,758,541**

TOTAL FOREIGN GOVERNMENT OBLIGATIONS

(Cost: \$448,567,972) **323,283,665**

SUPRANATIONAL BONDS 4.5%

| | | |
|---------------------------------|--------------------|-----------|
| European Investment Bank | | |
| 7.50%, 1/30/19 | 61,700,000 ZAR | 3,799,693 |
| 7.20%, 7/9/19, Reg S | 90,990,000,000 IDR | 6,462,365 |
| 8.38%, 7/29/22, Reg S | 22,000,000 ZAR | 1,343,016 |
| Inter-American Development Bank | | |
| 6.00%, 9/5/17 | 85,950,000 INR | 1,242,806 |
| International Finance Corp. | | |
| 9.00%, 1/30/17 | 3,004,000 TRY | 998,866 |
| 7.80%, 6/3/19, Series GDIF | 176,640,000 INR | 2,669,217 |

TOTAL SUPRANATIONAL BONDS

(Cost: \$20,619,761) **16,515,963**

TOTAL INVESTMENTS IN SECURITIES 94.6%

(Cost: \$478,775,925) **348,516,953**

| | | |
|--------------------------------------|--|------------|
| Cash, Foreign Currency and Other | | 19,962,869 |
| Assets in Excess of Liabilities 5.4% | | |

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NET ASSETS 100.0%

\$ 368,479,822

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

^(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of February 29, 2016.

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

See Notes to Financial Statements.

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

February 29, 2016

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-----------------|-----|----------------------|-----|-----------------|------------------------|
| 3/1/2016 | TRY | 562,500 | USD | 189,586 | \$ (783) |
| 3/1/2016 | ZAR | 4,220,933 | USD | 265,425 | (1,978) |
| 3/16/2016 | INR | 8,055,000 | USD | 117,953 | 1,042 |
| 3/16/2016 | INR | 48,295,000 | USD | 709,334 | 8,377 |
| 3/16/2016 | INR | 40,245,000 | USD | 591,099 | 6,981 |
| 3/16/2016 | INR | 8,050,000 | USD | 117,656 | 817 |
| 3/16/2016 | KRW | 291,000,000 | USD | 241,704 | 6,950 |
| 3/16/2016 | KRW | 1,462,000,000 | USD | 1,218,841 | 39,421 |
| 3/16/2016 | TRY | 23,250,000 | USD | 7,745,131 | (89,131) |
| 3/16/2016 | USD | 1,768,935 | INR | 119,810,000 | (30,005) |
| 3/16/2016 | USD | 9,356,462 | KRW | 11,037,818,360 | (452,066) |
| 3/16/2016 | USD | 9,478,705 | TRY | 28,370,000 | 80,780 |
| | | | | | \$ (429,595) |

CURRENCY LEGEND

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

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See Notes to Financial Statements.

68 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|---------------------|
| U.S. GOVERNMENT OBLIGATIONS 120.1% | | |
| U.S. Treasury Bills 120.1% | | |
| U.S. Treasury Bills | | |
| 0.21%, 3/3/16* | \$ 1,000,000 | \$ 999,992 |
| 0.17%, 3/17/16* | 750,000 | 749,929 |
| 0.22%, 4/7/16* | 1,000,000 | 999,754 |
| 0.28%, 4/21/16* | 1,000,000 | 999,602 |
| 0.27%, 5/12/16*(a) | 800,000 | 799,546 |
| 0.30%, 5/26/16* | 900,000 | 899,318 |
| TOTAL INVESTMENTS IN SECURITIES 120.1% | | |
| (Cost: \$5,448,256) | | 5,448,141 |
| Liabilities in Excess of Cash and Other Assets (20.1)% | | (911,832) |
| NET ASSETS 100.0% | | \$ 4,536,309 |

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

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 3/4/2016 | JPY 21,492,000 | USD 177,622 | \$ (12,790) |
| 3/4/2016 | JPY 64,501,600 | USD 533,097 | (38,366) |
| 3/4/2016 | JPY 52,622,000 | USD 434,882 | (31,332) |
| 3/4/2016 | JPY 33,070,000 | USD 273,304 | (19,686) |
| 3/4/2016 | USD 33,165 | JPY 4,013,000 | 2,389 |
| 3/4/2016 | USD 430,645 | JPY 48,609,000 | 16 |
| 3/4/2016 | USD 190,415 | JPY 21,492,000 | (3) |
| 3/4/2016 | USD 571,519 | JPY 64,501,600 | (55) |
| 3/4/2016 | USD 292,991 | JPY 33,070,000 | (1) |
| 4/6/2016 | JPY 64,501,600 | USD 572,178 | 63 |
| 4/6/2016 | JPY 33,070,000 | USD 293,319 | (5) |
| 4/6/2016 | JPY 21,492,000 | USD 190,626 | (4) |
| 4/6/2016 | JPY 48,609,000 | USD 431,141 | (10) |
| 4/6/2016 | USD 105,837 | JPY 11,931,000 | (12) |
| | | | \$ (99,796) |

CURRENCY LEGEND

JPY Japanese yen
 USD U.S. dollar

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|---------------------------------------|------------------|---------------------------|----------------------------|--|
| Futures Contracts Short | | | | |
| 10 Year Japanese Government Bond | 3 | \$ (4,044,119) | Mar-16 | \$ (91,074) |
| 10 Year Mini Japanese Government Bond | 4 | (539,287) | Mar-16 | (12,226) |
| | | | | \$ (103,300) |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal | |
|--|------------------|--------------|
| | Amount | Value |
| CORPORATE BONDS 57.8% | | |
| United States 57.8% | | |
| AbbVie, Inc. 1.75%, 11/6/17 | \$ 60,000 | \$ 59,977 |
| Actavis Funding SCS 4.55%, 3/15/35 | 50,000 | 50,457 |
| Alcoa, Inc. 5.13%, 10/1/24 | 70,000 | 63,612 |
| Amgen, Inc. 3.63%, 5/22/24 | 150,000 | 154,678 |
| Anadarko Petroleum Corp. 6.38%, 9/15/17 | 60,000 | 60,923 |
| 6.95%, 6/15/19 | 70,000 | 70,403 |
| AT&T, Inc. 5.50%, 2/1/18 | 90,000 | 95,968 |
| Bank of America Corp. 3.30%, 1/11/23 | 250,000 | 249,747 |
| California Resources Corp. 6.00%, 11/15/24 | 40,000 | 5,300 |
| Calpine Corp. 7.88%, 1/15/23 ^(a) | 40,000 | 42,500 |
| Caterpillar, Inc. 3.90%, 5/27/21 | 180,000 | 192,462 |
| CCO Holdings LLC 6.63%, 1/31/22 | 30,000 | 31,575 |
| Celgene Corp. 5.00%, 8/15/45 | 50,000 | 51,367 |
| Citigroup, Inc. 4.50%, 1/14/22 | 170,000 | 182,515 |
| Comcast Corp. 3.13%, 7/15/22 | 110,000 | 114,640 |
| Devon Energy Corp. 5.85%, 12/15/25 ^(b) | 50,000 | 43,576 |
| 5.00%, 6/15/45 | 40,000 | 26,378 |
| Dollar Tree, Inc. 5.75%, 3/1/23 ^(a) | 80,000 | 85,500 |
| Enesco PLC 5.20%, 3/15/25 ^(b) | 90,000 | 46,012 |
| Freeport-McMoRan, Inc. 2.15%, 3/1/17 | 110,000 | 105,050 |
| General Electric Co. 6.88%, 1/10/39, Series A | 140,000 | 196,572 |
| General Motors Co. 6.25%, 10/2/43 | 100,000 | 98,158 |

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| | | |
|--|---------|---------|
| Genworth Holdings, Inc. 4.80%, 2/15/24 ^(b) | 20,000 | 11,600 |
| Gilead Sciences, Inc. 4.50%, 2/1/45 | 40,000 | 40,715 |
| Goldman Sachs Group, Inc. (The) 5.75%, 1/24/22 | 190,000 | 216,131 |
| Halliburton Co. 5.00%, 11/15/45 | 40,000 | 35,634 |
| Harris Corp. 3.83%, 4/27/25 | 70,000 | 71,156 |
| Kraft Foods Group, Inc. 5.00%, 6/4/42 | 20,000 | 20,813 |
| Lockheed Martin Corp. 3.10%, 1/15/23 | 10,000 | 10,281 |
| 4.50%, 5/15/36 | 60,000 | 63,403 |
| McDonald's Corp. 2.75%, 12/9/20 | 70,000 | 72,105 |
| Medtronic, Inc. 4.63%, 3/15/45 | 100,000 | 106,702 |
| Mondelez International, Inc. 4.00%, 2/1/24 | 40,000 | 41,789 |
| Pacific Gas & Electric Co. 6.05%, 3/1/34 | 120,000 | 147,674 |
| Packaging Corp. of America 4.50%, 11/1/23 | 40,000 | 41,471 |
| PepsiCo, Inc. 5.00%, 6/1/18 | 60,000 | 64,948 |
| Quicken Loans, Inc. 5.75%, 5/1/25 ^(a) | 40,000 | 37,600 |
| Reynolds American, Inc. 6.88%, 5/1/20 | 100,000 | 117,000 |
| 5.85%, 8/15/45 | 30,000 | 35,340 |
| Sprint Corp. 7.25%, 9/15/21 | 30,000 | 22,725 |
| Taylor Morrison Communities, Inc. 5.25%, 4/15/21 ^(a) | 30,000 | 28,050 |
| Time Warner Cable, Inc. 5.00%, 2/1/20 | 100,000 | 106,239 |
| United Rentals North America, Inc. 7.63%, 4/15/22 | 50,000 | 53,406 |
| United Technologies Corp. 3.10%, 6/1/22 | 180,000 | 187,097 |
| Valeant Pharmaceuticals International, Inc. 5.38%, 3/15/20 ^(a) | 70,000 | 63,700 |
| Verizon Communications, Inc. 1.10%, 11/1/17 | 80,000 | 79,273 |
| 4.15%, 3/15/24 | 100,000 | 106,657 |
| 6.55%, 9/15/43 | 23,000 | 28,142 |
| 5.01%, 8/21/54 | 21,000 | 19,583 |
| WestRock RKT Co. 4.45%, 3/1/19 | 250,000 | 261,310 |

TOTAL CORPORATE BONDS

(Cost: \$4,182,187)

4,117,914

FOREIGN CORPORATE BONDS 34.9%

Belgium 2.2%

Anheuser-Busch InBev Worldwide, Inc.

5.38%, 1/15/20

140,000

155,925

Brazil 1.2%

Vale Overseas Ltd.

4.38%, 1/11/22^(b)

110,000

85,250

Colombia 0.9%

Ecopetrol S.A.

7.63%, 7/23/19^(b)

60,000

63,000

France 3.7%

Electricite de France SA

4.63%, 9/11/24

50,000 EUR

67,448

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See Notes to Financial Statements.

70 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| | Principal | |
|--|------------------|----------------|
| Investments | Amount | Value |
| Numericable-SFR SA 6.00%, 5/15/22 ^(a) | \$ 200,000 | \$ 199,000 |
| Total France | | 266,448 |
| Germany 2.4% | | |
| E.ON International Finance B.V. 5.50%, 10/2/17 | 50,000 EUR | 58,959 |
| Volkswagen Leasing GmbH 3.25%, 5/10/18 | 100,000 EUR | 114,079 |
| Total Germany | | 173,038 |
| Italy 3.0% | | |
| Intesa Sanpaolo SpA 5.02%, 6/26/24 ^(a) | \$ 230,000 | 211,681 |
| Luxembourg 0.3% | | |
| Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 | 30,000 | 20,850 |
| Mexico 1.4% | | |
| Petroleos Mexicanos 5.50%, 1/21/21 | 100,000 | 101,230 |
| Netherlands 3.6% | | |
| Cooperatieve Rabobank UA 5.25%, 8/4/45 | 250,000 | 256,211 |
| Russia 2.8% | | |
| Gazprom OAO via Gaz Capital S.A. 4.95%, 5/23/16, Reg S | 200,000 | 201,096 |
| Switzerland 1.1% | | |
| Glencore Funding LLC 3.13%, 4/29/19 ^(a) | 90,000 | 79,200 |
| United Kingdom 12.3% | | |
| Barclays Bank PLC 7.63%, 11/21/22 | 200,000 | 202,625 |
| BP Capital Markets PLC 2.24%, 5/10/19 | 150,000 | 148,772 |
| HSBC Bank PLC 3.88%, 10/24/18, Reg S | 160,000 EUR | 191,199 |
| Rio Tinto Finance USA PLC 4.13%, 8/21/42 ^(b) | 30,000 | 25,084 |
| Royal Bank of Scotland Group PLC 6.13%, 12/15/22 | 210,000 | 220,665 |
| Tesco PLC 6.13%, 2/24/22, Series 68 | 60,000 GBP | 86,871 |

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| | | |
|---|---------------|---------------------|
| Total United Kingdom | | 875,216 |
| TOTAL FOREIGN CORPORATE BONDS | | |
| (Cost: \$2,668,482) | | 2,489,145 |
| | Shares | |
| PREFERRED STOCK 2.3% | | |
| United States 2.3% | | |
| GMAC Capital Trust I | | |
| 6.40%, 2/15/40, Series 2 ^(c) | | |
| (Cost: \$180,839) | 6,934 | 168,219 |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 3.3% | | |
| United States 3.3% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(d) | | |
| (Cost: \$235,305) ^(e) | 235,305 | 235,305 |
| TOTAL INVESTMENTS IN SECURITIES 98.3% | | |
| (Cost: \$7,266,813) | | 7,010,583 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 1.7% | | 118,543 |
| NET ASSETS 100.0% | | \$ 7,129,126 |

^(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 February 29, 2016 (See Note 2).

^(c) Rate shown reflects the accrual rate as of February 29, 2016 on securities with variable or step rates.

^(d) Rate shown represents annualized 7-day yield as of February 29, 2016.

^(e) At February 29, 2016, the total market value of the Fund's securities on loan was \$228,666 and the total market value of the collateral held by the Fund was \$235,305.

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

FINANCIAL DERIVATIVE INSTRUMENTS

FORWARD CONTRACTS

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 5/13/2016 | EUR 386,891 | USD 434,018 | \$ 12,709 |
| 5/13/2016 | EUR 26,620 | USD 30,131 | 1,142 |
| 5/13/2016 | GBP 70,870 | USD 102,460 | 3,671 |
| | | | \$ 17,522 |

CURRENCY LEGEND

| | |
|-----|---------------|
| EUR | Euro |
| GBP | British pound |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|--|---------------------|----------------|
| U.S. GOVERNMENT OBLIGATIONS 11.6% | | |
| U.S. Treasury Bonds 7.9% | | |
| U.S. Treasury Bond | | |
| 3.13%, 8/15/44 | \$ 220,000 | \$ 243,878 |
| 3.00%, 5/15/45 | 80,000 | 86,347 |
| U.S. Treasury Inflation Indexed Bond | | |
| 0.75%, 2/15/45 | 20,091 | 18,733 |
| U.S. Treasury Inflation Indexed Note | | |
| 0.38%, 7/15/25 | 19,950 | 20,109 |
| Total U.S. Treasury Bonds | | 369,067 |
| U.S. Treasury Notes 3.7% | | |
| U.S. Treasury Note | | |
| 0.75%, 2/28/18 | 100,000 | 99,918 |
| 1.38%, 8/31/20 | 40,000 | 40,321 |
| 1.88%, 10/31/22 | 30,000 | 30,715 |
| Total U.S. Treasury Notes | | 170,954 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 540,021 |
| (Cost: \$506,590) | | |
| CORPORATE BONDS 37.6% | | |
| United States 37.6% | | |
| ACE INA Holdings, Inc. | | |
| 4.35%, 11/3/45 | 10,000 | 10,512 |
| AES Corp. | | |
| 5.50%, 3/15/24 | 120,000 | 111,000 |
| Ally Financial, Inc. | | |
| 8.00%, 3/15/20 | 120,000 | 133,800 |
| Altria Group, Inc. | | |
| 10.20%, 2/6/39 | 30,000 | 50,636 |
| Bank of America Corp. | | |
| 4.00%, 1/22/25 | 65,000 | 63,260 |
| CCO Safari II LLC | | |
| 4.91%, 7/23/25 ^(a) | 120,000 | 123,289 |
| Celgene Corp. | | |
| 5.00%, 8/15/45 | 10,000 | 10,273 |
| Chesapeake Energy Corp. | | |
| 6.13%, 2/15/21 | 30,000 | 6,450 |
| 5.75%, 3/15/23 ^(b) | 90,000 | 19,350 |
| CIT Group, Inc. | | |
| 5.00%, 8/1/23 | 120,000 | 120,300 |
| Citigroup, Inc. | | |
| 4.30%, 11/20/26 | 65,000 | 63,170 |
| | 25,000 | 26,065 |

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| | | |
|---|-----------|------------------|
| Comcast Corp. 3.38%, 2/15/25 | | |
| FirstEnergy Corp. 7.38%, 11/15/31, Series C | 50,000 | 62,280 |
| Ford Motor Credit Co., LLC 8.13%, 1/15/20 | 100,000 | 116,506 |
| General Electric Co. 5.88%, 1/14/38 | 10,000 | 12,602 |
| 6.88%, 1/10/39, Series A | 40,000 | 56,164 |
| General Motors Co. 6.25%, 10/2/43 | 35,000 | 34,355 |
| Gilead Sciences, Inc. 3.70%, 4/1/24 | 30,000 | 31,664 |
| Goldman Sachs Group, Inc. (The) 6.75%, 10/1/37 | \$ 50,000 | \$ 57,318 |
| HCA, Inc. 5.00%, 3/15/24 | 120,000 | 122,700 |
| Level 3 Financing, Inc. 5.38%, 8/15/22 | 120,000 | 123,750 |
| Pacific Gas & Electric Co. 6.05%, 3/1/34 | 50,000 | 61,531 |
| Pride International, Inc. 6.88%, 8/15/20 ^(b) | 10,000 | 5,863 |
| Sprint Corp. 7.88%, 9/15/23 | 120,000 | 89,400 |
| United Rentals North America, Inc. 5.50%, 7/15/25 | 120,000 | 114,300 |
| Verizon Communications, Inc. 6.55%, 9/15/43 | 50,000 | 61,178 |
| Wells Fargo & Co. 4.10%, 6/3/26 | 60,000 | 62,044 |
| TOTAL CORPORATE BONDS (Cost: \$1,869,461) | | 1,749,760 |
| FOREIGN CORPORATE BONDS 16.0% | | |
| Brazil 2.4% | | |
| Petrobras Global Finance B.V. 5.38%, 1/27/21 | 100,000 | 75,250 |
| 6.85%, 6/5/2115 | 60,000 | 37,575 |
| Total Brazil | | 112,825 |
| Colombia 1.8% | | |
| Ecopetrol S.A. 7.63%, 7/23/19 ^(b) | 80,000 | 84,000 |
| Indonesia 2.4% | | |
| Majapahit Holding B.V. 7.75%, 1/20/20, Reg S | 100,000 | 114,038 |
| Mexico 2.0% | | |
| Petroleos Mexicanos 6.63%, 6/15/35 | 100,000 | 90,850 |
| Peru 1.6% | | |
| Southern Copper Corp. 5.25%, 11/8/42 | 100,000 | 75,186 |
| Switzerland 0.4% | | |
| Glencore Funding LLC 2.88%, 4/16/20 ^(a) | 20,000 | 16,665 |
| United Kingdom 5.4% | | |
| BP Capital Markets PLC 3.51%, 3/17/25 | 65,000 | 63,299 |
| Virgin Media Secured Finance PLC 5.38%, 4/15/21 ^(a) | 180,000 | 187,200 |
| Total United Kingdom | | 250,499 |
| TOTAL FOREIGN CORPORATE BONDS (Cost: \$785,607) | | 744,063 |

See Notes to Financial Statements.

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

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|----------------|
| FOREIGN GOVERNMENT OBLIGATIONS 7.3% | | |
| Brazil 0.8% | | |
| Brazil Notas do Tesouro Nacional 10.00%, 1/1/23, Series F | 200,000 BRL | \$ 39,057 |
| Mexico 2.6% | | |
| Mexican Bonos 10.00%, 12/5/24, Series M 20 | 1,700,000 MXN | 120,118 |
| Poland 1.9% | | |
| Poland Government International Bond 4.00%, 1/22/24 | \$ 80,000 | 86,150 |
| Russia 2.0% | | |
| Russian Foreign Bond Eurobond 7.50%, 3/31/30, Reg S | 77,350 | 94,575 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost: \$368,772) | | 339,900 |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 7.4% | | |
| United States 7.4% | | |
| GS Mortgage Securities Trust 5.79%, 8/10/45, Series 2007-GG10, Class AM ^(c) (Cost: \$366,468) | 360,000 | 344,965 |
| BANK LOANS 3.3% | | |
| Canada 0.9% | | |
| 1011778 B.C. Unlimited Liability Co. (Burger King/Tim Hortons) 3.75% (LIBOR + 2.75%; LIBOR base rate 1.00%), 12/10/21, Term Loan B2 ^(c) | 39,668 | 39,516 |
| United States 2.4% | | |
| Hilton Worldwide Finance LLC 3.50% (LIBOR + 2.50%; LIBOR base rate 1.00%), 10/26/20, USD Term Loan B2 ^(c) | 35,957 | 35,895 |
| PetSmart, Inc. 4.25% (LIBOR + 3.25%; LIBOR base rate 1.00%), 3/11/22, Term Loan B ^(c) | \$ 39,700 | \$ 38,565 |
| Univision Communications, Inc. 4.00% (LIBOR + 3.00%; LIBOR base rate 1.00%), 3/1/20, Term Loan C4 ^(c) | 39,685 | 38,648 |
| Total United States | | 113,108 |
| TOTAL BANK LOANS (Cost: \$155,215) | | 152,624 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 2.4% | | |
| United States 2.4% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(d) | 114,025 | 114,025 |

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| | | |
|--|---------------|---------------------|
| (Cost: \$114,025) ^(e) | | |
| TOTAL INVESTMENTS IN SECURITIES | 85.6% | 3,985,358 |
| (Cost: \$4,166,138) | | |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities | 14.4% | 670,710 |
| NET ASSETS | 100.0% | \$ 4,656,068 |

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

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

(b) Security, or portion thereof, was on loan at February 29, 2016 (See Note 2).

(c) Rate shown reflects the accrual rate as of February 29, 2016 on securities with variable or step rates.

(d) Rate shown represents annualized 7-day yield as of February 29, 2016.

(e) At February 29, 2016, the total market value of the Fund's securities on loan was \$109,213 and the total market value of the collateral held by the Fund was \$114,025.

LIBOR - London Interbank Offered Rate

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

FINANCIAL DERIVATIVE INSTRUMENTS

FORWARD CONTRACTS

| Settlement Date | Contracts To Deliver | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-------------------------|--------------------|---------------------------|
| 4/12/2016 | CNY 470,000 | USD 70,328 | \$ (1,324) |
| 4/12/2016 | EUR 70,000 | USD 76,265 | 114 |
| 4/12/2016 | JPY 6,270,000 | USD 54,669 | (954) |
| 4/12/2016 | USD 93,314 | INR 6,323,389 | (1,648) |
| 4/12/2016 | USD 53,470 | JPY 6,270,000 | 2,152 |
| 4/12/2016 | USD 34,059 | NOK 300,000 | 345 |
| | | | \$ (1,315) |

CURRENCY LEGEND

| | |
|-----|-----------------|
| BRL | Brazilian real |
| CNY | Chinese yuan |
| EUR | Euro |
| INR | Indian rupee |
| JPY | Japanese yen |
| MXN | Mexican peso |
| NOK | Norwegian krone |
| USD | U.S. dollar |

See Notes to Financial Statements.

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

February 29, 2016

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|------------------------------------|------------------|-----------------------|------------------------|--|
| Futures Contracts Short | | | | |
| 10 Year U.S. Treasury Note | 5 | \$ (652,578) | Jun-16 | \$ (586) |
| U.S. Treasury Long Bond | 1 | (164,531) | Jun-16 | 320 |
| U.S. Treasury Ultra Long Term Bond | 4 | (692,625) | Jun-16 | (1,220) |
| | | | | \$ (1,486) |

See Notes to Financial Statements.

74 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Schedule of Investments** (unaudited)**WisdomTree CBOE S&P 500 PutWrite Strategy Fund (PUTW)**

February 29, 2016

| Investments | Principal Amount | Value |
|---|---------------------|---------------------|
| U.S. GOVERNMENT OBLIGATIONS 79.5% | | |
| U.S. Treasury Bill 79.5% | | |
| U.S. Treasury Bill 0.30%, 5/19/16* | | |
| (Cost: \$1,998,718) | \$ 2,000,000 | \$ 1,998,720 |
| TOTAL INVESTMENTS IN SECURITIES 79.5% | | |
| (Cost: \$1,998,718) | | 1,998,720 |
| | Contracts | |
| WRITTEN OPTIONS (1.4%) | | |
| S&P 500 Index, Put Strike Price \$1,910, Expires 3/18/16** | | |
| (Premiums received: \$30,647) | (13) | (33,800) |
| Cash and Other Assets in Excess of Liabilities 21.9% | | 550,214 |
| NET ASSETS 100.0% | | \$ 2,515,134 |

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

** Non-income producing security.

See Notes to Financial Statements.

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

February 29, 2016

| | Principal Amount | Value |
|--|---------------------|------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 34.4% | | |
| U.S. Treasury Bonds 23.7% | | |
| U.S. Treasury Inflation Indexed Bond | | |
| 2.38%, 1/15/25 | \$ 225,889 | \$ 266,148 |
| 3.38%, 4/15/32 | 333,173 | 471,179 |
| 0.63%, 2/15/43 | 102,889 | 93,181 |
| 0.75%, 2/15/45 | 90,410 | 84,301 |
| Total U.S. Treasury Bonds | | 914,809 |
| U.S. Treasury Notes 10.7% | | |
| U.S. Treasury Inflation Indexed Note | | |
| 2.13%, 1/15/19 | 132,215 | 141,734 |
| 0.63%, 1/15/24 | 263,591 | 271,039 |
| Total U.S. Treasury Notes | | 412,773 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 1,327,582 |
| (Cost: \$1,305,903) | | |
| CORPORATE BONDS 3.3% | | |
| United States 3.3% | | |
| Freeport-McMoRan, Inc. | | |
| 4.00%, 11/14/21 | 20,000 | 13,700 |
| HCA, Inc. | | |
| 5.38%, 2/1/25 | 30,000 | 30,600 |
| 5.88%, 2/15/26 | 10,000 | 10,325 |
| Samson Investment Co. | | |
| 9.75%, 2/15/20 ^(a) | 100,000 | 275 |
| Sprint Corp. | | |
| 7.88%, 9/15/23 | 100,000 | 74,500 |
| TOTAL CORPORATE BONDS | | 129,400 |
| (Cost: \$260,944) | | |
| FOREIGN CORPORATE BONDS 4.8% | | |
| Brazil 2.0% | | |
| Vale Overseas Ltd. | | |
| 4.38%, 1/11/22 ^(b) | 100,000 | 77,500 |
| Mexico 2.8% | | |
| America Movil S.A.B. de C.V. | | |
| 5.00%, 3/30/20 | 100,000 | 109,673 |
| TOTAL FOREIGN CORPORATE BONDS | | 187,173 |
| (Cost: \$202,486) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 29.5% | | |
| Australia 3.6% | | |
| Australia Inflation Linked Bond | | |
| 4.00%, 8/20/20, Series 20CI, Reg S | 102,000 AUD | 138,947 |
| Brazil 1.0% | | |
| Brazil Notas do Tesouro Nacional Inflation Linked Bond | | |

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| | | |
|---|---------------|---------------------|
| 6.00%, 8/15/22, Series B | 31,000 BRL | 21,025 |
| 6.00%, 8/15/50, Series B | 30,000 BRL | 18,002 |
| Total Brazil | | 39,027 |
| Canada 4.0% | | |
| Canadian Government Real Return Bond | | |
| 4.25%, 12/1/26 | 79,232 CAD | 85,313 |
| 3.00%, 12/1/36 | 61,423 CAD | 67,626 |
| Total Canada | | 152,939 |
| Mexico 5.3% | | |
| Mexican Udibonos Inflation Linked Bond | | |
| 4.00%, 6/13/19, Series S | 1,412,846 MXN | 82,340 |
| 2.50%, 12/10/20, Series S | 706,423 MXN | 38,748 |
| 4.50%, 12/4/25, Series S | 1,358,506 MXN | 83,786 |
| Total Mexico | | 204,874 |
| South Africa 3.4% | | |
| South Africa Inflation Linked Bond | | |
| 2.50%, 1/31/17, Series R211 | 1,002,360 ZAR | \$ 64,541 |
| 5.50%, 12/7/23, Series R197 | 862,231 ZAR | 69,072 |
| Total South Africa | | 133,613 |
| Sweden 4.1% | | |
| Sweden Inflation Linked Bond 4.00%, 12/1/20, Series 3102 | 840,000 SEK | 157,413 |
| Turkey 2.3% | | |
| Turkey Government Inflation Linked Bond 4.00%, 4/1/20 | 246,191 TRY | 88,526 |
| United Kingdom 5.8% | | |
| United Kingdom Inflation Linked Gilt | | |
| 1.25%, 11/22/27, Reg S | 67,135 GBP | 118,478 |
| 1.25%, 11/22/32, Reg S | 54,003 GBP | 104,093 |
| Total United Kingdom | | 222,571 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 1,137,910 |
| (Cost: \$1,592,313) | | |
| | Shares | |
| EXCHANGE-TRADED FUNDS 7.6% | | |
| United States 7.6% | | |
| WisdomTree Emerging Markets High Dividend Fund ^(c) | 500 | 15,495 |
| WisdomTree Global Natural Resources Fund ^(c) | 7,500 | 79,424 |
| WisdomTree High Dividend Fund ^{(b)(c)} | 3,345 | 197,656 |
| TOTAL EXCHANGE-TRADED FUNDS | | 292,575 |
| (Cost: \$389,724) | | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 6.5% | | |
| United States 6.5% | | |
| State Street Navigator Securities Lending Prime Portfolio, 0.49% ^(d) | | |
| (Cost: \$252,678) ^(e) | 252,678 | 252,678 |
| TOTAL INVESTMENTS IN SECURITIES 86.1% | | 3,327,318 |
| (Cost: \$4,004,048) | | |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 13.9% | | 535,903 |
| NET ASSETS 100.0% | | \$ 3,863,221 |

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

^(a) Security in default on interest payments.

^(b) Security, or portion thereof, was on loan at February 29, 2016 (See Note 2).

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(c) Affiliated company (See Note 7).

(d) Rate shown represents annualized 7-day yield as of February 29, 2016.

(e) At February 29, 2016, the total market value of the Fund's securities on loan was \$247,611 and the total market value of the collateral held by the Fund was \$252,678.

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

See Notes to Financial Statements.

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

February 29, 2016

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-----------------|-----|----------------------|-----|-----------------|------------------------|
| 4/12/2016 | AUD | 206,190 | USD | 142,766 | \$ (4,231) |
| 4/12/2016 | BRL | 160,000 | USD | 39,142 | (630) |
| 4/12/2016 | CAD | 223,000 | USD | 155,031 | (9,597) |
| 4/12/2016 | EUR | 4,555 | USD | 4,963 | 8 |
| 4/12/2016 | GBP | 142,700 | USD | 205,778 | 6,882 |
| 4/12/2016 | MXN | 3,190,000 | USD | 177,570 | 1,794 |
| 4/12/2016 | MXN | 654,423 | USD | 34,173 | (1,887) |
| 4/12/2016 | SEK | 1,490,000 | USD | 175,309 | 1,557 |
| 4/12/2016 | TRY | 367,493 | USD | 118,186 | (4,691) |
| 4/12/2016 | USD | 13,919 | CAD | 20,000 | 846 |
| 4/12/2016 | USD | 140,162 | ZAR | 2,155,000 | (4,717) |
| 4/12/2016 | ZAR | 2,155,000 | USD | 128,143 | (7,302) |
| 4/12/2016 | ZAR | 2,155,000 | USD | 140,971 | 5,526 |
| | | | | | \$ (16,442) |

CURRENCY LEGEND

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

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|-------------------------------|-----------|----------------|-----------------|---|
| Futures Contracts Long | | | | |
| Copper | 1 | \$ 53,425 | Jul-16 | \$ 187 |

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| | | | | |
|---------------|---|---------|--------|--------------|
| Gasoline RBOB | 2 | 113,963 | Jun-16 | 1,462 |
| Platinum | 1 | 46,715 | Apr-16 | 2,745 |
| | | | \$ | 4,394 |

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 77

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

February 29, 2016

| | Principal Amount | Value |
|--|-----------------------------|-----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 87.2% | | |
| U.S. Treasury Bills 87.2% | | |
| U.S. Treasury Bills | | |
| 0.02%, 3/10/16* | \$ 168,440,000 | \$ 168,433,094 |
| 0.13%, 3/17/16*(a) | 6,665,000 | 6,664,367 |
| TOTAL INVESTMENTS IN SECURITIES 87.2% | | 175,097,461 |
| (Cost: \$175,104,356) | | |
| Cash and Other Assets in Excess of Liabilities 12.8% | | 25,708,186 |
| NET ASSETS 100.0% | | \$ 200,805,647 |

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

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

FINANCIAL DERIVATIVE INSTRUMENTS**FORWARD CONTRACTS**

| Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|--------------------|-----|-------------------------|-----|--------------------|---------------------------|
| 3/16/2016 | JPY | 3,452,856,000 | USD | 28,121,498 | \$ (2,480,708) |
| 3/16/2016 | JPY | 10,469,000 | USD | 85,296 | (7,489) |
| 3/16/2016 | JPY | 48,621,000 | USD | 396,823 | (34,099) |
| 3/16/2016 | JPY | 52,785,000 | USD | 449,499 | (18,328) |
| 3/16/2016 | JPY | 37,407,000 | USD | 316,024 | (15,510) |
| 3/16/2016 | JPY | 29,820,000 | USD | 246,473 | (17,818) |
| 3/16/2016 | JPY | 103,096,000 | USD | 913,648 | (78) |
| 3/16/2016 | JPY | 3,239,737,000 | USD | 28,710,891 | (2,469) |
| 3/16/2016 | USD | 28,868,042 | JPY | 3,465,146,500 | 1,843,094 |
| 3/16/2016 | USD | 28,866,791 | JPY | 3,465,146,500 | 1,844,344 |
| 3/16/2016 | USD | 109,441 | JPY | 13,156,000 | 7,159 |
| 3/16/2016 | USD | 259,239 | JPY | 31,342,000 | 18,541 |
| 6/15/2016 | USD | 28,803,833 | JPY | 3,239,737,000 | (6,732) |
| | | | | | \$ 1,129,907 |

CURRENCY LEGEND

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JPY Japanese yen
 USD U.S. dollar

FUTURES CONTRACTS

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--------------------------------|------------------|-----------------------|------------------------|--|
| Futures Contracts Short | | | | |
| British Pound | 135 | \$ (11,746,688) | Jun-16 | \$ (43,275) |
| Cocoa | 81 | (2,391,930) | Jul-16 | (146,970) |
| Coffee C | 80 | (3,510,000) | Jul-16 | 90,431 |
| Copper | 221 | (11,782,063) | May-16 | (335,500) |
| Corn | 517 | (9,351,237) | Jul-16 | 477,575 |
| Cotton No. 2 | 82 | (2,306,660) | Jul-16 | 209,860 |
| Euro | 222 | (30,296,063) | Jun-16 | 1,275 |
| Natural Gas | 511 | (9,688,560) | Jun-16 | 2,046,181 |
| Soybean | 273 | (11,841,375) | Jul-16 | 284,200 |
| Sugar No. 11 | 150 | (2,412,480) | May-16 | (215,040) |
| Wheat | 247 | (5,684,087) | Jul-16 | 350,438 |
| | | | | \$ 2,719,175 |

FUTURES CONTRACTS (continued)

| | Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|-------------------------------|------------------|-----------------------|------------------------|--|
| Futures Contracts Long | | | | |
| 10 Year U.S. Treasury Note | 135 | \$ 17,619,609 | Jun-16 | \$ 185,871 |
| Australian Dollar | 66 | 4,687,980 | Jun-16 | (1,240) |
| Canadian Dollar | 32 | 2,368,960 | Jun-16 | (80) |
| Gold 100 Ounce | 69 | 8,522,190 | Jun-16 | 770 |
| Lean Hogs | 149 | 4,812,700 | Jun-16 | (1,760) |
| Live Cattle | 137 | 6,914,390 | Jun-16 | (2,830) |
| Silver | 53 | 3,961,220 | Jul-16 | 172,445 |
| Swiss Franc | 37 | 4,655,988 | Jun-16 | (950) |
| U.S. Treasury Long Bond | 107 | 17,604,844 | Jun-16 | 512,023 |
| | | | | \$ 864,249 |
| Total | | | | \$ 3,583,424 |

See Notes to Financial Statements.

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

February 29, 2016

| | WisdomTree | | | WisdomTree | WisdomTree |
|---|-----------------------|----------------------|----------------------|---------------------|----------------------|
| | Bloomberg | WisdomTree | WisdomTree | Commodity | Emerging |
| | U.S. Dollar | Brazilian Real | Chinese Yuan | Currency | Currency |
| | Bullish Fund | Strategy Fund | Strategy Fund | Strategy Fund | Strategy Fund |
| ASSETS: | | | | | |
| Investments, at cost | \$ 255,475,820 | \$ 15,513,543 | \$ 53,763,475 | \$ 4,484,324 | \$ 37,183,196 |
| Foreign currency, at cost | | | 478,569 | | |
| Investments in securities, at value ¹ (Note 2) | 255,428,753 | 15,513,684 | 53,709,422 | 4,484,327 | 37,182,541 |
| Cash | 1,419,192 | 10,983 | 300,863 | 60,922 | 401,752 |
| Cash collateral for forward foreign currency contracts | 680,000 | | 810,000 | | |
| Foreign currency, at value | | | 477,930 | | |
| Unrealized appreciation on forward foreign currency contracts | 991,876 | 286,949 | 125,181 | 111,679 | 1,008,571 |
| Receivables: | | | | | |
| Investment securities sold | 12,197,953 | | | 99,981 | |
| Interest | | 30 | 13,808 | 10 | 105 |
| Total Assets | 270,717,774 | 15,811,646 | 55,437,204 | 4,756,919 | 38,592,969 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on forward foreign currency contracts | 5,687,117 | 268,682 | 1,225,547 | 224,495 | 136,068 |
| Payables: | | | | | |
| Capital shares redeemed | 8,193,880 | | | | |
| Collateral for forward foreign currency contracts | | | | | 40,000 |
| Advisory fees (Note 3) | 104,053 | 5,518 | 19,976 | 1,959 | 17,106 |
| Service fees (Note 2) | 917 | 54 | 195 | 15 | 137 |
| Total Liabilities | 13,985,967 | 274,254 | 1,245,718 | 226,469 | 193,311 |
| NET ASSETS | \$ 256,731,807 | \$ 15,537,392 | \$ 54,191,486 | \$ 4,530,450 | \$ 38,399,658 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 254,906,847 | \$ 120,473,723 | \$ 56,726,380 | \$ 13,366,441 | \$ 90,325,309 |
| Accumulated net investment loss | (601,987) | (75,299) | (558,961) | (38,955) | (371,417) |
| Accumulated net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions | 7,169,255 | (104,879,440) | (820,836) | (8,684,223) | (52,426,082) |
| Net unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (4,742,308) | 18,408 | (1,155,097) | (112,813) | 871,848 |
| NET ASSETS | \$ 256,731,807 | \$ 15,537,392 | \$ 54,191,486 | \$ 4,530,450 | \$ 38,399,658 |

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| | | | | | |
|--|-----------|--------------|---------------|--------------|---------------|
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 9,400,000 | 1,200,000 | 2,200,000 | 300,000 | 2,300,000 |
| Net asset value per share | \$ 27.31 | \$ 12.95 | \$ 24.63 | \$ 15.10 | \$ 16.70 |
| ¹ Includes repurchase agreements of: | | \$ 3,516,000 | \$ 15,940,000 | \$ 1,185,000 | \$ 12,250,000 |

See Notes to Financial Statements.

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

February 29, 2016

| | | | | WisdomTree | WisdomTree |
|---|----------------------|----------------------|-----------------------|----------------------|----------------------|
| | | | | Barclays U.S. | Barclays U.S. |
| | WisdomTree | WisdomTree | Australia & | Aggregate | Aggregate |
| | Indian Rupee | Asia Local | New Zealand | Bond Enhanced | Bond Negative |
| | Strategy Fund | Debt Fund | Debt Fund | Yield Fund | Duration Fund |
| ASSETS: | | | | | |
| Investments, at cost | \$ 10,179,465 | \$ 33,299,420 | \$ 153,881,538 | \$ 78,290,375 | \$ 12,003,469 |
| Foreign currency, at cost | | 77,009 | 159,204 | | |
| Investments in securities, at value ^{1,2} (Note 2) | 10,179,469 | 28,712,939 | 146,676,184 | 78,888,563 | 12,165,206 |
| Cash | 94,185 | 1,767,751 | 32,376 | 9,891,133 | 1,708,258 |
| Deposits at broker for futures contracts | | | | | 382,001 |
| Foreign currency, at value | | 77,225 | 159,794 | | |
| Unrealized appreciation on forward foreign currency contracts | | 7,643 | | | |
| Receivables: | | | | | |
| Investment securities sold | | | 6,841,730 | 6,810,592 | 107,534 |
| Interest | 23 | 334,335 | 1,711,864 | 529,448 | 62,209 |
| Total Assets | 10,273,677 | 30,899,893 | 155,421,948 | 96,119,736 | 14,425,208 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on forward foreign currency contracts | 69,407 | 17,254 | 527 | | |
| Securities sold short, at value ³ | | | | | 26,400 |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | 683,400 | | | |
| Investment securities purchased | | | | 16,534,048 | 1,635,824 |
| Capital shares redeemed | | | 6,829,948 | | |
| Advisory fees (Note 3) | 3,654 | 13,170 | 38,794 | 7,539 | 2,832 |
| Service fees (Note 2) | 36 | 105 | 569 | 277 | 44 |
| Net variation margin on futures contracts | | | | | 24,749 |
| Foreign capital gains tax | | 164 | | | |
| Interest on securities sold short | | | | | 51 |
| Total Liabilities | 73,097 | 714,093 | 6,869,838 | 16,541,864 | 1,689,900 |
| NET ASSETS | \$ 10,200,580 | \$ 30,185,800 | \$ 148,552,110 | \$ 79,577,872 | \$ 12,735,308 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 13,064,461 | \$ 69,313,133 | \$ 160,894,964 | \$ 79,009,347 | \$ 15,714,851 |

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| | | | | | |
|---|----------------------|----------------------|-----------------------|----------------------|----------------------|
| Accumulated net investment loss | (58,072) | | | | |
| Distributions in excess of net investment income | | (23,221,684) | (1,208,768) | (62,502) | (12,836) |
| Accumulated net realized gain (loss) on investments, futures contracts, securities sold short, forward foreign currency contracts and foreign currency related transactions | (2,736,406) | (11,308,587) | (3,932,252) | 32,839 | (3,119,822) |
| Net unrealized appreciation (depreciation) on investments, futures contracts, securities sold short, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (69,403) | (4,597,062) | (7,201,834) | 598,188 | 153,115 |
| NET ASSETS | \$ 10,200,580 | \$ 30,185,800 | \$ 148,552,110 | \$ 79,577,872 | \$ 12,735,308 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 500,000 | 700,000 | 8,700,000 | 1,600,000 | 300,000 |
| Net asset value per share | \$ 20.40 | \$ 43.12 | \$ 17.07 | \$ 49.74 | \$ 42.45 |
| ¹ Includes repurchase agreements of: | \$ 2,678,000 | | | | |

² Includes market value of securities out on loan of: \$ 669,089

³ Proceeds received on securities sold short were as follows: \$ 26,434

See Notes to Financial Statements.

80 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| | | | WisdomTree | WisdomTree | |
|--|----------------------|---------------------|---------------------|----------------------|----------------------|
| | | | BofA Merrill | BofA Merrill | WisdomTree |
| | WisdomTree | WisdomTree | Lynch High | Lynch High | Emerging |
| | Barclays U.S. | | Yield Bond | Yield Bond | Markets |
| | Aggregate | Bloomberg | Negative | Zero | Corporate |
| | Bond Zero | Floating Rate | | | |
| | Duration Fund | Treasury Fund | Duration Fund | Duration Fund | Bond Fund |
| ASSETS: | | | | | |
| Investments, at cost | \$ 23,244,468 | \$ 1,247,830 | \$ 9,939,397 | \$ 13,782,020 | \$ 65,902,085 |
| Investments in securities, at value ¹ (Note 2) | 23,374,188 | 1,247,641 | 9,088,789 | 12,482,985 | 60,285,550 |
| Cash | 3,157,457 | 1,158 | 263,490 | 765,782 | 4,197,796 |
| Deposits at broker for futures contracts | 219,399 | | 164,000 | 70,400 | |
| Receivables: | | | | | |
| Investment securities sold | 513,406 | | | | 199,438 |
| Interest | 125,404 | 463 | 169,463 | 232,443 | 891,762 |
| Total Assets | 27,389,854 | 1,249,262 | 9,685,742 | 13,551,610 | 65,574,546 |
| LIABILITIES: | | | | | |
| Securities sold short, at value ² | 316,805 | | | | |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | | 491,928 | 770,890 | 6,114,078 |
| Investment securities purchased | 3,405,493 | | | | 298,802 |
| Advisory fees (Note 3) | 4,304 | 148 | 3,453 | 4,302 | 27,979 |
| Service fees (Note 2) | 82 | 4 | 32 | 44 | 205 |
| Net variation margin on futures contracts | 18,768 | | 16,353 | 2,809 | |
| Interest on securities sold short | 613 | | | | |
| Total Liabilities | 3,746,065 | 152 | 511,766 | 778,045 | 6,441,064 |
| NET ASSETS | \$ 23,643,789 | \$ 1,249,110 | \$ 9,173,976 | \$ 12,773,565 | \$ 59,133,482 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 26,597,143 | \$ 1,249,653 | \$ 12,185,046 | \$ 15,355,798 | \$ 74,452,259 |
| Undistributed (Distributions in excess of) net investment income | (18,728) | 87 | 2,794 | 7,563 | 19,887 |
| Accumulated net realized loss on investments, futures contracts and securities sold short | (3,113,500) | (441) | (2,155,796) | (1,307,448) | (9,722,129) |
| Net unrealized appreciation (depreciation) on investments, futures contracts and securities sold short | 178,874 | (189) | (858,068) | (1,282,348) | (5,616,535) |

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| NET ASSETS | \$ 23,643,789 | \$ 1,249,110 | \$ 9,173,976 | \$ 12,773,565 | \$ 59,133,482 |
|--|---------------|--------------|--------------|---------------|---------------|
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 500,000 | 50,000 | 500,000 | 600,000 | 900,000 |
| Net asset value per share | \$ 47.29 | \$ 24.98 | \$ 18.35 | \$ 21.29 | \$ 65.70 |
| ¹ Includes market value of securities out on loan of: | | | \$ 471,333 | \$ 740,893 | \$ 5,889,531 |

² Proceeds received on securities sold short were as follows: \$ 317,203

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 81

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

February 29, 2016

| | WisdomTree Emerging Markets Local Debt Fund | WisdomTree Japan Interest Rate Strategy Fund (consolidated) | WisdomTree Strategic Corporate Bond Fund | WisdomTree Western Asset Unconstrained Bond Fund | WisdomTree CBOE S&P 500 PutWrite Strategy Fund |
|---|--|---|---|---|--|
| ASSETS: | | | | | |
| Investments, at cost | \$ 478,775,925 | \$ 5,448,256 | \$ 7,266,813 | \$ 4,166,138 | \$ 1,998,718 |
| Foreign currency, at cost | 2,580,355 | | 44,784 | 16,293 | |
| Investments in securities, at value ¹ (Note 2) | 348,516,953 | 5,448,141 | 7,010,583 | 3,985,358 | 1,998,720 |
| Cash | 11,635,328 | 89,370 | 214,446 | 689,683 | 350,373 |
| Deposits at broker for futures contracts | | 2,925 | | 35,052 | |
| Cash collateral for written options | | | | | 200,000 |
| Foreign currency, at value | 2,601,616 | | 43,722 | 14,410 | |
| Unrealized appreciation on forward foreign currency contracts | 144,368 | 2,468 | 17,522 | 2,611 | |
| Interest receivable | 6,323,522 | | 80,710 | 51,705 | |
| Total Assets | 369,221,787 | 5,542,904 | 7,366,983 | 4,778,819 | 2,549,093 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on forward foreign currency contracts | 573,963 | 102,264 | | 3,926 | |
| Written options, at value ² | | | | | 33,800 |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | | 235,305 | 114,025 | |
| Investment securities purchased | | 899,370 | | | |
| Advisory fees (Note 3) | 166,668 | 1,818 | 2,527 | 2,009 | 157 |
| Service fees (Note 2) | 1,334 | 37 | 25 | 16 | 2 |
| Net variation margin on futures contracts | | 3,106 | | 2,775 | |
| Total Liabilities | 741,965 | 1,006,595 | 237,857 | 122,751 | 33,959 |
| NET ASSETS | \$ 368,479,822 | \$ 4,536,309 | \$ 7,129,126 | \$ 4,656,068 | \$ 2,515,134 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 613,624,746 | \$ 4,834,078 | \$ 7,523,305 | \$ 5,000,003 | \$ 2,518,330 |
| Accumulated net investment loss | | (10,327) | | | (45) |
| Distributions in excess of net investment income | (40,086,304) | | (110) | (507) | |
| Accumulated net realized loss on investments, futures contracts, forward foreign currency contracts and foreign currency related transactions | (74,176,103) | (82,536) | (154,217) | (157,961) | |
| | (130,882,517) | (204,906) | (239,852) | (185,467) | (3,151) |

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Net unrealized appreciation (depreciation) on investments, futures contracts, written options, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies

| | | | | | |
|---|-----------------------|---------------------|---------------------|---------------------|---------------------|
| NET ASSETS | \$ 368,479,822 | \$ 4,536,309 | \$ 7,129,126 | \$ 4,656,068 | \$ 2,515,134 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 10,800,000 | 100,000 | 100,000 | 100,000 | 100,004 |
| Net asset value per share | \$ 34.12 | \$ 45.36 | \$ 71.29 | \$ 46.56 | \$ 25.15 |
| ¹ Includes market value of securities out on loan of: | | | \$ 228,666 | \$ 109,213 | |

| | | | | | |
|--|--|--|--|--|-----------|
| ² Premiums received on written options were as follows: | | | | | \$ 30,647 |
|--|--|--|--|--|-----------|

See Notes to Financial Statements.

82 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 29, 2016

| | WisdomTree | WisdomTree |
|---|-----------------------|-----------------------|
| | Global Real | Managed |
| | Return Fund | Futures |
| | Strategy Fund | |
| | <i>(consolidated)</i> | <i>(consolidated)</i> |
| ASSETS: | | |
| Investments, at cost | \$ 3,614,324 | \$ 175,104,356 |
| Investment in affiliates, at cost (Note 7) | 389,724 | |
| Foreign currency, at cost | 24,203 | |
| Investments in securities, at value ¹ (Note 2) | 3,034,743 | 175,097,461 |
| Investment in affiliates, at value (Note 7) | 292,575 | |
| Cash | 729,696 | 24,511,921 |
| Deposits at broker for futures contracts | 29,532 | 15,009 |
| Foreign currency, at value | 24,474 | |
| Unrealized appreciation on forward foreign currency contracts | 16,613 | 3,713,138 |
| Receivables: | | |
| Interest | 19,621 | |
| Net variation margin on futures contracts | 3,526 | 202,224 |
| Total Assets | 4,150,780 | 203,539,753 |
| LIABILITIES: | | |
| Unrealized depreciation on forward foreign currency contracts | 33,055 | 2,583,231 |
| Payables: | | |
| Investment of cash collateral for securities loaned (Note 2) | 252,678 | |
| Advisory fees (Note 3) | 1,813 | 150,180 |
| Service fees (Note 2) | 13 | 695 |
| Total Liabilities | 287,559 | 2,734,106 |
| NET ASSETS | \$ 3,863,221 | \$ 200,805,647 |
| NET ASSETS: | | |
| Paid-in capital | \$ 4,553,748 | \$ 196,201,716 |
| Accumulated net investment loss | | (3,775,755) |
| Distributions in excess of net investment income | (54,855) | |
| Accumulated net realized gain on investments, futures contracts, forward foreign currency contracts and foreign currency related transactions | 52,870 | 3,673,250 |

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| | | |
|--|---------------------|-----------------------|
| Net unrealized appreciation (depreciation) on investments, futures contracts, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (688,542) | 4,706,436 |
| NET ASSETS | \$ 3,863,221 | \$ 200,805,647 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 100,000 | 4,700,000 |
| Net asset value per share | \$ 38.63 | \$ 42.72 |
| <i>¹ Included market value of securities out on loan of:</i> | <i>\$ 247,611</i> | |

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 83

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

For the Six Months Ended February 29, 2016

| | WisdomTree Bloomberg U.S. Dollar Bullish Fund | WisdomTree Brazilian Real Strategy Fund | WisdomTree Chinese Yuan Strategy Fund | WisdomTree Commodity Currency Strategy Fund | WisdomTree Emerging Currency Strategy Fund |
|--|--|--|---|--|---|
| INVESTMENT INCOME: | | | | | |
| Interest | \$ 92,340 | \$ 9,414 | \$ 334,648 | \$ 1,898 | \$ 17,262 |
| Total investment income | 92,340 | 9,414 | 334,648 | 1,898 | 17,262 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 688,270 | 34,372 | 146,377 | 15,048 | 130,960 |
| Service fees (Note 2) | 6,057 | 336 | 1,431 | 121 | 1,048 |
| Total expenses | 694,327 | 34,708 | 147,808 | 15,169 | 132,008 |
| Net investment income (loss) | (601,987) | (25,294) | 186,840 | (13,271) | (114,746) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | 10,553 | | (301,171) | (337) | (2,420) |
| Forward foreign currency contracts and foreign currency related transactions | 5,408,685 | (2,241,850) | (2,594,041) | (682,761) | (4,316,814) |
| Payments by affiliates (Note 3) | 80,068 | | | | |
| Net realized gain (loss) | 5,499,306 | (2,241,850) | (2,895,212) | (683,098) | (4,319,234) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | (65,452) | (276) | (39,911) | (58) | (793) |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (3,025,242) | 1,810,222 | 2,699,579 | 538,203 | 3,638,933 |
| Net change in unrealized appreciation (depreciation) | (3,090,694) | 1,809,946 | 2,659,668 | 538,145 | 3,638,140 |
| Net realized and unrealized gain (loss) on investments | 2,408,612 | (431,904) | (235,544) | (144,953) | (681,094) |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ 1,806,625 | \$ (457,198) | \$ (48,704) | \$ (158,224) | \$ (795,840) |

See Notes to Financial Statements.

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

For the Six Months Ended February 29, 2016

| | WisdomTree | WisdomTree | WisdomTree | WisdomTree | WisdomTree |
|--|---------------|-------------|--------------|---------------|---------------|
| | Indian Rupee | Asia Local | Australia & | Barclays U.S. | Barclays U.S. |
| | Strategy Fund | Debt Fund | New Zealand | Aggregate | Aggregate |
| | | | Debt Fund | Bond Enhanced | Bond Negative |
| | | | | Yield Fund | Duration Fund |
| INVESTMENT INCOME: | | | | | |
| Interest ¹ | \$ 4,305 | \$ 489,461 | \$ 2,104,722 | \$ 250,983 | \$ 148,172 |
| Securities lending income (Note 2) | | 885 | 722 | | 120 |
| Total investment income | 4,305 | 490,346 | 2,105,444 | 250,983 | 148,292 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 23,823 | 93,042 | 345,431 | 18,976 | 21,771 |
| Service fees (Note 2) | 233 | 744 | 3,377 | 417 | 342 |
| Total expenses | 24,056 | 93,786 | 348,808 | 19,393 | 22,113 |
| Expense waivers (Note 3) | | | (83,704) | (7,590) | |
| Net expenses | 24,056 | 93,786 | 265,104 | 11,803 | 22,113 |
| Net investment income (loss) | (19,751) | 396,560 | 1,840,340 | 239,180 | 126,179 |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | (300) | (2,105,003) | 410,332 | 35,346 | (66,175) |
| In-kind redemptions | | (557,393) | (1,130,657) | | |
| Futures contracts | | | | | (584,945) |
| Securities sold short | | | | | (613) |
| Forward foreign currency contracts and foreign currency related transactions | (404,896) | (77,656) | (36,212) | | |
| Net realized gain (loss) | (405,196) | (2,740,052) | (756,537) | 35,346 | (651,733) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions ² | (103) | 2,956,989 | 5,572,814 | 646,793 | 185,172 |
| Futures contracts | | | | | (116,235) |
| Securities sold short | | | | | 34 |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 328,617 | 123,645 | 93,876 | | |
| Net change in unrealized appreciation (depreciation) | 328,514 | 3,080,634 | 5,666,690 | 646,793 | 68,971 |
| Net realized and unrealized gain (loss) on investments | (76,682) | 340,582 | 4,910,153 | 682,139 | (582,762) |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ (96,433) | \$ 737,142 | \$ 6,750,493 | \$ 921,319 | \$ (456,583) |

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¹ Net of foreign withholding tax of: \$ 18,532

² Net of foreign capital gain taxes of: \$ 164

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 85

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

For the Six Months Ended February 29, 2016

| | WisdomTree Barclays U.S. | WisdomTree | WisdomTree BofA Merrill Lynch High Yield Bond Negative | WisdomTree BofA Merrill Lynch High Yield Bond Zero | WisdomTree Emerging Markets Corporate |
|--|-----------------------------|-----------------|--|--|--|
| | Duration Fund | Treasury Fund | Duration Fund | Duration Fund | Bond Fund |
| INVESTMENT INCOME: | | | | | |
| Interest | \$ 250,572 | \$ 1,606 | \$ 288,497 | \$ 359,596 | \$ 1,790,444 |
| Securities lending income (Note 2) | 141 | | 2,057 | 3,379 | 33,141 |
| Total investment income | 250,713 | 1,606 | 290,554 | 362,975 | 1,823,585 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 30,852 | 1,241 | 27,123 | 30,355 | 208,668 |
| Service fees (Note 2) | 589 | 28 | 249 | 311 | 1,530 |
| Total expenses | 31,441 | 1,269 | 27,372 | 30,666 | 210,198 |
| Expense waivers (Note 3) | | (311) | | | |
| Net expenses | 31,441 | 958 | 27,372 | 30,666 | 210,198 |
| Net investment income | 219,272 | 648 | 263,182 | 332,309 | 1,613,387 |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized loss from: | | | | | |
| Investment transactions | (99,774) | (178) | (267,545) | (360,036) | (3,351,578) |
| In-kind redemptions | | | (238,240) | (144,750) | (1,675,436) |
| Futures contracts | (547,721) | | (440,229) | (76,053) | |
| Securities sold short | (7,498) | | | | |
| Net realized loss | (654,993) | (178) | (946,014) | (580,839) | (5,027,014) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | 228,988 | (995) | (422,875) | (613,977) | 1,421,656 |
| Futures contracts | (43,589) | | (74,976) | (10,263) | |
| Securities sold short | (1,229) | | | | |
| Net change in unrealized appreciation (depreciation) | 184,170 | (995) | (497,851) | (624,240) | 1,421,656 |
| Net realized and unrealized loss on investments | (470,823) | (1,173) | (1,443,865) | (1,205,079) | (3,605,358) |
| NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS | \$ (251,551) | \$ (525) | \$ (1,180,683) | \$ (872,770) | \$ (1,991,971) |

See Notes to Financial Statements.

86 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

For the Six Months or Period Ended February 29, 2016

| | WisdomTree Emerging Markets Local Debt Fund | WisdomTree Japan Interest Rate Strategy Fund (consolidated) | WisdomTree Strategic Corporate Bond Fund | WisdomTree Western Asset Unconstrained Bond Fund | WisdomTree CBOE S&P 500 PutWrite Strategy Fund ¹ |
|--|--|---|---|---|---|
| INVESTMENT INCOME: | | | | | |
| Dividends | \$ | \$ | \$ 7,042 | \$ | \$ |
| Interest ² | 13,900,782 | 1,701 | 134,937 | 102,399 | 114 |
| Securities lending income (Note 2) | | | 1,941 | 319 | |
| Total investment income | 13,900,782 | 1,701 | 143,920 | 102,718 | 114 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 1,208,792 | 11,923 | 17,969 | 14,219 | 182 |
| Service fees (Note 2) | 9,670 | 105 | 158 | 105 | 2 |
| Total expenses | 1,218,462 | 12,028 | 18,127 | 14,324 | 184 |
| Expense waivers (Note 3) | | | (1,797) | (1,185) | (25) |
| Net expenses | 1,218,462 | 12,028 | 16,330 | 13,139 | 159 |
| Net investment income (loss) | 12,682,320 | (10,327) | 127,590 | 89,579 | (45) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized loss from: | | | | | |
| Investment transactions ³ | (22,545,411) | (25) | (50,103) | (3,710) | |
| In-kind redemptions | (31,226,240) | | | | |
| Futures contracts | | (84,362) | | (54,093) | |
| Written options | | | | 1,419 | |
| Forward foreign currency contracts and foreign currency related transactions | (2,972,015) | (31,294) | (5,364) | (1,649) | |
| Net realized gain (loss) | (56,743,666) | (115,681) | (55,467) | (58,033) | |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions ⁴ | 32,204,904 | (240) | (141,294) | (138,674) | 2 |
| Futures contracts | | (64,516) | | (33,549) | |
| Written options | | | | (63) | (3,153) |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 930,890 | (82,566) | 29,331 | 258 | |
| Net change in unrealized appreciation (depreciation) | 33,135,794 | (147,322) | (111,963) | (172,028) | (3,151) |
| Net realized and unrealized loss on investments | (23,607,872) | (263,003) | (167,430) | (230,061) | (3,151) |
| NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS | | | | | |
| | \$ (10,925,552) | \$ (273,330) | \$ (39,840) | \$ (140,482) | \$ (3,196) |

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¹ For the period February 22, 2016 (commencement of operations) through February 29, 2016.

² Net of foreign withholding tax of: \$ 265,260

³ Net of foreign capital gains tax withheld of: \$ 97,284

⁴ Net of foreign capital gain tax credit of: \$ 26,795

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 87

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

For the Six Months Ended February 29, 2016

| | WisdomTree | WisdomTree |
|--|-----------------------|-----------------------|
| | Global Real | Managed |
| | Return Fund | Futures |
| | Strategy Fund | |
| | <i>(consolidated)</i> | <i>(consolidated)</i> |
| INVESTMENT INCOME: | | |
| Dividends from affiliates (Note 7) | \$ 6,210 | \$ |
| Interest | 29,601 | 11,874 |
| Securities lending income (Note 2) | 3,031 | |
| Total investment income | 38,842 | 11,874 |
| EXPENSES: | | |
| Advisory fees (Note 3) | 11,834 | 956,925 |
| Service fees (Note 2) | 87 | 4,432 |
| Total expenses | 11,921 | 961,357 |
| Net investment income (loss) | 26,921 | (949,483) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | |
| Net realized gain (loss) from: | | |
| Investment transactions | (13,846) | (1,692) |
| Futures contracts | (31,800) | 6,710,704 |
| Forward foreign currency contracts and foreign currency related transactions | 116,801 | (1,215,012) |
| Net realized gain | 71,155 | 5,494,000 |
| Net change in unrealized appreciation (depreciation) from: | | |
| Investment transactions | (91,624) | (8,563) |
| Futures contracts | (7,496) | 996,003 |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (66,999) | 1,867,162 |
| Net change in unrealized appreciation (depreciation) | (166,119) | 2,854,602 |
| Net realized and unrealized gain (loss) on investments | (94,964) | 8,348,602 |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ (68,043) | \$ 7,399,119 |

See Notes to Financial Statements.

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

| | WisdomTree Bloomberg U.S. Dollar Bullish Fund | | WisdomTree Brazilian Real Strategy Fund | | WisdomTree Chinese Yuan Strategy Fund | |
|--|--|--|--|--|--|--|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ (601,987) | \$ (1,443,348) | \$ (25,294) | \$ (86,729) | \$ 186,840 | \$ 296,058 |
| Net realized gain (loss) on investments, forward foreign currency contracts, foreign currency related transactions and payments by affiliates | 5,499,306 | 35,875,695 | (2,241,850) | (6,228,738) | (2,895,212) | 2,335,890 |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (3,090,694) | (2,018,814) | 1,809,946 | (2,015,497) | 2,659,668 | (5,190,903) |
| Net increase (decrease) in net assets resulting from operations | 1,806,625 | 32,413,533 | (457,198) | (8,330,964) | (48,704) | (2,558,955) |
| DISTRIBUTIONS: | | | | | | |
| Capital gains | (15,774,360) | (4,182,934) | | | | (526,878) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 56,329,475 | 626,706,192 | | 6,602,046 | | 10,211,249 |
| Cost of shares redeemed | (126,313,509) | (369,498,195) | | (13,439,386) | (34,587,151) | (70,417,059) |
| Net increase (decrease) in net assets resulting from capital share transactions | (69,984,034) | 257,207,997 | | (6,837,340) | (34,587,151) | (60,205,810) |
| Net Increase (Decrease) in Net Assets | (83,951,769) | 285,438,596 | (457,198) | (15,168,304) | (34,635,855) | (63,291,643) |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 340,683,576 | \$ 55,244,980 | \$ 15,994,590 | \$ 31,162,894 | \$ 88,827,341 | \$ 152,118,984 |
| End of period | \$ 256,731,807 | \$ 340,683,576 | \$ 15,537,392 | \$ 15,994,590 | \$ 54,191,486 | \$ 88,827,341 |
| Accumulated net investment loss included in net assets at end of period | \$ (601,987) | \$ | \$ (75,299) | \$ (50,005) | \$ (558,961) | \$ (745,801) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 11,900,000 | 2,200,000 | 1,200,000 | 1,600,000 | 3,600,000 | 6,000,000 |
| Shares created | 2,000,000 | 23,000,000 | | 400,000 | | 400,000 |
| Shares redeemed | (4,500,000) | (13,300,000) | | (800,000) | (1,400,000) | (2,800,000) |
| Shares outstanding, end of period | 9,400,000 | 11,900,000 | 1,200,000 | 1,200,000 | 2,200,000 | 3,600,000 |

See Notes to Financial Statements.

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

| | WisdomTree Commodity Currency Strategy Fund | | WisdomTree Emerging Currency Strategy Fund | | WisdomTree Indian Rupee Strategy Fund | |
|--|--|--|--|--|--|--|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment loss | \$ (13,271) | \$ (43,986) | \$ (114,746) | \$ (407,288) | \$ (19,751) | \$ (69,996) |
| Net realized loss on investments, forward foreign currency contracts and foreign currency related transactions | (683,098) | (1,586,150) | (4,319,234) | (11,796,306) | (405,196) | (290,543) |
| Net change in unrealized appreciation (depreciation) on investments and forward foreign currency contracts | 538,145 | (673,627) | 3,638,140 | (2,268,386) | 328,514 | (259,240) |
| Net increase (decrease) in net assets resulting from operations | (158,224) | (2,303,763) | (795,840) | (14,471,980) | (96,433) | (619,779) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | | 11,868,595 | 9,323,267 | 2,096,836 | 2,140,988 |
| Cost of shares redeemed | (1,515,548) | (3,551,210) | (25,391,705) | (44,280,729) | (4,154,598) | (14,829,288) |
| Net decrease in net assets resulting from capital share transactions | (1,515,548) | (3,551,210) | (13,523,110) | (34,957,462) | (2,057,762) | (12,688,300) |
| Net Decrease in Net Assets | (1,673,772) | (5,854,973) | (14,318,950) | (49,429,442) | (2,154,195) | (13,308,079) |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 6,204,222 | \$ 12,059,195 | \$ 52,718,608 | \$ 102,148,050 | \$ 12,354,775 | \$ 25,662,854 |
| End of period | \$ 4,530,450 | \$ 6,204,222 | \$ 38,399,658 | \$ 52,718,608 | \$ 10,200,580 | \$ 12,354,775 |
| Accumulated net investment loss included in net assets at end of period | \$ (38,955) | \$ (25,684) | \$ (371,417) | \$ (256,671) | \$ (58,072) | \$ (38,321) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 400,000 | 600,000 | 3,100,000 | 5,000,000 | 600,000 | 1,200,000 |
| Shares created | | | 700,000 | 500,000 | 100,000 | 100,000 |
| Shares redeemed | (100,000) | (200,000) | (1,500,000) | (2,400,000) | (200,000) | (700,000) |
| Shares outstanding, end of period | 300,000 | 400,000 | 2,300,000 | 3,100,000 | 500,000 | 600,000 |

See Notes to Financial Statements.

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

| | WisdomTree Asia Local Debt Fund | | WisdomTree Australia & New Zealand Debt Fund | | WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund | |
|--|--|--|--|--|---|---|
| | For the Six Months Ended February 29, 2016 | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 | For the Period July 9, 2015* through August 31, 2015 |
| | (unaudited) | | (unaudited) | | (unaudited) | |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income | \$ 396,560 | \$ 4,417,331 | \$ 1,840,340 | \$ 1,558,005 | \$ 239,180 | \$ 16,315 |
| Net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions | (2,740,052) | (32,627,391) | (756,537) | (3,271,381) | 35,346 | (2,504) |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 3,080,634 | 6,848,567 | 5,666,690 | (11,169,475) | 646,793 | (48,605) |
| Net increase (decrease) in net assets resulting from operations | 737,142 | (21,361,493) | 6,750,493 | (12,882,851) | 921,319 | (34,794) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (412,500) | (3,483,000) | (1,531,500) | (1,532,617) | (306,000) | (12,000) |
| Return of capital | | | | (70,883) | | |
| Total dividends and distributions | (412,500) | (3,483,000) | (1,531,500) | (1,603,500) | (306,000) | (12,000) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | | 92,614,246 | 93,012,726 | 73,998,663 | 5,010,684 |
| Cost of shares redeemed | (8,712,527) | (276,134,781) | (52,653,126) | (9,152,085) | (100) | |
| Net increase (decrease) in net assets resulting from capital share transactions | (8,712,527) | (276,134,781) | 39,961,120 | 83,860,641 | 73,998,563 | 5,010,684 |
| Net Increase (Decrease) in Net Assets | (8,387,885) | (300,979,274) | 45,180,113 | 69,374,290 | 74,613,882 | 4,963,890 |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 38,573,685 | \$ 339,552,959 | \$ 103,371,997 | \$ 33,997,707 | \$ 4,963,990 | \$ 100 |
| End of period | \$ 30,185,800 | \$ 38,573,685 | \$ 148,552,110 | \$ 103,371,997 | \$ 79,577,872 | \$ 4,963,990 |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of period | \$ (23,221,684) | \$ (23,205,744) | \$ (1,208,768) | \$ (1,517,608) | \$ (62,502) | \$ 4,318 |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 900,000 | 6,800,000 | 6,200,000 | 1,600,000 | 100,002 | 2 |
| Shares created | | | 5,600,000 | 5,100,000 | 1,500,000 | 100,000 |
| Shares redeemed | (200,000) | (5,900,000) | (3,100,000) | (500,000) | (2) | |
| Shares outstanding, end of period | 700,000 | 900,000 | 8,700,000 | 6,200,000 | 1,600,000 | 100,002 |

* Commencement of operations.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 91

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

| | WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | | WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | | WisdomTree Bloomberg Floating Rate Treasury Fund | |
|--|--|--|--|--|---|--|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ 126,179 | \$ 391,921 | \$ 219,272 | \$ 840,902 | \$ 648 | \$ (1,096) |
| Net realized gain (loss) on investments and futures contracts | (651,733) | (1,796,866) | (654,993) | (1,984,358) | (178) | 124 |
| Net change in unrealized appreciation (depreciation) on investments, futures contracts and securities sold short | 68,971 | (8,885) | 184,170 | (113,607) | (995) | 113 |
| Net increase (decrease) in net assets resulting from operations | (456,583) | (1,413,830) | (251,551) | (1,257,063) | (525) | (859) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (151,500) | (425,856) | (238,000) | (949,953) | | |
| Return of capital | | | | (5,036) | | |
| Total dividends and distributions | (151,500) | (425,856) | (238,000) | (954,989) | | |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 4,463,963 | 46,189,550 | | 69,474,586 | | |
| Cost of shares redeemed | (8,887,513) | (31,247,716) | (4,790,073) | (43,316,891) | | (1,248,883) |
| Net increase (decrease) in net assets resulting from capital share transactions | (4,423,550) | 14,941,834 | (4,790,073) | 26,157,695 | | (1,248,883) |
| Net Increase (Decrease) in Net Assets | (5,031,633) | 13,102,148 | (5,279,624) | 23,945,643 | (525) | (1,249,742) |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 17,766,941 | \$ 4,664,793 | \$ 28,923,413 | \$ 4,977,770 | \$ 1,249,635 | \$ 2,499,377 |
| End of period | \$ 12,735,308 | \$ 17,766,941 | \$ 23,643,789 | \$ 28,923,413 | \$ 1,249,110 | \$ 1,249,635 |
| Accumulated net investment loss included in net assets at end of period | \$ | \$ | \$ | \$ | \$ | \$ (561) |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of period | \$ (12,836) | \$ 12,485 | \$ (18,728) | \$ | \$ 87 | \$ |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 400,000 | 100,000 | 600,000 | 100,000 | 50,000 | 100,000 |
| Shares created | 100,000 | 1,000,000 | | 1,400,000 | | |
| Shares redeemed | (200,000) | (700,000) | (100,000) | (900,000) | | (50,000) |
| Shares outstanding, end of period | 300,000 | 400,000 | 500,000 | 600,000 | 50,000 | 50,000 |

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See Notes to Financial Statements.

92 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | | WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | | WisdomTree Emerging Markets Corporate Bond Fund | |
|--|---|--|---|---|---|---|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income | \$ 263,182 | \$ 343,636 | \$ 332,309 | \$ 664,315 | \$ 1,613,387 | \$ 4,824,865 |
| Net realized loss on investments and futures contracts | (946,014) | (906,103) | (580,839) | (871,938) | (5,027,014) | (3,296,808) |
| Net change in unrealized appreciation (depreciation) on investments and futures contracts | (497,851) | (361,845) | (624,240) | (625,107) | 1,421,656 | (9,234,149) |
| Net increase (decrease) in net assets resulting from operations | (1,180,683) | (924,312) | (872,770) | (832,730) | (1,991,971) | (7,706,092) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (262,000) | (344,268) | (328,500) | (663,390) | (1,593,500) | (4,872,978) |
| Return of capital | | | | | | (41,522) |
| Total dividends and distributions | (262,000) | (344,268) | (328,500) | (663,390) | (1,593,500) | (4,914,500) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 2,067,862 | 13,496,874 | | 19,441,636 | | |
| Cost of shares redeemed | (3,949,815) | (4,326,952) | (6,883,821) | (12,002,629) | (20,236,935) | (21,160,956) |
| Net increase (decrease) in net assets resulting from capital share transactions | (1,881,953) | 9,169,922 | (6,883,821) | 7,439,007 | (20,236,935) | (21,160,956) |
| Net Increase (Decrease) in Net Assets | (3,324,636) | 7,901,342 | (8,085,091) | 5,942,887 | (23,822,406) | (33,781,548) |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 12,498,612 | \$ 4,597,270 | \$ 20,858,656 | \$ 14,915,769 | \$ 82,955,888 | \$ 116,737,436 |
| End of period | \$ 9,173,976 | \$ 12,498,612 | \$ 12,773,565 | \$ 20,858,656 | \$ 59,133,482 | \$ 82,955,888 |
| Undistributed net investment income included in net assets at end of period | \$ 2,794 | \$ 1,612 | \$ 7,563 | \$ 3,754 | \$ 19,887 | \$ |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 600,000 | 200,000 | 900,000 | 600,000 | 1,200,000 | 1,500,000 |
| Shares created | 100,000 | 600,000 | | 800,000 | | |
| Shares redeemed | (200,000) | (200,000) | (300,000) | (500,000) | (300,000) | (300,000) |
| Shares outstanding, end of period | 500,000 | 600,000 | 600,000 | 900,000 | 900,000 | 1,200,000 |

See Notes to Financial Statements.

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

| | WisdomTree Emerging Markets Local Debt Fund | | WisdomTree Japan Interest Rate Strategy Fund <i>(consolidated)</i> | | WisdomTree Strategic Corporate Bond Fund | |
|--|--|---|---|--|---|--|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ 12,682,320 | \$ 32,293,203 | \$ (10,327) | \$ (24,241) | \$ 127,590 | \$ 257,669 |
| Net realized gain (loss) on investments, futures contracts, forward foreign currency contracts and foreign currency related transactions | (56,743,666) | (79,118,646) | (115,681) | 171,150 | (55,467) | 65,309 |
| Net change in unrealized appreciation (depreciation) on investments, futures contracts, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 33,135,794 | (96,117,946) | (147,322) | (34,441) | (111,963) | (335,327) |
| Net increase (decrease) in net assets resulting from operations | (10,925,552) | (142,943,389) | (273,330) | 112,468 | (39,840) | (12,349) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (11,104,000) | (29,050,502) | | | (125,000) | (303,416) |
| Capital gains | | | (96,374) | (100,511) | | |
| Return of capital | | (1,723,498) | | | | |
| Total distributions | (11,104,000) | (30,774,000) | (96,374) | (100,511) | (125,000) | (303,416) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | 67,370,283 | 52,615,866 | | | | |
| Cost of shares redeemed | (156,127,438) | (238,491,203) | | | | |
| Net decrease in net assets resulting from capital share transactions | (88,757,155) | (185,875,337) | | | | |
| Net Increase (Decrease) in Net Assets | (110,786,707) | (359,592,726) | (369,704) | 11,957 | (164,840) | (315,765) |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 479,266,529 | \$ 838,859,255 | \$ 4,906,013 | \$ 4,894,056 | \$ 7,293,966 | \$ 7,609,731 |
| End of period | \$ 368,479,822 | \$ 479,266,529 | \$ 4,536,309 | \$ 4,906,013 | \$ 7,129,126 | \$ 7,293,966 |
| Accumulated net investment loss included in net assets at end of period | \$ | \$ | \$ (10,327) | \$ | \$ | \$ |
| Distributions in excess of net investment income included in net assets at end of period | \$ (40,086,304) | \$ (41,664,624) | \$ | \$ | \$ (110) | \$ (2,700) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 13,400,000 | 17,800,000 | 100,000 | 100,000 | 100,000 | 100,000 |

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| | | | | | | |
|-----------------------------------|-------------|-------------|---------|---------|---------|---------|
| Shares created | 1,900,000 | 1,300,000 | | | | |
| Shares redeemed | (4,500,000) | (5,700,000) | | | | |
| Shares outstanding, end of period | 10,800,000 | 13,400,000 | 100,000 | 100,000 | 100,000 | 100,000 |

See Notes to Financial Statements.

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

| | WisdomTree Western Asset Unconstrained Bond Fund | | WisdomTree CBOE S&P 500 PutWrite Strategy Fund | | WisdomTree Global Real Return Fund (consolidated) | |
|--|---|--|---|---|---|--|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Period June 11, 2015* through August 31, 2015 | For the Period February 22, 2016* through February 29, 2016 (unaudited) | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment income (loss) | \$ 89,579 | \$ 40,740 | \$ (45) | \$ 26,921 | \$ 94,637 | |
| Net realized gain (loss) on investments, futures contracts, written options, forward foreign currency contracts and foreign currency related transactions | (58,033) | (100,252) | | 71,155 | (3,673) | |
| Net change in unrealized depreciation on investments, futures contracts, written options, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (172,028) | (13,439) | (3,151) | (166,119) | (561,058) | |
| Net increase (decrease) in net assets resulting from operations | (140,482) | (72,951) | (3,196) | (68,043) | (470,094) | |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | |
| Net investment income | (96,001) | (34,501) | | (177,301) | (71,384) | |
| Capital gains | | | | | (43,117) | |
| Total dividends and distributions | (96,001) | (34,501) | | (177,301) | (114,501) | |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | 5,000,000 | 2,518,230 | | 4,210,677 | |
| Cost of shares redeemed | (97) | | | | (4,223,567) | |
| Net increase (decrease) in net assets resulting from capital share transactions | (97) | 5,000,000 | 2,518,230 | | (12,890) | |
| Net Increase (Decrease) in Net Assets | (236,580) | 4,892,548 | 2,515,034 | (245,344) | (597,485) | |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 4,892,648 | \$ 100 | \$ 100 | \$ 4,108,565 | \$ 4,706,050 | |
| End of period | \$ 4,656,068 | \$ 4,892,648 | \$ 2,515,134 | \$ 3,863,221 | \$ 4,108,565 | |
| Accumulated net investment loss included in net assets at end of period | \$ | \$ | \$ (45) | \$ | \$ | |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of period | \$ (507) | \$ 5,915 | \$ | \$ (54,855) | \$ 95,525 | |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 100,002 | 2 | 4 | 100,000 | 100,000 | |

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| | | | | |
|-----------------------------------|---------|---------|---------|-----------|
| Shares created | | 100,000 | 100,000 | 100,000 |
| Shares redeemed | (2) | | | (100,000) |
| Shares outstanding, end of period | 100,000 | 100,002 | 100,004 | 100,000 |

* *Commencement of operations.*

See Notes to Financial Statements.

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

| | WisdomTree Managed Futures Strategy Fund (consolidated) | |
|--|---|---|
| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | |
| Net investment loss | \$ (949,483) | \$ (1,949,337) |
| Net realized gain (loss) on investments, futures contracts, forward foreign currency contracts and foreign currency related transactions | 5,494,000 | (5,317,409) |
| Net change in unrealized appreciation on investments, futures contracts and forward foreign currency contracts | 2,854,602 | 304,559 |
| Net increase (decrease) in net assets resulting from operations | 7,399,119 | (6,962,187) |
| CAPITAL SHARE TRANSACTIONS: | | |
| Net proceeds from sale of shares | 4,221,375 | 56,483,948 |
| Cost of shares redeemed | (24,897,458) | (12,482,357) |
| Net increase (decrease) in net assets resulting from capital share transactions | (20,676,083) | 44,001,591 |
| Net Increase (Decrease) in Net Assets | (13,276,964) | 37,039,404 |
| NET ASSETS: | | |
| Beginning of period | \$ 214,082,611 | \$ 177,043,207 |
| End of period | \$ 200,805,647 | \$ 214,082,611 |
| Accumulated net investment loss included in net assets at end of period | \$ (3,775,755) | \$ (2,826,272) |
| SHARES CREATED AND REDEEMED: | | |
| Shares outstanding, beginning of period | 5,200,000 | 4,200,000 |
| Shares created | 100,000 | 1,300,000 |
| Shares redeemed | (600,000) | (300,000) |
| Shares outstanding, end of period | 4,700,000 | 5,200,000 |

See Notes to Financial Statements.

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

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

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|--|--|--|--|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund | | | |
| Net asset value, beginning of period | \$ 28.63 | \$ 25.11 | \$ 25.12 |
| Investment operations: | | | |
| Net investment loss ¹ | (0.06) | (0.13) | (0.08) |
| Net realized and unrealized gain | 0.51 | 4.08 | 0.07 |
| Total from investment operations | 0.45 | 3.95 | (0.01) |
| Distributions to shareholders: | | | |
| Capital gains | (1.77) | (0.43) | |
| Net asset value, end of period | \$ 27.31 | \$ 28.63 | \$ 25.11 |
| TOTAL RETURN² | 1.56%³ | 15.83% | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 256,732 | \$ 340,684 | \$ 55,245 |
| Ratios to average net assets of: | | | |
| Expenses | 0.50% ⁴ | 0.50% | 0.51% ^{4,5} |
| Net investment loss | (0.44)% ⁴ | (0.48)% | (0.48)% ⁴ |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% |

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 |
|--|--|---|---|---|---|---|
| WisdomTree Brazilian Real Strategy Fund | | | | | | |
| Net asset value, beginning of period | \$ 13.33 | \$ 19.48 | \$ 16.83 | \$ 18.81 | \$ 28.99 | \$ 27.65 |
| Investment operations: | | | | | | |
| Net investment loss ¹ | (0.02) | (0.07) | (0.07) | (0.07) | (0.09) | (0.10) |
| Net realized and unrealized gain (loss) | (0.36) | (6.08) | 2.72 | (1.91) | (4.36) | 4.68 |
| Total from investment operations | (0.38) | (6.15) | 2.65 | (1.98) | (4.45) | 4.58 |
| Distributions to shareholders: | | | | | | |
| Capital gains | | | | | (5.73) | (3.24) |
| Net asset value, end of period | \$ 12.95 | \$ 13.33 | \$ 19.48 | \$ 16.83 | \$ 18.81 | \$ 28.99 |
| TOTAL RETURN² | (2.85)% | (31.57)% | 15.75% | (10.53)% | (16.14)% | 17.98% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 15,537 | \$ 15,995 | \$ 31,163 | \$ 40,397 | \$ 63,942 | \$ 481,253 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ⁴ | 0.45% | 0.46% ⁷ | 0.45% | 0.45% | 0.45% |
| Net investment loss | (0.33)% ⁴ | (0.40)% | (0.40)% | (0.39)% | (0.38)% | (0.36)% |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% | 0% | 0% | 0% |

* Commencement of operations.

¹ Based on average shares outstanding.

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- ² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- ³ Includes a voluntary reimbursement from the sub-adviser for investment losses on certain foreign exchange transactions during the period. Excluding this voluntary reimbursement, total return would have been 0.04% lower.
- ⁴ Annualized.
- ⁵ Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.50%.
- ⁶ Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from portfolio turnover calculation as well.
- ⁷ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45%.

See Notes to Financial Statements.

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

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

| WisdomTree Chinese Yuan Strategy Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 |
|---|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 24.67 | \$ 25.35 | \$ 26.22 | \$ 25.22 | \$ 25.81 | \$ 24.84 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | 0.07 | 0.06 | (0.03) | 0.00 ² | (0.06) | (0.09) |
| Net realized and unrealized gain (loss) | (0.11) | (0.64) | 0.20 | 1.20 | 0.02 | 1.21 |
| Total from investment operations | (0.04) | (0.58) | 0.17 | 1.20 | (0.04) | 1.12 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | | | (0.21) | | | |
| Capital gains | | (0.10) | (0.83) | (0.20) | (0.55) | (0.15) |
| Total dividends and distributions to shareholders | | (0.10) | (1.04) | (0.20) | (0.55) | (0.15) |
| Net asset value, end of period | \$ 24.63 | \$ 24.67 | \$ 25.35 | \$ 26.22 | \$ 25.22 | \$ 25.81 |
| TOTAL RETURN³ | (0.16)% | (2.30)% | 0.63% | 4.78% | (0.15)% | 4.50% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 54,191 | \$ 88,827 | \$ 152,119 | \$ 215,015 | \$ 267,383 | \$ 567,883 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ⁴ | 0.45% | 0.46% ⁵ | 0.45% | 0.45% | 0.45% |
| Net investment income (loss) | 0.57% ⁴ | 0.24% | (0.11)% | 0.02% | (0.22)% | (0.34)% |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% | 0% | 0% | 0% |

| WisdomTree Commodity Currency Strategy Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period September 24, 2010* through August 31, 2011 |
|--|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 15.51 | \$ 20.10 | \$ 19.68 | \$ 20.93 | \$ 27.78 | \$ 25.10 |
| Investment operations: | | | | | | |
| Net investment loss ¹ | (0.04) | (0.09) | (0.11) | (0.10) | (0.11) | (0.13) |
| Net realized and unrealized gain (loss) | (0.37) | (4.50) | 0.53 | (1.15) | (1.68) | 2.90 |
| Total from investment operations | (0.41) | (4.59) | 0.42 | (1.25) | (1.79) | 2.77 |
| Distributions to shareholders: | | | | | | |
| Capital gains | | | | | (5.06) | (0.09) |
| Net asset value, end of period | \$ 15.10 | \$ 15.51 | \$ 20.10 | \$ 19.68 | \$ 20.93 | \$ 27.78 |
| TOTAL RETURN³ | (2.64)% | (22.84)% | 2.13% | (5.97)% | (5.75)% | 11.06% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 4,530 | \$ 6,204 | \$ 12,059 | \$ 15,747 | \$ 25,116 | \$ 80,560 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.55% ⁴ | 0.55% | 0.56% ⁵ | 0.55% | 0.55% | 0.55% ⁴ |
| Net investment loss | (0.49)% ⁴ | (0.52)% | (0.53)% | (0.48)% | (0.48)% | (0.46)% ⁴ |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% | 0% | 0% | 0% |

* Commencement of operations.

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

See Notes to Financial Statements.

98 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| WisdomTree Emerging Currency Strategy Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 |
|---|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 17.01 | \$ 20.43 | \$ 19.66 | \$ 20.33 | \$ 22.87 | \$ 21.89 |
| Investment operations: | | | | | | |
| Net investment loss ¹ | (0.04) | (0.10) | (0.11) | (0.10) | (0.10) | (0.10) |
| Net realized and unrealized gain (loss) | (0.27) | (3.32) | 0.88 | (0.57) | (1.38) | 1.92 |
| Total from investment operations | (0.31) | (3.42) | 0.77 | (0.67) | (1.48) | 1.82 |
| Distributions to shareholders: | | | | | | |
| Capital gains | | | | | (1.06) | (0.84) |
| Net asset value, end of period | \$ 16.70 | \$ 17.01 | \$ 20.43 | \$ 19.66 | \$ 20.33 | \$ 22.87 |
| TOTAL RETURN² | (1.82)% | (16.74)% | 3.92% | (3.30)% | (6.36)% | 8.44% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 38,400 | \$ 52,719 | \$ 102,148 | \$ 192,628 | \$ 274,521 | \$ 585,411 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.55% ³ | 0.55% | 0.56% ⁴ | 0.55% | 0.55% | 0.55% |
| Net investment loss | (0.48)% ³ | (0.52)% | (0.53)% | (0.48)% | (0.47)% | (0.46)% |
| Portfolio turnover rate ⁵ | 0% | 0% | 0% | 0% | 0% | 0% |

| WisdomTree Indian Rupee Strategy Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 |
|--|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 20.59 | \$ 21.39 | \$ 17.91 | \$ 20.30 | \$ 26.78 | \$ 25.10 |
| Investment operations: | | | | | | |
| Net investment loss ¹ | (0.04) | (0.09) | (0.09) | (0.08) | (0.08) | (0.09) |
| Net realized and unrealized gain (loss) | (0.15) | (0.71) | 3.57 | (2.31) | (3.12) | 2.06 |
| Total from investment operations | (0.19) | (0.80) | 3.48 | (2.39) | (3.20) | 1.97 |
| Distributions to shareholders: | | | | | | |
| Capital gains | | | | | (3.28) | (0.29) |
| Net asset value, end of period | \$ 20.40 | \$ 20.59 | \$ 21.39 | \$ 17.91 | \$ 20.30 | \$ 26.78 |
| TOTAL RETURN² | (0.92)% | (3.74)% | 19.43% | (11.77)% | (11.93)% | 7.86% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 10,201 | \$ 12,355 | \$ 25,663 | \$ 32,230 | \$ 18,273 | \$ 24,104 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ³ | 0.45% | 0.46% ⁴ | 0.45% | 0.45% | 0.45% |
| Net investment loss | (0.37)% ³ | (0.42)% | (0.43)% | (0.39)% | (0.37)% | (0.34)% |
| Portfolio turnover rate ⁵ | 0% | 0% | 0% | 0% | 0% | 0% |

¹ Based on average shares outstanding.

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

³ Annualized.

⁴ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.55% for the WisdomTree Emerging Currency Strategy Fund and 0.45% for the WisdomTree Indian Rupee Strategy Fund.

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

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 99

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

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

| WisdomTree Asia Local Debt Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period March 17, 2011* through August 31, 2011 |
|---|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 42.86 | \$ 49.93 | \$ 47.41 | \$ 51.57 | \$ 53.23 | \$ 49.85 |
| Investment operations: | | | | | | |
| Net investment income ¹ | 0.50 | 1.29 | 1.15 | 1.20 | 1.29 | 0.60 |
| Net realized and unrealized gain (loss) | 0.29 | (7.28) | 2.00 | (3.74) | (2.37) | 3.21 |
| Total from investment operations | 0.79 | (5.99) | 3.15 | (2.54) | (1.08) | 3.81 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.53) | (1.08) | (0.47) | (1.34) | (0.58) | (0.43) |
| Capital gains | | | | (0.28) | | |
| Return of capital | | | (0.16) | | | |
| Total dividends and distributions to shareholders | (0.53) | (1.08) | (0.63) | (1.62) | (0.58) | (0.43) |
| Net asset value, end of period | \$ 43.12 | \$ 42.86 | \$ 49.93 | \$ 47.41 | \$ 51.57 | \$ 53.23 |
| TOTAL RETURN² | 1.84% | (12.15)% | 6.69% | (5.14)% | (2.00)% | 7.66% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 30,186 | \$ 38,574 | \$ 339,553 | \$ 493,089 | \$ 422,871 | \$ 660,086 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.55% ³ | 0.55% | 0.56% ⁴ | 0.55% | 0.55% | 0.55% ³ |
| Net investment income | 2.34% ³ | 2.68% | 2.36% | 2.34% | 2.51% | 2.52% ³ |
| Portfolio turnover rate ⁵ | 11% | 10% | 62% | 52% | 62% | 0% |

| WisdomTree Australia & New Zealand Debt Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012⁶ | For the Year Ended August 31, 2011 |
|---|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 16.67 | \$ 21.25 | \$ 19.44 | \$ 22.54 | \$ 26.31 | \$ 22.24 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | 0.20 | 0.46 | 0.64 | 0.72 | 0.67 | (0.08) |
| Net realized and unrealized gain (loss) | 0.37 | (4.51) | 1.46 | (3.22) | (0.70) | 5.40 |
| Total from investment operations | 0.57 | (4.05) | 2.10 | (2.50) | (0.03) | 5.32 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.17) | (0.51) | (0.24) | (0.47) | (0.69) | |
| Capital gains | | | | | (3.05) | (1.25) |
| Return of capital | | (0.02) | (0.05) | (0.13) | | |
| Total dividends and distributions to shareholders | (0.17) | (0.53) | (0.29) | (0.60) | (3.74) | (1.25) |
| Net asset value, end of period | \$ 17.07 | \$ 16.67 | \$ 21.25 | \$ 19.44 | \$ 22.54 | \$ 26.31 |
| TOTAL RETURN² | 3.44% | (19.32)% | 10.91% | (11.42)% | 0.76% | 24.85% |

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RATIOS/SUPPLEMENTAL DATA:

| | | | | | | | | | | | | |
|---|----|--------------------|----|---------|----|--------------------|----|--------|----|--------|----|---------|
| Net assets, end of period (000 s omitted) | \$ | 148,552 | \$ | 103,372 | \$ | 33,998 | \$ | 40,831 | \$ | 45,079 | \$ | 52,614 |
| Ratios to average net assets of: | | | | | | | | | | | | |
| Expenses, net of expense waivers | | 0.35% ³ | | 0.45% | | 0.46% ⁷ | | 0.45% | | 0.45% | | 0.45% |
| Expenses, prior to expense waivers | | 0.45% ³ | | 0.45% | | 0.46% ⁷ | | 0.45% | | 0.45% | | 0.45% |
| Net investment income (loss) | | 2.40% ³ | | 2.54% | | 3.13% | | 3.29% | | 2.99% | | (0.35)% |
| Portfolio turnover rate ⁵ | | 33% | | 9% | | 27% | | 42% | | 9% | | 0% |

* Commencement of operations.

¹ Based on average shares outstanding.

² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Australia & New Zealand Debt Fund (Note 2 and 3).

³ Annualized.

⁴ Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the expense ratio would have been 0.55%.

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

⁶ The information reflects the investment objective and strategy of the WisdomTree Dreyfus New Zealand Dollar Fund through October 24, 2011 and the investment objective of the WisdomTree Australia & New Zealand Debt Fund thereafter.

⁷ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waivers) would have been 0.45% and the expense ratio (prior to expense waivers) would have been 0.45%.

See Notes to Financial Statements.

100 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Period July 9, 2015* through August 31, 2015 |
|--|--|--|
| WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund | | |
| Net asset value, beginning of period | \$ 49.64 | \$ 49.78 |
| Investment operations: | | |
| Net investment income ¹ | 0.61 | 0.16 |
| Net realized and unrealized gain (loss) | 0.23 | (0.18) |
| Total from investment operations | 0.84 | (0.02) |
| Dividends to shareholders: | | |
| Net investment income | (0.74) | (0.12) |
| Net asset value, end of period | \$ 49.74 | \$ 49.64 |
| TOTAL RETURN² | 1.70% | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | | |
| Net assets, end of period (000 s omitted) | \$ 79,578 | \$ 4,964 |
| Ratios to average net assets of: | | |
| Expenses, net of expense waivers | 0.12% ³ | 0.12% ³ |
| Expenses, prior to expense waivers | 0.20% ³ | 0.20% ³ |
| Net investment income | 2.52% ³ | 2.21% ³ |
| Portfolio turnover rate ^{4,5} | 125% | 51% |

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|---|---|--|---|
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | | | |
| Net asset value, beginning of period | \$ 44.42 | \$ 46.65 | \$ 50.05 |
| Investment operations: | | | |
| Net investment income ¹ | 0.36 | 0.62 | 0.51 |
| Net realized and unrealized loss | (1.92) | (2.18) | (3.30) |
| Total from investment operations | (1.56) | (1.56) | (2.79) |
| Dividends to shareholders: | | | |
| Net investment income | (0.41) | (0.67) | (0.61) |
| Net asset value, end of period | \$ 42.45 | \$ 44.42 | \$ 46.65 |
| TOTAL RETURN² | (3.54)% | (3.36)% | (5.61)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 12,735 | \$ 17,767 | \$ 4,665 |
| Ratios to average net assets of: | | | |
| Expenses | 0.28% ³ | 0.28% | 0.29% ^{3,7} |
| Net investment income | 1.62% ³ | 1.38% | 1.48% ³ |
| Portfolio turnover rate ^{4,6} | 125% | 424% | 257% |

* Commencement of operations.

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- ¹ Based on average shares outstanding.
- ² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (Note 2 and 3).
- ³ Annualized.
- ⁴ Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation as well.
- ⁵ The portfolio turnover rates excluding TBA roll transactions for the periods ended February 29, 2016 and August 31, 2015 were 33% and 6%, respectively.
- ⁶ The portfolio turnover rates excluding TBA roll transactions for the periods ended February 29, 2016, August 31, 2015 and August 31, 2014 were 30%, 163% and 96%, respectively.
- ⁷ Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.28%.

See Notes to Financial Statements.

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

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

| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|---|---|---|--|
| Net asset value, beginning of period | \$ 48.21 | \$ 49.78 | \$ 49.98 |
| Investment operations: | | | |
| Net investment income ¹ | 0.39 | 0.68 | 0.54 |
| Net realized and unrealized loss | (0.89) | (1.50) | (0.11) |
| Total from investment operations | (0.50) | (0.82) | 0.43 |
| Dividends and distributions to shareholders: | | | |
| Net investment income | (0.42) | (0.75) | (0.63) |
| Capital gains | | | |
| Return of capital | | (0.00) ² | |
| Total dividends and distributions to shareholders | (0.42) | (0.75) | (0.63) |
| Net asset value, end of period | \$ 47.29 | \$ 48.21 | \$ 49.78 |
| TOTAL RETURN³ | (1.04)% | (1.66)% | 0.85% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 23,644 | \$ 28,923 | \$ 4,978 |
| Ratios to average net assets of: | | | |
| Expenses | 0.23% ⁴ | 0.23% | 0.24% ^{4,5} |
| Net investment income | 1.63% ⁴ | 1.39% | 1.52% ⁴ |
| Portfolio turnover rate ^{6,7} | 105% | 359% | 243% |

| WisdomTree Bloomberg Floating Rate Treasury Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Period February 4, 2014* through August 31, 2014 |
|---|---|---|---|
| Net asset value, beginning of period | \$ 24.99 | \$ 24.99 | \$ 25.00 |
| Investment operations: | | | |
| Net investment income (loss) ¹ | 0.01 | (0.01) | (0.01) |
| Net realized and unrealized gain (loss) | (0.02) | 0.01 | 0.00 ² |
| Total from investment operations | (0.01) | (0.00) ² | (0.01) |
| Net asset value, end of period | \$ 24.98 | \$ 24.99 | \$ 24.99 |
| TOTAL RETURN³ | (0.04)% | 0.00% | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 1,249 | \$ 1,250 | \$ 2,499 |
| Ratios to average net assets of: | | | |
| Expenses, net of expense waivers | 0.15% ⁴ | 0.15% | 0.15% ⁴ |
| Expenses, prior to expense waivers | 0.20% ⁴ | 0.20% | 0.20% ⁴ |
| Net investment income (loss) | 0.10% ⁴ | (0.06)% | (0.06)% ⁴ |
| Portfolio turnover rate ⁶ | 78% | 118% | 65% |

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* Commencement of operations.

¹ Based on average shares outstanding.

² Amount represents less than \$0.005.

³ Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Bloomberg Floating Rate Treasury Fund (Note 2 and 3).

⁴ Annualized.

⁵ Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.23%.

⁶ Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation as well.

⁷ The portfolio turnover rates excluding TBA roll transactions for the periods ended February 29, 2016, August 31, 2015 and August 31, 2014 were 5%, 95% and 87%, respectively.

See Notes to Financial Statements.

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

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

| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | For the Six Months Ended | For the Year Ended | For the Period December 18, 2013* through August 31, 2014 |
|---|--|-------------------------------|--|
| | February 29, 2016 (unaudited) | August 31, 2015 | August 31, 2014 |
| Net asset value, beginning of period | \$ 20.83 | \$ 22.99 | \$ 25.02 |
| Investment operations: | | | |
| Net investment income ¹ | 0.46 | 0.83 | 0.56 |
| Net realized and unrealized loss | (2.49) | (2.17) | (1.96) |
| Total from investment operations | (2.03) | (1.34) | (1.40) |
| Dividends to shareholders: | | | |
| Net investment income | (0.45) | (0.82) | (0.63) |
| Net asset value, end of period | \$ 18.35 | \$ 20.83 | \$ 22.99 |
| TOTAL RETURN² | (9.86)% | (5.91)% | (5.69)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 9,174 | \$ 12,499 | \$ 4,597 |
| Ratios to average net assets of: | | | |
| Expenses | 0.48% ³ | 0.48% | 0.49% ^{3,4} |
| Net investment income | 4.66% ³ | 3.82% | 3.28% ³ |
| Portfolio turnover rate ⁵ | 17% | 34% | 182% |

| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | For the Six Months Ended | For the Year Ended | For the Period December 18, 2013* through August 31, 2014 |
|---|--|-------------------------------|--|
| | February 29, 2016 (unaudited) | August 31, 2015 | August 31, 2014 |
| Net asset value, beginning of period | \$ 23.18 | \$ 24.86 | \$ 24.99 |
| Investment operations: | | | |
| Net investment income ¹ | 0.52 | 0.90 | 0.58 |
| Net realized and unrealized loss | (1.90) | (1.67) | (0.08) |
| Total from investment operations | (1.38) | (0.77) | 0.50 |
| Dividends to shareholders: | | | |
| Net investment income | (0.51) | (0.91) | (0.63) |
| Net asset value, end of period | \$ 21.29 | \$ 23.18 | \$ 24.86 |
| TOTAL RETURN² | (6.03)% | (3.15)% | 1.99% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 12,774 | \$ 20,859 | \$ 14,916 |
| Ratios to average net assets of: | | | |
| Expenses | 0.43% ³ | 0.43% | 0.44% ^{3,4} |
| Net investment income | 4.71% ³ | 3.75% | 3.30% ³ |
| Portfolio turnover rate ⁵ | 15% | 55% | 131% |

* Commencement of operations.

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- ¹ Based on average shares outstanding.
- ² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- ³ Annualized.
- ⁴ Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.48% for the WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund and 0.43% for the WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund.
- ⁵ Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation as well.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 103

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

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

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Period March 8, 2012* through August 31, 2012 |
|--|---|--|--|--|--|
| WisdomTree Emerging Markets Corporate Bond Fund | | | | | |
| Net asset value, beginning of period | \$ 69.13 | \$ 77.82 | \$ 72.97 | \$ 77.63 | \$ 75.03 |
| Investment operations: | | | | | |
| Net investment income ¹ | 1.55 | 3.51 | 3.47 | 3.29 | 1.63 |
| Net realized and unrealized gain (loss) | (3.41) | (8.61) | 5.56 | (4.69) | 2.54 |
| Total from investment operations | (1.86) | (5.10) | 9.03 | (1.40) | 4.17 |
| Dividends and distributions to shareholders: | | | | | |
| Net investment income | (1.57) | (3.56) | (3.45) | (3.26) | (1.57) |
| Capital gains | | | (0.73) | | |
| Return of capital | | (0.03) | | | |
| Total dividends and distributions to shareholders | (1.57) | (3.59) | (4.18) | (3.26) | (1.57) |
| Net asset value, end of period | \$ 65.70 | \$ 69.13 | \$ 77.82 | \$ 72.97 | \$ 77.63 |
| TOTAL RETURN² | (2.71)% | (6.69)% | 12.71% | (2.00)% | 5.64% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | |
| Net assets, end of period (000 s omitted) | \$ 59,133 | \$ 82,956 | \$ 116,737 | \$ 116,746 | \$ 62,103 |
| Ratios to average net assets of: | | | | | |
| Expenses | 0.60% ³ | 0.60% | 0.61% ⁴ | 0.60% | 0.60% ³ |
| Net investment income | 4.64% ³ | 4.79% | 4.59% | 4.22% | 4.47% ³ |
| Portfolio turnover rate ⁵ | 8% | 25% | 40% | 37% | 0% |

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 |
|--|---|--|--|--|--|--|
| WisdomTree Emerging Markets Local Debt Fund | | | | | | |
| Net asset value, beginning of period | \$ 35.77 | \$ 47.13 | \$ 45.93 | \$ 51.16 | \$ 53.83 | \$ 50.08 |
| Investment operations: | | | | | | |
| Net investment income ¹ | 1.00 | 2.17 | 2.26 | 2.22 | 2.41 | 2.40 |
| Net realized and unrealized gain (loss) | (1.77) | (11.46) | 0.64 | (5.29) | (3.26) | 3.79 |
| Total from investment operations | (0.77) | (9.29) | 2.90 | (3.07) | (0.85) | 6.19 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.88) | (1.95) | (1.02) | (2.01) | (1.77) | (2.44) |
| Capital gains | | | (0.14) | (0.15) | (0.05) | |
| Return of capital | | (0.12) | (0.54) | | | |
| Total dividends and distributions to shareholders | (0.88) | (2.07) | (1.70) | (2.16) | (1.82) | (2.44) |
| Net asset value, end of period | \$ 34.12 | \$ 35.77 | \$ 47.13 | \$ 45.93 | \$ 51.16 | \$ 53.83 |
| TOTAL RETURN² | (2.17)% | (20.19)% | 6.43% | (6.41)% | (1.45)% | 12.64% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 368,480 | \$ 479,267 | \$ 838,859 | \$ 1,442,209 | \$ 1,197,084 | \$ 1,415,705 |

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| Ratios to average net assets of: | | | | | | |
|--------------------------------------|--------------------|-------|--------------------|-------|-------|-------|
| Expenses | 0.55% ³ | 0.55% | 0.56% ⁴ | 0.55% | 0.55% | 0.55% |
| Net investment income | 5.77% ³ | 5.22% | 4.84% | 4.31% | 4.76% | 4.65% |
| Portfolio turnover rate ⁵ | 18% | 22% | 78% | 57% | 43% | 30% |

* Commencement of operations.

¹ Based on average shares outstanding.

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

³ Annualized.

⁴ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60% for the WisdomTree Emerging Markets Corporate Bond Fund and 0.55% for the WisdomTree Emerging Markets Local Debt Fund.

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

See Notes to Financial Statements.

104 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| WisdomTree Japan Interest Rate Strategy Fund <i>(consolidated)</i> | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Period December 18, 2013* through August 31, 2014 |
|--|---|---|--|
| Net asset value, beginning of period | \$ 49.06 | \$ 48.94 | \$ 49.94 |
| Investment operations: | | | |
| Net investment loss ¹ | (0.10) | (0.24) | (0.16) |
| Net realized and unrealized gain (loss) | (2.64) | 1.37 | (0.84) |
| Total from investment operations | (2.74) | 1.13 | (1.00) |
| Distributions to shareholders: | | | |
| Capital gains | (0.96) | (1.01) | |
| Net asset value, end of period | \$ 45.36 | \$ 49.06 | \$ 48.94 |
| TOTAL RETURN² | (5.67)% | 2.29% | (2.00)% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 4,536 | \$ 4,906 | \$ 4,894 |
| Ratios to average net assets of: | | | |
| Expenses | 0.50% ³ | 0.50% | 0.51% ^{3,4} |
| Net investment loss | (0.43)% ³ | (0.49)% | (0.47)% ³ |
| Portfolio turnover rate ⁵ | 0% | 0% | 0% |

| WisdomTree Strategic Corporate Bond Fund | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Period January 31, 2013* through August 31, 2013 |
|---|---|---|---|---|
| Net asset value, beginning of period | \$ 72.94 | \$ 76.10 | \$ 72.78 | \$ 74.76 |
| Investment operations: | | | | |
| Net investment income ¹ | 1.28 | 2.58 | 2.49 | 1.37 |
| Net realized and unrealized gain (loss) | (1.68) | (2.71) | 3.81 | (2.08) |
| Total from investment operations | (0.40) | (0.13) | 6.30 | (0.71) |
| Dividends and distributions to shareholders: | | | | |
| Net investment income | (1.25) | (3.03) | (2.64) | (1.27) |
| Capital gains | | | (0.34) | |
| Total dividends and distributions to shareholders | (1.25) | (3.03) | (2.98) | (1.27) |
| Net asset value, end of period | \$ 71.29 | \$ 72.94 | \$ 76.10 | \$ 72.78 |
| TOTAL RETURN² | (0.56)% | (0.19)% | 8.81% | (0.98)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | |
| Net assets, end of period (000 s omitted) | \$ 7,129 | \$ 7,294 | \$ 7,610 | \$ 14,555 |
| Ratios to average net assets of: | | | | |
| Expenses, net of expense waivers | 0.45% ³ | 0.45% | 0.46% ⁶ | 0.45% ³ |
| Expenses, prior to expense waivers | 0.50% ³ | 0.50% | 0.51% ⁶ | 0.50% ³ |
| Net investment income | 3.55% ³ | 3.43% | 3.34% | 3.18% ³ |

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| | | | | |
|--------------------------------------|-----|-----|-----|----|
| Portfolio turnover rate ⁵ | 14% | 15% | 36% | 5% |
| * Commencement of operations. | | | | |

¹ Based on average shares outstanding.

² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Strategic Corporate Bond Fund (Note 2 and 3).

³ Annualized.

⁴ Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.50%.

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

⁶ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waivers) would have been 0.45% and the expense ratio (prior to expense waivers) would have been 0.50%.

See Notes to Financial Statements.

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

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

| | For the Six Months Ended February 29, 2016 (unaudited) | For the Period June 11, 2015* through August 31, 2015 |
|---|---|--|
| WisdomTree Western Asset Unconstrained Bond Fund | | |
| Net asset value, beginning of period | \$ 48.93 | \$ 50.02 |
| Investment operations: | | |
| Net investment income ¹ | 0.90 | 0.41 |
| Net realized and unrealized loss | (2.31) | (1.15) |
| Total from investment operations | (1.41) | (0.74) |
| Dividends to shareholders: | | |
| Net investment income | (0.96) | (0.35) |
| Net asset value, end of period | \$ 46.56 | \$ 48.93 |
| TOTAL RETURN² | (2.91)% | (1.49)% |
| RATIOS/SUPPLEMENTAL DATA: | | |
| Net assets, end of period (000 s omitted) | \$ 4,656 | \$ 4,893 |
| Ratios to average net assets of: | | |
| Expenses, net of expense waivers | 0.55% ³ | 0.55% ³ |
| Expenses, prior to expense waivers | 0.60% ³ | 0.60% ³ |
| Net investment income | 3.78% ³ | 3.65% ³ |
| Portfolio turnover rate ⁴ | 18% | 3% |

| | For the Period February 22, 2016* through February 29, 2016 (unaudited) |
|---|--|
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund | |
| Net asset value, beginning of period | \$ 25.18 |
| Investment operations: | |
| Net investment loss ¹ | (0.00) ⁵ |
| Net realized and unrealized loss | (0.03) |
| Total from investment operations | (0.03) |
| Net asset value, end of period | \$ 25.15 |
| TOTAL RETURN² | (0.12)% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 2,515 |
| Ratios to average net assets of: | |
| Expenses, net of expense waivers | 0.38% ³ |
| Expenses, prior to expense waivers | 0.44% ³ |
| Net investment loss | (0.11)% ³ |
| Portfolio turnover rate ⁴ | 0% |

* Commencement of operations.

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- ¹ Based on average shares outstanding.
- ² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).
- ³ Annualized.
- ⁴ Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation as well.
- ⁵ Amount represents less than \$0.005.

See Notes to Financial Statements.

106 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| WisdomTree Global Real Return Fund (consolidated) | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period July 14, 2011* through August 31, 2011 |
|--|---|---|---|---|---|--|
| Net asset value, beginning of period | \$ 41.09 | \$ 47.06 | \$ 45.39 | \$ 48.68 | \$ 50.66 | \$ 49.99 |
| Investment operations: | | | | | | |
| Net investment income ¹ | 0.27 | 0.91 | 1.29 | 0.73 | 0.79 | 0.05 |
| Net realized and unrealized gain (loss) | (0.96) | (5.74) | 1.26 | (3.25) | (2.10) | 0.62 |
| Total from investment operations | (0.69) | (4.83) | 2.55 | (2.52) | (1.31) | 0.67 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (1.77) | (0.71) | (0.80) | (0.77) | (0.62) | |
| Capital gains | | (0.43) | (0.08) | | (0.05) | |
| Total dividends and distributions to shareholders | (1.77) | (1.14) | (0.88) | (0.77) | (0.67) | |
| Net asset value, end of period | \$ 38.63 | \$ 41.09 | \$ 47.06 | \$ 45.39 | \$ 48.68 | \$ 50.66 |
| TOTAL RETURN² | (1.61)% | (10.38)% | 5.67% | (5.25)% | (2.54)% | 1.34% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 3,863 | \$ 4,109 | \$ 4,706 | \$ 4,539 | \$ 4,868 | \$ 5,066 |
| Ratios to average net assets ³ of: | | | | | | |
| Expenses | 0.60% ⁴ | 0.60% | 0.61% ⁵ | 0.60% | 0.60% | 0.60% ⁴ |
| Net investment income | 1.36% ⁴ | 2.10% | 2.80% | 1.53% | 1.65% | 0.68% ⁴ |
| Portfolio turnover rate ⁶ | 1% | 8% | 33% | 1% | 3% | 0% ⁷ |

| WisdomTree Managed Futures Strategy Fund (consolidated) | For the Six Months Ended February 29, 2016 (unaudited) | For the Year Ended August 31, 2015 | For the Year Ended August 31, 2014 | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period January 5, 2011* through August 31, 2011 |
|--|---|---|---|---|---|--|
| Net asset value, beginning of period | \$ 41.17 | \$ 42.15 | \$ 41.92 | \$ 41.47 | \$ 49.90 | \$ 50.18 |
| Investment operations: | | | | | | |
| Net investment loss ¹ | (0.20) | (0.40) | (0.39) | (0.37) | (0.40) | (0.27) |
| Net realized and unrealized gain (loss) | 1.75 | (0.58) | 0.62 | 0.82 | (7.25) | (0.01) |
| Total from investment operations | 1.55 | (0.98) | 0.23 | 0.45 | (7.65) | (0.28) |
| Distributions to shareholders: | | | | | | |
| Capital gains | | | | | (0.78) | |
| Net asset value, end of period | \$ 42.72 | \$ 41.17 | \$ 42.15 | \$ 41.92 | \$ 41.47 | \$ 49.90 |
| TOTAL RETURN² | 3.76% | (2.33)% | 0.55% | 1.09% | (15.47)% | (0.56)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 200,806 | \$ 214,083 | \$ 177,043 | \$ 142,531 | \$ 149,288 | \$ 229,553 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.95% ⁴ | 0.95% | 0.96% ⁵ | 0.95% | 0.95% | 0.95% ⁴ |
| Net investment loss | (0.94)% ⁴ | (0.93)% | (0.94)% | (0.90)% | (0.91)% | (0.91)% ⁴ |
| Portfolio turnover rate ⁶ | 0% | 0% | 0% | 0% | 0% | 0% |

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* Commencement of operations.

¹ Based on average shares outstanding.

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

³ The ratios to average net assets do not include net investment income (loss) or expenses of other funds in which the Fund invests.

⁴ Annualized.

⁵ Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60% for the WisdomTree Global Real Return Fund and 0.95% for the WisdomTree Managed Futures Strategy Fund.

⁶ Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation as well.

⁷ Amount represents less than 1%.

See Notes to Financial Statements.

Table of Contents**Notes to Financial Statements** (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 February 29, 2016, the Trust offered 91 investment funds (each a Fund, collectively, the Funds). In accordance with Accounting Standard Update (ASU) 2013-08, Financial Services-Investment Companies, each Fund listed below qualifies as an investment company and is applying the accounting and reporting guidance for investment companies. These notes relate only to the Funds listed in the table below:

| Fund | Commencement of Operations |
|---|-----------------------------------|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund (U.S. Dollar Bullish Fund) | December 18, 2013 |
| WisdomTree Brazilian Real Strategy Fund (Brazilian Real Strategy Fund) | May 14, 2008 |
| WisdomTree Chinese Yuan Strategy Fund (Chinese Yuan Strategy Fund) | May 14, 2008 |
| WisdomTree Commodity Currency Strategy Fund (Commodity Currency Strategy Fund) | September 24, 2010 |
| WisdomTree Emerging Currency Strategy Fund (Emerging Currency Strategy Fund) | May 6, 2009 |
| WisdomTree Indian Rupee Strategy Fund (Indian Rupee Strategy Fund) | May 14, 2008 |
| WisdomTree Asia Local Debt Fund (Asia Local Debt Fund) | March 17, 2011 |
| WisdomTree Australia & New Zealand Debt Fund (Australia & New Zealand Debt Fund) | June 25, 2008 |
| WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund (U.S. Aggregate Bond Enhanced Yield Fund) | July 9, 2015 |
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (U.S. Aggregate Bond Negative Duration Fund) | December 18, 2013 |
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (U.S. Aggregate Bond Zero Duration Fund) | December 18, 2013 |
| WisdomTree Bloomberg Floating Rate Treasury Fund (Floating Rate Treasury Fund) | February 4, 2014 |
| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (High Yield Bond Negative Duration Fund) | December 18, 2013 |
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (High Yield Bond Zero Duration Fund) | December 18, 2013 |
| WisdomTree Emerging Markets Corporate Bond Fund (Emerging Markets Corporate Bond Fund) | March 8, 2012 |
| WisdomTree Emerging Markets Local Debt Fund (Emerging Markets Local Debt Fund) | August 9, 2010 |
| WisdomTree Japan Interest Rate Strategy Fund (Japan Interest Rate Strategy Fund) (consolidated) | December 18, 2013 |
| WisdomTree Strategic Corporate Bond Fund (Strategic Corporate Bond Fund) | January 31, 2013 |
| WisdomTree Western Asset Unconstrained Bond Fund (Unconstrained Bond Fund) | June 11, 2015 |
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund (CBOE S&P 500 PutWrite Strategy Fund) | February 22, 2016 |
| WisdomTree Global Real Return Fund (Global Real Return Fund) (consolidated) | July 14, 2011 |
| WisdomTree Managed Futures Strategy Fund (Managed Futures Strategy Fund) (consolidated) | January 5, 2011 |

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

Consolidation of Subsidiaries

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

2. SIGNIFICANT ACCOUNTING POLICIES

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

GAAP for SEC registrants.

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

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

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

Investment Valuation The net asset value (NAV) of each Fund 's shares is calculated each day a Fund is open for business as of the regularly scheduled close of regular trading on the New York Stock Exchange, normally 4:00 p.m. Eastern time (the NAV Calculation Time). NAV per share is calculated by dividing a Fund 's net assets by the number of Fund shares outstanding. Each Fund issues and redeems shares at NAV only in large blocks of shares known as creation units, which only certain institutions or large investors may purchase or redeem. Shares of each Fund are listed on a national securities exchange and trade at market prices. Most investors will buy and sell shares in the secondary market through brokers. Because Fund shares trade at market prices rather than NAV, shares may trade at a price greater than NAV or less than NAV. In calculating each Fund 's NAV, investments are valued under policies approved by the Board of Trustees. Fixed income securities (including short-term debt securities with remaining maturities of 60 days or less and TBA securities) generally are valued at current market quotations or mean prices obtained from broker-dealers or independent pricing service providers. Broker-dealers or independent pricing service providers, in determining the value of securities may consider such factors as recent transactions, indications from broker-dealers yields and quoted prices on similar securities, and market sentiment for the type of security. U.S. fixed income assets may be valued as of the announced closing time for such securities on any day that the Securities Industry and Financial Markets Association announces an early closing time. Except for U.S. Dollar Bullish Fund, forward foreign currency contracts are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time. U.S. Dollar Bullish Fund uses WM/Reuters closing spot and forward rates as of 4:00 p.m. Eastern time to value forward foreign currency contracts. For the Chinese Yuan Strategy Fund, Emerging Currency Strategy Fund, Indian Rupee Strategy Fund, Asia Local Debt Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Debt Fund, and the Strategic Corporate Bond Fund, WM/Reuters closing spot and forward rates as of 2:00 p.m. Singapore time are used to value forward foreign currency contracts in the following Asian currencies: Chinese renminbi, Chinese yuan, Hong Kong dollar, Indian rupee, Indonesian rupiah, Malaysian ringgit, Philippine peso, Singapore dollar, South Korean won, Taiwan dollar, and the Thai baht. Futures and option contracts generally are valued at the settlement price on the primary exchange on which they trade. Swap contracts are generally marked to market daily based upon values from independent pricing service providers or quotations from broker-dealers to the extent available. Equity securities (including preferred stock) traded on any recognized U.S. or non-U.S. exchange are valued at the last sale price or official closing price on the exchange or system on which they are principally traded. Unlisted equity securities (including preferred stock) are valued at the last quoted sale price or, if no sale price is available, at the mean between the highest bid and lowest ask price. Each Fund may invest in money market funds which are valued at their NAV per share and affiliated ETFs which are valued at their last sale or official closing price on the exchange on which they are principally traded or at their NAV per share in instances where the affiliated ETF has not traded on its principal exchange.

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

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

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model) and/or the risk inherent in the inputs to the valuation technique. Inputs may be observable or unobservable. Observable inputs reflect the assumptions market participants would use in pricing the

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Notes to Financial Statements (unaudited) (continued)

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.)

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

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

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

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

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

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

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The following is a summary of the fair valuations according to the inputs used as of February 29, 2016 in valuing each Fund's assets:

| U.S. Dollar Bullish Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 255,428,753 | \$ |
| Total | \$ | \$ 255,428,753 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 991,876 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (5,687,117) | |
| Total - Net | \$ | \$ 250,733,512 | \$ |

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| Brazilian Real Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 11,997,684 | \$ |
| Repurchase Agreement | | 3,516,000 | |
| Total | \$ | \$ 15,513,684 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 286,949 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (268,682) | |
| Total - Net | \$ | \$ 15,531,951 | \$ |

| Chinese Yuan Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 27,085,335 | \$ |
| Time Deposits | | 10,684,087 | |
| Repurchase Agreement | | 15,940,000 | |
| Total | \$ | \$ 53,709,422 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 125,181 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (1,225,547) | |
| Total - Net | \$ | \$ 52,609,056 | \$ |

| Commodity Currency Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 3,299,327 | \$ |
| Repurchase Agreement | | 1,185,000 | |
| Total | \$ | \$ 4,484,327 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 111,679 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (224,495) | |
| Total - Net | \$ | \$ 4,371,511 | \$ |

| Emerging Currency Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 24,932,541 | \$ |
| Repurchase Agreement | | 12,250,000 | |
| Total | \$ | \$ 37,182,541 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 1,008,571 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (136,068) | |
| Total - Net | \$ | \$ 38,055,044 | \$ |

| Indian Rupee Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 7,501,469 | \$ |
| Repurchase Agreement | | 2,678,000 | |
| Total | \$ | \$ 10,179,469 | \$ |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (69,407) | |
| Total - Net | \$ | \$ 10,110,062 | \$ |

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

| Asia Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Foreign Corporate Bond | \$ | \$ 1,416,566 | \$ |
| Foreign Government Agencies | | 4,025,397 | |
| Foreign Government Obligations | | 18,422,277 | |
| Supranational Bonds | | 4,165,299 | |
| Investment of Cash Collateral for Securities Loaned | | 683,400 | |
| Total | \$ | \$ 28,712,939 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 7,643 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (17,254) | |
| Total - Net | \$ | \$ 28,703,328 | \$ |

| Australia & New Zealand Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 56,555,069 | \$ |
| Foreign Government Obligations | | 48,530,649 | |
| Supranational Bonds | | 41,590,466 | |
| Total | \$ | \$ 146,676,184 | \$ |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (527) | |
| Total - Net | \$ | \$ 146,675,657 | \$ |

| U.S. Aggregate Bond Enhanced Yield Fund | Level 1 | Level 2 | Level 3 |
|--|----------------|----------------------|----------------|
| U.S. Government Agencies | \$ | \$ 20,350,362 | \$ |
| U.S. Government Obligations | | 13,531,191 | |
| Corporate Bonds | | 32,112,327 | |
| Foreign Corporate Bonds | | 4,361,811 | |
| Foreign Government Agencies | | 227,910 | |
| Foreign Government Obligations | | 1,766,590 | |
| Supranational Bond | | 487,917 | |
| Commercial Mortgage-Backed Securities | | 5,431,380 | |
| Municipal Bonds | | 619,075 | |
| Total | \$ | \$ 78,888,563 | \$ |

| U.S. Aggregate Bond Negative Duration Fund | Level 1 | Level 2 | Level 3 |
|---|-------------------|----------------------|----------------|
| U.S. Government Agencies | \$ | \$ 3,731,921 | \$ |
| U.S. Government Obligations | | 4,056,672 | |
| Corporate Bonds | | 2,808,539 | |
| Foreign Corporate Bonds | | 360,112 | |
| Foreign Government Agencies | | 131,545 | |
| Foreign Government Obligations | | 148,199 | |
| Supranational Bond | | 206,395 | |
| Commercial Mortgage-Backed Securities | | 579,891 | |
| Municipal Bond | | 141,932 | |
| Total | \$ | \$ 12,165,206 | \$ |
| Unrealized Appreciation on Futures Contracts | 13,164 | | |
| Unrealized Depreciation on Futures Contracts | (21,820) | | |
| U.S. Government Agencies Sold Short | | (26,400) | |
| Total - Net | \$ (8,656) | \$ 12,138,806 | \$ |

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

| U.S. Aggregate Bond Zero Duration Fund | Level 1 | Level 2 | Level 3 |
|---|------------------|----------------------|----------------|
| U.S. Government Agencies | \$ | \$ 7,562,781 | \$ |
| U.S. Government Obligations | | 7,597,387 | |
| Corporate Bonds | | 5,406,606 | |
| Foreign Corporate Bonds | | 642,323 | |
| Foreign Government Obligations | | 307,801 | |
| Supranational Bond | | 534,397 | |
| Commercial Mortgage-Backed Securities | | 1,098,790 | |
| Municipal Bond | | 224,103 | |
| Total | \$ | \$ 23,374,188 | \$ |
| Unrealized Appreciation on Futures Contracts | 48,756 | | |
| U.S. Government Agencies Sold Short | | (316,805) | |
| Total - Net | \$ 48,756 | \$ 23,057,383 | \$ |

| Floating Rate Treasury Fund | Level 1 | Level 2 | Level 3 |
|------------------------------------|----------------|----------------|----------------|
| U.S. Government Obligations | \$ | \$ 1,247,641 | \$ |

| High Yield Bond Negative Duration Fund | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| Corporate Bonds | \$ | \$ 8,018,823 | \$ |
| Foreign Corporate Bonds | | 578,038 | |
| Investment of Cash Collateral for Securities Loaned | | 491,928 | |
| Total | \$ | \$ 9,088,789 | \$ |
| Unrealized Appreciation on Futures Contracts | 7,564 | | |
| Unrealized Depreciation on Futures Contracts | (15,024) | | |
| Total - Net | \$ (7,460) | \$ 9,088,789 | \$ |

| High Yield Bond Zero Duration Fund | Level 1 | Level 2 | Level 3 |
|---|------------------|----------------------|----------------|
| Corporate Bonds | \$ | \$ 10,467,935 | \$ |
| Foreign Corporate Bonds | | 1,244,160 | |
| Investment of Cash Collateral for Securities Loaned | | 770,890 | |
| Total | \$ | \$ 12,482,985 | \$ |
| Unrealized Appreciation on Futures Contracts | 16,687 | | |
| Total - Net | \$ 16,687 | \$ 12,482,985 | \$ |

| Emerging Markets Corporate Bond Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Foreign Corporate Bonds | \$ | \$ 49,041,090 | \$ |
| Foreign Government Agencies | | 2,328,420 | |
| Foreign Government Obligations | | 681,108 | |
| Supranational Bonds | | 2,120,854 | |
| Investment of Cash Collateral for Securities Loaned | | 6,114,078 | |
| Total | \$ | \$ 60,285,550 | \$ |

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

| Emerging Markets Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 8,717,325 | \$ |
| Foreign Government Obligations | | 323,283,665 | |
| Supranational Bonds | | 16,515,963 | |
| Total | \$ | \$ 348,516,953 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 144,368 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (573,963) | |
| Total - Net | \$ | \$ 348,087,358 | \$ |

| Japan Interest Rate Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|---------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 5,448,141 | \$ |
| Total | \$ | \$ 5,448,141 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 2,468 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (102,264) | |
| Unrealized Depreciation on Futures Contracts | (103,300) | | |
| Total - Net | \$ (103,300) | \$ 5,348,345 | \$ |

| Strategic Corporate Bond Fund | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| Corporate Bonds | \$ | \$ 4,117,914 | \$ |
| Foreign Corporate Bonds | | 2,489,145 | |
| Preferred Stock | 168,219 | | |
| Investment of Cash Collateral for Securities Loaned | | 235,305 | |
| Total | \$ 168,219 | \$ 6,842,364 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 17,522 | |
| Total - Net | \$ 168,219 | \$ 6,859,886 | \$ |

| Unconstrained Bond Fund | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 540,021 | \$ |
| Corporate Bonds | | 1,749,760 | |
| Foreign Corporate Bonds | | 744,063 | |
| Foreign Government Obligations | | 339,900 | |
| Commercial Mortgage-Backed Securities | | 344,965 | |
| Bank Loans | | 152,624 | |
| Investment of Cash Collateral for Securities Loaned | | 114,025 | |
| Total | \$ | \$ 3,985,358 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 2,611 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (3,926) | |
| Unrealized Appreciation on Futures Contracts | 320 | | |
| Unrealized Depreciation on Futures Contracts | (1,806) | | |
| Total - Net | \$ (1,486) | \$ 3,984,043 | \$ |

| CBOE S&P 500 PutWrite Strategy Fund | Level 1 | Level 2 | Level 3 |
|--|--------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 1,998,720 | \$ |
| Total | \$ | \$ 1,998,720 | \$ |
| Written Options | (33,800) | | |
| Total - Net | \$ (33,800) | \$ 1,998,720 | \$ |

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

| Global Real Return Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 1,327,582 | \$ |
| Corporate Bonds | | 129,400 | |
| Foreign Corporate Bonds | | 187,173 | |
| Foreign Government Obligations | | 1,137,910 | |
| Exchange-Traded Funds | 292,575 | | |
| Investment of Cash Collateral for Securities Loaned | | 252,678 | |
| Total | \$ 292,575 | \$ 3,034,743 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 16,613 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (33,055) | |
| Unrealized Appreciation on Futures Contracts | 4,394 | | |
| Total - Net | \$ 296,969 | \$ 3,018,301 | \$ |

| Managed Futures Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|---------------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 175,097,461 | \$ |
| Total | \$ | \$ 175,097,461 | \$ |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 3,713,138 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (2,583,231) | |
| Unrealized Appreciation on Futures Contracts | 4,331,069 | | |
| Unrealized Depreciation on Futures Contracts | (747,645) | | |
| Total - Net | \$ 3,583,424 | \$ 176,227,368 | \$ |

There were no Level 3 securities at or during the six months or period ended February 29, 2016.

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

There were no transfers into or out of any fair value measurement levels during the six months or period ended February 29, 2016.

Derivatives and Hedging Disclosure Codification Topic 815 (ASC 815), Derivatives and Hedging, requires qualitative disclosures about objectives and strategies for using derivatives, quantitative disclosures about fair value amounts of gains and losses on derivative instruments, and disclosures about credit-risk-related contingent features in derivative agreements. The Funds have invested in derivatives, specifically forward foreign currency contracts, futures contracts and options contracts during the period ended February 29, 2016 which are detailed in each Fund's schedule of investments. All of the derivative instruments disclosed and described herein are subject to credit risk. Credit risk is where the financial condition of an issuer of a security or instrument may cause it to default or become unable to pay interest or principal due on the security or where the counterparty to a derivative contract might default on its obligations. The Funds' derivative agreements contain credit-risk related contingent features which include, but are not limited to, a percentage decline in the Funds' NAV over a specified time period. If an event occurred at February 29, 2016 that triggered a contingent feature, the counterparty to the agreement may require the Funds to post additional collateral or terminate the derivative positions and demand payment. Any collateral posted with respect to the derivative positions would be used to offset or reduce the payment. The maximum exposure to derivatives agreements with credit-risk related contingent features would be the total value of derivatives in net liability positions for each Fund. At February 29, 2016, no event occurred that triggered a credit-risk-related contingent feature.

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

As of February 29, 2016, collateral for derivative instruments was as follows:

| Fund | Value of Collateral Posted | | | Value of Collateral Received | | |
|--|----------------------------|------------|------------|------------------------------|------------|--------|
| | Cash | Securities | Total | Cash | Securities | Total |
| U.S. Dollar Bullish Fund | \$ 680,000 | \$ | \$ 680,000 | \$ | \$ | \$ |
| Chinese Yuan Strategy Fund | 810,000 | | 810,000 | | | |
| Emerging Currency Strategy Fund | | | | 40,000 | | 40,000 |
| U.S. Aggregate Bond Negative Duration Fund | 382,001 | | 382,001 | | | |
| U.S. Aggregate Bond Zero Duration Fund | 219,399 | | 219,399 | | | |
| High Yield Bond Negative Duration Fund | 164,000 | | 164,000 | | | |
| High Yield Bond Zero Duration Fund | 70,400 | | 70,400 | | | |
| Japan Interest Rate Strategy Fund (consolidated) | 2,925 | 46,973 | 49,898 | | | |
| Unconstrained Bond Fund | 35,052 | | 35,052 | | | |
| CBOE S&P 500 PutWrite Strategy Fund | 200,000 | | 200,000 | | | |
| Global Real Return Fund (consolidated) | 29,532 | | 29,532 | | | |
| Managed Futures Strategy Fund (consolidated) | 15,009 | 6,649,368 | 6,664,377 | | | |

As of February 29, 2016, the effects of such derivative instruments on each Fund's financial position as reflected in the Statements of Assets and Liabilities are presented in the summary below:

| Fund | Asset Derivatives | | Liability Derivatives | |
|---|---|------------|---|--------------|
| | Balance Sheet Location | Value | Balance Sheet Location | Value |
| U.S. Dollar Bullish Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | \$ 991,876 | Unrealized depreciation on forward foreign currency contracts | \$ 5,687,117 |
| Brazilian Real Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 286,949 | Unrealized depreciation on forward foreign currency contracts | 268,682 |
| Chinese Yuan Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 125,181 | Unrealized depreciation on forward foreign currency contracts | 1,225,547 |
| Commodity Currency Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 111,679 | Unrealized depreciation on forward foreign currency contracts | 224,495 |
| Emerging Currency Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 1,008,571 | Unrealized depreciation on forward foreign currency contracts | 136,068 |
| Indian Rupee Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | | Unrealized depreciation on forward foreign currency contracts | 69,407 |
| Asia Local Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 7,643 | Unrealized depreciation on forward foreign currency contracts | 17,254 |
| Australia & New Zealand Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | | Unrealized depreciation on forward foreign currency contracts | 527 |
| U.S. Aggregate Bond Negative Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 13,164 | Unrealized depreciation on futures contracts* | 21,820 |
| U.S. Aggregate Bond Zero Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 48,756 | Unrealized depreciation on futures contracts* | |
| High Yield Bond Negative Duration Fund | | | | |

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| | | | | |
|-------------------------|--|-------|--|--------|
| Interest rate contracts | Unrealized appreciation on futures contracts* | 7,564 | Unrealized depreciation on futures contracts* | 15,024 |
|-------------------------|--|-------|--|--------|

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| Fund | Asset Derivatives | | Liability Derivatives | |
|---|---|-----------|---|-----------|
| | Balance Sheet Location | Value | Balance Sheet Location | Value |
| High Yield Bond Zero Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | \$ 16,687 | Unrealized depreciation on futures contracts* | \$ |
| Emerging Markets Local Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 144,368 | Unrealized depreciation on forward foreign currency contracts | 573,963 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 2,468 | Unrealized depreciation on forward foreign currency contracts | 102,264 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 103,300 |
| Strategic Corporate Bond Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 17,522 | Unrealized depreciation on forward foreign currency contracts | |
| Unconstrained Bond Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 2,611 | Unrealized depreciation on forward foreign currency contracts | 3,926 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 320 | Unrealized depreciation on futures contracts* | 1,806 |
| CBOE S&P 500 PutWrite Strategy Fund | | | | |
| Equity contracts | | | Written options, at value | 33,800 |
| Global Real Return Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 16,613 | Unrealized depreciation on forward foreign currency contracts | 33,055 |
| Commodity contracts | Unrealized appreciation on futures contracts* | 4,394 | Unrealized depreciation on futures contracts* | |
| Managed Futures Strategy Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 3,713,138 | Unrealized depreciation on forward foreign currency contracts | 2,583,231 |
| | Unrealized appreciation on futures contracts* | 1,275 | Unrealized depreciation on futures contracts* | 45,545 |
| Commodity contracts | Unrealized appreciation on futures contracts* | 3,631,900 | Unrealized depreciation on futures contracts* | 702,100 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 697,894 | Unrealized depreciation on futures contracts* | |

* Includes cumulative appreciation (depreciation) of futures contracts as reported in each Fund's schedule of investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

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

For the six months or period ended February 29, 2016, the effect of derivative instruments on each Fund's financial performance as reflected in the Statements of Operations are presented in the summary below:

| Fund | Amount of Realized Gain or (Loss) on Derivatives Recognized ¹ | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized ² |
|--|---|---|
| U.S. Dollar Bullish Fund | | |
| Foreign exchange contracts | \$ 5,408,685 | \$ (3,025,242) |
| Brazilian Real Strategy Fund | | |
| Foreign exchange contracts | (2,241,850) | 1,810,222 |
| Chinese Yuan Strategy Fund | | |
| Foreign exchange contracts | (2,768,700) | 2,700,323 |
| Commodity Currency Strategy Fund | | |
| Foreign exchange contracts | (682,761) | 538,203 |
| Emerging Currency Strategy Fund | | |
| Foreign exchange contracts | (4,316,814) | 3,638,933 |
| Indian Rupee Strategy Fund | | |
| Foreign exchange contracts | (404,896) | 328,617 |
| Asia Local Debt Fund | | |
| Foreign exchange contracts | (39,140) | 92,613 |
| Australia & New Zealand Debt Fund | | |
| Foreign exchange contracts | 700,957 | (527) |
| U.S. Aggregate Bond Negative Duration Fund | | |
| Interest rate contracts | (584,945) | (116,235) |
| U.S. Aggregate Bond Zero Duration Fund | | |
| Interest rate contracts | (547,721) | (43,589) |
| High Yield Bond Negative Duration Fund | | |
| Interest rate contracts | (440,229) | (74,976) |
| High Yield Bond Zero Duration Fund | | |
| Interest rate contracts | (76,053) | (10,263) |
| Emerging Markets Local Debt Fund | | |
| Foreign exchange contracts | (1,028,257) | 619,895 |
| Japan Interest Rate Strategy Fund (consolidated) | | |
| Foreign exchange contracts | (31,294) | (66,651) |
| Interest rate contracts | (84,362) | (64,516) |
| Strategic Corporate Bond Fund | | |
| Foreign exchange contracts | (5,119) | 30,080 |
| Unconstrained Bond Fund | | |
| Foreign exchange contracts | (689) | 1,117 |
| Interest rate contracts | (54,999) | (33,378) |
| CBOE S&P 500 PutWrite Strategy Fund³ | | |
| Equity contracts | | (3,153) |
| Global Real Return Fund (consolidated) | | |
| Foreign exchange contracts | 118,763 | (67,191) |
| Commodity contracts | (31,800) | (7,496) |
| Managed Futures Strategy Fund (consolidated) | | |
| Foreign exchange contracts | (578,514) | 1,785,247 |
| Commodity contracts | 7,264,086 | 382,337 |
| Interest rate contracts | (1,189,880) | 695,581 |

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

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

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| | |
|---|---|
| Commodity contracts | Net realized gain (loss) from futures contracts |
| Interest rate contracts | Net realized gain (loss) from investment transactions*, futures contracts and written options |
| * Includes the net realized gain (loss) on purchased options. | |

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

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

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

³ For the period February 22, 2016 (commencement of operations) through February 29, 2016. During the six months or period ended February 29, 2016, the volume of derivative activity (based on the average of month-end balances) for the Funds was as follows:

| Fund | Average Notional | | | | Average Market Value | |
|--|--|--|--------------------------|---------------------------|----------------------|-----------------|
| | Forward foreign contracts (to deliver) | Forward foreign contracts (to receive) | Futures contracts (long) | Futures contracts (short) | Purchased options | Written options |
| U.S. Dollar Bullish Fund | | | | | | |
| Foreign exchange contracts | \$ 310,291,978 | \$ 589,689,696 | \$ | \$ | \$ | \$ |
| Brazilian Real Strategy Fund | | | | | | |
| Foreign exchange contracts | 21,759,379 | 5,714,785 | | | | |
| Chinese Yuan Strategy Fund | | | | | | |
| Foreign exchange contracts | 66,851,407 | 12,220,818 | | | | |
| Commodity Currency Strategy Fund | | | | | | |
| Foreign exchange contracts | 9,036,344 | 3,392,071 | | | | |
| Emerging Currency Strategy Fund | | | | | | |
| Foreign exchange contracts | 79,887,439 | 29,831,088 | | | | |
| Indian Rupee Strategy Fund | | | | | | |
| Foreign exchange contracts | 17,345,262 | 5,925,892 | | | | |
| Asia Local Debt Fund | | | | | | |
| Foreign exchange contracts | 2,492,106 | 357,260 | | | | |
| Australia & New Zealand Debt Fund² | | | | | | |
| Foreign exchange contracts | 15,458,331 | 8,585,782 | | | | |
| U.S. Aggregate Bond Negative Duration Fund | | | | | | |
| Interest rate contracts | | | | 17,608,299 | | |
| U.S. Aggregate Bond Zero Duration Fund | | | | | | |
| Interest rate contracts | | | | 23,790,574 | | |
| High Yield Bond Negative Duration Fund | | | | | | |
| Interest rate contracts | | | | 11,394,094 | | |
| High Yield Bond Zero Duration Fund | | | | | | |
| Interest rate contracts | | | | 12,574,654 | | |
| Emerging Markets Local Debt Fund | | | | | | |
| Foreign exchange contracts | 21,759,329 | 8,146,638 | | | | |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | |
| Foreign exchange contracts | 1,539,798 | 2,957,631 | | | | |
| Interest rate contracts | | | | 4,745,318 | | |
| Strategic Corporate Bond Fund | | | | | | |

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| | | | | | |
|--|---------|-----------|-----------|-----|--------|
| Foreign exchange contracts | | 561,099 | | | |
| Unconstrained Bond Fund | | | | | |
| Foreign exchange contracts | 182,803 | 183,842 | | | |
| Interest rate contracts | | | 1,448,712 | 181 | 194 |
| CBOE S&P 500 PutWrite Strategy Fund¹ | | | | | |
| Equity contracts | | | | | 33,800 |
| Global Real Return Fund (consolidated) | | | | | |
| Commodity contracts | | | 212,443 | | |
| Foreign exchange contracts | 114,708 | 1,346,178 | | | |

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

| Fund | Average Notional | | | | Average Market Value | |
|---|---|---|--------------------------|---------------------------|----------------------|-----------------|
| | Forward foreign currency contracts (to deliver) | Forward foreign currency contracts (to receive) | Futures contracts (long) | Futures contracts (short) | Purchased options | Written options |
| Managed Futures Strategy Fund (consolidated) | | | | | | |
| Commodity contracts | \$ | \$ | \$ 9,650,619 | \$ 74,875,586 | \$ | \$ |
| Foreign exchange contracts | 51,286,752 | 30,333,378 | 21,388,045 | 33,075,118 | | |
| Interest rate contracts | | | 25,660,516 | 10,022,643 | | |

¹ For the period February 22, 2016 (commencement of operations) through February 29, 2016.

² For the six months ended February 29, 2016, the volume of derivative activity for the period is based on intra-month balances.

Investment Transactions and Investment Income Investment transactions are recorded as of the date that the securities are purchased or sold (trade date). Realized gains and losses on sales of portfolio securities are calculated using the identified-cost method. Interest income including amortization of premiums, net of any foreign taxes withheld and discounts is accrued daily. Dividend income is recognized on the ex-dividend date.

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

Expenses/Reimbursements Under the investment advisory agreement for each Fund, except U.S. Dollar Bullish Fund, U.S. Aggregate Bond Enhanced Yield Fund, U.S. Aggregate Bond Negative Duration Fund, U.S. Aggregate Bond Zero Duration Fund, High Yield Bond Negative Duration Fund, High Yield Bond Zero Duration Fund, Japan Interest Rate Strategy Fund, Floating Rate Treasury Fund, CBOE S&P 500 PutWrite Strategy Fund and Unconstrained Bond Fund, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other expenses (such as stamp taxes) connected with the execution of portfolio transactions or in connection with creation and redemption transactions; (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of trustees who are not interested persons of the Funds (Independent Trustees); (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's WTAM; (vi) extraordinary expenses; (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; and (viii) the advisory fee payable to WTAM.

Under the investment advisory agreement for U.S. Dollar Bullish Fund, U.S. Aggregate Bond Enhanced Yield Fund, U.S. Aggregate Bond Negative Duration Fund, U.S. Aggregate Bond Zero Duration Fund, High Yield Bond Negative Duration Fund, High Yield Bond Zero Duration Fund, Japan Interest Rate Strategy Fund, Floating Rate Treasury Fund, CBOE S&P 500 PutWrite Strategy Fund and Unconstrained Bond Fund, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other fees, charges, taxes, levies or expenses (such as stamp taxes) incurred in connection with the execution of portfolio transactions or in connection with creation and redemption transactions (including without limitation any fees, charges, taxes, levies or expenses related to the purchase or sale of an amount of any currency, or the partition or repatriation of any security or other asset, related to the execution of portfolio transactions or any creation or redemption transactions); (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of each Independent Trustee; (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's CCO; (vi) extraordinary expenses (in each case as determined

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by a majority of the Independent Trustees); (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; (viii) interest and taxes of any kind or nature (including, but not limited to, income, excise, transfer and withholding taxes); (ix) fees and expenses related to the provision of securities lending services; and (x) the advisory fee payable to WTAM.

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

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

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 does not require an initial margin deposit and no commissions are charged at any stage for trades. However, if a Fund is in an unrealized loss position on a Forward Contract, it may be required to pledge collateral (or additional collateral) to the counterparty. If a Fund is in an unrealized gain position on a Forward Contract, it may receive collateral from the counterparty.

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

Fluctuations in the value of open Forward Contracts are recorded for book purposes as unrealized gains or losses on Forward Contracts by the Funds. Realized gains and losses on Forward Contracts include net gains or losses recognized by the Funds on contracts which have matured or were sold. 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.

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

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

Options Contracts The Unconstrained Bond Fund and CBOE S&P 500 PutWrite Strategy Fund (the Funds) may purchase or write put or call options. A put option gives the purchaser of the option the right to sell, and the writer of the option the obligation to buy, the underlying security or financial instrument. A call option gives the purchaser of the option the right to buy, and the writer of the option the obligation to sell, the

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underlying security or financial instrument. A premium is paid to the writer of an option as consideration for undertaking the obligation in the contract. The Funds may purchase and write options on an exchange or over the counter (OTC). OTC options differ from exchange-traded options in several respects. They are transacted directly with dealers and not with a clearing corporation, and therefore entail the risk of non-performance by the dealer. OTC options are available for a greater variety of securities and for a wider range of expiration dates and exercise prices than are available for exchange-traded options. Because OTC options are not traded on an exchange, pricing is done normally by reference to information from a market maker.

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

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

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

Written options may constitute a fair value guarantee on a financial asset under the provisions of FASB Codification Topic 460 *Guarantees*. The maximum payout for written put options is limited to the number of contracts written and the associated strike prices. At February 29, 2016, the CBOE S&P 500 PutWrite Strategy Fund's maximum payout for written put options was \$2,483,000. At February 29, 2016, the Unconstrained Bond Fund did not have any open written put options. The maximum payout for written call options is potentially unlimited to the extent that the written call option is uncovered. At February 29, 2016, the Funds did not have any open written call options.

The Funds' risk associated with purchasing put and call options is limited to the premiums paid. The risk in writing a covered call option is that the Funds may forego the opportunity of profit if the market price of the underlying security increases and the option is exercised. The risk in writing an uncovered call option is that the Funds are exposed to the risk of loss if the market price of the underlying security increases. The risk in writing a put option is that the Funds may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there is the risk that the Funds may not be able to enter into a closing transaction because of an illiquid secondary market.

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

For the six months or period ended February 29, 2016, transactions for written options were as follows:

| | Unconstrained Bond Fund | | CBOE S&P 500 PutWrite Strategy Fund | |
|---|-------------------------|-----------|-------------------------------------|-----------|
| | Amount of Premiums | Contracts | Amount of Premiums | Contracts |
| Balance at August 31, 2015¹ | \$ 797 | 3 | \$ | |
| Options written | 1,453 | 3 | 30,647 | 13 |
| Options closed | (2,156) | (4) | | |
| Options expired | (94) | (2) | | |
| Options exercised | | | | |
| Balance at February 29, 2016 | \$ | | \$ 30,647 | 13 |

¹ CBOE S&P 500 PutWrite Strategy Fund commenced operations on February 22, 2016.

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Bank Loans The Unconstrained Bond Fund (the Fund) may invest in bank loans (including senior loans). Bank loans are typically arranged through private negotiations in connection with recapitalizations, acquisitions, and refinancings. Bank loans between a company or a non-U.S. government and one or more financial institutions (lenders) may include institutionally traded floating and fixed rate debt obligations. Bank loans are generally acquired as a participation interest in, or assignment of, loans originated by U.S. or foreign commercial banks, insurance companies, finance companies or other financial institutions that have

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made loans or are members of a lending syndicate or from other holders of loan interests. Bank loans are subject to the credit risk of the underlying borrower and the risk of default in the payment of interest or principal on a loan. These loans typically involve borrowers with low credit ratings whose financial conditions are troubled or uncertain, including companies that are highly leveraged or in bankruptcy proceedings. Such loans may be vulnerable to adverse changes in economic or market conditions. Bank loans generally (but not always) hold the most senior position in the capital structure of a borrower and are often secured with collateral. If, however, bank loans are uncollateralized and/or subordinate to more senior creditors then the bank loans will be subject to a greater risk of nonpayment.

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

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

Securities Lending Each Fund may lend portfolio securities to certain creditworthy borrowers, including the Funds' securities lending agent. It is the Funds' policy that, at origination, all loans are secured by collateral of at least 102% of the value of U.S. securities loaned and 105% of the value of foreign securities loaned. Collateral in the form of cash and/or high-grade debt obligations, equivalent to at least 100% of the market value of securities, is maintained at all times. The cash collateral can be invested in certain money market mutual funds which also have exposure to the fluctuations of the market. The value of the investment of cash collateral for securities on loan along with the obligation to return such collateral are included on the Statements of Assets and Liabilities. The value of securities received as collateral for securities on loan are not included on the Statements of Assets and Liabilities because the receiving Fund does not have the right to sell or repledge the securities received as collateral. Each Fund receives compensation for lending its securities from interest or dividends earned on the cash or U.S. government securities held as collateral, net of fee rebates paid to the borrower plus reasonable administrative and custody fees, all of which are included in the securities lending income earned by the Funds and disclosed on the Statement of Operations. The dividend and interest income earned on the securities loaned is accounted for in the same manner as other dividend and interest income. The borrower pays to the Funds an amount equal to any dividends or interest received on loaned securities. Dividends received while a security is out on loan are not considered Qualified Dividend Income (QDI) under the specific criteria issued by the Internal Revenue Service and are subject to taxation at the shareholder's ordinary income tax rate instead of the lower long-term capital gains tax rate. Lending portfolio securities could result in a loss or delay in recovering each Fund's securities if the borrower defaults.

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

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

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Collateral requirements generally differ by type of derivative. Collateral terms are contract-specific for OTC derivatives (e.g. foreign exchange contracts, options and certain swaps). Generally, for transactions traded under an ISDA Master Agreement, the collateral requirements are calculated by netting the marked to market amount for each transaction under such agreement and comparing

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that amount to the value of any collateral currently pledged by a Fund and the counterparty. Generally, the amount of collateral due from or to a counterparty must exceed a minimum transfer amount threshold before a transfer is required to be made. To the extent amounts due to a Fund from its derivatives counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty non-performance.

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

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

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

For financial reporting purposes, the Funds elect to not offset assets and liabilities subject to an ISDA Master Agreement, Master Repurchase Agreement or Lending Agreement, if any, in the Statements of Assets and Liabilities. Therefore, all qualifying transactions are presented on a gross basis in the Statements of Assets and Liabilities. As of February 29, 2016, the impact of netting of assets and liabilities and the offsetting of collateral pledged or received based on contractual netting/set-off provisions in the ISDA Master Agreement, Master Repurchase Agreement and the Lending Agreement are detailed in the following table:

| Fund | Gross Amounts in Statement of Assets and Liabilities | Assets Gross Amounts Not Offset in Statement of Assets and Liabilities | | Net Amount | Gross Amounts in Statement of Assets and Liabilities | Liabilities Gross Amounts Not Offset in Statement of Assets and Liabilities | | Net Amount |
|---|---|--|---------------------------|------------|---|---|--------------------------|--------------|
| | | Financial Instruments | Collateral Received | | | Financial Instruments | Collateral Pledged | |
| U.S. Dollar Bullish Fund | | | | | | | | |
| Forward Foreign Currency Contracts | \$ 991,876 | \$ (428,535) | \$ | \$ 563,341 | \$ 5,687,117 | \$ (428,535) | \$ (48,217) ¹ | \$ 5,210,365 |
| Brazilian Real Strategy Fund | | | | | | | | |
| Repurchase Agreements | 3,516,000 | | (3,516,000) ¹ | | | | | |
| Forward Foreign Currency Contracts | 286,949 | (41,928) | | 245,021 | 268,682 | (41,928) | | 226,754 |
| Chinese Yuan Strategy Fund | | | | | | | | |
| Repurchase Agreements | 15,940,000 | | (15,940,000) ¹ | | | | | |
| Forward Foreign Currency Contracts | 125,181 | (14,313) | | 110,868 | 1,225,547 | (14,313) | (756,837) ¹ | 454,397 |
| Commodity Currency Strategy Fund | | | | | | | | |
| Repurchase Agreements | 1,185,000 | | (1,185,000) ¹ | | | | | |
| Forward Foreign Currency Contracts | 111,679 | (42,265) | | 69,414 | 224,495 | (42,265) | | 182,230 |
| Emerging Currency Strategy Fund | | | | | | | | |
| Repurchase Agreements | 12,250,000 | | (12,250,000) ¹ | | | | | |
| Forward Foreign Currency Contracts | 1,008,571 | (64,975) | (40,000) | 903,596 | 136,068 | (64,975) | | 71,093 |
| Indian Rupee Strategy Fund | | | | | | | | |
| Repurchase Agreements | 2,678,000 | | (2,678,000) ¹ | | | | | |

| | | |
|------------------------------------|--------|--------|
| Forward Foreign Currency Contracts | 69,407 | 69,407 |
|------------------------------------|--------|--------|

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

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| Fund | Assets | | | | Net Amount | Liabilities | | | |
|---|----------------------------------|---|---------------------------|----------------------------------|------------|-----------------------------|---------------------------|------------|--------------------------|
| | Gross Amounts in Statement of | Gross Amounts Not Offset in Statement of | | Gross Amounts in Statement of | | Gross Amounts Not Offset | | Net Amount | |
| | | Assets and Liabilities | Financial Instruments | | | Collateral Received | Assets and Liabilities | | Financial Instruments |
| Asia Local Debt Fund | | | | | | | | | |
| Securities Lending | \$ 669,089 | \$ | \$ (669,089) ¹ | \$ | \$ | \$ | \$ | \$ | \$ |
| Forward Foreign Currency Contracts | 7,643 | | | 7,643 | 17,254 | | | | 17,254 |
| Australia & New Zealand Debt Fund | | | | | | | | | |
| Forward Foreign Currency Contracts | | | | | 527 | | | | 527 |
| High Yield Bond Negative Duration Fund | | | | | | | | | |
| Securities Lending | 471,333 | | (471,333) ¹ | | | | | | |
| High Yield Bond Zero Duration Fund | | | | | | | | | |
| Securities Lending | 740,893 | | (740,893) ¹ | | | | | | |
| Emerging Markets Corporate Bond Fund | | | | | | | | | |
| Securities Lending | 5,889,531 | | (5,889,531) ¹ | | | | | | |
| Emerging Markets Local Debt Fund | | | | | | | | | |
| Forward Foreign Currency Contracts | 144,368 | | | 144,368 | 573,963 | | | | 573,963 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | | | | |
| Forward Foreign Currency Contracts | 2,468 | | | 2,468 | 102,264 | | | | 102,264 |
| Strategic Corporate Bond Fund | | | | | | | | | |
| Securities Lending | 228,666 | | (228,666) ¹ | | | | | | |
| Forward Foreign Currency Contracts | 17,522 | | | 17,522 | | | | | |
| Unconstrained Bond Fund | | | | | | | | | |
| Securities Lending | 109,213 | | (109,213) ¹ | | | | | | |
| Forward Foreign Currency Contracts | 2,611 | (2,611) | | | 3,926 | (2,611) | | | 1,315 |
| Global Real Return Fund (consolidated) | | | | | | | | | |
| Securities Lending | 247,611 | | (247,611) ¹ | | | | | | |
| Forward Foreign Currency Contracts | 16,613 | (16,613) | | | 33,055 | (16,613) | | | 16,442 |
| Managed Futures Strategy Fund (consolidated) | | | | | | | | | |
| Forward Foreign Currency Contracts | 3,713,138 | (1,914,802) | | 1,798,336 | 2,583,231 | (1,914,802) | | | 668,429 |

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

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

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

in rolling TBA Transactions whereby instead of

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receiving pools on the purchase settlement date, the position is offset by a current sale of the TBA security with a simultaneous forward purchase of a substantially similar TBA security (i.e. same type, coupon, maturity) to settle on a specified future date.

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

Tax Information and Dividends and Distributions to Shareholders It is each Fund's policy to comply with all requirements of the Internal Revenue Code of 1986, as amended (the Code). Each Fund intends to qualify for and to elect treatment as a separate Regulated Investment Company (RIC) under Subchapter M of the Code. In order to qualify for the special tax treatment accorded RICs and their shareholders, each Fund must, among other things, distribute with respect to each taxable year an amount equal to or greater than the sum of 90% of its investment company taxable income and 90% of its net tax-exempt interest income. There can be no guarantee that a Fund will pay dividends. Taxable net realized gains from investment transactions, reduced by capital loss carryforwards, if any, are declared and distributed to shareholders at least annually. The capital loss carryforward amount, if any, is available to offset future net capital gains. The Funds may occasionally be required to make supplemental distributions at some other time during the year. The Trust reserves the right to declare special distributions if, in its reasonable discretion, such action is necessary or advisable to preserve the status of each Fund as a RIC or to avoid imposition of income or excise taxes on undistributed income. Dividends and distributions to shareholders are recorded on the ex-dividend date. The amount of dividends and distributions from net investment income and net realized capital gains are determined in accordance with the requirements of the Code and the U.S. Treasury regulations. These book/tax differences are either considered temporary or permanent in nature. To the extent these differences are permanent in nature, such amounts are reclassified within the components of net assets based on their Federal tax basis treatment; temporary differences do not require reclassification. Dividends and distributions that exceed earnings and profit for tax purposes are reported for tax purposes as a return of capital.

3. ADVISORY FEES AND TRANSACTIONS

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

Pursuant to a separate contractual arrangement, as also described in Note 2, WTAM arranges for the provision of CCO services with respect to each Fund, and is liable and responsible for, and administers, payments to the CCO, the Independent Trustees and

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counsel to the Independent Trustees in exchange for a fee of up to 0.0044% of each Fund's average daily net assets. WTAM expects to receive advisory fees from each Fund, based on a percentage of the Fund's average daily net assets, as shown in the following table:

| Fund | Advisory Fee Rate |
|---|--------------------------|
| U.S. Dollar Bullish Fund | 0.50% |
| Brazilian Real Strategy Fund | 0.45% |
| Chinese Yuan Strategy Fund | 0.45% |
| Commodity Currency Strategy Fund | 0.55% |
| Emerging Currency Strategy Fund | 0.55% |
| Indian Rupee Strategy Fund | 0.45% |
| Asia Local Debt Fund | 0.55% |
| Australia & New Zealand Debt Fund | 0.45% |
| U.S. Aggregate Bond Enhanced Yield Fund | 0.20%* |
| U.S. Aggregate Bond Negative Duration Fund | 0.28% |
| U.S. Aggregate Bond Zero Duration Fund | 0.23% |
| Floating Rate Treasury Fund | 0.20%* |
| High Yield Bond Negative Duration Fund | 0.48% |
| High Yield Bond Zero Duration Fund | 0.43% |
| Emerging Markets Corporate Bond Fund | 0.60% |
| Emerging Markets Local Debt Fund | 0.55% |
| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | 0.50% |
| Strategic Corporate Bond Fund | 0.50%* |
| Unconstrained Bond Fund | 0.60%* |
| CBOE S&P 500 PutWrite Strategy Fund | 0.44%* |
| Global Real Return Fund (<i>consolidated</i>) | 0.60% |
| Managed Futures Strategy Fund (<i>consolidated</i>) | 0.95% |

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

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

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

During the period ended February 29, 2016, the U.S. Dollar Bullish Fund received a voluntary reimbursement of \$80,068 from MCM for investment losses on certain foreign exchange transactions.

4. CAPITAL SHARE TRANSACTIONS

As of February 29, 2016, there were an unlimited number of \$0.001 par value shares of beneficial interest authorized by the Trust. Shares are issued and redeemed by each Fund only in creation units or multiples thereof. Except when aggregated in creation units, shares of each Fund are not redeemable. Transactions in shares for each Fund are disclosed in detail in the Statements of Changes in Net Assets. Generally, Funds issue and redeem shares on a cash basis, however, shares may also be issued or redeemed in kind. Investors purchasing and redeeming creation units may be charged a purchase transaction fee and a redemption transaction fee to offset transfer and other transaction costs associated with the issuance and redemption of creation units.

5. INVESTMENT PORTFOLIO TRANSACTIONS

Purchases and sales of investments (excluding purchases and sales resulting from in-kind capital share transactions and short-term investments) and the cost of purchases and the proceeds from sales resulting from in-kind capital share transactions (excluding short-term investments) for the six months or period ended February 29, 2016 are shown in the table below. Realized gains and losses

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on sales resulting from in-kind capital share redemptions, as shown on the Statement of Operations, are not recognized by the Funds for tax purposes.

| Fund | Non-U.S. Government Securities | | U.S. Government Securities | | In-kind Capital Share Transactions | |
|---|--------------------------------|-------------|----------------------------|------------|------------------------------------|------------|
| | Purchases | Sales | Purchases | Sales | Purchases | Sales |
| U.S. Dollar Bullish Fund | \$ | \$ | \$ | \$ | \$ | \$ |
| Brazilian Real Strategy Fund | | | | | | |
| Chinese Yuan Strategy Fund | | | | | | |
| Commodity Currency Strategy Fund | | | | | | |
| Emerging Currency Strategy Fund | | | | | | |
| Indian Rupee Strategy Fund | | | | | | |
| Asia Local Debt Fund | 3,507,030 | 8,737,513 | | | | 2,681,222 |
| Australia & New Zealand Debt Fund | 87,650,697 | 48,804,638 | | | | 3,027,380 |
| U.S. Aggregate Bond Enhanced Yield Fund | 19,065,300 | 4,353,265 | 50,735,365 | 28,137,511 | 36,001,443 | |
| U.S. Aggregate Bond Negative Duration Fund | 1,273,255 | 3,370,052 | 17,399,155 | 19,989,997 | | |
| U.S. Aggregate Bond Zero Duration Fund | 655,739 | 2,314,704 | 26,405,628 | 29,351,987 | | |
| Floating Rate Treasury Fund | | | 977,816 | 977,841 | | |
| High Yield Bond Negative Duration Fund | 3,509,359 | 1,815,256 | | | | 3,743,419 |
| High Yield Bond Zero Duration Fund | 2,018,986 | 2,226,431 | | | | 6,477,039 |
| Emerging Markets Corporate Bond Fund | 8,740,678 | 5,419,732 | | | | 20,424,383 |
| Emerging Markets Local Debt Fund | 72,782,705 | 111,048,711 | | | 33,173,195 | 68,989,383 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | |
| Strategic Corporate Bond Fund | 953,755 | 829,411 | 39,869 | 98,996 | | |
| Unconstrained Bond Fund | 315,588 | 426,391 | 421,149 | 769,426 | | |
| CBOE S&P 500 PutWrite Strategy Fund ¹ | | | | | | |
| Global Real Return Fund (consolidated) | 58,875 | 29,240 | | | | |
| Managed Futures Strategy Fund (consolidated) | | | | | | |

¹ For the period February 22, 2016 (commencement of operations) through February 29, 2016.

6. FEDERAL INCOME TAXES

At February 29, 2016, the cost of investments (including securities on loan) for Federal income tax purposes was as follows:

| Fund | Tax Cost | Gross Unrealized Appreciation | Gross Unrealized Depreciation | Net Unrealized Appreciation/ (Depreciation) |
|----------------------------------|----------------|-------------------------------|-------------------------------|---|
| U.S. Dollar Bullish Fund | \$ 255,475,820 | \$ | \$ (47,067) | \$ (47,067) |
| Brazilian Real Strategy Fund | 15,513,543 | 361 | (220) | 141 |
| Chinese Yuan Strategy Fund | 53,763,475 | | (54,053) | (54,053) |
| Commodity Currency Strategy Fund | 4,484,324 | 3 | | 3 |
| Emerging Currency Strategy Fund | 37,183,196 | | (655) | (655) |
| Indian Rupee Strategy Fund | 10,179,465 | 4 | | 4 |
| Asia Local Debt Fund | 33,382,419 | 72,674 | (4,742,154) | (4,669,480) |

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| | | | | |
|--|-------------|-----------|---------------|---------------|
| Australia & New Zealand Debt Fund | 153,906,805 | 1,229,435 | (8,460,056) | (7,230,621) |
| U.S. Aggregate Bond Enhanced Yield Fund | 78,290,375 | 815,625 | (217,437) | 598,188 |
| U.S. Aggregate Bond Negative Duration Fund | 12,024,781 | 237,534 | (97,075) | 140,459 |
| U.S. Aggregate Bond Zero Duration Fund | 23,247,775 | 346,072 | (219,261) | 126,811 |
| Floating Rate Treasury Fund | 1,247,838 | 21 | (218) | (197) |
| High Yield Bond Negative Duration Fund | 9,939,686 | 19,017 | (869,914) | (850,897) |
| High Yield Bond Zero Duration Fund | 13,782,845 | 24,741 | (1,324,601) | (1,299,860) |
| Emerging Markets Corporate Bond Fund | 65,912,122 | 595,125 | (6,221,697) | (5,626,572) |
| Emerging Markets Local Debt Fund | 479,609,093 | 125,768 | (131,217,908) | (131,092,140) |

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| Fund | Tax Cost | Gross Unrealized Appreciation | Gross Unrealized Depreciation | Net Unrealized Appreciation/ (Depreciation) |
|---|-----------------|--|--|--|
| Japan Interest Rate Strategy Fund <i>(consolidated)</i> | \$ 5,698,257 | \$ 4 | \$ (250,120) | \$ (250,116) |
| Strategic Corporate Bond Fund | 7,267,322 | 103,015 | (359,754) | (256,739) |
| Unconstrained Bond Fund | 4,165,904 | 63,322 | (243,868) | (180,546) |
| CBOE S&P 500 PutWrite Strategy Fund | 1,998,718 | 2 | | 2 |
| Global Real Return Fund <i>(consolidated)</i> | 4,866,482 | 26,738 | (1,565,902) | (1,539,164) |
| Managed Futures Strategy Fund <i>(consolidated)</i> | 233,676,576 | | (58,579,115) | (58,579,115) |

7. OTHER AFFILIATED PARTIES AND TRANSACTIONS

Affiliated holdings are funds which are managed by, or an affiliate of, WTAM. Transactions with affiliated funds during the six months ended February 29, 2016 are as follows:

| Fund | Value at 8/31/2015 | Purchases/ Additions | Sales/ Reductions | Value at 2/29/2016 | Dividend Income |
|--|-------------------------------|---------------------------------|------------------------------|-------------------------------|----------------------------|
| Global Real Return Fund <i>(consolidated)</i> | | | | | |
| WisdomTree Emerging Markets High Dividend Fund | \$ 18,225 | \$ | \$ | \$ 15,495 | \$ 643 |
| WisdomTree Global Natural Resources Fund | 100,050 | | | 79,424 | 2,043 |
| WisdomTree High Dividend Fund | 188,794 | | | 197,656 | 3,524 |
| Total | \$ 307,069 | \$ | \$ | \$ 292,575 | \$ 6,210 |

8. RECENT ACCOUNTING PRONOUNCEMENT

In May 2015, the FASB issued *ASU 2015-07 Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or its Equivalent)*. This is an update to Fair Value Measurement Topic 820. The amendments in this ASU remove the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. The amendments also remove the requirement to make certain disclosures for all investments that are eligible to be measured at fair value using the net asset value per share practical expedient. Rather, those disclosures are limited to investments for which the entity has elected to measure the fair value using that practical expedient. ASU 2015-07 is effective for financial statements issued for fiscal years beginning after December 15, 2015, and interim periods within those fiscal years. WTAM has evaluated ASU 2015-07 and determined that there is no impact on the Trust's financial statement disclosures.

Table of Contents
Approval of Investment Advisory and Sub-Advisory Agreements (unaudited)

Approval of Investment Advisory and Sub-Investment Advisory Agreements with respect to all Funds (except the WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund, WisdomTree Western Asset Unconstrained Bond Fund and WisdomTree CBOE S&P 500 PutWrite Strategy Fund)

At a meeting of the Board of Trustees (the Board or the Trustees) of the WisdomTree Trust (the Trust) held on September 21-22, 2015 (the Meeting), the Trustees, including those Trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the renewal of the Investment Advisory Agreements between WisdomTree Asset Management, Inc. (WTAM) and the Trust, on behalf of its series included in this report (each, a Fund, and, collectively, the Funds), pursuant to which WTAM provides the Funds with investment advisory services (the Advisory Agreements), the Sub-Advisory Agreement (the MCM Sub-Advisory Agreement), pursuant to which Mellon Capital Management Corporation (MCM) coordinates the investment and reinvestment of the assets of the Funds, except WisdomTree Brazilian Real Strategy Fund, WisdomTree Emerging Markets Corporate Bond Fund, WisdomTree Global Real Return Fund, WisdomTree Japan Interest Rate Strategy Fund and WisdomTree Strategic Corporate Bond Fund, and the Investment Sub-Advisory Agreement (together with the MCM Sub-Advisory Agreement, the Sub-Advisory Agreements, and, collectively with the Advisory Agreements and the MCM Sub-Advisory Agreement, the Agreements), pursuant to which Western Asset Management Company, Western Asset Management Company Ltd., and Western Asset Management Company Pte., Ltd. (collectively with MCM, the Sub-Advisers) coordinate the investment and reinvestment of the assets of WisdomTree Brazilian Real Strategy Fund, WisdomTree Emerging Markets Corporate Bond Fund, WisdomTree Global Real Return Fund, WisdomTree Japan Interest Rate Strategy Fund and WisdomTree Strategic Corporate Bond Fund.

The Independent Trustees requested, and WTAM provided, such information as the Independent Trustees, with advice from independent legal counsel, deemed reasonably necessary to evaluate the Agreements. On June 10, 2015, a committee of Independent Trustees (the Contracts Review Committee) met with independent legal counsel to discuss the types of information the Independent Trustees required and the manner in which Fund management would organize and present such information. On July 15, 2015, members of the Contracts Review Committee met with representatives from WTAM for a preliminary discussion of matters relating to the Board's consideration of the continuance of the Agreements. At a meeting of the Contracts Review Committee held on August 6, 2015, representatives from WTAM presented preliminary information to the Trustees relating to the continuance of the Agreements, and the Trustees, including the Independent Trustees, reviewed and discussed such information. Further information was presented at the Board's request at the Meeting.

The Independent Trustees were assisted in their review by independent legal counsel and met with counsel in executive session separate from WTAM representatives and the Sub-Advisers. In considering the renewal of the Agreements, the Board considered all factors that it believed to be relevant, including those discussed below. The Board did not identify any one factor as dispositive, and each Trustee may have attributed different weights to the factors considered.

Analysis of Nature, Extent, and Quality of Services Provided to the Funds. The Board considered information provided to them at the Meeting and in previous presentations throughout the year from WTAM representatives regarding the nature, extent, and quality of the services provided to the Funds, recognizing WTAM's and the Sub-Advisers' operational capabilities and resources. The Board also discussed the role of WisdomTree Investments, Inc. (WTI), the parent of WTAM, as index provider to certain Funds, which comprise the substantial majority of assets in the WisdomTree fund complex. The Board noted that the strategies represented by those Funds tracking affiliated WTI indexes are unique, based on WTI's intellectual property and are only available for use by applicable Funds through WTAM. The Board noted WTAM's belief that shareholders have invested in such Funds on the strength of WTI's intellectual property and WTAM's industry standing and reputation and with the expectation that WTAM will have a continuing role in providing advisory services to the Funds based on the WTI indexes. The Board also noted the extensive responsibilities that WTAM has as investment adviser to the Funds, including: the selection of, and supervisory responsibilities and activities over, the Sub-Advisers, including oversight of the Sub-Advisers' adherence to each Fund's investment strategy and restrictions, monitoring of the Sub-Advisers' buying and selling of securities and derivatives transactions, review of Sub-Adviser performance, review of proxies voted by the Sub-Advisers and oversight of, and the provision of consultation to, the Sub-Advisers with respect to the creation of custom creation or redemption baskets for authorized participants; oversight of the daily valuation of the Funds' portfolio holdings; oversight of general Fund compliance with federal and state laws; and implementation of Board directives as they relate to the Funds. The Board also considered research support available to, and management capabilities of, the Funds' management personnel and that WTAM provides oversight of day-to-day Fund operations, including fund accounting, tax matters, administration and legal assistance in meeting disclosure and regulatory requirements. Based on management's representations, the Board expected that there would be no reduction in the scope of services required by or provided by WTAM and the Sub-Advisers under the relevant Agreements. The Board noted that WTAM has continued to commit significant resources toward the fund complex and has made substantial investments to improve the services offered by WTAM, which benefit Fund shareholders.

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Based on review of this information and the other factors considered at the Meeting, the Board concluded that the nature, extent and quality of services provided by WTAM and the Sub-Advisers under the Advisory Agreements and Sub-Advisory Agreements, respectively, are adequate and appropriate and supported the Board's approval of the renewal of the Agreements.

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Table of Contents**Approval of Investment Advisory and Sub-Advisory Agreements** (unaudited) (continued)

Comparative Analysis of the Funds Performance and Management Fee and Expense Ratio. The Board reviewed reports prepared by Lipper, Inc. (Lipper), an independent provider of investment company data, which included information (1) measuring each index Fund's performance by how well it tracked the relevant WisdomTree benchmark index, (2) comparing, with respect to the actively-managed Funds, each Fund's performance with the performance of a group of comparable funds (the Performance Group) for various periods ended June 30, 2015, and (3) comparing each Fund's actual management fees and total expenses with those of a group of comparable funds (the Expense Group) and, with respect to total expenses, with a broader group of funds (the Expense Universe), the information for which was derived in part from fund financial statements available to Lipper as of the date of its analysis. The Contracts Review Committee and the Independent Trustees previously had reviewed and discussed the methodology Lipper used to select the Performance Groups, Expense Groups and Expense Universes. The Board noted that the Performance Groups, Expense Groups and Expense Universes included only pure-index exchange traded funds (ETFs) as comparison funds, except that the Performance Groups, Expense Groups and Expense Universes for certain of the actively-managed Funds included a mix of pure-index and actively-managed ETFs. The Board also noted that due to the special characteristics of certain Funds, there are limitations in providing comparable funds in the Performance Groups, Expense Groups and Expense Universes, and the information in the Lipper reports may or may not provide meaningful direct comparisons to the Funds.

The Board discussed the index Funds' performance, noting also the index Funds that seek to track their own WisdomTree benchmark index. During the prior year, the Board received periodic reports on the Funds' performance in comparison to their relevant benchmark indexes. The Board also discussed the performance of the actively-managed Funds and noted that total return performance of the Funds was variously above, at and below the relevant Performance Group medians for the time periods measured, with certain Funds generally ranking above the relevant Performance Group medians for the various periods and other Funds generally ranking below the relevant Performance Group medians for the various periods. In response to questions from the Independent Trustees, WTAM representatives discussed the relative performance of the Funds and the factors affecting such performance. On that basis, the Board determined to monitor carefully in the coming year disparities in performance both positive and negative but did not believe that the disparities in the past reflected any characteristics requiring immediate action by WTAM or a Sub-Adviser.

The Board also reviewed the range of actual management fees and total expenses of the Expense Group funds and, with respect to total expenses, Expense Universe funds, as well as the advisory fees and total expenses of certain funds not included in the Lipper reports that WTAM considers to be significant competitors of the Funds, and discussed the results of the comparisons. With respect to comparisons of actual management fees, the Board noted the Funds' unitary fee structure and that the Expense Groups and Expense Universes included both ETFs with and without a unitary fee structure. The Board also noted that certain comparison funds in certain Expense Groups and Expense Universes benefited from waivers of their entire management fee and reimbursement of certain operating expenses. The Board noted that the Funds' actual management fees and total expenses generally were within 10 basis points of the actual management fees and total expenses of the funds in their respective Expense Groups and Expense Universes. In those specific instances where a Fund's actual management fees or total expenses departed more significantly from comparative funds, the Independent Trustees sought explanations from WTAM, which generally attributed the disparities to the limitations within peer data (including actively-managed Funds with a peer group that included index-based funds), the unique attributes of a Fund or certain comparison funds and temporary fee waivers in place for marketing or other reasons.

The Board considered the fees to the Sub-Advisers in relation to the fees paid to WTAM by the Funds and the respective services provided by the Sub-Advisers and WTAM. The Board also noted that the Sub-Advisers' fees are paid by WTAM (out of its fee paid by the relevant Funds) and not the Funds. The Board considered the meaningful differences in the services that WTAM provides to the Funds as compared to the Sub-Advisers, including that the role of a Sub-Adviser in making investment recommendations with respect to a Fund tracking an index is a rules-based function, with oversight by WTAM in seeking to ensure compliance with such rules. The Board also considered the entrepreneurial and expense risk borne by WTAM that is associated with Funds' unitary fee structure, which frequently includes minimum fees (such as those to a Sub-Adviser), regardless of whether the asset size of a Fund has grown to a sufficient size.

Based on this review and the other factors considered at the Meeting, the Board concluded that, with respect to each Fund, the Fund's performance, the fees paid to WTAM and the relevant Sub-Adviser and the Fund's total expenses supported the Board's approval of the renewal of the relevant Agreements.

Analysis of Profitability and Economies of Scale. WTAM representatives reviewed the expenses allocated and profit received by WTAM and the resulting profitability percentage for managing each Fund and the aggregate profitability percentage to WTAM for managing the WisdomTree fund complex, and the method used to determine the expenses and profit.

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The Board considered the profitability analysis (1) as part of its evaluation of whether the fees under the Agreements bear a reasonable relationship to the mix of services provided by WTAM and the Sub-Advisers, including the nature, extent and quality of such services, and (2) in light of the relevant circumstances for each Fund and the extent to which economies of scale would be realized if the Fund grows and whether fee levels reflect these economies of scale for the benefit of Fund shareholders. WTAM

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Approval of Investment Advisory and Sub-Advisory Agreements (unaudited) (continued)

representatives noted that a discussion of economies of scale is predicated on a Fund having achieved a substantial size and that, if a Fund's assets had been decreasing, the possibility that WTAM may have realized any economies of scale would be less. WTAM representatives also noted that, as a result of shared and allocated costs among the WisdomTree funds, the extent of economies of scale could depend substantially on the level of assets in the fund complex as a whole. The Board noted that certain Funds had grown rapidly over a relatively short period of time after longer periods of slow or no growth, during which there were years of losses for WTAM in managing such Funds that had only recently turned profitable and years of substantial cumulative losses to WTAM in managing the fund complex as a whole. WTAM representatives stated that there has been significant volatility in the assets of individual Funds and in the fund complex as a whole over time (including volatility in profitability), although the current trend is positive. WTAM representatives also noted that economies of scale currently are shared with the Funds by way of the unitary fee structure of the Trust, as well as through additional investment in the WisdomTree business. The Board noted that the Contracts Review Committee had focused on the issue of economies of scale during its meetings. The Board also noted that it would continue to monitor the sharing of economies of scale, focusing in particular on Funds that have experienced significant asset growth, to determine the appropriateness of adding breakpoints in the future. The Board also considered potential benefits to WTAM and the Sub-Advisers from acting as investment adviser and sub-advisers, respectively, and noted that there were no soft dollar arrangements in effect for trading the Funds' investments. Based on this review, the Board concluded that the profitability results were consistent with the services rendered and service levels provided by WTAM and the entrepreneurial risk WTAM has undertaken over time.

* * * * *

At the conclusion of these discussions, the Board agreed that it had been furnished with sufficient information to make an informed business decision with respect to the renewal of the Agreements. In evaluating the Agreements, the Board considered the conclusions and determinations discussed above and also relied on its previous knowledge, gained through meetings and other interactions with WTAM and the Sub-Advisers, of the Funds and the services provided to the Funds by WTAM and the Sub-Advisers. The Board also relied on information received on a routine and regular basis throughout the year relating to the operations of the Funds and the investment advisory and other services provided under the Agreements. In light of the foregoing, the Board, including a majority of the Independent Trustees, determined to approve the renewal of the Agreements.

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

Approval of Investment Advisory and Sub-Investment Advisory Agreements with respect to the WisdomTree CBOE S&P 500 PutWrite Strategy Fund

At a meeting of the Board of Trustees (the Board) of the WisdomTree Trust (the Trust) held on March 23-24, 2015, the Trustees (the Trustees), including those Trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the approval of the Investment Advisory Agreement (the Advisory Agreement), pursuant to which WisdomTree Asset Management, Inc. (WTAM) will provide the WisdomTree CBOE S&P 500 PutWrite Strategy Fund (the Fund) with investment advisory services, and the Sub-Advisory Agreement (together with the Advisory Agreement, the Agreements), pursuant to which Mellon Capital Management Corporation (the Sub-Adviser) will coordinate the investment and reinvestment of the assets of the Fund.

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

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

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

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

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

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

* * * * *

In evaluating the Agreements, the Board considered the conclusions and determinations discussed above and also relied on its knowledge, gained through meetings and other interactions with WTAM and the Sub-Adviser, of other funds advised by WTAM and the Sub-Adviser. In

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light of the foregoing, the Board, including a majority of the Independent Trustees, determined to approve the Agreements.

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General Information (unaudited)

Proxy Voting Policies, Procedures and Record

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

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

Shareholder Reports and Quarterly Portfolio Disclosure

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

Information about each Fund's portfolio holdings is available daily, without charge, at www.wisdomtree.com.

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

Frequency Distribution of Discounts & Premiums

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

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The WisdomTree Family of Funds

The following is a list of WisdomTree Funds being offered, along with their respective ticker symbols, as of February 29, 2016:

WisdomTree Domestic Earnings and Dividend Funds

WisdomTree Dividend ex-Financials Fund (DTN)

WisdomTree Earnings 500 Fund (EPS)

WisdomTree High Dividend Fund (DHS)

WisdomTree LargeCap Dividend Fund (DLN)

WisdomTree LargeCap Value Fund (EZY)

WisdomTree MidCap Dividend Fund (DON)

WisdomTree MidCap Earnings Fund (EZM)

WisdomTree SmallCap Dividend Fund (DES)

WisdomTree SmallCap Earnings Fund (EES)

WisdomTree Total Dividend Fund (DTD)

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

WisdomTree Asia Pacific ex-Japan Fund (AXJL)

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

WisdomTree Commodity Country Equity Fund (CCXE)

WisdomTree Emerging Markets Consumer Growth Fund (EMCG)

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

WisdomTree Emerging Markets High Dividend Fund (DEM)

WisdomTree Emerging Markets Quality Dividend Growth Fund (DGRE)

WisdomTree Emerging Markets SmallCap Dividend Fund (DGS)

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

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

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WisdomTree Total Earnings Fund (EXT)

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

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

WisdomTree Global High Dividend Fund (DEW)

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

WisdomTree Global Natural Resources Fund (GNAT)

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

WisdomTree Global SmallCap Dividend Fund (GSD)

WisdomTree Australia Dividend Fund (AUSE)

WisdomTree India Earnings Fund (EPI)

WisdomTree Dynamic Currency Hedged Europe Equity Fund (DDEZ)

WisdomTree Middle East Dividend Fund (GULF)

WisdomTree Dynamic Currency Hedged International Equity Fund (DDWM)

WisdomTree Dollar Sensitive Equity Funds

WisdomTree Dynamic Currency Hedged International SmallCap Equity Fund (DDL5)

WisdomTree Strong Dollar Emerging Markets Equity Fund (EMSD)

WisdomTree Dynamic Currency Hedged Japan Equity Fund (DDJP)

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

WisdomTree Europe Hedged Equity Fund (HEDJ)

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

WisdomTree Europe Hedged SmallCap Equity Fund (EUSC)

WisdomTree Currency Strategy Funds

WisdomTree Europe Local Recovery Fund (EZR)

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

WisdomTree Europe Quality Dividend Growth Fund (EUDG)

WisdomTree Brazilian Real Strategy Fund (BZF)

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WisdomTree Europe SmallCap Dividend Fund (DFE)

WisdomTree Chinese Yuan Strategy Fund (CYB)

WisdomTree Germany Hedged Equity Fund (DXGE)

WisdomTree Commodity Currency Strategy Fund (CCX)

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

WisdomTree Emerging Currency Strategy Fund (CEW)

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

WisdomTree Indian Rupee Strategy Fund (ICN)

WisdomTree Global Hedged SmallCap Dividend Fund (HGSD)

WisdomTree Fixed Income Funds

WisdomTree International Dividend ex-Financials Fund (DOO)

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree International Equity Fund (DWM)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

WisdomTree International Hedged Equity Fund (HDWM)

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

WisdomTree International Hedged Quality Dividend Growth Fund (IHDG)

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

WisdomTree International Hedged SmallCap Dividend Fund (HDLS)

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

WisdomTree International High Dividend Fund (DTH)

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

WisdomTree International LargeCap Dividend Fund (DOL)

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

WisdomTree International MidCap Dividend Fund (DIM)

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

WisdomTree International SmallCap Dividend Fund (DLS)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

WisdomTree Japan Hedged Capital Goods Fund (DXJC)

WisdomTree Emerging Markets Local Debt Fund (ELD)

WisdomTree Japan Hedged Equity Fund (DXJ)

WisdomTree Japan Interest Rate Strategy Fund (JGBB)

WisdomTree Japan Hedged Financials Fund (DXJF)

WisdomTree Strategic Corporate Bond Fund (CRDT)

WisdomTree Japan Hedged Health Care Fund (DXJH)

WisdomTree Western Asset Unconstrained Bond Fund (UBND)

WisdomTree Japan Hedged Quality Dividend Growth Fund (JHDG)

WisdomTree Alternative Funds

WisdomTree Japan Hedged Real Estate Fund (DXJR)

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

WisdomTree Japan Hedged SmallCap Equity Fund (DXJS)

WisdomTree Coal Fund (TONS)

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

WisdomTree Continuous Commodity Index Fund (GCC)

WisdomTree Japan Quality Dividend Growth Fund (JDG)

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

WisdomTree Japan SmallCap Dividend Fund (DFJ)

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

WisdomTree Korea Hedged Equity Fund (DXKW)

WisdomTree Global Real Return Fund (RRF)

WisdomTree United Kingdom Hedged Equity Fund (DXPS)

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

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

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

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

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

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WisdomTree Trust

245 Park Avenue, 35th Floor

New York, NY 10167

Currency Strategy Funds

WisdomTree Bloomberg U.S. Dollar Bullish Fund

WisdomTree Brazilian Real Strategy Fund

WisdomTree Chinese Yuan Strategy Fund

WisdomTree Commodity Currency Strategy Fund

WisdomTree Emerging Currency Strategy Fund

WisdomTree Indian Rupee Strategy Fund

Fixed Income Funds

WisdomTree Asia Local Debt Fund

WisdomTree Australia & New Zealand Debt Fund

WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund

WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund

WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund

WisdomTree Bloomberg Floating Rate Treasury Fund

WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund

WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund

WisdomTree Emerging Markets Corporate Bond Fund

WisdomTree Emerging Markets Local Debt Fund

WisdomTree Japan Interest Rate Strategy Fund

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WisdomTree Strategic Corporate Bond Fund

WisdomTree Western Asset Unconstrained Bond Fund

Alternative Funds

WisdomTree CBOE S&P 500 PutWrite Strategy Fund

WisdomTree Global Real Return Fund

WisdomTree Managed Futures Strategy Fund

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

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Item 2. Code of Ethics.

Not applicable.

Item 3. Audit Committee Financial Expert.

Not applicable.

Item 4. Principal Accountant Fees and Services.

Not applicable.

Item 5. Audit Committee of Listed registrants.

Not applicable.

Item 6. Investments.

(a) Schedule of Investments in securities of unaffiliated issuers as of the close of the reporting period is included as part of the report to shareholders filed under Item 1 of this form.

(b) Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

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

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Item 11. Controls and Procedures.

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

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

Item 12. Exhibits.

- (a)(1) Not applicable.
- (a)(2) Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.
- (a)(3) Not applicable.
- (b) Certifications pursuant to Rule 30a-2(b) under the 1940 Act and Section 906 of the Sarbanes-Oxley Act of 2002 are attached hereto.

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SIGNATURES

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

(Registrant) WisdomTree Trust

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

Date: May 6, 2016

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

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

Date: May 6, 2016

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

Date: May 6, 2016