

WisdomTree Trust  
Form N-CSR  
November 03, 2017  
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**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

**FORM N-CSR**

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT  
COMPANIES**

**Investment Company Act file number 811-21864**

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

**245 Park Avenue, 35<sup>th</sup> Floor**  
**New York, NY 10167**  
**(Address of principal executive offices) (Zip code)**

**The Corporation Trust Company**

**1209 Orange Street**

**Wilmington, DE 19801**

**(Name and address of agent for service)**

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

**Date of fiscal year end: August 31**

**Date of reporting period: August 31, 2017**

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

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

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**Item 1. Reports to Stockholders.**

The Report to Shareholders is attached herewith.

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WisdomTree Trust

**Currency Strategy, Fixed Income and Alternative Funds**

**Annual Report**

August 31, 2017

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WisdomTree Brazilian Real Strategy Fund (BZF)

WisdomTree Chinese Yuan Strategy Fund (CYB)

WisdomTree Emerging Currency Strategy Fund (CEW)

**Fixed Income Funds:**

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)

*(formerly, WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund)*

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

*(formerly, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund)*

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

*(formerly, WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund)*

WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (SHAG)

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

WisdomTree Emerging Markets Local Debt Fund (ELD)

WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)

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

WisdomTree Negative Duration High Yield Bond Fund (HYND)

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

### **Alternative Funds:**

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

WisdomTree Managed Futures Strategy Fund (WDTI)

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### **Management's Discussion of Funds Performance**

(unaudited)

#### **Economic Environment**

Over the fiscal year ended August 31, 2017, the global economy continued to slowly expand, with some areas of note showing improvements, while others were showing signs of slight sluggishness.

After raising the fed funds rate from a 0% - 0.50% target to a 0.50% - 0.75% target in December of 2016, the U.S. Federal Reserve (Fed) continued its path of raising rates in March and June of 2017, to targets of 0.75% - 1.00% and 1.00% - 1.25%, respectively. In doing so, the Fed continued their intent to gradually normalize short term interest rates. Since August 31, 2017, the Fed has announced their intent to begin normalizing their \$4.5 trillion balance sheet, with runoffs scheduled to start in October of 2017 and for subsequent quarters. In addition, they indicated one more potential rate hike in 2017 occurring, with the possibility of three rate hikes in 2018.

Calendar year 2017 began with the continuation of the inflation trade post-President Trump's election into office in November of 2016. U.S. equity markets have continued their historical bull run, with a near 18.5% return in the S&P 500 Index since the election and 16.23% for the fiscal year ending August 31, 2017. A combination of global reflation, positive corporate earnings and financials, as well as hopes for deregulation, repatriation, and tax reform have continued to drive markets to all-time highs. Despite a myriad of headlines surrounding economic fears of a recession, geopolitical fears surrounding President Trump, North Korea, and natural disasters, these Teflon markets have shrugged off any short-term volatility in stride and have continued to settle at newer highs.

However, as commodity markets began to stabilize running into the end of 2016, crude oil prices have since been largely range-bound between \$54 and \$42 a barrel through the end of August 2017. The first 7 months of 2017 showed continued downward pressure on prices, with only the last few months showing regained strength.

The U.S. dollar continued its multi-year rally from August 31, 2016 through the end of calendar year 2016, seeing a 6.4% increase. However, what followed for 2017 would be the biggest weakening period for the U.S. dollar in nearly a decade. The Dollar Spot Index ended the fiscal year at 92.7 as of August 31, 2017. This is a nearly 9.3% drop since the beginning of the year (102.2), and as a result, emerging market (EM) assets broadly have seen a sharp and steady rebound throughout most of the year. Much of the EM rally has also not been driven by commodity prices like in years past, but rather improving sectors such as Financials and Technology.

After the June Brexit vote in 2016, global bond yields and stock markets fell as they priced in expectations for slower economic growth in the U.K. and Europe at large. Since then, U.K. and European GDP forecasts and markets have rallied sharply, erasing most of the losses that occurred after the vote. In some cases, these rebounds have surpassed pre-vote levels. While some of this fueled by the weakening U.S. dollar, the European recovery has a handful of catalysts that could help drive markets farther; the unraveling of the Trump Trade as we have seen in recent weeks, the market-friendly results in most of the European elections that occurred this year, as well as improved corporate earnings and economic growth.

To conclude, the global outlook largely remains policy and interest rates dependent. Barring any geopolitical crisis, much of the concepts that have driven movements for the first 8 months of 2017 should continue through the end of the year and into next year, hinged on the ideas of improved financials, low and steady U.S. interest rate increases, and the enactment of market-friendly policies.

#### **Foreign Exchange and Fixed Income Markets**

In the developed world, Japanese policy makers continue to target policy rates below zero like their European Central Bank (ECB) counterparts. European government bond yields continued to grind lower, with some countries experiencing negative bond yields out

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through 10 years. ECB President Mario Draghi has not said when or if he will begin to taper off of their Quantitative Easing (QE) program, or if he intends on raising rates in the future, but has indicated his willingness to do what is necessary when the time is right, perhaps learning from his premature announcements and policies of years past. As of August 31, 2017, U.K. 10-year bonds are up fiscal year from 0.64% to 1.03%, German 10-year bonds are up from -0.07% to 0.36%, while Japan 10-year bond yields have been relatively near their 0% pegged yield.

In the U.S., the 10-year treasury yield has experienced some volatility during the fiscal year. The 10-year yield started at 1.58% on August 31, 2016 and ended at 2.44% on December 31, 2016. 10-year treasury yields rose as high as 2.63% following the first rate-hike of 2017, but have been largely in a downward trend since then. The 10-year yield fell to 2.12% by the end of August 2017. U.S. 10-Year – 2 Year spreads have come full circle after starting the fiscal year at 0.77%, widening to as high as 1.36%, and then tightening back to 0.79% at the end of August 2017. With the Fed signaling for a low and slow rate hiking cycle, corporate investment grade and high yield spreads tightened. For high yield spreads, they tightened by about 1.12% over the fiscal year (4.90% vs. 3.78%), and were as low as 3.44% in early March 2017. For investment grade spreads, they tightened by about 0.25% (1.35% to 1.10%), which also saw lows of 1.02% in late July and early August of 2017. Similar to last year, yields in emerging market bonds (both sovereign and corporates) fell, resulting in positive performance. Also, locally-denominated EM sovereign debt provided positive returns resulting from declining local bond yields, a weakening U.S. dollar, and EM currency appreciation.

On the currency front, the U.S. dollar has seen sharp declines from its highs in the beginning of 2017, helping to strengthen the Japanese yen and Euro considerably. Japanese yen strengthening can also be contributed by those seeking a safer haven asset from the growing geopolitical risk of the United States, while impactful European elections yielded market favorable outcomes and signs of improving economic outlooks have helped strengthen the Euro. Several risk-off trading sessions propelled the Japanese yen even higher as the currency was viewed as a safe haven asset. Additionally, currencies of heavy commodity exporters such as the Norwegian krone and Canadian dollar have ended the fiscal year positive as China concerns subsided and commodity prices roared back. Along the same previously mentioned ideas, EM and European currencies were among the best performing currencies during the fiscal year. For the fiscal year ended August 31, 2017, the South African rand appreciated 13.29%, the Russian ruble 12.63%, the Polish zloty 9.57% and Czech koruna appreciated 10.50%. After the Trump campaign rhetoric failed to materialize substantive policies, many investors took back increased exposure into the Mexican Peso, as it appreciated 15.9% from the beginning of 2017 to August 31, 2017, and 5.02% during the fiscal year.

**Fixed Income and Currency Strategy Funds Performance**

For the fiscal year ending August 31, 2017, 12 of 13 fixed income and currency strategy funds (excluding funds with less than six months of operating history) had positive performance based on net asset value (NAV).

***Currency Strategy Funds***

Currency appreciation and income returns were strong drivers of fund performance over the fiscal year, while the currency strategy funds continued to achieve exposure to the applicable currency markets by investing primarily in short-term U.S. money market securities and forward currency contracts.

The **WisdomTree Bloomberg U.S. Dollar Bullish Fund** returned -2.66% over the fiscal year based on NAV, underperforming its industry reference benchmark, the Bloomberg U.S. Dollar Total Return Index, by 0.11%. Geopolitical concerns contributed to a weakening of the U.S. dollar in 2017, and therefore was a detractor from Fund performance for the fiscal year. The slight underperformance to its industry reference benchmark was primarily due to changes in the value of forward currency contracts and deductions for Fund expenses.



**Table of Contents****Management's Discussion of Funds Performance** (audited) (continued)

For the two single currency funds for the fiscal year, both funds produced total returns based on NAV which exceeded the change in value of the underlying currency (see pages 7 and 8 herein for standardized performance tables for each single currency fund). Of the strongest performing single currency funds, the **WisdomTree Brazilian Real Strategy Fund** (the Brazilian Real Strategy Fund) generated total returns for the fiscal year that were significantly greater than the underlying change in the spot return of the currency. Spot currency returns represent the change in foreign exchange rates versus the U.S. dollar available for immediate delivery. The Brazilian Real Strategy Fund increased 13.01% for the fiscal year based on NAV, outperforming the 2.78% appreciation in the Brazilian real versus the U.S. dollar. The **WisdomTree Chinese Yuan Strategy Fund**, which returned 4.59% for the fiscal year based on NAV, boosted relative performance versus the Chinese yuan through investments made in both onshore and offshore Chinese yuan forwards, outperforming the spot return of 1.19%

The **WisdomTree Emerging Currency Strategy Fund** posted a 6.51% return over the fiscal year based on NAV, underperforming its industry reference benchmark, the JP Morgan Emerging Local Markets Index Plus, which returned 7.05%. The Fund's overweights to the Philippines, Colombia, and Indonesia were the largest contributors to the underperformance as these currencies were among the worst performers over the past year. Overweights to Poland and Chile contributed positively to Fund performance as both were among some of the stronger performing EM currencies over the same period.

***Fixed Income Funds***

Local Asian bonds performed well relative to local debt of other emerging market countries. The **WisdomTree Asia Local Debt Fund** returned 1.81% based on NAV for the fiscal year ending August 31, 2017, outperforming its industry reference benchmark, the Markit iBoxx Asian Local Bond Index, by 1.11%. The Fund's positive returns were most notably attributed to exposure to the Thailand baht, South Korean won, and Singapore dollar. The Fund's strategic exposure to Australia and New Zealand versus the benchmark were significant. Australia's currency appreciated 5.72% during the fiscal year, providing an additional positive contributor for the Fund's return.

The **WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund** (formerly the WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration. For the fiscal year ended August 31, 2017, the Index returned 2.04% versus the Fund's return of 1.93% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, deductions for Fund expenses and transaction costs. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2017, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago, but off their highs from the beginning of calendar year 2017. As a result of the overall increase in U.S. Treasury yields, the Fund's use of derivatives contributed positively to Fund performance during the fiscal year.

The **WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund** (formerly the WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration. For the fiscal year ended August 31, 2017, the Index returned 4.06% versus the Fund's return of 3.55% based on NAV. The difference between the Index and Fund returns are primarily due to representative sampling, deductions for Fund expenses and transaction costs. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2017, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago, but off their highs from the beginning of calendar year 2017. As a result of the overall increase in U.S. Treasury yields, the Fund's use of derivatives contributed positively to the Fund's performance during the fiscal period.

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The **WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund** (formerly the WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund) seeks to achieve the returns of the Bloomberg Barclays U.S. Aggregate Enhanced Yield Index (the Index). The Index uses a rules-based approach to re-weight subcomponents of the Bloomberg Barclays U.S. Aggregate Index (the U.S. Aggregate Index) with the aim of earning a higher yield while broadly retaining the risk characteristics of the U.S. Aggregate Index. For the fiscal year ended August 31, 2017, the Fund returned 1.05% based on NAV while the Index returned 1.49%. During the same period, the Fund outperformed the U.S. Aggregate Index (0.49%) by 0.56%. As a result of its overweight to corporate bonds relative to the U.S. Aggregate Index, the Fund benefitted from tightening corporate spreads during the fiscal year. The Fund's longer duration profile will typically benefit the Fund in falling rate periods, and detract from it in rising rate periods.

The **WisdomTree Bloomberg Floating Rate Treasury Fund** seeks to track the price and yield performance, before fees and expenses, of the Bloomberg U.S. Treasury Floating Rate Bond Index. For the fiscal year ended August 31, 2017, the Index returned 1.04% versus the Fund's return of 0.85% based on NAV. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs.

The **WisdomTree Emerging Markets Corporate Bond Fund** invests in the dollar-denominated debt of emerging market corporate issuers and utilizes the JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad as its industry reference benchmark. During the fiscal year, the Fund generated a total return of 5.51% based on NAV, underperforming its industry reference benchmark by about 0.30% which returned 5.81% during the period. Every country exposure within the Fund and the industry reference benchmark had positive total returns for the fiscal year. However, some countries far outperformed others. The Fund's largest overweight was to Argentina, which was one of the top 5 performers for the fiscal year. The Fund's underweight to Israel and significant underweight to China were positive contributors to the Fund's performance. Some of the top detractors to the Fund's performance relative to the industry reference benchmark were the Fund's overweights to Russia and Colombia.

The **WisdomTree Emerging Markets Local Debt Fund**'s return of 8.46% based on NAV for the fiscal year were primarily driven by strong local bond returns, both contributed income and principal returns. Most EM currencies have appreciated, along with a weak U.S. dollar, on the backs of stronger outlooks and improving financials. Despite posting positive returns, the Emerging Market Local Debt Fund underperformed its industry reference benchmark, JP Morgan GBI-EM Global Diversified Index (9.86%) by 1.40%. This relative underperformance was due in large part because of the Fund's Poland and Mexico underweights relative to the benchmark.

The **WisdomTree Interest Rate Hedged High Yield Bond Fund** (formerly the WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund) seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index. For the fiscal year ending August 31, 2017, the Index returned 9.37% versus the Fund's return of 7.73% based on NAV. The difference between the Fund and Index returns are primarily due to representative sampling, deductions for Fund expenses and transaction costs. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2017, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago, but off their highs from the beginning of the calendar year. As a result of net positive capital share transactions in the Fund since the beginning of calendar year 2017 and the overall decline in U.S. Treasury yields during that period, the Fund's use of derivatives detracted from overall Fund performance during the fiscal year ended August 31, 2017. In addition, high yield securities have outperformed their investment grade counterparts during the fiscal year, thus contributing more to the positive performance.

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The **WisdomTree Negative Duration High Yield Bond Fund** (formerly the WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund) seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index. For the fiscal year ended August 31, 2017, the Index returned 12.51% versus the Fund's return of 10.44% based on NAV. The underperformance is primarily due to representative sampling, deductions for Fund expenses and transaction costs. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2017, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago, but off their highs from the beginning of the year. As a result of net positive capital share transactions in the Fund since the beginning of calendar year 2017 and the overall decline in U.S. Treasury yields during that period, the Fund's use of derivatives detracted from overall Fund performance during the fiscal year ended August 31, 2017. In addition, high yield securities have outperformed their investment grade counterparts during this period, thus contributing more to the positive performance.

**Alternative Funds**

The **WisdomTree CBOE S&P 500 PutWrite Strategy Fund** posted a 10.52% return based on NAV for the fiscal year ended August 31, 2017, underperforming its industry reference benchmark, the CBOE S&P 500 PutWrite Index (the Index), which returned 11.12%. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs.

The **WisdomTree Managed Futures Strategy Fund** seeks to track the price and yield performance, before fees and expenses, of the WisdomTree Managed Futures Index. For the fiscal year ended August 31, 2017, the Index returned -4.62% versus the Fund's return of -5.54% based on NAV. The difference between the Index and Fund returns are primarily due to deductions for Fund expenses and transaction costs. Some of the top contributors to the Fund's performance were its short exposure to copper positions throughout the fiscal year, the Fund's long exposure to the Euro in the last quarter of the fiscal year, and the Fund's short exposure to lean hogs futures in the first month of the fiscal year. Some of the top detractors to the Fund's performance during the fiscal year were various positions in high grade copper and silver, and the Fund's long exposure to natural gas futures in the first five months of 2017.

Despite the Fed raising interest rates away from zero bound, longer term treasury yields generally fell over the fiscal year ending August 31, 2017. The market continued to grapple with the pace and timing of interest rate hikes in the U.S. At the beginning of 2016, there were expectations of up to 4 rate hikes, and yet the Fed rates rose once in 2016. Since then, the Fed has had 2 rate hikes in 2017, with the expectation of a third later in 2017. Consequently, the U.S. dollar weakened significantly through August 31, 2017. The Euro and British strengthened against the U.S. dollar on the back of overblown fears of Brexit as well as an economic recovery underway in Europe. The Japanese yen also had strengthened over the year in large part from a weakening U.S. dollar. Energy markets were significantly negative through the year ended August 31, 2017. As a result, energy investments were a detractor to Fund performance this year. Sugar ended the fiscal year down nearly 25%. Live cattle and lean hog futures were among the worst performing investments. Precious metals like gold and silver have been largely flat during the fiscal year. In the recent months leading up to August 31, 2017, Wheat futures contracts saw a spike up in price, only to come back down into negative performance territory.

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**Performance Summary** (unaudited)

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

**Investment Breakdown** as of 8/31/17

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 99.4%           |
| Other Assets less Liabilities | 0.6%            |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\*** as of 8/31/17

| Description                           | % of Net Assets |
|---------------------------------------|-----------------|
| U.S. Treasury Bill,<br>0.98%, 9/21/17 | 51.1%           |
| U.S. Treasury Bill,<br>0.95%, 9/7/17  | 48.3%           |

\*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 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, 2017, the Fund's annual expense ratio was 0.50%.**

**Performance** as of 8/31/17

Average Annual Total Return  
1 Year                      3 Year

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|  |        |       | Since<br>Inception <sup>1</sup> |
|--|--------|-------|---------------------------------|
| Fund NAV Returns                           | -2.66% | 3.36% | 2.71%                           |
| Fund Market Price Returns                  | -2.73% | 3.33% | 2.69%                           |
| <i>Bloomberg Dollar Total Return Index</i> | -2.55% | 3.76% | 3.17%                           |
| <i>Bloomberg Dollar Spot Index</i>         | -2.94% | 3.85% | 3.34%                           |

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

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

6 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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**Performance Summary** (unaudited)

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

**Investment Breakdown** as of 8/31/17

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 87.9%           |
| Other Assets less Liabilities | 12.1%           |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\*** as of 8/31/17

| Description                           | % of Net Assets |
|---------------------------------------|-----------------|
| U.S. Treasury Bill,<br>0.89%, 9/21/17 | 44.0%           |
| U.S. Treasury Bill,<br>0.98%, 12/7/17 | 43.9%           |

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

The WisdomTree 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 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, 2017, as amended August 29, 2017, the Fund's annual expense ratio was 0.45%.**

**Performance** as of 8/31/17

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

|   | Average Annual Total Return |                |               | Since<br>Inception <sup>1</sup> |
|---|-----------------------------|----------------|---------------|---------------------------------|
|   | 1 Year                      | 3 Year         | 5 Year        |                                 |
| Fund NAV Returns  | 13.01%                      | -0.95%         | 0.13%         | 1.50%                           |
| Fund Market Price Returns   | 12.34%                      | -0.95%         | 0.17%         | 1.37%                           |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil</i> | <i>13.15%</i>               | <i>-0.53%</i>  | <i>0.58%</i>  | <i>2.41%</i>                    |
| <i>Brazilian real</i>   | <i>2.78%</i>                | <i>-10.74%</i> | <i>-8.40%</i> | <i>-6.65%</i>                   |

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

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

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**Table of Contents****Performance Summary** (unaudited)**WisdomTree Chinese Yuan Strategy Fund (CYB)****Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 63.2%                  |
| Repurchase Agreement          | 32.0%                  |
| Other Assets less Liabilities | 4.8%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Holdings\*** as of 8/31/17

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>0.95%, 9/7/17                              | 42.3%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>1.07%, 9/1/17 | 32.0%                  |
| U.S. Treasury Bill,<br>0.98%, 9/21/17                             | 20.9%                  |

\* 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 and U.S. Government agency securities.

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage 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, 2017, the Fund's annual expense ratio was 0.45%.**



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

**Performance** as of 8/31/17

|  | Average Annual Total Return |        |        | Since<br>Inception <sup>1</sup> |
|--|-----------------------------|--------|--------|---------------------------------|
|  | 1 Year                      | 3 Year | 5 Year |                                 |
| Fund NAV Returns   | 4.59%                       | 0.38%  | 1.29%  | 1.35%                           |
| Fund Market Price Returns  | 4.84%                       | 0.47%  | 1.32%  | 1.25%                           |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) China</i> | 5.92%                       | 1.86%  | 2.26%  | 2.48%                           |
| <i>Chinese yuan</i>  | 1.19%                       | -2.27% | -0.79% | 0.62%                           |

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

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

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**Performance Summary** (unaudited)

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

**Investment Breakdown** as of 8/31/17

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 66.9%           |
| Repurchase Agreement          | 31.6%           |
| Other Assets less Liabilities | 1.5%            |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\*** as of 8/31/17

| Description   | % of Net Assets |
|---|-----------------|
| U.S. Treasury Bill,<br>0.98%, 9/21/17                             | 34.6%           |
| U.S. Treasury Bill,<br>0.95%, 9/7/17                              | 32.3%           |
| Citigroup, Inc., tri-party repurchase agreement,<br>1.07%, 9/1/17 | 31.6%           |

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

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage 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, 2017, the Fund's annual expense ratio was 0.55%.**

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

**Performance** as of 8/31/17

|  | Average Annual Total Return |        |        | Since<br>Inception <sup>1</sup> |
|--|-----------------------------|--------|--------|---------------------------------|
|  | 1 Year                      | 3 Year | 5 Year |                                 |
| Fund NAV Returns   | 6.51%                       | -2.15% | -1.20% | 0.66%                           |
| Fund Market Price Returns                                  | 6.51%                       | -2.17% | -1.22% | 0.55%                           |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | 7.05%                       | -1.15% | -0.20% | 1.54%                           |
| <i>Equal-Weighted Emerging Currency Composite</i>          | 7.31%                       | -1.33% | -0.46% | 1.47%                           |

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

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

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**Table of Contents****Performance Summary** (unaudited)**WisdomTree Asia Local Debt Fund (ALD)****Country Breakdown** as of 8/31/17

| <b>Country</b>                | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Thailand                      | 12.7%                  |
| Australia                     | 12.7%                  |
| United States                 | 11.0%                  |
| Supranational Bonds           | 10.4%                  |
| Indonesia                     | 10.3%                  |
| Singapore                     | 6.2%                   |
| Hong Kong                     | 6.1%                   |
| Malaysia                      | 6.0%                   |
| Philippines                   | 5.8%                   |
| South Korea                   | 4.4%                   |
| China                         | 3.8%                   |
| New Zealand                   | 3.2%                   |
| India                         | 1.9%                   |
| Other Assets less Liabilities | 5.5%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Citigroup, Inc., tri-party repurchase agreement,<br>1.07%, 9/1/17                   | 11.0%                  |
| Queensland Treasury Corp.,<br>6.00%, 7/21/22,<br>Series 22, Reg S                   | 4.3%                   |
| South Australian Government Financing<br>Authority,<br>5.00%, 5/20/21,<br>Series 21 | 3.7%                   |
| Indonesia Treasury Bond,<br>8.38%, 9/15/26,<br>Series FR56                          | 3.3%                   |
| Thailand Government Bond,<br>1.88%, 6/17/22   | 3.2%                   |
| International Finance Corp.,<br>8.25%, 6/10/21                                      | 3.1%                   |
| Western Australian Treasury Corp.,<br>5.00%, 7/23/25,<br>Reg S                      | 3.1%                   |
| Nordic Investment Bank,<br>3.50%, 1/30/18   | 3.0%                   |
|   | 2.9%                   |

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

Indonesia Treasury Bond,

7.00%, 5/15/22,

Series FR61

Thailand Government Bond,

3.63%, 6/16/23

2.8%

\* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes 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 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, 2017, the Fund's annual expense ratio was 0.55%.**

**Performance** as of 8/31/17

|  | Average Annual Total Return |              |              | Since<br>Inception <sup>1</sup> |
|--|-----------------------------|--------------|--------------|---------------------------------|
|  | 1 Year                      | 3 Year       | 5 Year       |                                 |
| Fund NAV Returns                           | 1.81%                       | -0.90%       | -0.30%       | 0.60%                           |
| Fund Market Price Returns                  | 1.81%                       | -0.78%       | -0.30%       | 0.58%                           |
| <i>Markit iBoxx Asian Local Bond Index</i> | <i>0.70%</i>                | <i>1.44%</i> | <i>1.81%</i> | <i>2.73%</i>                    |

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

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

10 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)***(Formerly, WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund)***Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| U.S. Government Obligations           | 33.6%                  |
| U.S. Government Agencies              | 29.9%                  |
| Corporate Bonds                       | 25.3%                  |
| Foreign Corporate Bonds               | 4.3%                   |
| Commercial Mortgage-Backed Securities | 4.0%                   |
| Foreign Government Obligations        | 1.4%                   |
| Municipal Bond                        | 0.8%                   |
| U.S. Government Agencies Sold Short   | -0.8%                  |
| Other Assets less Liabilities         | 1.5%                   |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| U.S. Treasury Note,<br>1.63%, 12/31/19                       | 11.1%                  |
| U.S. Treasury Note,<br>1.50%, 8/15/26                        | 4.8%                   |
| U.S. Treasury Bond,<br>2.50%, 5/15/46                        | 4.3%                   |
| U.S. Treasury Note,<br>1.63%, 11/15/22                       | 3.2%                   |
| U.S. Treasury Note,<br>0.88%, 1/15/18                        | 2.3%                   |
| U.S. Treasury Bond,<br>6.88%, 8/15/25                        | 2.3%                   |
| U.S. Treasury Note,<br>3.63%, 2/15/21                        | 1.3%                   |
| U.S. Treasury Note,<br>2.63%, 11/15/20                       | 1.3%                   |
| Government National Mortgage Association,<br>3.50%, 8/20/44  | 1.3%                   |
| Government National Mortgage Association,<br>3.00%, 12/20/45 | 1.3%                   |

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

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

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

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, 2017, the Fund's annual expense ratio was 0.23%.**

### Performance as of 8/31/17

|  | Average Annual Total Return |        |                              |
|--|-----------------------------|--------|------------------------------|
|  | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | 1.93%                       | 0.53%  | 0.66%                        |
| Fund Market Price Returns  | 2.14%                       | 0.53%  | 0.72%                        |
| <i>Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration</i> | 2.04%                       | 1.04%  | 1.25%                        |

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

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

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**Performance Summary** (unaudited)

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

*(Formerly, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund)*

**Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| U.S. Government Obligations           | 36.3%                  |
| U.S. Government Agencies              | 29.4%                  |
| Corporate Bonds                       | 23.7%                  |
| Foreign Corporate Bonds               | 2.7%                   |
| Commercial Mortgage-Backed Securities | 2.2%                   |
| Foreign Government Agencies           | 1.2%                   |
| Foreign Government Obligations        | 1.1%                   |
| Asset-Backed Securities               | 0.6%                   |
| Municipal Bonds                       | 0.6%                   |
| Other Assets less Liabilities         | 2.2%                   |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>                     | <b>% of Net Assets</b> |
|--|------------------------|
| U.S. Treasury Note,<br>1.75%, 9/30/19  | 4.7%                   |
| U.S. Treasury Note,<br>2.25%, 11/15/25 | 4.1%                   |
| U.S. Treasury Note,<br>2.00%, 12/31/21 | 4.1%                   |
| U.S. Treasury Note,<br>1.63%, 12/31/19 | 3.2%                   |
| U.S. Treasury Note,<br>1.50%, 12/31/18 | 2.9%                   |
| U.S. Treasury Bond,<br>3.13%, 8/15/44  | 2.8%                   |
| U.S. Treasury Bond,<br>6.88%, 8/15/25  | 2.7%                   |
| U.S. Treasury Note,<br>1.38%, 9/30/18  | 1.8%                   |
| U.S. Treasury Note,<br>1.38%, 4/30/21  | 1.7%                   |
| U.S. Treasury Note,<br>1.50%, 8/15/26  | 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).



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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2017, the Fund's annual expense ratio was 0.28%.**

### Performance as of 8/31/17

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 3.55%                       | -1.02% | -2.36%                       |
| Fund Market Price Returns   | 3.80%                       | -0.98% | -2.24%                       |
| <i>Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration</i> | 4.06%                       | -0.36% | -1.52%                       |

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

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

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**Performance Summary** (unaudited)

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

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

**Investment Breakdown** as of 8/31/17

| Investment Type                       | % of Net Assets |
|---------------------------------------|-----------------|
| Corporate Bonds                       | 41.0%           |
| U.S. Government Agencies              | 24.9%           |
| U.S. Government Obligations           | 14.7%           |
| Foreign Corporate Bonds               | 8.3%            |
| Commercial Mortgage-Backed Securities | 6.9%            |
| Foreign Government Obligations        | 2.6%            |
| Municipal Bonds                       | 0.7%            |
| Foreign Government Agencies           | 0.1%            |
| Other Assets less Liabilities         | 0.8%            |
| <b>Total</b>                          | <b>100.0%</b>   |

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

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

**Top Ten Holdings\*** as of 8/31/17

| Description   | % of Net Assets |
|---|-----------------|
| U.S. Treasury Note, 1.50%, 5/31/19                    | 3.0%            |
| U.S. Treasury Note, 2.50%, 8/15/23                    | 2.4%            |
| U.S. Treasury Note, 1.25%, 1/31/19                    | 1.0%            |
| U.S. Treasury Bond, 8.13%, 5/15/21                    | 0.9%            |
| U.S. Treasury Note, 2.00%, 2/28/21                    | 0.9%            |
| Federal National Mortgage Association, 3.50%, 4/1/46  | 0.8%            |
| U.S. Treasury Note, 2.13%, 1/31/21                    | 0.7%            |
| Federal National Mortgage Association, 3.00%, 10/1/46 | 0.7%            |
| Federal National Mortgage Association, 3.50%, 12/1/45 | 0.7%            |
| U.S. Treasury Note, 2.25%, 2/15/27                    | 0.6%            |

\*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).

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

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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, 2017, 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, 2017, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

### Performance as of 8/31/17

|   | Average Annual Total Return Since |                        |
|---|-----------------------------------|------------------------|
|   | 1 Year                            | Inception <sup>1</sup> |
| Fund NAV Returns  | 1.05%                             | 4.05%                  |
| Fund Market Price Returns                                     | 1.03%                             | 4.13%                  |
| <i>Bloomberg Barclays U.S. Aggregate Enhanced Yield Index</i> | 1.49%                             | 4.26%                  |
| <i>Bloomberg Barclays U.S. Aggregate Index</i>                | 0.49%                             | 3.14%                  |

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

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

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (SHAG)****Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| Corporate Bonds                       | 63.1%                  |
| U.S. Government Obligations           | 17.9%                  |
| Commercial Mortgage-Backed Securities | 6.1%                   |
| U.S. Government Agencies              | 5.4%                   |
| Foreign Corporate Bonds               | 3.8%                   |
| Foreign Government Obligations        | 1.4%                   |
| Other Assets less Liabilities         | 2.3%                   |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>                                      | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Note,<br>1.63%, 8/31/22                   | 9.9%                   |
| U.S. Treasury Note,<br>1.50%, 8/15/20                   | 8.0%                   |
| Federal National Mortgage Association,<br>2.50%, 9/1/32 | 5.4%                   |
| Bank of New York Mellon Corp. (The),<br>2.05%, 5/3/21   | 2.0%                   |
| American International Group, Inc.,<br>3.30%, 3/1/21    | 2.0%                   |
| CVS Health Corp.,<br>1.90%, 7/20/18                     | 2.0%                   |
| AbbVie, Inc.,<br>1.80%, 5/14/18                         | 2.0%                   |
| Sysco Corp.,<br>1.90%, 4/1/19                           | 2.0%                   |
| Dow Chemical Co. (The),<br>4.25%, 11/15/20              | 2.0%                   |
| Time Warner, Inc.,<br>4.88%, 3/15/20                    | 2.0%                   |

\* 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 Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays U.S. Short Aggregate Enhanced Yield 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](http://www.wisdomtree.com).

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**Performance Summary** (unaudited)

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

**Investment Breakdown**

as of 8/31/17

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 99.8%           |
| Other Assets less Liabilities | 0.2%            |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\*** as of 8/31/17

| Description                                       | % of Net Assets |
|---|-----------------|
| U.S. Treasury Floating Rate Note, 1.19%, 10/31/18 | 27.0%           |
| U.S. Treasury Floating Rate Note, 1.16%, 1/31/19  | 27.0%           |
| U.S. Treasury Floating Rate Note, 1.09%, 4/30/19  | 27.0%           |
| U.S. Treasury Floating Rate Note, 1.08%, 7/31/19  | 18.8%           |

\*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

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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, 2017, 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, 2017, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.

**Performance** as of 8/31/17

|   | Average Annual Total Return |              |                              |
|---|-----------------------------|--------------|------------------------------|
|   | 1 Year                      | 3 Year       | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 0.85%                       | 0.38%        | 0.31%                        |
| Fund Market Price Returns                               | 0.93%                       | 0.34%        | 0.22%                        |
| <i>Bloomberg U.S. Treasury Floating Rate Bond Index</i> | <i>1.04%</i>                | <i>0.52%</i> | <i>0.46%</i>                 |

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

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

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)****Country Breakdown** as of 8/31/17

| <b>Country</b>                | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Brazil                        | 14.8%                  |
| Russia                        | 10.8%                  |
| Hong Kong                     | 10.4%                  |
| China                         | 5.8%                   |
| Mexico                        | 5.5%                   |
| Argentina                     | 5.4%                   |
| South Korea                   | 5.0%                   |
| Indonesia                     | 4.1%                   |
| Turkey                        | 3.7%                   |
| Singapore                     | 3.5%                   |
| Colombia                      | 3.5%                   |
| India                         | 2.8%                   |
| Peru                          | 2.7%                   |
| United Arab Emirates          | 2.4%                   |
| Kazakhstan                    | 2.3%                   |
| Chile                         | 2.3%                   |
| Morocco                       | 2.1%                   |
| Qatar                         | 1.3%                   |
| Malaysia                      | 1.2%                   |
| Luxembourg                    | 0.7%                   |
| Guatemala                     | 0.7%                   |
| South Africa                  | 0.6%                   |
| Poland                        | 0.6%                   |
| Kuwait                        | 0.6%                   |
| Ecuador                       | 0.5%                   |
| Ghana                         | 0.5%                   |
| Senegal                       | 0.5%                   |
| Honduras                      | 0.5%                   |
| Other Assets less Liabilities | 5.2%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Hutchison Whampoa International 12 II Ltd.,<br>3.25%, 11/8/22,<br>Reg S | 2.9%                   |
| Shinhan Bank Co., Ltd.,<br>3.88%, 3/24/26                               | 2.8%                   |
|   | 2.6%                   |



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|   |      |
|---|------|
| Braskem America Finance Co.,<br>7.13%, 7/22/41,<br>Reg S        |      |
| Petrobras Global Finance B.V.,<br>5.38%, 1/27/21                | 2.5% |
| Southern Copper Corp.,<br>5.25%, 11/8/42                        | 2.5% |
| Petrobras Global Finance B.V.,<br>6.25%, 3/17/24                | 2.4% |
| Lukoil International Finance B.V.,<br>4.75%, 11/2/26,<br>Reg S  | 2.4% |
| KazMunayGas National Co. JSC,<br>6.38%, 4/9/21,<br>Reg S        | 2.3% |
| Oversea-Chinese Banking Corp. Ltd.,<br>4.25%, 6/19/24,<br>Reg S | 2.2% |
| OCP S.A.,<br>5.63%, 4/25/24,<br>Reg S                           | 2.1% |

\*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, 2017, as amended August 23, 2017, the Fund's annual expense ratio was 0.60%.**

**Performance** as of 8/31/17

|  | Average Annual Total Return |              |              |                              |
|--|-----------------------------|--------------|--------------|------------------------------|
|  | 1 Year                      | 3 Year       | 5 Year       | Since Inception <sup>1</sup> |
| Fund NAV Returns   | 5.51%                       | 2.28%        | 3.40%        | 4.13%                        |
| Fund Market Price Returns  | 5.98%                       | 2.02%        | 3.24%        | 4.05%                        |
| <i>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad</i> | <i>5.81%</i>                | <i>5.08%</i> | <i>5.02%</i> | <i>5.48%</i>                 |

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

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

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**Performance Summary** (unaudited)

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

**Country Breakdown** as of 8/31/17

| <b>Country</b>                | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Brazil                        | 10.5%                  |
| Russia                        | 10.4%                  |
| Indonesia                     | 8.7%                   |
| India                         | 6.3%                   |
| Thailand                      | 6.2%                   |
| Turkey                        | 6.1%                   |
| Poland                        | 6.0%                   |
| South Africa                  | 5.2%                   |
| Colombia                      | 4.8%                   |
| Mexico                        | 4.8%                   |
| United States                 | 3.9%                   |
| Malaysia                      | 3.1%                   |
| China                         | 3.1%                   |
| Peru                          | 3.1%                   |
| Philippines                   | 3.0%                   |
| Romania                       | 3.0%                   |
| Hungary                       | 3.0%                   |
| Chile                         | 3.0%                   |
| Argentina                     | 2.8%                   |
| Supranational Bonds           | 2.6%                   |
| Other Assets less Liabilities | 0.4%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Brazil Letras do Tesouro Nacional,<br>9.32%, 7/1/19               | 4.6%                   |
| Citigroup, Inc., tri-party repurchase agreement,<br>1.07%, 9/1/17 | 3.9%                   |
| Russian Federal Bond - OFZ,<br>7.05%, 1/19/28,<br>Series 6212     | 2.7%                   |
| Brazil Notas do Tesouro Nacional,<br>10.00%, 1/1/21,<br>Series F  | 2.1%                   |
| Indonesia Treasury Bond,<br>8.25%, 6/15/32,                       | 1.9%                   |

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|  |      |
|--|------|
| Series FR58  |      |
| Turkey Government Bond,<br>8.00%, 3/12/25                      | 1.7% |
| Colombian TES,<br>6.00%, 4/28/28,<br>Series B                  | 1.7% |
| India Government Bond,<br>9.20%, 9/30/30                       | 1.6% |
| Russian Federal Bond - OFZ,<br>6.80%, 12/11/19,<br>Series 6210 | 1.6% |
| Indonesia Treasury Bond,<br>8.38%, 9/15/26,<br>Series FR56     | 1.5% |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2017, the Fund's annual expense ratio was 0.55%.**

### Performance as of 8/31/17

|  | Average Annual Total Return |               |               | Since Inception <sup>1</sup> |
|--|-----------------------------|---------------|---------------|------------------------------|
|  | 1 Year                      | 3 Year        | 5 Year        |                              |
| Fund NAV Returns                                 | 8.46%                       | -1.52%        | -0.99%        | 0.73%                        |
| Fund Market Price Returns                        | 8.70%                       | -1.36%        | -1.06%        | 0.64%                        |
| <i>JP Morgan GBI-EM Global Diversified Index</i> | <i>9.86%</i>                | <i>-1.36%</i> | <i>-0.33%</i> | <i>1.38%</i>                 |

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

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

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**Performance Summary** (unaudited)

**WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

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

**Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Corporate Bonds               | 82.2%                  |
| Foreign Corporate Bonds       | 13.2%                  |
| Other Assets less Liabilities | 4.6%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| Ally Financial, Inc.,<br>7.50%, 9/15/20                        | 1.4%                   |
| Navient Corp.,<br>8.00%, 3/25/20                               | 1.4%                   |
| Valeant Pharmaceuticals International, Inc.,<br>5.38%, 3/15/20 | 1.3%                   |
| EMC Corp.,<br>2.65%, 6/1/20                                    | 1.1%                   |
| Icahn Enterprises L.P.,<br>6.00%, 8/1/20                       | 1.0%                   |
| MGM Resorts International,<br>6.75%, 10/1/20                   | 1.0%                   |
| Anglo American Capital PLC,<br>4.45%, 9/27/20                  | 1.0%                   |
| DISH DBS Corp.,<br>6.75%, 6/1/21                               | 0.9%                   |
| Air Canada,<br>7.75%, 4/15/21                                  | 0.8%                   |
| Cablevision Systems Corp.,<br>7.75%, 4/15/18                   | 0.8%                   |

\* 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 Interest Rate Hedged High Yield Bond 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, 2017, the Fund's annual expense ratio was 0.43%.**

### Performance as of 8/31/17

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 7.73%                       | 3.39%  | 3.28%                        |
| Fund Market Price Returns   | 7.70%                       | 3.21%  | 3.25%                        |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index</i> | 9.37%                       | 3.76%  | 3.91%                        |

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

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

**Table of Contents****Performance Summary** (unaudited)**WisdomTree Negative Duration High Yield Bond Fund (HYND)***(Formerly, WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund)***Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Corporate Bonds               | 85.1%                  |
| Foreign Corporate Bonds       | 10.1%                  |
| Other Assets less Liabilities | 4.8%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\*** as of 8/31/17

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| Ally Financial, Inc.,<br>7.50%, 9/15/20                        | 2.4%                   |
| Valeant Pharmaceuticals International, Inc.,<br>5.38%, 3/15/20 | 1.4%                   |
| Arconic, Inc.,<br>6.15%, 8/15/20                               | 1.3%                   |
| NXP B.V.,<br>4.13%, 6/1/21                                     | 1.3%                   |
| Icahn Enterprises L.P.,<br>6.00%, 8/1/20                       | 1.3%                   |
| Wind Acquisition Finance S.A.,<br>4.75%, 7/15/20               | 1.2%                   |
| HCA, Inc.,<br>6.50%, 2/15/20                                   | 1.2%                   |
| American Airlines Group, Inc.,<br>5.50%, 10/1/19               | 1.1%                   |
| Navient Corp.,<br>8.45%, 6/15/18                               | 1.0%                   |
| Navient Corp.,<br>8.00%, 3/25/20                               | 1.0%                   |

\*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 Negative Duration High Yield Bond 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).

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

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, 2017, the Fund's annual expense ratio was 0.48%.**

### Performance as of 8/31/17

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 10.44%                      | 0.53%  | -1.15%                       |
| Fund Market Price Returns   | 11.51%                      | 0.45%  | -0.98%                       |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index</i> | 12.51%                      | 1.64%  | 0.34%                        |

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

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



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**Performance Summary** (unaudited)

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

**Investment Breakdown** as of 8/31/17

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 79.7%                  |
| Other Assets less Liabilities | 20.3%                  |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Holdings\*** as of 8/31/17

| <b>Description</b>                  | <b>% of Net Assets</b> |
|-------------------------------------|------------------------|
| U.S. Treasury Bill, 0.99%, 11/16/17 | 79.7%                  |

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

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

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and the index is not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2017, the Fund's net and gross annual expense ratios were 0.38% and 0.44%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.38% through December 31, 2017, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

**Performance** as of 8/31/17

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

|   | Average Annual Total Return |                              |
|---|-----------------------------|------------------------------|
|   | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns                        | 10.52%                      | 12.18%                       |
| Fund Market Price Returns               | 10.61%                      | 12.24%                       |
| <i>CBOE® S&amp;P 500 PutWrite Index</i> | <i>11.12%</i>               | <i>12.76%</i>                |
| <i>S&amp;P 500® Index</i>               | <i>16.23%</i>               | <i>20.23%</i>                |

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

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

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**Table of Contents****Performance Summary** (unaudited)**WisdomTree Managed Futures Strategy Fund (WDTI)** (consolidated)**Investment Breakdown** as of 8/31/17

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 85.9%           |
| Other Assets less Liabilities | 14.1%           |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\*** as of 8/31/17

| Description                           | % of Net Assets |
|---------------------------------------|-----------------|
| U.S. Treasury Bill,<br>0.98%, 9/21/17 | 67.3%           |
| U.S. Treasury Bill,<br>0.95%, 9/7/17  | 15.8%           |
| U.S. Treasury Bill,<br>1.10%, 12/7/17 | 2.8%            |

\*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 Managed Futures Strategy Fund (the "Fund") seeks to provide investors with positive total returns in rising or falling markets. The Fund is managed using a quantitative, rules-based strategy designed to provide returns that correspond to the performance of the WisdomTree Managed Futures 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, 2017, the Fund's annual expense ratio was 0.65% and 0.75%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.65% through December 31, 2017, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

**Performance** as of 8/31/17

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

|  | Average Annual Total Return |        |        | Since<br>Inception <sup>1</sup> |
|--|-----------------------------|--------|--------|---------------------------------|
|  | 1 Year                      | 3 Year | 5 Year |                                 |
| Fund NAV Returns   | -5.54%                      | -2.70% | -1.30% | -3.53%                          |
| Fund Market Price Returns  | -5.60%                      | -2.75% | -1.32% | -3.58%                          |
| <i>Diversified Trends Indicator/WisdomTree Managed Futures Spliced Index<sup>2</sup></i> | -4.62%                      | -1.73% | -0.24% | -2.47%                          |
| <i>S&amp;P Diversified Trends Indicator Index</i>  | 0.28%                       | -0.02% | 0.31%  | -1.85%                          |

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

<sup>2</sup> Diversified Trends Indicator Index through June 30, 2016; WisdomTree Managed Futures Index thereafter.

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

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

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

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

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

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

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

#### **Bloomberg Barclays U.S. Aggregate Enhanced Yield Index:**

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

#### **Bloomberg Barclays U.S. Aggregate Index:**

The Bloomberg Barclays U.S. Aggregate Index represents the investment-grade, U.S. dollar-denominated, fixed-rate taxable bond market, including Treasuries, government-related and corporate securities, as well as mortgage- and asset-backed securities.

#### **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.

#### **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.

#### **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

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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

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**Description of Terms and Indexes** (unaudited) (continued)

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.

**CBOE® S&P 500 PutWrite Index:**

The CBOE® S&P 500 PutWrite Index tracks the value of a cash-secured (i.e. collateralized) put option sales strategy, which consists of selling (or writing ) S&P 500 Index put options ( SPX Puts ) and investing the sale proceeds in one- and three-month Treasury bills.

**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.

**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.

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

#### **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 Government Bond Index-Emerging Markets (GBI-EM) Global Diversified Index:**

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

#### **LIBID:**

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

#### **Markit iBoxx Asian Local Bond Index:**

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

#### **Sovereign Debt:**

Debt that is the direct obligation of a government issuer.

#### **S&P 500® Index:**

The S&P 500® Index is a capitalization-weighted index of 500 stocks selected by Standard & Poor's Index Committee, designed to represent the performance of the leading industries in the United States economy.

#### **S&P Diversified Trends Indicator Index:**

The S&P Diversified Trends Indicator Index is a diversified composite of global commodity and financial futures that are highly liquid.

#### **Spot Rate and NDF Rate Returns:**

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





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**Description of Terms and Indexes** (unaudited) (continued)

WM/Reuters London closing rates. 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 Managed Futures Index:**

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

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

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

26 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents**

**Shareholder Expense Examples** (unaudited)

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

The example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period from March 1, 2017 to August 31, 2017.

**Actual expenses**

The first line under each Fund in the table on the next page provides information about actual account values and actual expenses. You may use the information in this line, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the first line for your Fund under the heading entitled *Expenses Paid During the Period 3/1/17 to 8/31/17* to estimate the expenses you paid on your account during the period.

**Hypothetical example for comparison purposes**

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

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

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

|   | Beginning<br>Account Value<br>3/1/17 | Ending<br>Account Value<br>8/31/17 | Annualized<br>Expense Ratio<br>Based on the<br>Period<br>3/1/17 to<br>8/31/17 | Expenses Paid<br>During the<br>Period<br>3/1/17 to<br>8/31/17 |
|---|--------------------------------------|------------------------------------|---|---|
| <b>WisdomTree Bloomberg U.S. Dollar Bullish Fund</b>                          |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 933.00                          | 0.50%   | \$ 2.44   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.68                        | 0.50%   | \$ 2.55   |
| <b>WisdomTree Brazilian Real Strategy Fund</b>                                |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,031.60                        | 0.45%   | \$ 2.30   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%   | \$ 2.29   |
| <b>WisdomTree Chinese Yuan Strategy Fund</b>                                  |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,056.70                        | 0.45%   | \$ 2.33   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.94                        | 0.45%   | \$ 2.29   |
| <b>WisdomTree Emerging Currency Strategy Fund</b>                             |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,054.50                        | 0.55%   | \$ 2.85   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%   | \$ 2.80   |
| <b>WisdomTree Asia Local Debt Fund</b>  |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,040.90                        | 0.55%   | \$ 2.83   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%   | \$ 2.80   |
| <b>WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund</b>      |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,007.40                        | 0.23%   | \$ 1.16   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,024.05                        | 0.23%   | \$ 1.17   |
| <b>WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund</b>         |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 990.00                          | 0.28%   | \$ 1.40   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,023.79                        | 0.28%   | \$ 1.43   |
| <b>WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund</b>            |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,035.30                        | 0.12%*  | \$ 0.62   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,024.60                        | 0.12%*  | \$ 0.61   |
| <b>WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund</b> |                                      |                                    |   |   |
| Actual <sup>1</sup>   | \$ 1,000.00                          | \$ 1,008.60                        | 0.12% <sup>1</sup>  | \$ 0.35   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,024.60                        | 0.12% <sup>1</sup>  | \$ 0.61   |
| <b>WisdomTree Bloomberg Floating Rate Treasury Fund</b>                       |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,005.20                        | 0.15%*  | \$ 0.76   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,024.45                        | 0.15%*  | \$ 0.77   |
| <b>WisdomTree Emerging Markets Corporate Bond Fund</b>                        |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,042.20                        | 0.60%   | \$ 3.09   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.18                        | 0.60%   | \$ 3.06   |
| <b>WisdomTree Emerging Markets Local Debt Fund</b>                            |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,074.40                        | 0.55%   | \$ 2.88   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.43                        | 0.55%   | \$ 2.80   |
| <b>WisdomTree Interest Rate Hedged High Yield Bond Fund</b>                   |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,022.50                        | 0.43%   | \$ 2.19   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,023.04                        | 0.43%   | \$ 2.19   |
| <b>WisdomTree Negative Duration High Yield Bond Fund</b>                      |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 992.80                          | 0.48%   | \$ 2.41   |
| Hypothetical (5% return before expenses)                                      | \$ 1,000.00                          | \$ 1,022.79                        | 0.48%   | \$ 2.45   |



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

|   | Beginning<br>Account Value<br>3/1/17 | Ending<br>Account Value<br>8/31/17 | Annualized<br>Expense Ratio<br>Based on the<br>Period<br>3/1/17 to<br>8/31/17 | Expenses Paid<br>During the<br>Period<br>3/1/17 to<br>8/31/17 |
|---|--------------------------------------|------------------------------------|---|---|
| <b>WisdomTree CBOE S&amp;P 500 PutWrite Strategy Fund</b> |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 1,039.80                        | 0.38%*  | \$ 1.95   |
| Hypothetical (5% return before expenses)                  | \$ 1,000.00                          | \$ 1,023.29                        | 0.38%*  | \$ 1.94   |
| <b>WisdomTree Managed Futures Strategy Fund</b>           |                                      |                                    |   |   |
| <i>(consolidated)</i>                                     |                                      |                                    |   |   |
| Actual  | \$ 1,000.00                          | \$ 959.00                          | 0.65%*  | \$ 3.21   |
| Hypothetical (5% return before expenses)                  | \$ 1,000.00                          | \$ 1,021.93                        | 0.65%*  | \$ 3.31   |

Unless otherwise indicated in the footnotes below, expenses are calculated using each Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 184/365 (to reflect the one-half year period).

\* WisdomTree Asset Management, Inc. has contractually agreed to limit its management fee to 0.12%, 0.15%, 0.38%, and 0.65% for WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund, WisdomTree Bloomberg Floating Rate Treasury Fund, WisdomTree CBOE S&P 500 PutWrite Strategy Fund and WisdomTree Managed Futures Strategy Fund, respectively, through December 31, 2017, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

<sup>1</sup> Fund commenced operations on May 18, 2017. Actual expenses are calculated using the Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 106/365 (to reflect the period since commencement of operations). WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.12% through December 31, 2018, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

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

August 31, 2017

|  | Principal<br>Amount | Value                 |
|--|---------------------|-----------------------|
| <b>Investments</b>                           |                     |                       |
| <b>U.S. GOVERNMENT OBLIGATIONS 99.4%</b>     |                     |                       |
| <b>U.S. Treasury Bills 99.4%</b>             |                     |                       |
| U.S. Treasury Bills                          |                     |                       |
| 0.95%, 9/7/17*                               | \$ 66,852,000       | \$ 66,842,243         |
| 0.98%, 9/21/17*                              | 70,757,000          | 70,722,057            |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.4%</b> |                     |                       |
| (Cost: \$137,560,800)                        |                     | <b>137,564,300</b>    |
| Other Assets less Liabilities 0.6%           |                     | 897,578               |
| <b>NET ASSETS 100.0%</b>                     |                     | <b>\$ 138,461,878</b> |

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| Counterparty         | Settlement<br>Date | Amount and Description of   |  | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|----------------------|--------------------|-----------------------------|--|----------------------------|----------------------------|
|                      |                    | Currency to be<br>Purchased | Amount and Description of<br>Currency to be Sold |                            |                            |
| Bank of America N.A. | 9/6/2017           | 165,000 AUD                 | 130,947 USD                                      | \$ 219                     | \$                         |
| Bank of America N.A. | 9/6/2017           | 1,874,250 AUD               | 1,489,884 USD                                    | 34                         |                            |
| Bank of America N.A. | 9/6/2017           | 371,000 CAD                 | 295,261 USD                                      | 1,848                      |                            |
| Bank of America N.A. | 9/6/2017           | 4,214,280 CAD               | 3,374,807 USD                                    | 127                        |                            |
| Bank of America N.A. | 9/6/2017           | 109,000 CHF                 | 113,410 USD                                      | 263                        |                            |
| Bank of America N.A. | 9/6/2017           | 1,234,170 CHF               | 1,287,126 USD                                    |                            | (44)                       |
| Bank of America N.A. | 9/6/2017           | 520,000 CNH                 | 77,956 USD                                       | 901                        |                            |
| Bank of America N.A. | 9/6/2017           | 5,909,400 CNH               | 896,203 USD                                      |                            | (55)                       |
| Bank of America N.A. | 9/6/2017           | 687,000 EUR                 | 811,958 USD                                      | 5,921                      |                            |
| Bank of America N.A. | 9/6/2017           | 7,804,860 EUR               | 9,292,029 USD                                    |                            | (271)                      |
| Bank of America N.A. | 9/6/2017           | 206,000 GBP                 | 265,775 USD                                      | 612                        |                            |
| Bank of America N.A. | 9/6/2017           | 2,344,230 GBP               | 3,031,333 USD                                    | 86                         |                            |
| Bank of America N.A. | 9/6/2017           | 3,464,000 INR               | 53,923 USD                                       | 258                        |                            |
| Bank of America N.A. | 9/6/2017           | 39,342,450 INR              | 615,435 USD                                      |                            | (76)                       |
| Bank of America N.A. | 9/6/2017           | 50,904,000 JPY              | 467,803 USD                                      |                            | (4,747)                    |
| Bank of America N.A. | 9/6/2017           | 578,173,050 JPY             | 5,259,619 USD                                    |                            | (180)                      |
| Bank of America N.A. | 9/6/2017           | 109,627,000 KRW             | 96,308 USD                                       | 915                        |                            |
| Bank of America N.A. | 9/6/2017           | 1,245,143,340 KRW           | 1,104,242 USD                                    | 10                         |                            |
| Bank of America N.A. | 9/6/2017           | 4,593,000 MXN               | 259,617 USD                                      |                            | (2,769)                    |
| Bank of America N.A. | 9/6/2017           | 52,173,030 MXN              | 2,917,815 USD                                    |                            | (206)                      |
| Bank of America N.A. | 9/6/2017           | 1,554,216 USD               | 1,943,550 AUD                                    | 9,208                      |                            |
| Bank of America N.A. | 9/6/2017           | 3,507,081 USD               | 4,370,100 CAD                                    | 7,361                      |                            |



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|                      |            |           |     |               |     |          |
|----------------------|------------|-----------|-----|---------------|-----|----------|
| Bank of America N.A. | 9/6/2017   | 1,326,428 | USD | 1,279,950     | CHF | (8,397)  |
| Bank of America N.A. | 9/6/2017   | 909,488   | USD | 6,127,800     | CNH | (19,779) |
| Bank of America N.A. | 9/6/2017   | 9,598,489 | USD | 8,093,400     | EUR | (36,778) |
| Bank of America N.A. | 9/6/2017   | 3,210,838 | USD | 2,430,750     | GBP | 67,537   |
| Bank of America N.A. | 9/6/2017   | 634,018   | USD | 40,796,700    | INR | (4,087)  |
| Bank of America N.A. | 9/6/2017   | 5,446,348 | USD | 599,542,650   | JPY | (7,483)  |
| Bank of America N.A. | 9/6/2017   | 1,153,990 | USD | 1,291,165,050 | KRW | 8,924    |
| Bank of America N.A. | 9/6/2017   | 3,022,786 | USD | 54,101,250    | MXN | (2,652)  |
| Bank of America N.A. | 10/5/2017  | 1,501,033 | USD | 1,888,950     | AUD | (39)     |
| Bank of America N.A. | 10/5/2017  | 3,399,585 | USD | 4,244,100     | CAD | (289)    |
| Bank of America N.A. | 10/5/2017  | 1,282,576 | USD | 1,227,450     | CHF | 15       |
| Bank of America N.A. | 10/5/2017  | 9,207,409 | USD | 7,721,700     | EUR | 126      |
| Bank of America N.A. | 10/5/2017  | 3,092,031 | USD | 2,388,750     | GBP | (135)    |
| Bank of America N.A. | 10/5/2017  | 607,736   | USD | 38,971,800    | INR | 249      |
| Bank of America N.A. | 10/5/2017  | 5,250,990 | USD | 576,434,250   | JPY | 115      |
| Bank of America N.A. | 10/5/2017  | 2,869,616 | USD | 51,550,800    | MXN | 302      |
| Bank of America N.A. | 10/12/2017 | 874,987   | USD | 5,779,200     | CNH | 51       |
| Bank of America N.A. | 10/12/2017 | 1,107,427 | USD | 1,248,513,000 | KRW | (155)    |
| Citibank N.A.        | 9/6/2017   | 1,874,250 | AUD | 1,489,924     | USD | (5)      |
| Citibank N.A.        | 9/6/2017   | 4,214,280 | CAD | 3,375,007     | USD | (73)     |
| Citibank N.A.        | 9/6/2017   | 1,234,170 | CHF | 1,287,083     | USD | (1)      |

*See Notes to Financial Statements.*

30 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| Counterparty      | Settlement Date | Amount and Description of |     | Amount and Description of |     | Unrealized Appreciation | Unrealized Depreciation |
|-------------------|-----------------|---------------------------|-----|---------------------------|-----|-------------------------|-------------------------|
|                   |                 | Currency to be Purchased  |     | Currency to be Sold       |     |                         |                         |
| Citibank N.A.     | 9/6/2017        | 5,909,400                 | CNH | 896,153                   | USD | \$                      | \$ (6)                  |
| Citibank N.A.     | 9/6/2017        | 7,804,860                 | EUR | 9,291,748                 | USD | 10                      |                         |
| Citibank N.A.     | 9/6/2017        | 2,344,230                 | GBP | 3,031,420                 | USD |                         | (1)                     |
| Citibank N.A.     | 9/6/2017        | 39,342,450                | INR | 615,398                   | USD |                         | (39)                    |
| Citibank N.A.     | 9/6/2017        | 578,173,050               | JPY | 5,259,442                 | USD |                         | (3)                     |
| Citibank N.A.     | 9/6/2017        | 1,245,143,340             | KRW | 1,104,320                 | USD |                         | (69)                    |
| Citibank N.A.     | 9/6/2017        | 52,173,030                | MXN | 2,917,618                 | USD |                         | (10)                    |
| Citibank N.A.     | 9/6/2017        | 1,554,216                 | USD | 1,943,550                 | AUD | 9,208                   |                         |
| Citibank N.A.     | 9/6/2017        | 3,507,227                 | USD | 4,370,100                 | CAD | 7,508                   |                         |
| Citibank N.A.     | 9/6/2017        | 1,326,519                 | USD | 1,279,950                 | CHF |                         | (8,306)                 |
| Citibank N.A.     | 9/6/2017        | 909,430                   | USD | 6,127,800                 | CNH |                         | (19,837)                |
| Citibank N.A.     | 9/6/2017        | 9,598,635                 | USD | 8,093,400                 | EUR |                         | (36,633)                |
| Citibank N.A.     | 9/6/2017        | 3,210,880                 | USD | 2,430,750                 | GBP | 67,578                  |                         |
| Citibank N.A.     | 9/6/2017        | 633,883                   | USD | 40,796,700                | INR |                         | (4,223)                 |
| Citibank N.A.     | 9/6/2017        | 5,446,461                 | USD | 599,542,650               | JPY |                         | (7,369)                 |
| Citibank N.A.     | 9/6/2017        | 1,153,970                 | USD | 1,291,165,050             | KRW | 8,904                   |                         |
| Citibank N.A.     | 9/6/2017        | 3,021,973                 | USD | 54,101,250                | MXN |                         | (3,465)                 |
| Citibank N.A.     | 10/5/2017       | 1,501,090                 | USD | 1,888,950                 | AUD | 17                      |                         |
| Citibank N.A.     | 10/5/2017       | 3,399,809                 | USD | 4,244,100                 | CAD |                         | (65)                    |
| Citibank N.A.     | 10/5/2017       | 1,282,520                 | USD | 1,227,450                 | CHF |                         | (42)                    |
| Citibank N.A.     | 10/5/2017       | 9,207,170                 | USD | 7,721,700                 | EUR |                         | (113)                   |
| Citibank N.A.     | 10/5/2017       | 3,092,139                 | USD | 2,388,750                 | GBP |                         | (28)                    |
| Citibank N.A.     | 10/5/2017       | 607,830                   | USD | 38,971,800                | INR | 343                     |                         |
| Citibank N.A.     | 10/5/2017       | 5,250,866                 | USD | 576,434,250               | JPY |                         | (10)                    |
| Citibank N.A.     | 10/5/2017       | 2,869,178                 | USD | 51,550,800                | MXN |                         | (136)                   |
| Citibank N.A.     | 10/12/2017      | 874,881                   | USD | 5,779,200                 | CNH |                         | (55)                    |
| Citibank N.A.     | 10/12/2017      | 1,107,417                 | USD | 1,248,513,000             | KRW |                         | (165)                   |
| HSBC Holdings PLC | 9/6/2017        | 1,428,000                 | AUD | 1,135,181                 | USD |                         | (5)                     |
| HSBC Holdings PLC | 9/6/2017        | 3,210,880                 | CAD | 2,571,358                 | USD | 21                      |                         |
| HSBC Holdings PLC | 9/6/2017        | 940,320                   | CHF | 980,639                   | USD |                         | (5)                     |
| HSBC Holdings PLC | 9/6/2017        | 4,502,400                 | CNH | 682,495                   | USD | 284                     |                         |
| HSBC Holdings PLC | 9/6/2017        | 5,946,560                 | EUR | 7,079,439                 | USD |                         | (5)                     |
| HSBC Holdings PLC | 9/6/2017        | 1,786,080                 | GBP | 2,303,668                 | USD | 5,985                   |                         |
| HSBC Holdings PLC | 9/6/2017        | 29,975,200                | INR | 468,998                   | USD |                         | (153)                   |
| HSBC Holdings PLC | 9/6/2017        | 440,512,800               | JPY | 4,007,212                 | USD |                         | (20)                    |
| HSBC Holdings PLC | 9/6/2017        | 948,680,640               | KRW | 843,662                   | USD |                         | (2,327)                 |
| HSBC Holdings PLC | 9/6/2017        | 39,750,880                | MXN | 2,222,961                 | USD |                         | (21)                    |
| HSBC Holdings PLC | 9/6/2017        | 1,554,134                 | USD | 1,943,550                 | AUD | 9,126                   |                         |
| HSBC Holdings PLC | 9/6/2017        | 3,507,028                 | USD | 4,370,100                 | CAD | 7,308                   |                         |
| HSBC Holdings PLC | 9/6/2017        | 1,326,457                 | USD | 1,279,950                 | CHF |                         | (8,368)                 |
| HSBC Holdings PLC | 9/6/2017        | 909,398                   | USD | 6,127,800                 | CNH |                         | (19,869)                |
| HSBC Holdings PLC | 9/6/2017        | 9,597,275                 | USD | 8,093,400                 | EUR |                         | (37,992)                |
| HSBC Holdings PLC | 9/6/2017        | 3,210,719                 | USD | 2,430,750                 | GBP | 67,418                  |                         |
| HSBC Holdings PLC | 9/6/2017        | 633,743                   | USD | 40,796,700                | INR |                         | (4,363)                 |

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|                           |            |           |     |               |     |       |         |
|---------------------------|------------|-----------|-----|---------------|-----|-------|---------|
| HSBC Holdings PLC         | 9/6/2017   | 5,445,784 | USD | 599,542,650   | JPY |       | (8,047) |
| HSBC Holdings PLC         | 9/6/2017   | 1,153,464 | USD | 1,291,165,050 | KRW | 8,398 |         |
| HSBC Holdings PLC         | 9/6/2017   | 3,021,758 | USD | 54,101,250    | MXN |       | (3,680) |
| HSBC Holdings PLC         | 10/5/2017  | 1,143,689 | USD | 1,439,200     | AUD | 15    |         |
| HSBC Holdings PLC         | 10/5/2017  | 2,590,341 | USD | 3,233,600     | CAD |       | (39)    |
| HSBC Holdings PLC         | 10/5/2017  | 977,175   | USD | 935,200       | CHF |       | (15)    |
| HSBC Holdings PLC         | 10/5/2017  | 7,014,951 | USD | 5,883,200     | EUR |       | (122)   |
| HSBC Holdings PLC         | 10/5/2017  | 2,349,802 | USD | 1,820,000     | GBP |       | (6,135) |
| HSBC Holdings PLC         | 10/5/2017  | 463,123   | USD | 29,692,800    | INR | 276   |         |
| HSBC Holdings PLC         | 10/5/2017  | 4,000,619 | USD | 439,188,000   | JPY |       | (47)    |
| HSBC Holdings PLC         | 10/5/2017  | 2,186,143 | USD | 39,276,800    | MXN |       |         |
| HSBC Holdings PLC         | 10/12/2017 | 666,278   | USD | 4,403,200     | CNH |       | (339)   |
| HSBC Holdings PLC         | 10/12/2017 | 846,088   | USD | 951,248,000   | KRW | 2,216 |         |
| JP Morgan Chase Bank N.A. | 9/6/2017   | 165,000   | AUD | 130,080       | USD | 1,086 |         |

*See Notes to Financial Statements.*

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

August 31, 2017

| Counterparty                       | Settlement Date | Amount and Description of |                     | Amount and Description of | Unrealized | Unrealized |              |
|------------------------------------|-----------------|---------------------------|---------------------|---------------------------|------------|------------|--------------|
|                                    |                 | Currency to be Purchased  | Currency to be Sold |                           |            |            | Appreciation |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 371,000                   | CAD                 | 292,181                   | USD        | \$ 4,928   | \$           |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 109,000                   | CHF                 | 113,309                   | USD        | 364        |              |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 520,000                   | CNH                 | 77,665                    | USD        | 1,192      |              |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 687,000                   | EUR                 | 808,686                   | USD        | 9,194      |              |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 206,000                   | GBP                 | 268,069                   | USD        |            | (1,682)      |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 50,856,000                | JPY                 | 462,855                   | USD        |            | (236)        |
| JP Morgan Chase Bank N.A.          | 9/6/2017        | 4,589,000                 | MXN                 | 254,506                   | USD        | 2,119      |              |
| Morgan Stanley & Co. International | 9/6/2017        | 1,874,250                 | AUD                 | 1,489,886                 | USD        | 32         |              |
| Morgan Stanley & Co. International | 9/6/2017        | 4,214,280                 | CAD                 | 3,374,834                 | USD        | 100        |              |
| Morgan Stanley & Co. International | 9/6/2017        | 1,234,170                 | CHF                 | 1,287,113                 | USD        |            | (31)         |
| Morgan Stanley & Co. International | 9/6/2017        | 5,909,400                 | CNH                 | 896,167                   | USD        |            | (20)         |
| Morgan Stanley & Co. International | 9/6/2017        | 7,804,860                 | EUR                 | 9,291,982                 | USD        |            | (224)        |
| Morgan Stanley & Co. International | 9/6/2017        | 2,344,230                 | GBP                 | 3,031,345                 | USD        | 74         |              |
| Morgan Stanley & Co. International | 9/6/2017        | 3,461,000                 | INR                 | 53,985                    | USD        | 149        |              |
| Morgan Stanley & Co. International | 9/6/2017        | 39,342,450                | INR                 | 615,435                   | USD        |            | (76)         |
| Morgan Stanley & Co. International | 9/6/2017        | 578,173,050               | JPY                 | 5,259,576                 | USD        |            | (137)        |
| Morgan Stanley & Co. International | 9/6/2017        | 109,524,000               | KRW                 | 96,175                    | USD        | 956        |              |
| Morgan Stanley & Co. International | 9/6/2017        | 1,245,143,340             | KRW                 | 1,107,562                 | USD        |            | (3,310)      |
| Morgan Stanley & Co. International | 9/6/2017        | 52,173,030                | MXN                 | 2,917,710                 | USD        |            | (101)        |
| Morgan Stanley & Co. International | 9/6/2017        | 1,554,212                 | USD                 | 1,943,550                 | AUD        | 9,204      |              |
| Morgan Stanley & Co. International | 9/6/2017        | 3,507,165                 | USD                 | 4,370,100                 | CAD        | 7,446      |              |
| Morgan Stanley & Co. International | 9/6/2017        | 1,326,517                 | USD                 | 1,279,950                 | CHF        |            | (8,307)      |
| Morgan Stanley & Co. International | 9/6/2017        | 909,607                   | USD                 | 6,127,800                 | CNH        |            | (19,660)     |
| Morgan Stanley & Co. International | 9/6/2017        | 9,598,554                 | USD                 | 8,093,400                 | EUR        |            | (36,714)     |
| Morgan Stanley & Co. International | 9/6/2017        | 3,210,853                 | USD                 | 2,430,750                 | GBP        | 67,551     |              |
| Morgan Stanley & Co. International | 9/6/2017        | 633,765                   | USD                 | 40,796,700                | INR        |            | (4,341)      |
| Morgan Stanley & Co. International | 9/6/2017        | 5,446,417                 | USD                 | 599,542,650               | JPY        |            | (7,414)      |
| Morgan Stanley & Co. International | 9/6/2017        | 1,152,771                 | USD                 | 1,291,165,050             | KRW        | 7,705      |              |
| Morgan Stanley & Co. International | 9/6/2017        | 3,021,694                 | USD                 | 54,101,250                | MXN        |            | (3,744)      |
| Morgan Stanley & Co. International | 10/5/2017       | 1,501,047                 | USD                 | 1,888,950                 | AUD        |            | (26)         |
| Morgan Stanley & Co. International | 10/5/2017       | 3,399,751                 | USD                 | 4,244,100                 | CAD        |            | (123)        |
| Morgan Stanley & Co. International | 10/5/2017       | 1,282,546                 | USD                 | 1,227,450                 | CHF        |            | (16)         |
| Morgan Stanley & Co. International | 10/5/2017       | 9,207,378                 | USD                 | 7,721,700                 | EUR        | 95         |              |
| Morgan Stanley & Co. International | 10/5/2017       | 3,092,039                 | USD                 | 2,388,750                 | GBP        |            | (128)        |
| Morgan Stanley & Co. International | 10/5/2017       | 607,755                   | USD                 | 38,971,800                | INR        | 268        |              |
| Morgan Stanley & Co. International | 10/5/2017       | 5,251,004                 | USD                 | 576,434,250               | JPY        | 129        |              |
| Morgan Stanley & Co. International | 10/5/2017       | 2,869,086                 | USD                 | 51,550,800                | MXN        |            | (228)        |
| Morgan Stanley & Co. International | 10/12/2017      | 874,972                   | USD                 | 5,779,200                 | CNH        | 37         |              |
| Morgan Stanley & Co. International | 10/12/2017      | 1,110,612                 | USD                 | 1,248,513,000             | KRW        | 3,030      |              |
| UBS AG                             | 9/6/2017        | 1,874,250                 | AUD                 | 1,489,924                 | USD        |            | (5)          |
| UBS AG                             | 9/6/2017        | 4,214,280                 | CAD                 | 3,374,929                 | USD        | 5          |              |
| UBS AG                             | 9/6/2017        | 1,234,170                 | CHF                 | 1,287,083                 | USD        |            | (1)          |
| UBS AG                             | 9/6/2017        | 5,909,400                 | CNH                 | 895,784                   | USD        | 363        |              |
| UBS AG                             | 9/6/2017        | 7,804,860                 | EUR                 | 9,291,748                 | USD        | 10         |              |

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|        |          |               |     |             |     |        |          |
|--------|----------|---------------|-----|-------------|-----|--------|----------|
| UBS AG | 9/6/2017 | 2,344,230     | GBP | 3,031,420   | USD |        | (1)      |
| UBS AG | 9/6/2017 | 39,342,450    | INR | 615,418     | USD |        | (59)     |
| UBS AG | 9/6/2017 | 578,173,050   | JPY | 5,259,442   | USD |        | (3)      |
| UBS AG | 9/6/2017 | 1,245,143,340 | KRW | 1,107,034   | USD |        | (2,782)  |
| UBS AG | 9/6/2017 | 52,173,030    | MXN | 2,917,636   | USD |        | (28)     |
| UBS AG | 9/6/2017 | 1,184,156     | USD | 1,480,800   | AUD | 7,007  |          |
| UBS AG | 9/6/2017 | 2,672,115     | USD | 3,329,600   | CAD | 5,662  |          |
| UBS AG | 9/6/2017 | 1,010,673     | USD | 975,200     | CHF |        | (6,337)  |
| UBS AG | 9/6/2017 | 693,042       | USD | 4,668,800   | CNH |        | (14,971) |
| UBS AG | 9/6/2017 | 7,313,061     | USD | 6,166,400   | EUR |        | (28,096) |
| UBS AG | 9/6/2017 | 2,446,335     | USD | 1,852,000   | GBP | 51,438 |          |
| UBS AG | 9/6/2017 | 483,147       | USD | 31,083,200  | INR |        | (3,029)  |
| UBS AG | 9/6/2017 | 4,149,643     | USD | 456,794,400 | JPY |        | (5,656)  |
| UBS AG | 9/6/2017 | 878,545       | USD | 983,744,800 | KRW | 6,114  |          |

*See Notes to Financial Statements.*

32 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| Counterparty | Amount and Description of |                             |     |  |     |                   | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|--------------|---------------------------|-----------------------------|-----|--|-----|-------------------|----------------------------|----------------------------|
|              | Settlement<br>Date        | Currency to be<br>Purchased |     | Amount and Description of<br>Currency to be Sold |     |                   |                            |                            |
| UBS AG       | 9/6/2017                  | 2,302,455                   | USD | 41,220,000                                       | MXN | \$                | \$ (2,640)                 |                            |
| UBS AG       | 10/5/2017                 | 1,501,088                   | USD | 1,888,950  | AUD | 15                |                            |                            |
| UBS AG       | 10/5/2017                 | 3,399,866                   | USD | 4,244,100  | CAD |                   | (8)                        |                            |
| UBS AG       | 10/5/2017                 | 1,282,525                   | USD | 1,227,450  | CHF |                   | (36)                       |                            |
| UBS AG       | 10/5/2017                 | 9,207,100                   | USD | 7,721,700  | EUR |                   | (183)                      |                            |
| UBS AG       | 10/5/2017                 | 3,092,110                   | USD | 2,388,750  | GBP |                   | (57)                       |                            |
| UBS AG       | 10/5/2017                 | 607,909                     | USD | 38,971,800                                       | INR | 422               |                            |                            |
| UBS AG       | 10/5/2017                 | 5,250,851                   | USD | 576,434,250                                      | JPY |                   | (24)                       |                            |
| UBS AG       | 10/5/2017                 | 2,869,143                   | USD | 51,550,800                                       | MXN |                   | (171)                      |                            |
| UBS AG       | 10/12/2017                | 874,549                     | USD | 5,779,200  | CNH |                   | (386)                      |                            |
| UBS AG       | 10/12/2017                | 1,110,221                   | USD | 1,248,513,000                                    | KRW | 2,638             |                            |                            |
|              |                           |                             |     |  |     | <b>\$ 489,030</b> | <b>\$ (411,339)</b>        |                            |

As of August 31, 2017, the Fund held \$250,000 of cash collateral from the counterparty, Morgan Stanley & Co. International, for foreign currency contracts.

**CURRENCY LEGEND**

|     |                           |
|-----|---------------------------|
| AUD | Australian dollar         |
| CAD | Canadian dollar           |
| CHF | Swiss franc               |
| CNH | Offshore Chinese renminbi |
| EUR | Euro                      |
| GBP | British pound             |
| INR | Indian rupee              |
| 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**

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

August 31, 2017

|  | Principal<br>Amount | Value                |
|--|---------------------|----------------------|
| <b>Investments</b>                           |                     |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 87.9%</b>     |                     |                      |
| <b>U.S. Treasury Bills 87.9%</b>             |                     |                      |
| U.S. Treasury Bills                          |                     |                      |
| 0.89%, 9/21/17*                              | \$ 10,000,000       | \$ 9,995,062         |
| 0.98%, 12/7/17*                              | 10,000,000          | 9,973,838            |
| <b>TOTAL INVESTMENTS IN SECURITIES 87.9%</b> |                     |                      |
| (Cost: \$19,971,421)                         |                     | <b>19,968,900</b>    |
| Other Assets less Liabilities 12.1%          |                     | 2,742,466            |
| <b>NET ASSETS 100.0%</b>                     |                     | <b>\$ 22,711,366</b> |

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

**FINANCIAL DERIVATIVE INSTRUMENTS**

**FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| Counterparty                       | Settlement Amount and Description of Amount and Description of |                          |     |                     |     |                     | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|------------------------------------|--|--------------------------|-----|---------------------|-----|---------------------|----------------------------|----------------------------|
|                                    | Date   | Currency to be Purchased |     | Currency to be Sold |     |                     |                            |                            |
| BNP Paribas SA                     | 9/1/2017   | 13,600,000               | BRL | 4,028,436           | USD | \$ 293,895          | \$                         |                            |
| BNP Paribas SA                     | 9/1/2017   | 23,470,000               | BRL | 7,418,294           | USD | 40,906              |                            |                            |
| BNP Paribas SA                     | 9/1/2017   | 7,409,863                | USD | 23,470,000          | BRL |                     | (49,337)                   |                            |
| BNP Paribas SA                     | 9/1/2017   | 4,298,628                | USD | 13,600,000          | BRL |                     | (23,703)                   |                            |
| BNP Paribas SA                     | 10/3/2017  | 24,043,000               | BRL | 7,556,652           | USD | 51,484              |                            |                            |
| Bank of America N.A.               | 9/1/2017   | 9,400,000                | BRL | 2,782,876           | USD | 204,617             |                            |                            |
| Bank of America N.A.               | 9/1/2017   | 2,971,111                | USD | 9,400,000           | BRL |                     | (16,383)                   |                            |
| Barclays Bank PLC                  | 9/1/2017   | 15,610,000               | BRL | 4,898,638           | USD | 62,509              |                            |                            |
| Barclays Bank PLC                  | 9/1/2017   | 4,933,940                | USD | 15,610,000          | BRL |                     | (27,207)                   |                            |
| Citibank N.A.                      | 9/1/2017   | 12,700,000               | BRL | 3,759,287           | USD | 277,008             |                            |                            |
| Citibank N.A.                      | 9/1/2017   | 19,100,000               | BRL | 5,993,191           | USD | 77,142              |                            |                            |
| Citibank N.A.                      | 9/1/2017   | 4,014,160                | USD | 12,700,000          | BRL |                     | (22,135)                   |                            |
| Citibank N.A.                      | 9/1/2017   | 6,037,044                | USD | 19,100,000          | BRL |                     | (33,289)                   |                            |
| Goldman Sachs                      | 9/1/2017   | 23,470,000               | BRL | 7,418,294           | USD | 40,906              |                            |                            |
| Goldman Sachs                      | 9/1/2017   | 7,411,033                | USD | 23,470,000          | BRL |                     | (48,167)                   |                            |
| Goldman Sachs                      | 11/3/2017  | 24,120,000               | BRL | 7,547,170           | USD | 52,235              |                            |                            |
| Morgan Stanley & Co. International | 9/1/2017   | 23,470,000               | BRL | 7,418,295           | USD | 40,905              |                            |                            |
| Morgan Stanley & Co. International | 9/1/2017   | 7,409,161                | USD | 23,470,000          | BRL |                     | (50,039)                   |                            |
| Morgan Stanley & Co. International | 12/4/2017  | 24,211,500               | BRL | 7,544,639           | USD | 49,832              |                            |                            |
|                                    |  |                          |     |                     |     | <b>\$ 1,191,439</b> | <b>\$ (270,260)</b>        |                            |

As of August 31, 2017, the Fund held securities collateral from the counterparty, Bank of America N.A., for foreign currency contracts. The securities collateral held was comprised entirely of U.S. Treasury securities having a market value of \$215,997 as of August 31, 2017.

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As of August 31, 2017, the Fund held securities collateral from the counterparty, Citibank N.A., for foreign currency contracts. The securities collateral held was comprised entirely of U.S. Treasury securities having a market value of \$63,177 as of August 31, 2017.

### **CURRENCY LEGEND**

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****WisdomTree Chinese Yuan Strategy Fund (CYB)**

August 31, 2017

| Investments   | Principal<br>Amount | Value                |
|---|---------------------|----------------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 63.2%</b>  |                     |                      |
| <b>U.S. Treasury Bills 63.2%</b>  |                     |                      |
| U.S. Treasury Bills   |                     |                      |
| 0.95%, 9/7/17*  | \$ 16,242,000       | \$ 16,239,630        |
| 0.98%, 9/21/17*   | 8,000,000           | 7,996,049            |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>  |                     |                      |
| (Cost: \$24,235,196)  |                     | <b>24,235,679</b>    |
| <b>REPURCHASE AGREEMENT 32.0%</b>   |                     |                      |
| <b>United States 32.0%</b>  |                     |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 1.07% due 9/1/17; Proceeds at maturity \$12,250,364 (fully collateralized by Fannie Mae, 10.00% due 4/25/20, Freddie Mac, 0.00% 5.50% due 12/15/27 8/1/35 and U.S. Treasury Note, 1.38% due 1/15/20; Market value \$12,495,543) |                     |                      |
| (Cost: \$12,250,000)  | 12,250,000          | <b>12,250,000</b>    |
| <b>TOTAL INVESTMENTS IN SECURITIES 95.2%</b>  |                     |                      |
| (Cost: \$36,485,196)  |                     | <b>36,485,679</b>    |
| Other Assets less Liabilities 4.8%  |                     | 1,826,192            |
| <b>NET ASSETS 100.0%</b>  |                     | <b>\$ 38,311,871</b> |

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| Counterparty                       | Settlement<br>Date | Amount and Description of |  | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|------------------------------------|--------------------|---------------------------|--|----------------------------|----------------------------|
|                                    |                    | Currency to be Purchased  | Amount and Description of<br>Currency to be Sold |                            |                            |
| Citibank N.A.                      | 11/13/2017         | 31,949,458 CNY            | 4,713,283 USD                                    | \$ 108,348                 | \$                         |
| Goldman Sachs                      | 10/20/2017         | 32,242,710 CNY            | 4,713,157 USD                                    | 159,005                    |                            |
| Goldman Sachs                      | 11/13/2017         | 33,253,516 CNY            | 4,903,202 USD                                    | 115,230                    |                            |
| HSBC Holdings PLC                  | 10/20/2017         | 30,978,290 CNY            | 4,528,990 USD                                    | 152,107                    |                            |
| JP Morgan Chase Bank N.A.          | 9/18/2017          | 4,635,185 USD             | 30,678,900 CNH                                   |                            | (6,740)                    |
| JP Morgan Chase Bank N.A.          | 10/20/2017         | 31,265,040 CNH            | 4,567,573 USD                                    | 154,408                    |                            |
| JP Morgan Chase Bank N.A.          | 12/13/2017         | 30,687,540 CNH            | 4,614,807 USD                                    | 5,044                      |                            |
| Morgan Stanley & Co. International | 10/20/2017         | 30,038,960 CNH            | 4,389,287 USD                                    | 147,519                    |                            |
| Royal Bank of Canada               | 9/18/2017          | 31,931,100 CNH            | 4,639,462 USD                                    | 191,929                    |                            |
| UBS AG                             | 9/18/2017          | 4,824,522 USD             | 31,931,100 CNH                                   |                            | (6,870)                    |

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|                       |            |            |     |           |     |         |                                 |
|-----------------------|------------|------------|-----|-----------|-----|---------|---------------------------------|
| UBS AG                | 12/13/2017 | 31,940,092 | CNH | 4,803,021 | USD | 5,394   |                                 |
| Westpac Banking Corp. | 9/18/2017  | 30,678,900 | CNH | 4,469,797 | USD | 172,128 |                                 |
|                       |            |            |     |           |     |         | <b>\$ 1,211,112 \$ (13,610)</b> |

### CURRENCY LEGEND

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

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 35

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

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|---|-----------------------------|----------------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 66.9%</b>  |                             |                      |
| <b>U.S. Treasury Bills 66.9%</b>  |                             |                      |
| U.S. Treasury Bills   |                             |                      |
| 0.95%, 9/7/17*  | \$ 16,086,000               | \$ 16,083,652        |
| 0.98%, 9/21/17*   | 17,220,000                  | 17,211,496           |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>  |                             |                      |
| (Cost: \$33,294,296)  |                             | <b>33,295,148</b>    |
| <b>REPURCHASE AGREEMENT 31.6%</b>   |                             |                      |
| <b>United States 31.6%</b>  |                             |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 1.07% due 9/1/17; Proceeds at maturity \$15,710,467 (fully collateralized by Fannie Mae, 3.00% 5.00% due 12/1/19 7/1/47, Freddie Mac, 3.00% 4.00% due 3/1/32 3/1/46, Ginnie Mae, 3.00% 6.00% due 11/15/33 7/20/67 and U.S. Treasury Bond Coupon Strips, 0.00% due 5/15/25 2/15/40; Market value \$16,435,853) |                             |                      |
| (Cost: \$15,710,000)  | 15,710,000                  | <b>15,710,000</b>    |
| <b>TOTAL INVESTMENTS IN SECURITIES 98.5%</b>  |                             |                      |
| (Cost: \$49,004,296)  |                             | <b>49,005,148</b>    |
| <b>Other Assets less Liabilities 1.5%</b>   |                             | 749,833              |
| <b>NET ASSETS 100.0%</b>  |                             | <b>\$ 49,754,981</b> |

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| <b>Counterparty</b>                | <b>Settlement<br/>Date</b> | <b>Amount and Description of<br/>Currency to be Purchased</b> | <b>Amount and Description of<br/>Currency to be Sold</b> | <b>Unrealized<br/>Appreciation</b> | <b>Unrealized<br/>Depreciation</b> |
|------------------------------------|----------------------------|---|--|------------------------------------|------------------------------------|
| Bank of America N.A.               | 11/7/2017                  | 9,895,000 BRL   | 3,099,355 USD  | \$ 16,487                          | \$                                 |
| Bank of America N.A.               | 11/7/2017                  | 1,996,400,000 CLP   | 3,059,312 USD  | 112,166                            |                                    |
| Citibank N.A.                      | 11/7/2017                  | 187,900,000 RUB   | 3,091,083 USD  | 107,672                            |                                    |
| Citibank N.A.                      | 11/7/2017                  | 11,245,000 TRY  | 3,097,156 USD  | 97,506                             |                                    |
| Citibank N.A.                      | 11/7/2017                  | 93,077,639 TWD  | 3,093,514 USD  | 4,854                              |                                    |
| Credit Suisse International        | 11/7/2017                  | 20,900,000 CNH  | 3,082,141 USD  | 71,077                             |                                    |
| Credit Suisse International        | 11/7/2017                  | 41,493,580,000 IDR  | 3,086,172 USD  | 2,947                              |                                    |
| Morgan Stanley & Co. International | 11/7/2017                  | 200,535,000 INR   | 3,094,676 USD  | 20,389                             |                                    |
| Morgan Stanley & Co. International | 11/7/2017                  | 3,446,460,000 KRW   | 3,078,846 USD  |                                    | (21,670)                           |
| Royal Bank of Canada               | 11/7/2017                  | 13,185,000 MYR  | 3,069,991 USD  | 19,672                             |                                    |
| Royal Bank of Canada               | 11/7/2017                  | 155,890,000 PHP   | 3,061,469 USD  |                                    | (39,830)                           |
| Royal Bank of Canada               | 11/7/2017                  | 103,020,000 THB   | 3,094,623 USD  | 9,536                              |                                    |

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|                             |           |               |     |           |     |                    |
|-----------------------------|-----------|---------------|-----|-----------|-----|--------------------|
| State Street Bank and Trust | 11/7/2017 | 11,245,000    | PLN | 3,107,598 | USD | 40,026             |
| State Street Bank and Trust | 11/7/2017 | 40,755,000    | ZAR | 3,085,490 | USD | 19,045             |
| UBS AG                      | 11/7/2017 | 9,438,310,000 | COP | 3,120,206 | USD | 59,127             |
| UBS AG                      | 11/7/2017 | 55,540,000    | MXN | 3,082,131 | USD | 2,863              |
|                             |           |               |     |           |     | <b>\$ 583,367</b>  |
|                             |           |               |     |           |     | <b>\$ (61,500)</b> |

### CURRENCY LEGEND

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

*See Notes to Financial Statements.*

36 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| Investments  | Principal<br>Amount |     | Value            |
|--|---------------------|-----|------------------|
| <b>FOREIGN GOVERNMENT AGENCIES 12.7%</b>                                     |                     |     |                  |
| <b>Australia 12.7%</b>   |                     |     |                  |
| Queensland Treasury Corp.<br>6.00%, 7/21/22, Series 22, Reg S                | 1,076,000           | AUD | \$ 991,066       |
| South Australian Government Financing Authority<br>5.00%, 5/20/21, Series 21 | 978,000             | AUD | 850,232          |
| Western Australian Treasury Corp.<br>7.00%, 10/15/19, Series 19              | 392,000             | AUD | 342,281          |
| 5.00%, 7/23/25, Reg S  | 780,000             | AUD | 703,562          |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>                                     |                     |     |                  |
| (Cost: \$2,967,490)  |                     |     | <b>2,887,141</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 60.4%</b>                                  |                     |     |                  |
| <b>China 3.8%</b>  |                     |     |                  |
| China Government Bond<br>2.36%, 8/18/21, Reg S                               | 2,500,000           | CNY | 359,668          |
| 3.10%, 6/29/22   | 2,500,000           | CNY | 368,044          |
| 3.48%, 6/29/27, Reg S  | 1,000,000           | CNY | 146,414          |
| <b>Total China</b>   |                     |     | <b>874,126</b>   |
| <b>Hong Kong 6.1%</b>  |                     |     |                  |
| Hong Kong Government Bond<br>1.51%, 2/24/27                                  | 650,000             | HKD | 83,958           |
| Hong Kong Government Bond Programme<br>1.06%, 2/5/20                         | 4,200,000           | HKD | 539,675          |
| 2.46%, 8/4/21  | 3,450,000           | HKD | 464,309          |
| 1.10%, 1/17/23   | 2,300,000           | HKD | 292,311          |
| <b>Total Hong Kong</b>   |                     |     | <b>1,380,253</b> |
| <b>India 1.9%</b>  |                     |     |                  |
| India Government Bond<br>8.27%, 6/9/20                                       | 26,000,000          | INR | 425,794          |
| <b>Indonesia 10.3%</b>   |                     |     |                  |
| Indonesia Treasury Bond<br>7.88%, 4/15/19, Series FR69                       | 3,997,000,000       | IDR | 306,615          |
| 12.80%, 6/15/21, Series FR34   | 6,828,000,000       | IDR | 623,362          |
| 7.00%, 5/15/22, Series FR61  | 8,534,000,000       | IDR | 660,262          |
| 8.38%, 9/15/26, Series FR56  | 9,150,000,000       | IDR | 760,900          |
| <b>Total Indonesia</b>   |                     |     | <b>2,351,139</b> |
| <b>Malaysia 6.0%</b>   |                     |     |                  |

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|   |               |     |                   |
|---|---------------|-----|-------------------|
| Malaysia Government Bond                    |               |     |                   |
| 3.26%, 3/1/18, Series 0213                  | 1,062,000     | MYR | 249,006           |
| 4.38%, 11/29/19, Series 0902                | 596,000       | MYR | 142,563           |
| 4.16%, 7/15/21, Series 0111                 | 850,000       | MYR | 203,518           |
| 3.48%, 3/15/23, Series 0313                 | 1,232,000     | MYR | 283,846           |
| 3.96%, 9/15/25, Series 0115                 | 2,110,000     | MYR | 494,335           |
| <b>Total Malaysia</b>                       |               |     | <b>1,373,268</b>  |
| <b>New Zealand 3.2%</b>                     |               |     |                   |
| New Zealand Government Bond                 |               |     |                   |
| 5.00%, 3/15/19, Series 319, Reg S           | 379,000       | NZD | 284,193           |
| 6.00%, 5/15/21, Series 521, Reg S           | 544,000       | NZD | 442,116           |
| <b>Total New Zealand</b>                    |               |     | <b>726,309</b>    |
| <b>Philippines 5.8%</b>                     |               |     |                   |
| Philippine Government Bond                  |               |     |                   |
| 5.00%, 8/18/18, Series 7-51                 | 14,700,000    | PHP | 292,940           |
| 3.50%, 3/20/21, Series 7-57                 | 23,610,000    | PHP | 455,324           |
| 3.63%, 9/9/25, Series 1060                  | 21,166,000    | PHP | 390,683           |
| Philippine Government International Bond    |               |     |                   |
| 3.90%, 11/26/22                             | 10,000,000    | PHP | 192,988           |
| <b>Total Philippines</b>                    |               |     | <b>1,331,935</b>  |
| <b>Singapore 6.2%</b>                       |               |     |                   |
| Singapore Government Bond                   |               |     |                   |
| 2.50%, 6/1/19                               | 522,000       | SGD | 392,615           |
| 2.25%, 6/1/21                               | 485,000       | SGD | 366,607           |
| 2.75%, 7/1/23                               | 90,000        | SGD | 69,972            |
| 3.00%, 9/1/24                               | 329,000       | SGD | 260,196           |
| 2.88%, 7/1/29                               | 423,000       | SGD | 333,759           |
| <b>Total Singapore</b>                      |               |     | <b>1,423,149</b>  |
| <b>South Korea 4.4%</b>                     |               |     |                   |
| Korea Treasury Bond                         |               |     |                   |
| 5.75%, 9/10/18, Series 1809                 | 277,720,000   | KRW | 256,986           |
| 3.75%, 6/10/22, Series 2206                 | 334,870,000   | KRW | 320,849           |
| 3.50%, 3/10/24, Series 2403                 | 437,090,000   | KRW | 420,470           |
| <b>Total South Korea</b>                    |               |     | <b>998,305</b>    |
| <b>Thailand 12.7%</b>                       |               |     |                   |
| Thailand Government Bond                    |               |     |                   |
| 2.55%, 6/26/20                              | 15,559,000    | THB | 481,831           |
| 1.88%, 6/17/22                              | 23,800,000    | THB | 719,435           |
| 3.63%, 6/16/23                              | 19,113,000    | THB | 631,227           |
| 3.85%, 12/12/25                             | 14,622,000    | THB | 494,164           |
| 4.88%, 6/22/29                              | 15,452,000    | THB | 576,371           |
| <b>Total Thailand</b>                       |               |     | <b>2,903,028</b>  |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> |               |     |                   |
| (Cost: \$14,281,126)                        |               |     | <b>13,787,306</b> |
| <b>SUPRANATIONAL BONDS 10.4%</b>            |               |     |                   |
| Asian Development Bank                      |               |     |                   |
| 2.85%, 10/21/20                             | 4,000,000     | CNY | 591,008           |
| European Investment Bank                    |               |     |                   |
| 7.20%, 7/9/19, Reg S                        | 5,190,000,000 | IDR | 397,839           |
| International Finance Corp.                 |               |     |                   |
| 8.25%, 6/10/21                              | 41,860,000    | INR | 710,876           |
| Nordic Investment Bank                      |               |     |                   |
| 3.50%, 1/30/18                              | 945,000       | NZD | 680,601           |
| <b>TOTAL SUPRANATIONAL BONDS</b>            |               |     |                   |
| (Cost: \$2,560,562)                         |               |     | <b>2,380,324</b>  |

*See Notes to Financial Statements.*



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

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|--|-----------------------------|----------------------|
| <b>REPURCHASE AGREEMENT 11.0%</b>  |                             |                      |
| <b>United States 11.0%</b>   |                             |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 1.07% due 9/1/17; Proceeds at maturity (fully collateralized by Fannie Mae, 4.00% - 4.50% due 5/1/44 - 9/1/47 and U.S. Treasury Bond Coupon Strips, 0.00% due 5/15/31 - 2/15/40; Market value \$2,551,208) | 2,500,000                   | \$ 2,500,000         |
| (Cost: \$2,500,000)  |                             |                      |
| <b>TOTAL INVESTMENTS IN SECURITIES 94.5%</b>   |                             | <b>21,554,771</b>    |
| (Cost: \$22,309,178)   |                             |                      |
| Other Assets less Liabilities 5.5%   |                             | 1,255,930            |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 22,810,701</b> |

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

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| <b>Counterparty</b>                | <b>Settlement<br/>Date</b> | <b>Amount and Description<br/>of<br/>Currency to</b> |     | <b>Amount and Description of<br/>Currency to</b> |     | <b>Unrealized<br/>Appreciation</b> | <b>Unrealized<br/>Depreciation</b> |
|------------------------------------|----------------------------|--|-----|--|-----|------------------------------------|------------------------------------|
|                                    |                            | <b>be Purchased</b>                                  |     | <b>be Sold</b>                                   |     |                                    |                                    |
| HSBC Holdings PLC                  | 9/20/2017                  | 15,535,000   | INR | 239,055  | USD | \$ 3,325                           | \$                                 |
| Morgan Stanley & Co. International | 9/20/2017                  | 665,380,000  | KRW | 592,397  | USD |                                    | (2,425)                            |
| Royal Bank of Canada               | 9/20/2017                  | 14,336,665   | TWD | 475,354  | USD | 746                                |                                    |
| Societe Generale                   | 9/20/2017                  | 626,240,000  | KRW | 557,609  | USD |                                    | (2,342)                            |
| Societe Generale                   | 9/20/2017                  | 13,493,332   | TWD | 447,317  | USD | 777                                |                                    |
| State Street Bank and Trust        | 9/20/2017                  | 665,380,000  | KRW | 592,455  | USD |                                    | (2,483)                            |
| UBS AG                             | 9/20/2017                  | 14,336,665   | TWD | 475,078  | USD | 1,022                              |                                    |
|                                    |                            |  |     |  |     | \$ 5,870                           | \$ (7,250)                         |

**CURRENCY LEGEND**

AUD Australian dollar



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

38 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments****WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)**

August 31, 2017

|   | Principal<br>Amount | Value            |
|---|---------------------|------------------|
| <b>Investments in Long Securities</b>               |                     |                  |
| <b>U.S. GOVERNMENT AGENCIES 29.9%</b>               |                     |                  |
| <b>Federal Home Loan Bank 0.8%</b>                  |                     |                  |
| Federal Home Loan Bank                              |                     |                  |
| 5.50%, 7/15/36                                      | \$ 150,000          | \$ 206,282       |
| <b>Federal Home Loan Mortgage Corporation 8.6%</b>  |                     |                  |
| 2.38%, 1/13/22                                      | 197,000             | 202,392          |
| 2.50%, 9/1/32 <sup>(a)</sup>                        | 150,000             | 152,104          |
| 3.00%, 9/1/32 <sup>(a)</sup>                        | 100,000             | 103,307          |
| 4.00%, 5/1/34                                       | 183,331             | 195,812          |
| 4.00%, 12/1/43                                      | 41,962              | 44,426           |
| 4.50%, 1/1/44                                       | 53,820              | 57,854           |
| 3.50%, 1/1/45                                       | 75,897              | 78,736           |
| 3.50%, 8/1/45                                       | 130,483             | 135,363          |
| 4.00%, 11/1/45                                      | 88,989              | 94,121           |
| 3.50%, 5/1/46                                       | 42,991              | 44,599           |
| 3.00%, 9/1/46                                       | 152,354             | 154,233          |
| 3.00%, 10/1/46                                      | 142,197             | 143,950          |
| 3.00%, 11/1/46                                      | 120,218             | 121,700          |
| 4.00%, 11/1/46                                      | 45,458              | 48,079           |
| 3.50%, 12/1/46                                      | 189,244             | 196,322          |
| 3.00%, 2/1/47                                       | 24,278              | 24,578           |
| 4.50%, 5/1/47                                       | 94,719              | 101,806          |
| 4.00%, 9/1/47 <sup>(a)</sup>                        | 70,000              | 73,987           |
| 4.50%, 9/1/47 <sup>(a)</sup>                        | 75,000              | 80,613           |
| <b>Total Federal Home Loan Mortgage Corporation</b> |                     | <b>2,053,982</b> |
| <b>Federal National Mortgage Association 11.9%</b>  |                     |                  |
| 4.00%, 8/1/18                                       | 6,588               | 6,818            |
| 4.00%, 7/1/19                                       | 20,977              | 21,708           |
| 5.50%, 10/1/25                                      | 82,719              | 91,465           |
| 4.00%, 7/1/26                                       | 17,995              | 18,863           |
| 3.50%, 12/1/26                                      | 21,555              | 22,507           |
| 2.50%, 8/1/28                                       | 28,493              | 29,077           |
| 3.00%, 11/1/28                                      | 28,097              | 29,072           |
| 3.00%, 7/1/29                                       | 112,717             | 116,638          |
| 2.50%, 6/1/31                                       | 43,754              | 44,423           |
| 4.00%, 4/1/32                                       | 79,337              | 84,568           |
| 2.50%, 9/1/32 <sup>(a)</sup>                        | 150,000             | 152,121          |
| 3.50%, 9/1/32 <sup>(a)</sup>                        | 125,000             | 130,493          |
| 4.00%, 8/1/34                                       | 128,816             | 137,390          |
| 4.50%, 9/1/39                                       | 40,205              | 43,396           |
| 3.50%, 6/1/42                                       | 54,650              | 56,880           |
| 3.50%, 5/1/43                                       | 40,962              | 42,560           |
| 4.00%, 6/1/43                                       | 16,401              | 17,402           |
| 3.00%, 8/1/43                                       | 72,382              | 73,612           |

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|                              |         |         |
|------------------------------|---------|---------|
| 4.00%, 11/1/43               | 35,973  | 38,093  |
| 4.50%, 5/1/44                | 31,906  | 34,391  |
| 4.00%, 9/1/44                | 134,741 | 142,546 |
| 4.00%, 10/1/44               | 40,480  | 42,827  |
| 3.50%, 4/1/45                | 147,082 | 152,974 |
| 3.50%, 2/1/46                | 91,956  | 95,370  |
| 3.50%, 4/1/46                | 39,596  | 41,066  |
| 4.00%, 4/1/46                | 39,715  | 41,998  |
| 3.50%, 5/1/46                | 214,843 | 222,819 |
| 3.00%, 9/1/46                | 141,246 | 142,998 |
| 3.00%, 10/1/46               | 47,548  | 48,138  |
| 4.00%, 10/1/46               | 45,490  | 48,108  |
| 3.00%, 11/1/46               | 142,514 | 144,323 |
| 3.50%, 11/1/46               | 47,068  | 48,816  |
| 3.00%, 1/1/47                | 195,009 | 197,428 |
| 3.00%, 9/1/47 <sup>(a)</sup> | 50,000  | 50,580  |
| 3.50%, 9/1/47 <sup>(a)</sup> | 50,000  | 51,810  |
| 4.00%, 9/1/47 <sup>(a)</sup> | 75,000  | 79,254  |
| 4.50%, 9/1/47 <sup>(a)</sup> | 100,000 | 107,594 |

**Total Federal National Mortgage Association 2,850,126**

|  |         |         |
|--|---------|---------|
| <b>Government National Mortgage Association 8.6%</b> |         |         |
| 5.00%, 2/20/43                                       | 73,441  | 79,960  |
| 5.00%, 4/20/44                                       | 161,121 | 173,377 |
| 3.50%, 7/20/44                                       | 237,629 | 248,511 |
| 4.00%, 7/20/44                                       | 113,958 | 121,002 |
| 5.00%, 7/20/44                                       | 30,114  | 32,346  |
| 3.50%, 8/20/44                                       | 294,321 | 307,731 |
| 5.00%, 8/20/44                                       | 28,169  | 30,346  |
| 3.00%, 12/20/45                                      | 298,528 | 305,085 |
| 3.00%, 8/20/46                                       | 69,011  | 70,527  |
| 3.50%, 9/20/46                                       | 268,231 | 280,118 |
| 4.00%, 12/20/46                                      | 94,314  | 99,735  |
| 4.00%, 1/20/47                                       | 87,608  | 92,773  |
| 3.00%, 9/1/47 <sup>(a)</sup>                         | 150,000 | 153,123 |
| 4.00%, 9/1/47 <sup>(a)</sup>                         | 50,000  | 52,697  |

**Total Government National Mortgage Association 2,047,331**

**TOTAL U.S. GOVERNMENT AGENCIES**

(Cost: \$7,069,920) **7,157,721**

|  |           |           |
|--|-----------|-----------|
| <b>U.S. GOVERNMENT OBLIGATIONS 33.6%</b> |           |           |
| <b>U.S. Treasury Bonds 7.5%</b>          |           |           |
| U.S. Treasury Bond                       |           |           |
| 6.88%, 8/15/25                           | 401,000   | 545,791   |
| 5.38%, 2/15/31                           | 25,000    | 34,142    |
| 4.50%, 2/15/36                           | 50,000    | 65,823    |
| 3.50%, 2/15/39                           | 20,000    | 23,128    |
| 3.63%, 8/15/43                           | 75,000    | 88,248    |
| 2.50%, 5/15/46                           | 1,075,000 | 1,025,786 |
| 2.25%, 8/15/46                           | 30,000    | 27,097    |

**Total U.S. Treasury Bonds 1,810,015**

|                                  |           |           |
|----------------------------------|-----------|-----------|
| <b>U.S. Treasury Notes 26.1%</b> |           |           |
| U.S. Treasury Note               |           |           |
| 0.88%, 1/15/18                   | 555,000   | 554,517   |
| 1.63%, 12/31/19                  | 2,650,000 | 2,666,097 |
| 2.63%, 11/15/20                  | 300,000   | 310,687   |
| 3.63%, 2/15/21                   | 300,000   | 321,264   |
| 1.75%, 5/15/22                   | 30,000    | 30,091    |
| 1.63%, 11/15/22                  | 772,000   | 767,326   |
| 2.00%, 2/15/25                   | 250,000   | 250,127   |
| 2.00%, 8/15/25                   | 200,000   | 199,582   |
| 1.50%, 8/15/26                   | 1,200,000 | 1,141,969 |

**Total U.S. Treasury Notes 6,241,660**

**TOTAL U.S. GOVERNMENT OBLIGATIONS 8,051,675**

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(Cost: \$7,879,312)

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 39

**Table of Contents****Schedule of Investments** (continued)**WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)**

August 31, 2017

|   | Principal<br>Amount | Value     |
|---|---------------------|-----------|
| <b>Investments in Long Securities</b>               |                     |           |
| <b>CORPORATE BONDS 25.3%</b>                        |                     |           |
| <b>United States 25.3%</b>                          |                     |           |
| 21st Century Fox America, Inc.<br>6.65%, 11/15/37   | \$ 49,000           | \$ 65,339 |
| AbbVie, Inc.<br>3.60%, 5/14/25                      | 61,000              | 63,155    |
| Allergan Funding SCS<br>3.45%, 3/15/22              | 100,000             | 103,997   |
| Altria Group, Inc.<br>2.85%, 8/9/22                 | 100,000             | 102,271   |
| American International Group, Inc.<br>4.88%, 6/1/22 | 66,000              | 73,034    |
| Amgen, Inc.<br>4.66%, 6/15/51                       | 88,000              | 95,648    |
| Anthem, Inc.<br>4.65%, 1/15/43                      | 69,000              | 76,203    |
| AT&T, Inc.<br>3.80%, 3/15/22                        | 52,000              | 54,425    |
| Bank of America Corp.<br>2.60%, 1/15/19, Series L   | 192,000             | 194,014   |
| Burlington Northern Santa Fe LLC<br>4.70%, 10/1/19  | 51,500              | 54,575    |
| Capital One Financial Corp.<br>2.45%, 4/24/19       | 101,000             | 101,788   |
| Citigroup, Inc.<br>2.70%, 3/30/21                   | 100,000             | 101,427   |
| Comcast Corp.<br>6.45%, 3/15/37                     | 54,000              | 71,435    |
| ConocoPhillips<br>6.50%, 2/1/39                     | 80,000              | 105,630   |
| CVS Health Corp.<br>4.88%, 7/20/35                  | 100,000             | 112,320   |
| Dow Chemical Co. (The)<br>4.25%, 11/15/20           | 125,000             | 132,821   |
| Duke Energy Florida LLC<br>6.40%, 6/15/38           | 45,500              | 63,435    |
| Energy Transfer L.P.<br>4.65%, 6/1/21               | 100,000             | 106,444   |
| Enterprise Products Operating LLC<br>3.35%, 3/15/23 | 187,000             | 193,447   |
| Ford Motor Co.<br>4.75%, 1/15/43                    | 102,000             | 98,837    |
|   | 80,000              | 81,161    |

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|  |         |         |
|--|---------|---------|
| General Motors Financial Co., Inc.<br>4.00%, 1/15/25               |         |         |
| Gilead Sciences, Inc.<br>3.65%, 3/1/26                             | 100,000 | 105,194 |
| Goldman Sachs Group, Inc. (The)<br>7.50%, 2/15/19                  | 133,000 | 143,597 |
| 6.00%, 6/15/20, Series D   | 100,000 | 110,378 |
| International Lease Finance Corp.<br>5.88%, 8/15/22                | 80,000  | 90,665  |
| International Paper Co.<br>4.75%, 2/15/22                          | 101,000 | 110,766 |
| JPMorgan Chase & Co.<br>4.25%, 10/15/20                            | 100,000 | 106,566 |
| 3.20%, 1/25/23   | 150,000 | 154,444 |
| 5.50%, 10/15/40  | 37,000  | 45,787  |
| Kinder Morgan Energy Partners L.P.<br>5.50%, 3/1/44                | 99,000  | 103,979 |
| Kraft Heinz Foods Co.<br>5.38%, 2/10/20                            | 100,000 | 107,855 |
| 3.50%, 6/6/22  | 150,000 | 156,069 |
| Laboratory Corp. of America Holdings<br>3.20%, 2/1/22              | 75,000  | 77,158  |
| MetLife, Inc.<br>3.60%, 11/13/25                                   | 100,000 | 105,655 |
| Monsanto Co.<br>2.75%, 7/15/21                                     | 100,000 | 101,127 |
| Morgan Stanley<br>4.88%, 11/1/22                                   | 100,000 | 108,878 |
| NextEra Energy Capital Holdings, Inc.<br>6.00%, 3/1/19             | 100,000 | 105,985 |
| Oncor Electric Delivery Co. LLC<br>7.00%, 9/1/22                   | 115,000 | 139,308 |
| Pacific Gas & Electric Co.<br>4.25%, 5/15/21                       | 150,000 | 159,898 |
| PepsiCo, Inc.<br>4.50%, 1/15/20                                    | 150,000 | 160,159 |
| Pfizer, Inc.<br>7.20%, 3/15/39                                     | 95,000  | 143,257 |
| Philip Morris International, Inc.<br>4.88%, 11/15/43               | 89,000  | 100,713 |
| Plains All American Pipeline L.P.<br>3.65%, 6/1/22                 | 172,500 | 174,940 |
| Prudential Financial, Inc.<br>6.63%, 12/1/37, Series D             | 78,000  | 106,402 |
| Public Service Electric & Gas Co.<br>2.38%, 5/15/23 <sup>(b)</sup> | 125,000 | 125,157 |
| Simon Property Group L.P.<br>4.38%, 3/1/21                         | 100,000 | 107,079 |
| Southern California Edison Co.<br>4.65%, 10/1/43                   | 79,000  | 92,550  |
| Time Warner Cable LLC<br>6.75%, 6/15/39                            | 47,500  | 56,071  |
| Time Warner, Inc.<br>7.63%, 4/15/31                                | 30,000  | 41,354  |
| UnitedHealth Group, Inc.<br>3.10%, 3/15/26                         | 100,000 | 101,937 |
| Verizon Communications, Inc.<br>5.15%, 9/15/23                     | 120,000 | 134,292 |
| Wal-Mart Stores, Inc.<br>6.20%, 4/15/38                            | 167,000 | 229,838 |
| Wells Fargo & Co.<br>4.13%, 8/15/23                                | 100,000 | 106,734 |
| Wyndham Worldwide Corp.<br>4.25%, 3/1/22                           | 75,000  | 76,159  |
| Xerox Corp.<br>4.07%, 3/17/22 <sup>(c)</sup>                       | 71,000  | 73,308  |
| <b>TOTAL CORPORATE BONDS</b>                                       |         |         |

(Cost: \$5,904,681)

**6,052,606**

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*See Notes to Financial Statements.*

40 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

**Table of Contents****Schedule of Investments** (concluded)**WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)**

August 31, 2017

|   | Principal<br>Amount | Value            |
|---|---------------------|------------------|
| <b>Investments in Long Securities</b>                             |                     |                  |
| <b>FOREIGN CORPORATE BONDS 4.3%</b>                               |                     |                  |
| <b>Belgium 1.1%</b>   |                     |                  |
| Anheuser-Busch InBev Finance, Inc.<br>2.65%, 2/1/21               | \$ 100,000          | \$ 102,113       |
| Anheuser-Busch InBev Worldwide, Inc.<br>5.38%, 1/15/20            | 151,000             | 163,390          |
| <b>Total Belgium</b>  |                     | <b>265,503</b>   |
| <b>Canada 0.2%</b>  |                     |                  |
| Nexen Energy ULC<br>6.40%, 5/15/37                                | 42,000              | <b>54,836</b>    |
| <b>Colombia 0.5%</b>  |                     |                  |
| Ecopetrol S.A.<br>5.88%, 9/18/23                                  | 100,000             | <b>111,200</b>   |
| <b>Mexico 1.2%</b>  |                     |                  |
| America Movil S.A.B. de C.V.<br>5.00%, 3/30/20                    | 150,000             | 161,740          |
| Petroleos Mexicanos<br>6.00%, 3/5/20                              | 105,000             | 113,505          |
| <b>Total Mexico</b>   |                     | <b>275,245</b>   |
| <b>Netherlands 0.4%</b>   |                     |                  |
| Shell International Finance B.V.<br>5.50%, 3/25/40                | 79,000              | <b>98,168</b>    |
| <b>Norway 0.4%</b>  |                     |                  |
| Statoil ASA<br>2.45%, 1/17/23                                     | 100,000             | <b>100,579</b>   |
| <b>United Kingdom 0.5%</b>  |                     |                  |
| HSBC Holdings PLC<br>5.10%, 4/5/21                                | 101,000             | <b>110,731</b>   |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>                              |                     |                  |
| (Cost: \$991,883)   |                     | <b>1,016,262</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.4%</b>                        |                     |                  |
| <b>Colombia 0.5%</b>  |                     |                  |
| Colombia Government International Bond<br>11.75%, 2/25/20         | 100,000             | <b>123,600</b>   |
| <b>Italy 0.4%</b>   |                     |                  |
| Republic of Italy Government International Bond<br>5.38%, 6/15/33 | 86,000              | <b>101,456</b>   |
| <b>Mexico 0.5%</b>  |                     |                  |
| Mexico Government International Bond<br>4.00%, 10/2/23            | 113,000             | <b>119,893</b>   |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>                       |                     | <b>344,949</b>   |



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(Cost: \$340,320)

**COMMERCIAL MORTGAGE-BACKED SECURITIES 4.0%**

**United States 4.0%**

|  |         |         |
|--|---------|---------|
| CFCRE Commercial Mortgage Trust<br>3.83%, 12/15/47, Series 2011-C2, Class A4                     | 95,175  | 100,365 |
| Citigroup Commercial Mortgage Trust<br>1.99%, 4/10/46, Series 2013-GC11, Class A2                | 35,000  | 35,044  |
| COMM Mortgage Trust<br>3.60%, 5/10/47, Series 2014-CR17, Class ASB                               | 55,000  | 58,038  |
| 2.87%, 2/10/48, Series 2015-DC1, Class A2  | 80,000  | 81,808  |
| JPMBB Commercial Mortgage Securities Trust<br>4.08%, 2/15/47, Series 2014-C18, Class A5          | 50,000  | 54,335  |
| JPMorgan Chase Commercial Mortgage Securities Trust<br>2.67%, 1/15/46, Series 2013-C13, Class A2 | 73,933  | 74,570  |
| Morgan Stanley Bank of America Merrill Lynch Trust<br>3.10%, 5/15/46, Series 2013-C9, Class A4   | 105,000 | 108,678 |
| UBS Commercial Mortgage Trust<br>3.00%, 5/10/45, Series 2012-C1, Class AAB                       | 228,557 | 233,408 |
| WFRBS Commercial Mortgage Trust<br>4.02%, 12/15/46, Series 2013-C17, Class A4                    | 100,000 | 108,459 |
| 2.90%, 3/15/47, Series 2014-C19, Class A2  | 100,000 | 101,346 |

**TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES**

(Cost: \$948,904)

**MUNICIPAL BOND 0.8%**

**United States 0.8%**

State of California

7.55%, 4/1/39

(Cost: \$174,279)

Shares

**INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.3%**

**United States 0.3%**

State Street Navigator Securities Lending Government Money Market Portfolio, 1.00%<sup>(d)</sup>

(Cost: \$66,788)<sup>(e)</sup>

**TOTAL INVESTMENTS IN LONG SECURITIES BEFORE SECURITIES SOLD SHORT 99.6%**

(Cost: \$23,376,087)

23,834,556

Principal  
Amount

**Securities Sold Short**

**U.S. GOVERNMENT AGENCIES SOLD SHORT (0.8)%**

**Government National Mortgage Association (0.8)%**

3.50%, 9/1/47<sup>(a)</sup>

(Proceeds: \$181,754)

Other Assets less Liabilities 1.2%

\$ (175,000)

(182,506)

292,509

**NET ASSETS 100.0%**

\$ 23,944,559

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2).

<sup>(b)</sup> Security, or portion thereof, was on loan at August 31, 2017 (See Note 2).

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

<sup>(d)</sup> Rate shown represents annualized 7-day yield as of August 31, 2017.

<sup>(e)</sup> At August 31, 2017, the total market value of the Fund's securities on loan was \$65,081 and the total market value of the collateral held by the Fund was \$66,788.

**FINANCIAL DERIVATIVE INSTRUMENTS  
FUTURES CONTRACTS (EXCHANGE-TRADED)**

|                                    |                  | <b>Expiration</b> | <b>Notional</b>           | <b>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> |
|------------------------------------|------------------|-------------------|---------------------------|--|
| <b>Short Exposure</b>              | <b>Contracts</b> | <b>Date</b>       | <b>Amount<sup>1</sup></b> |  |
| 2 Year U.S. Treasury Note          | 26               | 12/29/17          | \$ (5,624,125)            | \$ (2,828)   |
| 5 Year U.S. Treasury Note          | 113              | 12/29/17          | (13,390,500)              | (22,925)   |
| U.S. Treasury Ultra Long Term Bond | 10               | 12/19/17          | (1,690,625)               | (9,922)  |
| Ultra 10 Year U.S. Treasury Note   | 32               | 12/19/17          | (4,369,000)               | (18,248)   |
|                                    |                  |                   | <b>\$ (25,074,250)</b>    | <b>\$ (53,923)</b>                                     |

<sup>1</sup> Notional Amount represents the current notional value of the futures contract.

As of August 31, 2017, cash collateral posted by the Fund with the broker for futures contracts was \$254,400.

*See Notes to Financial Statements.*

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

August 31, 2017

| <b>Investments</b>                                  | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| <b>U.S. GOVERNMENT AGENCIES 29.4%</b>               |                             |                  |
| <b>Federal Home Loan Bank 0.4%</b>                  |                             |                  |
| Federal Home Loan Bank                              |                             |                  |
| 5.50%, 7/15/36                                      | \$ 50,000                   | \$ 68,761        |
| <b>Federal Home Loan Mortgage Corporation 7.8%</b>  |                             |                  |
| 6.75%, 9/15/29, Series GDIF                         | 50,000                      | 71,797           |
| 2.50%, 2/1/30                                       | 56,060                      | 56,893           |
| 2.50%, 9/1/32 <sup>(a)</sup>                        | 65,000                      | 65,912           |
| 3.00%, 9/1/32 <sup>(a)</sup>                        | 75,000                      | 77,480           |
| 3.50%, 9/1/32 <sup>(a)</sup>                        | 25,000                      | 26,170           |
| 4.00%, 6/1/34                                       | 31,625                      | 33,785           |
| 3.00%, 8/1/43                                       | 46,021                      | 46,745           |
| 4.00%, 12/1/43                                      | 41,962                      | 44,426           |
| 4.50%, 4/1/44                                       | 41,267                      | 44,334           |
| 4.00%, 11/1/45                                      | 71,191                      | 75,297           |
| 3.50%, 4/1/46                                       | 105,145                     | 109,078          |
| 3.50%, 5/1/46                                       | 42,991                      | 44,599           |
| 3.00%, 6/1/46                                       | 45,781                      | 46,345           |
| 4.00%, 9/1/46                                       | 43,760                      | 46,283           |
| 3.00%, 11/1/46                                      | 72,131                      | 73,020           |
| 3.50%, 12/1/46                                      | 94,622                      | 98,161           |
| 3.00%, 3/1/47                                       | 122,003                     | 123,509          |
| 4.50%, 5/1/47                                       | 33,152                      | 35,633           |
| 3.50%, 7/1/47                                       | 74,748                      | 77,543           |
| 3.00%, 9/1/47 <sup>(a)</sup>                        | 25,000                      | 25,280           |
| 3.50%, 9/1/47 <sup>(a)</sup>                        | 25,000                      | 25,912           |
| 4.00%, 9/1/47 <sup>(a)</sup>                        | 40,000                      | 42,278           |
| 5.00%, 9/1/47 <sup>(a)</sup>                        | 50,000                      | 54,329           |
| <b>Total Federal Home Loan Mortgage Corporation</b> |                             | <b>1,344,809</b> |
| <b>Federal National Mortgage Association 13.1%</b>  |                             |                  |
| 2.13%, 4/24/26                                      | 200,000                     | 198,547          |
| 4.00%, 7/1/26                                       | 17,995                      | 18,863           |
| 3.50%, 12/1/26                                      | 21,555                      | 22,507           |
| 2.50%, 8/1/28                                       | 28,493                      | 29,077           |
| 3.00%, 11/1/28                                      | 28,097                      | 29,072           |
| 3.00%, 7/1/29                                       | 56,359                      | 58,319           |
| 2.50%, 6/1/31                                       | 43,754                      | 44,423           |
| 2.00%, 9/1/32 <sup>(a)</sup>                        | 25,000                      | 24,771           |
| 2.50%, 9/1/32 <sup>(a)</sup>                        | 65,000                      | 65,919           |
| 3.00%, 9/1/32 <sup>(a)</sup>                        | 25,000                      | 25,814           |
| 3.50%, 9/1/32 <sup>(a)</sup>                        | 25,000                      | 26,099           |

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|                              |         |         |
|------------------------------|---------|---------|
| 4.00%, 8/1/34                | 57,365  | 61,183  |
| 3.50%, 2/1/35                | 22,110  | 23,226  |
| 4.50%, 2/1/41                | 45,591  | 49,380  |
| 4.50%, 10/1/41               | 49,792  | 53,944  |
| 3.50%, 6/1/42                | 54,650  | 56,880  |
| 3.50%, 5/1/43                | 40,962  | 42,560  |
| 4.00%, 6/1/43                | 16,401  | 17,402  |
| 4.00%, 11/1/43               | 35,973  | 38,093  |
| 4.50%, 5/1/44                | 31,906  | 34,391  |
| 4.00%, 9/1/44                | 35,255  | 37,299  |
| 4.00%, 10/1/44               | 40,480  | 42,827  |
| 3.50%, 2/1/46                | 123,940 | 128,542 |
| 3.50%, 4/1/46                | 39,596  | 41,066  |
| 4.00%, 4/1/46                | 39,715  | 41,998  |
| 3.50%, 5/1/46                | 42,969  | 44,564  |
| 3.00%, 9/1/46                | 141,246 | 142,998 |
| 3.00%, 10/1/46               | 72,097  | 73,065  |
| 4.00%, 10/1/46               | 45,490  | 48,108  |
| 3.00%, 11/1/46               | 142,514 | 144,323 |
| 3.50%, 11/1/46               | 94,136  | 97,632  |
| 3.00%, 2/1/47                | 97,693  | 98,905  |
| 4.00%, 3/1/47                | 95,501  | 100,974 |
| 3.50%, 5/1/47                | 97,569  | 101,192 |
| 2.50%, 9/1/47 <sup>(a)</sup> | 25,000  | 24,493  |
| 3.00%, 9/1/47 <sup>(a)</sup> | 25,000  | 25,290  |
| 3.50%, 9/1/47 <sup>(a)</sup> | 25,000  | 25,905  |
| 4.00%, 9/1/47 <sup>(a)</sup> | 25,000  | 26,418  |
| 5.00%, 9/1/47 <sup>(a)</sup> | 75,000  | 81,961  |

**Total Federal National Mortgage Association 2,248,030**

**Government National Mortgage Association 8.1%**

|                              |         |         |
|------------------------------|---------|---------|
| 3.50%, 3/20/43               | 82,013  | 86,158  |
| 5.00%, 12/20/43              | 115,922 | 124,514 |
| 3.50%, 8/20/44               | 147,161 | 153,865 |
| 5.00%, 8/20/44               | 59,499  | 64,098  |
| 4.50%, 12/20/44              | 83,094  | 88,601  |
| 3.50%, 7/20/45               | 52,018  | 54,340  |
| 3.50%, 9/20/45               | 47,033  | 49,133  |
| 3.00%, 12/20/45              | 165,083 | 168,709 |
| 4.00%, 12/20/45              | 39,528  | 41,954  |
| 3.00%, 3/20/46               | 100,943 | 103,160 |
| 4.00%, 4/20/46               | 59,989  | 63,483  |
| 4.00%, 8/20/46               | 25,758  | 27,196  |
| 4.00%, 12/20/46              | 29,769  | 31,480  |
| 4.00%, 1/20/47               | 43,804  | 46,386  |
| 3.50%, 4/20/47               | 123,164 | 128,622 |
| 3.00%, 6/20/47               | 74,582  | 76,220  |
| 3.00%, 9/1/47 <sup>(a)</sup> | 25,000  | 25,521  |
| 3.50%, 9/1/47 <sup>(a)</sup> | 25,000  | 26,072  |
| 4.50%, 9/1/47 <sup>(a)</sup> | 25,000  | 26,613  |

**Total Government National Mortgage Association 1,386,125**

**TOTAL U.S. GOVERNMENT AGENCIES**

(Cost: \$4,988,332)

**5,047,725**

**U.S. GOVERNMENT OBLIGATIONS 36.3%**

**U.S. Treasury Bonds 7.4%**

|                    |         |         |
|--------------------|---------|---------|
| U.S. Treasury Bond |         |         |
| 6.88%, 8/15/25     | 345,000 | 469,570 |
| 4.50%, 2/15/36     | 25,000  | 32,912  |
| 3.13%, 8/15/44     | 450,000 | 487,178 |
| 2.50%, 5/15/46     | 265,000 | 252,868 |
| 2.25%, 8/15/46     | 30,000  | 27,097  |

**Total U.S. Treasury Bonds 1,269,625**

**U.S. Treasury Notes 28.9%**

|                    |         |         |
|--------------------|---------|---------|
| U.S. Treasury Note |         |         |
| 1.38%, 9/30/18     | 300,000 | 300,381 |
| 1.50%, 12/31/18    | 500,000 | 501,475 |

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|                 |         |         |
|-----------------|---------|---------|
| 1.75%, 9/30/19  | 800,000 | 806,719 |
| 1.63%, 12/31/19 | 550,000 | 553,341 |
| 1.38%, 1/31/21  | 240,000 | 238,908 |
| 1.38%, 4/30/21  | 300,000 | 298,078 |
| 2.00%, 11/15/21 | 50,000  | 50,779  |
| 2.00%, 12/31/21 | 700,000 | 710,213 |
| 1.88%, 2/28/22  | 200,000 | 201,824 |
| 1.63%, 11/15/22 | 200,000 | 198,789 |

*See Notes to Financial Statements.*

42 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| <b>Investments</b>                                     | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|--|-----------------------------|------------------|
| 2.25%, 11/15/25  | \$ 700,000                  | \$ 710,924       |
| 1.50%, 8/15/26   | 300,000                     | 285,492          |
| 2.00%, 11/15/26  | 100,000                     | 99,094           |
| <b>Total U.S. Treasury Notes</b>                       |                             | <b>4,956,017</b> |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>               |                             |                  |
| (Cost: \$6,154,208)                                    |                             | <b>6,225,642</b> |
| <b>CORPORATE BONDS 23.7%</b>                           |                             |                  |
| <b>United States 23.7%</b>                             |                             |                  |
| 21st Century Fox America, Inc.<br>6.65%, 11/15/37      | 21,000                      | 28,002           |
| Abbott Laboratories<br>3.40%, 11/30/23                 | 50,000                      | 51,593           |
| AbbVie, Inc.<br>3.60%, 5/14/25                         | 50,000                      | 51,766           |
| Altria Group, Inc.<br>4.75%, 5/5/21                    | 75,000                      | 82,032           |
| American International Group, Inc.<br>4.88%, 6/1/22    | 101,000                     | 111,763          |
| Amgen, Inc.<br>4.66%, 6/15/51                          | 67,000                      | 72,823           |
| Anthem, Inc.<br>4.65%, 1/15/43                         | 63,000                      | 69,577           |
| Apple, Inc.<br>4.50%, 2/23/36                          | 100,000                     | 114,402          |
| AT&T, Inc.<br>3.80%, 3/15/22                           | 34,000                      | 35,585           |
| 4.35%, 6/15/45   | 48,000                      | 43,714           |
| Bank of America Corp.<br>2.60%, 1/15/19, Series L      | 143,000                     | 144,500          |
| Berkshire Hathaway Finance Corp.<br>5.75%, 1/15/40     | 50,000                      | 64,674           |
| Burlington Northern Santa Fe LLC<br>4.70%, 10/1/19     | 95,500                      | 101,201          |
| Charter Communications Operating LLC<br>4.46%, 7/23/22 | 50,000                      | 52,942           |
| Citigroup, Inc.<br>2.65%, 10/26/20                     | 30,000                      | 30,443           |
| 4.75%, 5/18/46   | 75,000                      | 80,979           |
| CME Group, Inc.<br>3.00%, 9/15/22                      | 50,000                      | 51,697           |
| Comcast Corp.<br>6.45%, 3/15/37                        | 40,000                      | 52,915           |

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|   |         |         |
|---|---------|---------|
| ConocoPhillips<br>6.50%, 2/1/39   | 25,000  | 33,009  |
| CVS Health Corp.<br>3.38%, 8/12/24  | 100,000 | 103,189 |
| Dominion Energy, Inc.<br>5.75%, 10/1/54, (5.75% fixed rate until 10/1/24; 3-month USD LIBOR + 3.057% thereafter) <sup>(b)</sup> | 50,000  | 54,000  |
| Dow Chemical Co. (The)<br>4.25%, 11/15/20   | 55,000  | 58,441  |
| Duke Energy Florida LLC<br>6.40%, 6/15/38   | 33,500  | 46,705  |
| Enterprise Products Operating LLC<br>3.35%, 3/15/23   | 85,000  | 87,930  |
| Ford Motor Co.<br>4.75%, 1/15/43  | 51,000  | 49,419  |
| General Electric Co.<br>3.38%, 3/11/24  | 100,000 | 105,673 |
| General Motors Financial Co., Inc.<br>4.30%, 7/13/25  | 85,000  | 87,812  |
| Gilead Sciences, Inc.<br>4.50%, 4/1/21  | 100,000 | 107,928 |
| Goldman Sachs Group, Inc. (The)<br>7.50%, 2/15/19   | 40,000  | 43,187  |
| 6.00%, 6/15/20, Series D  | 50,000  | 55,189  |
| 4.25%, 10/21/25   | 50,000  | 52,457  |
| International Lease Finance Corp.<br>5.88%, 8/15/22   | 25,000  | 28,333  |
| International Paper Co.<br>3.80%, 1/15/26   | 45,000  | 46,607  |
| JPMorgan Chase & Co.<br>4.95%, 3/25/20  | 25,000  | 26,853  |
| 4.25%, 10/15/20   | 75,000  | 79,924  |
| 3.88%, 9/10/24  | 50,000  | 52,394  |
| Kinder Morgan Energy Partners L.P.<br>5.50%, 3/1/44   | 63,000  | 66,169  |
| Kraft Heinz Foods Co.<br>3.50%, 6/6/22  | 100,000 | 104,046 |
| Laboratory Corp. of America Holdings<br>3.20%, 2/1/22   | 50,000  | 51,439  |
| MetLife, Inc.<br>3.05%, 12/15/22  | 100,000 | 103,459 |
| Microsoft Corp.<br>3.50%, 2/12/35   | 100,000 | 102,570 |
| Monsanto Co.<br>2.75%, 7/15/21 <sup>(c)</sup>   | 100,000 | 101,127 |
| NextEra Energy Capital Holdings, Inc.<br>6.00%, 3/1/19  | 50,000  | 52,992  |
| Oncor Electric Delivery Co. LLC<br>7.00%, 9/1/22  | 20,000  | 24,228  |
| Pacific Gas & Electric Co.<br>4.25%, 5/15/21  | 100,000 | 106,599 |
| Pfizer, Inc.<br>7.20%, 3/15/39  | 32,000  | 48,255  |
| Philip Morris International, Inc.<br>4.88%, 11/15/43  | 87,000  | 98,450  |
| Plains All American Pipeline L.P.<br>3.65%, 6/1/22  | 32,500  | 32,960  |
| Regency Energy Partners L.P.<br>4.50%, 11/1/23  | 100,000 | 104,952 |
| Simon Property Group L.P.<br>3.38%, 10/1/24 <sup>(c)</sup>  | 104,000 | 107,486 |
| Southern California Edison Co.<br>4.65%, 10/1/43  | 52,000  | 60,919  |
| Time Warner Cable LLC<br>6.75%, 6/15/39   | 54,500  | 64,334  |
| Time Warner, Inc.<br>7.63%, 4/15/31   | 20,000  | 27,569  |
| UnitedHealth Group, Inc.<br>2.75%, 2/15/23  | 100,000 | 101,618 |

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*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 43



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

August 31, 2017

|   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| <b>Investments</b>  |                             |                  |
| Verizon Communications, Inc.<br>5.15%, 9/15/23            | \$ 50,000                   | \$ 55,955        |
| Wal-Mart Stores, Inc.<br>6.20%, 4/15/38                   | 46,000                      | 63,309           |
| Wells Fargo & Co.<br>4.13%, 8/15/23                       | 75,000                      | 80,050           |
| 4.90%, 11/17/45   | 50,000                      | 55,313           |
| Wyndham Worldwide Corp.<br>4.25%, 3/1/22                  | 50,000                      | 50,773           |
| Xerox Corp.<br>4.07%, 3/17/22 <sup>(d)</sup>              | 43,000                      | 44,398           |
| <b>TOTAL CORPORATE BONDS</b><br>(Cost: \$3,959,784)       |                             | <b>4,068,628</b> |
| <b>FOREIGN CORPORATE BONDS 2.7%</b>                       |                             |                  |
| <b>Belgium 0.5%</b>                                       |                             |                  |
| Anheuser-Busch InBev Finance, Inc.<br>2.65%, 2/1/21       | 50,000                      | 51,056           |
| 3.30%, 2/1/23   | 25,000                      | 25,993           |
| <b>Total Belgium</b>                                      |                             | <b>77,049</b>    |
| <b>Brazil 0.3%</b>  |                             |                  |
| Vale Overseas Ltd.<br>5.88%, 6/10/21                      | 50,000                      | 55,560           |
| <b>Canada 0.1%</b>  |                             |                  |
| Nexen Energy ULC<br>6.40%, 5/15/37                        | 13,000                      | 16,973           |
| <b>Mexico 0.6%</b>  |                             |                  |
| Petroleos Mexicanos<br>6.00%, 3/5/20                      | 96,000                      | 103,776          |
| <b>Netherlands 0.6%</b>                                   |                             |                  |
| Shell International Finance B.V.<br>4.38%, 3/25/20        | 100,000                     | 106,575          |
| <b>United Kingdom 0.6%</b>                                |                             |                  |
| HSBC Holdings PLC<br>5.10%, 4/5/21                        | 96,000                      | 105,250          |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$455,540) |                             | <b>465,183</b>   |
| <b>FOREIGN GOVERNMENT AGENCIES 1.2%</b>                   |                             |                  |
| <b>Canada 0.6%</b>  |                             |                  |
| Province of Ontario Canada<br>2.50%, 4/27/26              | 50,000                      | 49,962           |
| Province of Quebec Canada<br>2.38%, 1/31/22               | 50,000                      | 50,864           |

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|   |         |                |
|---|---------|----------------|
| <b>Total Canada</b>   |         | <b>100,826</b> |
| <b>Germany 0.6%</b>   |         |                |
| Kreditanstalt fuer Wiederaufbau<br>4.88%, 6/17/19   | 100,000 | <b>105,927</b> |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>  |         |                |
| (Cost: \$206,423)   |         | <b>206,753</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.1%</b>  |         |                |
| <b>Colombia 0.2%</b>  |         |                |
| Colombia Government International Bond<br>11.75%, 2/25/20   | 25,000  | <b>30,900</b>  |
| <b>Italy 0.4%</b>   |         |                |
| Republic of Italy Government International Bond 5.38%, 6/15/33                                    | 56,000  | <b>66,064</b>  |
| <b>Mexico 0.5%</b>  |         |                |
| Mexico Government International Bond<br>4.00%, 10/2/23  | 81,000  | <b>85,941</b>  |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>   |         |                |
| (Cost: \$176,769)   |         | <b>182,905</b> |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 2.2%</b>   |         |                |
| <b>United States 2.2%</b>   |         |                |
| COMM Mortgage Trust<br>3.60%, 5/10/47, Series 2014- CR17, Class ASB                               | 35,000  | 36,933         |
| 3.08%, 2/10/48, Series 2015- DC1, Class A4  | 50,000  | 51,074         |
| JPMBB Commercial Mortgage Securities Trust<br>3.05%, 4/15/47, Series 2014- C19, Class A2          | 120,000 | 122,401        |
| JPMorgan Chase Commercial Mortgage Securities Trust<br>2.67%, 1/15/46, Series 2013- C13, Class A2 | 29,573  | 29,828         |
| Morgan Stanley Bank of America Merrill Lynch Trust<br>3.53%, 12/15/47, Series 2014-C19, Class A4  | 25,000  | 26,309         |
| 3.07%, 2/15/48, Series 2015- C20, Class ASB   | 60,000  | 62,184         |
| WFRBS Commercial Mortgage Trust<br>4.02%, 12/15/46, Series 2013-C17, Class A4                     | 45,000  | 48,807         |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b>  |         |                |
| (Cost: \$375,635)   |         | <b>377,536</b> |
| <b>MUNICIPAL BONDS 0.6%</b>   |         |                |
| <b>United States 0.6%</b>   |         |                |
| New Jersey Turnpike Authority<br>7.10%, 1/1/41  | 50,000  | 74,478         |
| State of California<br>7.55%, 4/1/39  | 20,000  | 31,417         |
| <b>TOTAL MUNICIPAL BONDS</b>  |         |                |
| (Cost: \$100,368)   |         | <b>105,895</b> |
| <b>ASSET-BACKED SECURITIES 0.6%</b>   |         |                |
| <b>United States 0.6%</b>   |         |                |
| Ford Credit Auto Owner Trust<br>1.22%, 3/15/21, Series 2016-C, Class A3                           | 50,000  | 49,684         |
| Honda Auto Receivables Owner Trust<br>1.21%, 12/18/20, Series 2016-4, Class A3                    | 40,000  | 39,798         |
| World Financial Network Credit Card Master Trust<br>2.03%, 4/15/25, Series 2016-A, Class A        | 17,000  | 16,958         |
| <b>TOTAL ASSET-BACKED SECURITIES</b>  |         |                |
| (Cost: \$106,228)   |         | <b>106,440</b> |

*See Notes to Financial Statements.*

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**Schedule of Investments** (concluded)

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

August 31, 2017

| <b>Investments</b>  | <b>Shares</b> | <b>Value</b>         |
|---|---------------|----------------------|
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.5%</b>                                   |               |                      |
| <b>United States 0.5%</b>   |               |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.00% <sup>(c)</sup> |               |                      |
| (Cost: \$79,250) <sup>(f)</sup>   | 79,250        | \$ 79,250            |
| <b>TOTAL INVESTMENTS IN SECURITIES 98.3%</b>  |               |                      |
| (Cost: \$16,602,537)  |               | <b>16,865,957</b>    |
| Other Assets less Liabilities 1.7%  |               | 285,994              |
| <b>NET ASSETS 100.0%</b>  |               | <b>\$ 17,151,951</b> |

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

(b) Rate shown reflects the accrual rate as of August 31, 2017 on securities with variable or step rates.

(c) Security, or portion thereof, was on loan at August 31, 2017 (See Note 2).

(d) 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.

(e) Rate shown represents annualized 7-day yield as of August 31, 2017.

(f) At August 31, 2017, the total market value of the Fund's securities on loan was \$76,958 and the total market value of the collateral held by the Fund was \$79,250.

3-month USD LIBOR 3-month USD London Interbank Offered Rate as of August 31, 2017 is 1.318%.

LIBOR London Interbank Offered Rate as of August 31, 2017 is 1.176%.

**FINANCIAL DERIVATIVE INSTRUMENTS**  
**FUTURES CONTRACTS (EXCHANGE-TRADED)**  
**Short Exposure**

**Contracts**

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|                                    |    | Expiration<br>Date | Notional<br>Amount <sup>1</sup> | Unrealized<br>Appreciation/<br>(Depreciation) |
|------------------------------------|----|--------------------|---------------------------------|---|
| 5 Year U.S. Treasury Note          | 18 | 12/29/17           | \$ (2,133,000)                  | \$ (3,652)                                    |
| U.S. Treasury Ultra Long Term Bond | 24 | 12/19/17           | (4,057,500)                     | (23,813)                                      |
| Ultra 10 Year U.S. Treasury Note   | 84 | 12/19/17           | (11,468,625)                    | (47,899)                                      |
|                                    |    |                    | <b>\$ (17,659,125)</b>          | <b>\$ (75,364)</b>                            |

<sup>1</sup> Notional Amount represents the current notional value of the futures contract.

As of August 31, 2017, cash collateral posted by the Fund with the broker for futures contracts was \$319,270.

*See Notes to Financial Statements.*

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

August 31, 2017

| Investments  | Principal<br>Amount | Value    |
|--|---------------------|----------|
| <b>U.S. GOVERNMENT AGENCIES 24.9%</b>              |                     |          |
| <b>Federal Home Loan Mortgage Corporation 9.5%</b> |                     |          |
| 5.00%, 6/1/37                                      | \$ 4,513            | \$ 4,928 |
| 3.25%, 11/15/38 <sup>(a)</sup>                     | 120,000             | 60,602   |
| 5.50%, 2/1/40                                      | 16,585              | 18,413   |
| 4.00%, 11/1/40                                     | 30,444              | 32,309   |
| 5.50%, 6/1/41                                      | 499,850             | 555,006  |
| 5.00%, 7/1/41                                      | 14,922              | 16,351   |
| 3.50%, 1/1/44                                      | 271,564             | 282,883  |
| 3.00%, 2/1/44                                      | 304,856             | 309,649  |
| 3.50%, 5/1/44                                      | 135,504             | 140,752  |
| 4.50%, 5/1/44                                      | 27,775              | 29,857   |
| 3.50%, 7/1/44                                      | 142,184             | 147,820  |
| 4.50%, 7/1/44                                      | 327,187             | 351,594  |
| 3.50%, 10/1/44                                     | 48,578              | 50,425   |
| 3.50%, 1/1/45                                      | 138,891             | 144,086  |
| 4.00%, 3/1/45                                      | 30,181              | 31,921   |
| 3.00%, 4/1/45                                      | 39,513              | 39,988   |
| 3.00%, 5/1/45                                      | 160,637             | 162,567  |
| 3.50%, 6/1/45                                      | 143,340             | 148,701  |
| 4.00%, 6/1/45                                      | 131,404             | 138,982  |
| 3.00%, 7/1/45                                      | 41,253              | 41,753   |
| 3.00%, 8/1/45                                      | 166,307             | 168,322  |
| 3.50%, 8/1/45                                      | 438,508             | 454,909  |
| 4.00%, 9/1/45                                      | 261,636             | 276,724  |
| 4.00%, 10/1/45                                     | 291,158             | 307,949  |
| 3.50%, 11/1/45                                     | 153,056             | 158,780  |
| 4.00%, 11/1/45                                     | 216,580             | 229,070  |
| 3.00%, 12/1/45                                     | 166,985             | 169,042  |
| 3.50%, 4/1/46                                      | 462,638             | 479,942  |
| 3.50%, 5/1/46                                      | 497,807             | 516,425  |
| 3.00%, 6/1/46                                      | 183,124             | 185,381  |
| 3.00%, 9/1/46                                      | 470,099             | 475,894  |
| 3.50%, 9/1/46                                      | 387,549             | 402,044  |
| 3.50%, 10/1/46                                     | 143,665             | 149,038  |
| 3.00%, 11/1/46                                     | 796,593             | 806,413  |
| 4.00%, 11/1/46                                     | 90,916              | 96,159   |
| 3.00%, 12/1/46                                     | 636,040             | 643,881  |
| 3.50%, 12/1/46                                     | 962,942             | 998,959  |
| 3.00%, 1/1/47                                      | 398,493             | 403,410  |
| 4.00%, 1/1/47                                      | 395,823             | 418,649  |
| 3.00%, 2/1/47                                      | 291,340             | 294,935  |
| 4.00%, 2/1/47                                      | 376,126             | 397,816  |
| 3.00%, 4/1/47                                      | 294,599             | 298,234  |
| 3.50%, 4/1/47                                      | 294,733             | 305,757  |

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|   |            |                   |
|---|------------|-------------------|
| 4.00%, 5/1/47                                       | 342,411    | 362,157           |
| 4.50%, 5/1/47                                       | 94,719     | 101,806           |
| 2.50%, 9/1/47 <sup>(b)</sup>                        | 75,000     | 73,463            |
| 3.00%, 9/1/47 <sup>(b)</sup>                        | 775,000    | 783,688           |
| 3.50%, 9/1/47 <sup>(b)</sup>                        | 925,000    | 958,513           |
| 4.00%, 9/1/47 <sup>(b)</sup>                        | 900,000    | 951,137           |
| 4.50%, 9/1/47 <sup>(b)</sup>                        | 725,000    | 779,191           |
| 5.00%, 9/1/47 <sup>(b)</sup>                        | 525,000    | 570,562           |
| 5.50%, 10/12/47                                     | 75,000     | 82,617            |
| <b>Total Federal Home Loan Mortgage Corporation</b> |            | <b>16,009,454</b> |
| <b>Federal National Mortgage Association 15.4%</b>  |            |                   |
| 7.13%, 1/15/30                                      | 390,000    | 579,573           |
| 5.00%, 5/1/38                                       | 25,464     | 27,811            |
| 5.50%, 6/1/38                                       | \$ 208,294 | \$ 232,410        |
| 5.50%, 11/1/38                                      | 5,219      | 5,816             |
| 5.50%, 10/1/39                                      | 223,772    | 249,034           |
| 5.50%, 4/1/40                                       | 28,484     | 31,917            |
| 4.00%, 10/1/40                                      | 322,198    | 342,080           |
| 4.50%, 2/1/41                                       | 152,601    | 165,284           |
| 5.50%, 9/1/41                                       | 114,310    | 127,432           |
| 4.00%, 12/1/42                                      | 244,000    | 258,918           |
| 2.50%, 3/1/43                                       | 33,290     | 32,778            |
| 3.00%, 5/1/43                                       | 322,407    | 327,926           |
| 3.50%, 5/1/43                                       | 81,923     | 85,121            |
| 4.00%, 6/1/43                                       | 229,608    | 243,627           |
| 3.00%, 7/1/43                                       | 41,451     | 42,156            |
| 4.00%, 8/1/43                                       | 122,394    | 129,601           |
| 4.00%, 9/1/43                                       | 323,933    | 343,280           |
| 4.50%, 9/1/43                                       | 56,262     | 61,017            |
| 3.50%, 10/1/43                                      | 474,803    | 493,004           |
| 4.00%, 5/1/44                                       | 27,679     | 29,293            |
| 4.50%, 5/1/44                                       | 334,397    | 360,393           |
| 3.50%, 6/1/44                                       | 399,121    | 415,426           |
| 4.00%, 7/1/44                                       | 31,156     | 32,961            |
| 4.00%, 8/1/44                                       | 155,679    | 164,700           |
| 4.00%, 10/1/44                                      | 491,083    | 519,535           |
| 4.00%, 11/1/44                                      | 24,813     | 26,248            |
| 3.00%, 1/1/45                                       | 16,755     | 16,983            |
| 4.00%, 2/1/45                                       | 134,395    | 142,175           |
| 3.00%, 4/1/45                                       | 397,089    | 402,352           |
| 3.00%, 5/1/45                                       | 139,123    | 140,931           |
| 3.00%, 6/1/45                                       | 334,526    | 338,963           |
| 3.50%, 6/1/45                                       | 155,832    | 161,618           |
| 3.50%, 7/1/45                                       | 77,936     | 80,829            |
| 3.50%, 9/1/45                                       | 367,563    | 381,210           |
| 4.00%, 9/1/45                                       | 173,176    | 183,089           |
| 3.00%, 10/1/45                                      | 162,998    | 165,049           |
| 3.50%, 10/1/45                                      | 291,723    | 302,554           |
| 3.00%, 11/1/45                                      | 158,865    | 160,843           |
| 3.50%, 11/1/45                                      | 160,760    | 166,729           |
| 3.00%, 12/1/45                                      | 163,076    | 165,099           |
| 3.50%, 12/1/45                                      | 1,088,060  | 1,128,458         |
| 3.00%, 2/1/46                                       | 358,616    | 363,065           |
| 3.50%, 3/1/46                                       | 278,636    | 288,981           |
| 4.00%, 3/1/46                                       | 416,861    | 440,723           |
| 3.50%, 4/1/46                                       | 1,289,802  | 1,337,691         |
| 4.00%, 4/1/46                                       | 238,290    | 251,986           |
| 3.50%, 5/1/46                                       | 85,937     | 89,128            |
| 4.50%, 5/1/46                                       | 159,101    | 171,189           |
| 3.00%, 6/1/46                                       | 153,954    | 155,864           |
| 3.50%, 6/1/46                                       | 350,492    | 363,506           |
| 4.50%, 6/1/46                                       | 337,234    | 363,009           |
| 3.50%, 7/1/46                                       | 809,446    | 839,500           |
| 2.50%, 8/1/46                                       | 24,705     | 24,223            |
| 2.50%, 9/1/46                                       | 24,189     | 23,716            |
| 3.00%, 9/1/46                                       | 282,491    | 285,995           |
| 3.00%, 10/1/46                                      | 1,129,277  | 1,143,463         |
| 4.00%, 10/1/46                                      | 272,941    | 288,647           |

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|                |         |         |
|----------------|---------|---------|
| 3.00%, 11/1/46 | 951,153 | 963,196 |
| 3.50%, 11/1/46 | 282,409 | 292,895 |
| 3.00%, 12/1/46 | 340,096 | 344,315 |

*See Notes to Financial Statements.*

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

August 31, 2017

| <b>Investments</b>                                 | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| 4.00%, 12/1/46                                     | \$ 336,764                  | \$ 356,118        |
| 3.00%, 2/1/47                                      | 340,702                     | 344,929           |
| 3.50%, 2/1/47                                      | 512,043                     | 531,055           |
| 3.00%, 3/1/47                                      | 343,057                     | 347,313           |
| 4.00%, 3/1/47                                      | 340,255                     | 359,731           |
| 3.00%, 4/1/47                                      | 390,147                     | 394,987           |
| 3.00%, 5/1/47                                      | 393,958                     | 398,845           |
| 3.50%, 5/1/47                                      | 40,530                      | 42,035            |
| 4.00%, 5/1/47                                      | 418,764                     | 442,741           |
| 3.50%, 6/1/47                                      | 441,451                     | 457,842           |
| 4.00%, 6/1/47                                      | 344,643                     | 364,370           |
| 2.50%, 9/1/47 <sup>(b)</sup>                       | 75,000                      | 73,479            |
| 3.00%, 9/1/47 <sup>(b)</sup>                       | 600,000                     | 606,961           |
| 3.50%, 9/1/47 <sup>(b)</sup>                       | 675,000                     | 699,242           |
| 4.00%, 9/1/47 <sup>(b)</sup>                       | 775,000                     | 818,711           |
| 4.50%, 9/1/47 <sup>(b)</sup>                       | 925,000                     | 995,226           |
| 5.00%, 9/1/47 <sup>(b)</sup>                       | 775,000                     | 846,906           |
| 5.50%, 9/1/47 <sup>(b)</sup>                       | 475,000                     | 525,634           |
| <b>Total Federal National Mortgage Association</b> |                             | <b>25,901,440</b> |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b>              |                             |                   |
| (Cost: \$41,666,304)                               |                             | <b>41,910,894</b> |
| <b>U.S. GOVERNMENT OBLIGATIONS 14.7%</b>           |                             |                   |
| <b>U.S. Treasury Bonds 1.7%</b>                    |                             |                   |
| U.S. Treasury Bond                                 |                             |                   |
| 8.75%, 5/15/20                                     | 380,000                     | 454,464           |
| 8.13%, 5/15/21                                     | 1,250,000                   | 1,545,556         |
| 7.25%, 8/15/22                                     | 700,000                     | 883,504           |
| <b>Total U.S. Treasury Bonds</b>                   |                             | <b>2,883,524</b>  |
| <b>U.S. Treasury Notes 13.0%</b>                   |                             |                   |
| U.S. Treasury Note                                 |                             |                   |
| 0.75%, 9/30/18                                     | 300,000                     | 298,377           |
| 1.38%, 9/30/18                                     | 800,000                     | 801,016           |
| 1.25%, 1/31/19                                     | 1,600,000                   | 1,599,313         |
| 1.50%, 5/31/19                                     | 5,110,000                   | 5,126,168         |
| 0.75%, 8/15/19                                     | 275,000                     | 271,972           |
| 1.63%, 7/31/20                                     | 200,000                     | 201,145           |
| 2.13%, 1/31/21                                     | 1,140,000                   | 1,163,312         |
| 2.00%, 2/28/21                                     | 1,410,000                   | 1,432,802         |
| 1.88%, 4/30/22                                     | 500,000                     | 504,053           |
| 2.00%, 7/31/22                                     | 260,000                     | 263,443           |
| 1.63%, 8/15/22                                     | 700,000                     | 697,361           |



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|                 |           |           |
|-----------------|-----------|-----------|
| 2.13%, 12/31/22 | 800,000   | 814,406   |
| 1.50%, 3/31/23  | 125,000   | 123,040   |
| 1.75%, 5/15/23  | 500,000   | 498,193   |
| 1.38%, 6/30/23  | 500,000   | 487,529   |
| 2.50%, 8/15/23  | 3,879,000 | 4,024,690 |
| 2.25%, 11/15/25 | 500,000   | 507,803   |
| 1.63%, 5/15/26  | 530,000   | 510,839   |
| 1.50%, 8/15/26  | 250,000   | 237,910   |
| 2.00%, 11/15/26 | 400,000   | 396,375   |
| 2.25%, 2/15/27  | 1,000,000 | 1,011,250 |
| 2.38%, 5/15/27  | 790,000   | 807,250   |

**Total U.S. Treasury Notes** **21,778,247**  
**TOTAL U.S. GOVERNMENT OBLIGATIONS**

(Cost: \$24,591,077) **24,661,771**

**CORPORATE BONDS 41.0%**

**United States 41.0%**

|   |           |           |
|---|-----------|-----------|
| 21st Century Fox America, Inc.          |           |           |
| 3.70%, 9/15/24                          | \$ 50,000 | \$ 52,609 |
| 6.20%, 12/15/34                         | 100,000   | 125,900   |
| 4.75%, 9/15/44                          | 120,000   | 129,754   |
| 4.95%, 10/15/45                         | 150,000   | 166,786   |
| Abbott Laboratories                     |           |           |
| 3.40%, 11/30/23                         | 241,000   | 248,680   |
| 5.30%, 5/27/40                          | 250,000   | 286,282   |
| 4.90%, 11/30/46                         | 100,000   | 112,239   |
| AbbVie, Inc.                            |           |           |
| 2.90%, 11/6/22                          | 330,000   | 335,179   |
| 2.85%, 5/14/23                          | 150,000   | 151,679   |
| 4.50%, 5/14/35                          | 100,000   | 107,381   |
| 4.45%, 5/14/46                          | 200,000   | 210,544   |
| Adobe Systems, Inc.                     |           |           |
| 3.25%, 2/1/25                           | 30,000    | 31,057    |
| Aetna, Inc.                             |           |           |
| 2.75%, 11/15/22                         | 200,000   | 203,316   |
| Air Lease Corp.                         |           |           |
| 4.25%, 9/15/24                          | 80,000    | 84,947    |
| Allergan Funding SCS                    |           |           |
| 3.45%, 3/15/22                          | 300,000   | 311,991   |
| 4.55%, 3/15/35                          | 100,000   | 107,876   |
| 4.75%, 3/15/45                          | 100,000   | 109,834   |
| Allergan, Inc.                          |           |           |
| 2.80%, 3/15/23                          | 160,000   | 160,778   |
| Altria Group, Inc.                      |           |           |
| 4.00%, 1/31/24                          | 100,000   | 107,460   |
| Amazon.com, Inc.                        |           |           |
| 4.80%, 12/5/34                          | 150,000   | 171,945   |
| Ameren Corp.                            |           |           |
| 3.65%, 2/15/26                          | 50,000    | 52,070    |
| American Airlines Pass<br>Through Trust |           |           |
| 3.38%, 5/1/27, Series 2015-1, Class A   | 58,755    | 60,114    |
| American Electric Power Co., Inc.       |           |           |
| 2.95%, 12/15/22, Series F               | 55,000    | 56,486    |
| American International Group, Inc.      |           |           |
| 3.30%, 3/1/21                           | 100,000   | 103,576   |
| 4.13%, 2/15/24                          | 100,000   | 107,026   |
| 3.90%, 4/1/26                           | 100,000   | 104,577   |
| 3.88%, 1/15/35                          | 193,000   | 190,487   |
| 4.50%, 7/16/44                          | 100,000   | 104,651   |
| American Tower Corp.                    |           |           |
| 3.30%, 2/15/21                          | 120,000   | 123,887   |
| 3.38%, 10/15/26                         | 150,000   | 149,046   |
| 3.55%, 7/15/27                          | 200,000   | 199,693   |
| American Water Capital Corp.            |           |           |
| 3.85%, 3/1/24                           | 125,000   | 133,661   |
| Ameriprise Financial, Inc.              |           |           |
| 2.88%, 9/15/26                          | 170,000   | 167,979   |

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Amgen, Inc.  
3.13%, 5/1/25

145,000

147,172

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 47

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

August 31, 2017

| <b>Investments</b>                                | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| 4.40%, 5/1/45                                     | \$ 160,000                  | \$ 167,730   |
| 4.66%, 6/15/51                                    | 100,000                     | 108,691      |
| Amphenol Corp.<br>2.20%, 4/1/20                   | 150,000                     | 150,790      |
| Anadarko Petroleum Corp.<br>6.45%, 9/15/36        | 130,000                     | 152,419      |
| 7.95%, 6/15/39                                    | 100,000                     | 131,761      |
| Analog Devices, Inc.<br>2.88%, 6/1/23             | 28,000                      | 28,445       |
| Anthem, Inc.<br>3.13%, 5/15/22                    | 80,000                      | 82,536       |
| 6.38%, 6/15/37                                    | 200,000                     | 262,874      |
| Aon PLC<br>3.88%, 12/15/25                        | 175,000                     | 186,657      |
| Apache Corp.<br>2.63%, 1/15/23 <sup>(c)</sup>     | 100,000                     | 98,745       |
| 5.10%, 9/1/40                                     | 100,000                     | 104,605      |
| Appalachian Power Co.<br>7.00%, 4/1/38            | 80,000                      | 113,780      |
| Apple, Inc.<br>4.50%, 2/23/36                     | 250,000                     | 286,004      |
| Archer-Daniels-Midland Co.<br>2.50%, 8/11/26      | 160,000                     | 155,505      |
| Arizona Public Service Co.<br>4.50%, 4/1/42       | 115,000                     | 129,042      |
| AT&T, Inc.<br>2.45%, 6/30/20                      | 250,000                     | 252,302      |
| 3.95%, 1/15/25                                    | 310,000                     | 320,944      |
| 3.40%, 5/15/25                                    | 345,000                     | 344,311      |
| 4.50%, 5/15/35                                    | 440,000                     | 432,194      |
| 6.38%, 3/1/41                                     | 450,000                     | 536,136      |
| 4.75%, 5/15/46                                    | 155,000                     | 149,133      |
| 5.30%, 8/14/58                                    | 200,000                     | 203,969      |
| Autodesk, Inc.<br>4.38%, 6/15/25                  | 25,000                      | 26,925       |
| AutoZone, Inc.<br>3.13%, 7/15/23                  | 50,000                      | 50,741       |
| 3.25%, 4/15/25                                    | 50,000                      | 50,005       |
| AvalonBay Communities, Inc.<br>2.95%, 9/15/22     | 100,000                     | 102,268      |
| Baltimore Gas & Electric Co.<br>2.40%, 8/15/26    | 190,000                     | 182,881      |
| Bank of America Corp.<br>2.25%, 4/21/20, Series L | 100,000                     | 100,588      |
| 5.70%, 1/24/22                                    | 300,000                     | 339,502      |

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|   |            |            |
|---|------------|------------|
| 4.00%, 4/1/24   | 100,000    | 106,327    |
| 4.20%, 8/26/24  | 250,000    | 263,517    |
| 3.95%, 4/21/25, Series L  | 450,000    | 465,149    |
| 4.45%, 3/3/26   | 50,000     | 53,252     |
| 3.82%, 1/20/28, (3.824% fixed rate until 1/20/27; 3-month USD LIBOR + 1.575% thereafter) <sup>(d)</sup> | 100,000    | 103,245    |
| 6.11%, 1/29/37  | 300,000    | 375,183    |
| 5.88%, 2/7/42   | 200,000    | 258,804    |
| 4.44%, 1/20/48, (4.443% fixed rate until 1/20/47; 3-month USD LIBOR + 1.99% thereafter) <sup>(d)</sup>  | 100,000    | 108,395    |
| Baxalta, Inc.   |            |            |
| 2.88%, 6/23/20  | \$ 100,000 | \$ 101,828 |
| Baxter International, Inc.  |            |            |
| 2.60%, 8/15/26  | 190,000    | 184,472    |
| Becton Dickinson and Co.  |            |            |
| 3.13%, 11/8/21  | 250,000    | 256,588    |
| 3.36%, 6/6/24   | 90,000     | 91,240     |
| Berkshire Hathaway Energy Co.   |            |            |
| 3.75%, 11/15/23   | 125,000    | 133,137    |
| Berkshire Hathaway, Inc.  |            |            |
| 4.50%, 2/11/43  | 250,000    | 280,060    |
| Biogen, Inc.  |            |            |
| 2.90%, 9/15/20  | 70,000     | 71,691     |
| Boeing Co. (The)  |            |            |
| 2.85%, 10/30/24   | 35,000     | 35,864     |
| 2.25%, 6/15/26  | 50,000     | 48,488     |
| Boston Properties L.P.  |            |            |
| 4.13%, 5/15/21  | 175,000    | 185,994    |
| Boston Scientific Corp.   |            |            |
| 3.85%, 5/15/25  | 300,000    | 314,246    |
| Brighthouse Financial, Inc.   |            |            |
| 3.70%, 6/22/27 <sup>(e)</sup>   | 90,000     | 89,216     |
| Brixmor Operating Partnership L.P.  |            |            |
| 3.25%, 9/15/23  | 190,000    | 189,978    |
| Broadcom Corp.  |            |            |
| 3.63%, 1/15/24 <sup>(e)</sup>   | 100,000    | 103,087    |
| Burlington Northern Santa Fe LLC  |            |            |
| 3.75%, 4/1/24   | 50,000     | 53,652     |
| 3.00%, 4/1/25   | 50,000     | 51,246     |
| 3.65%, 9/1/25   | 120,000    | 127,564    |
| 5.75%, 5/1/40   | 125,000    | 158,760    |
| 4.13%, 6/15/47  | 80,000     | 84,324     |
| Capital One Financial Corp.   |            |            |
| 3.75%, 4/24/24  | 100,000    | 103,957    |
| 3.20%, 2/5/25   | 145,000    | 145,206    |
| Cardinal Health, Inc.   |            |            |
| 3.41%, 6/15/27  | 75,000     | 76,056     |
| Caterpillar Financial Services Corp.  |            |            |
| 2.40%, 8/9/26   | 190,000    | 185,108    |
| CBOE Holdings, Inc.   |            |            |
| 1.95%, 6/28/19  | 55,000     | 55,047     |
| CBRE Services, Inc.   |            |            |
| 4.88%, 3/1/26   | 35,000     | 38,164     |
| CBS Corp.   |            |            |
| 3.50%, 1/15/25  | 150,000    | 153,339    |
| 4.00%, 1/15/26  | 50,000     | 52,518     |
| CC Holdings GS V LLC  |            |            |
| 3.85%, 4/15/23  | 110,000    | 116,054    |
| Celgene Corp.   |            |            |
| 3.88%, 8/15/25  | 320,000    | 339,210    |
| 5.00%, 8/15/45  | 100,000    | 114,636    |
| CenterPoint Energy Houston Electric LLC   |            |            |
| 2.40%, 9/1/26, Series Z   | 90,000     | 86,964     |
| Charter Communications Operating LLC  |            |            |
| 4.46%, 7/23/22  | 100,000    | 105,884    |
| 4.91%, 7/23/25  | 350,000    | 375,544    |
| 6.48%, 10/23/45   | 100,000    | 115,280    |

*See Notes to Financial Statements.*

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

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Chubb INA Holdings, Inc.<br>2.88%, 11/3/22  | \$ 200,000                  | \$ 205,592   |
| Cigna Corp.<br>3.25%, 4/15/25   | 50,000                      | 51,095       |
| Cisco Systems, Inc.<br>2.20%, 9/20/23   | 100,000                     | 99,438       |
| 2.95%, 2/28/26  | 200,000                     | 202,937      |
| Citigroup, Inc.<br>2.90%, 12/8/21   | 500,000                     | 508,848      |
| 4.50%, 1/14/22  | 295,000                     | 319,027      |
| 4.05%, 7/30/22  | 72,000                      | 75,946       |
| 3.30%, 4/27/25  | 200,000                     | 203,793      |
| 5.50%, 9/13/25  | 200,000                     | 226,463      |
| 4.45%, 9/29/27  | 200,000                     | 212,186      |
| 3.89%, 1/10/28, (3.887% fixed rate until 1/10/27; 3-month USD LIBOR + 1.563% thereafter) <sup>(d)</sup> | 200,000                     | 206,787      |
| 4.13%, 7/25/28  | 150,000                     | 155,144      |
| 8.13%, 7/15/39  | 220,000                     | 344,985      |
| Columbia Property Trust<br>Operating Partnership L.P.<br>4.15%, 4/1/25                                  | 150,000                     | 155,093      |
| Comcast Corp.<br>2.75%, 3/1/23  | 50,000                      | 50,864       |
| 3.15%, 3/1/26   | 245,000                     | 247,935      |
| 4.20%, 8/15/34  | 100,000                     | 106,042      |
| 6.45%, 3/15/37  | 180,000                     | 238,116      |
| 6.95%, 8/15/37  | 100,000                     | 139,321      |
| 3.40%, 7/15/46  | 90,000                      | 82,476       |
| ConocoPhillips<br>6.50%, 2/1/39   | 230,000                     | 303,686      |
| ConocoPhillips Co.<br>2.40%, 12/15/22   | 160,000                     | 159,628      |
| Consolidated Edison Co. of<br>New York, Inc.<br>6.75%, 4/1/38, Series 08-B                              | 25,000                      | 35,781       |
| Continental Airlines Pass Through Trust<br>4.00%, 10/29/24, Series 2012-2, Class A                      | 28,781                      | 30,256       |
| CSX Corp.<br>3.35%, 11/1/25   | 30,000                      | 30,942       |
| 3.25%, 6/1/27   | 280,000                     | 281,518      |
| 4.10%, 3/15/44  | 60,000                      | 60,898       |
| CVS Health Corp.<br>4.00%, 12/5/23  | 50,000                      | 53,587       |
| 3.88%, 7/20/25  | 178,000                     | 187,263      |
| 4.88%, 7/20/35  | 50,000                      | 56,160       |
|   | 140,000                     | 138,802      |

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|   |            |            |
|---|------------|------------|
| DDR Corp.<br>3.38%, 5/15/23                                     |            |            |
| 3.63%, 2/1/25   | 50,000     | 48,948     |
| Dell International LLC<br>3.48%, 6/1/19 <sup>(e)</sup>          | 100,000    | 102,244    |
| 4.42%, 6/15/21 <sup>(e)</sup>                                   | 280,000    | 295,295    |
| 6.02%, 6/15/26 <sup>(e)</sup>                                   | 80,000     | 89,524     |
| Delta Air Lines, Inc.<br>2.88%, 3/13/20                         | 150,000    | 152,501    |
| Devon Energy Corp.<br>3.25%, 5/15/22                            | 89,000     | 90,165     |
| 5.60%, 7/15/41  | 100,000    | 107,104    |
| Discover Financial Services<br>3.75%, 3/4/25                    | \$ 210,000 | \$ 212,025 |
| Discovery Communications LLC<br>6.35%, 6/1/40                   | 100,000    | 115,364    |
| Dominion Energy, Inc.<br>4.70%, 12/1/44                         | 100,000    | 111,126    |
| Dow Chemical Co. (The)<br>4.25%, 11/15/20                       | 116,000    | 123,258    |
| 3.50%, 10/1/24  | 200,000    | 208,822    |
| 4.63%, 10/1/44  | 80,000     | 85,440     |
| DTE Energy Co.<br>3.30%, 6/15/22, Series B                      | 150,000    | 154,735    |
| Duke Energy Corp.<br>2.65%, 9/1/26                              | 250,000    | 242,036    |
| 4.80%, 12/15/45   | 220,000    | 248,388    |
| Duke Energy Florida LLC<br>3.40%, 10/1/46                       | 84,000     | 80,984     |
| Eastman Chemical Co.<br>3.80%, 3/15/25                          | 38,000     | 39,492     |
| 4.65%, 10/15/44   | 100,000    | 106,531    |
| Ecolab, Inc.<br>2.70%, 11/1/26                                  | 175,000    | 170,944    |
| Enable Midstream Partners L.P.<br>2.40%, 5/15/19                | 174,000    | 173,301    |
| Energy Transfer L.P.<br>4.65%, 6/1/21                           | 200,000    | 212,887    |
| 4.75%, 1/15/26  | 200,000    | 210,893    |
| 6.13%, 12/15/45   | 85,000     | 93,339     |
| Entergy Corp.<br>2.95%, 9/1/26                                  | 190,000    | 186,294    |
| Entergy Louisiana LLC<br>4.05%, 9/1/23                          | 175,000    | 189,645    |
| Enterprise Products Operating LLC<br>3.90%, 2/15/24             | 100,000    | 105,353    |
| 5.95%, 2/1/41   | 100,000    | 121,062    |
| 4.85%, 8/15/42  | 200,000    | 213,422    |
| 4.90%, 5/15/46  | 101,000    | 109,727    |
| Exelon Corp.<br>5.10%, 6/15/45                                  | 100,000    | 115,904    |
| 4.45%, 4/15/46  | 200,000    | 213,013    |
| Exelon Generation Co. LLC<br>5.60%, 6/15/42                     | 55,000     | 57,627     |
| Express Scripts Holding Co.<br>4.75%, 11/15/21                  | 100,000    | 108,936    |
| 3.00%, 7/15/23  | 80,000     | 80,654     |
| 6.13%, 11/15/41   | 21,000     | 25,504     |
| Federal Realty Investment Trust<br>4.50%, 12/1/44               | 100,000    | 106,870    |
| FedEx Corp.<br>3.88%, 8/1/42                                    | 220,000    | 214,222    |
| 4.55%, 4/1/46   | 40,000     | 42,520     |
| Fidelity National Information Services, Inc.<br>5.00%, 10/15/25 | 51,000     | 57,928     |
| Fifth Third Bancorp<br>4.30%, 1/16/24                           | \$ 200,000 | \$ 214,662 |
| 8.25%, 3/1/38   | 100,000    | 154,443    |

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*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 49



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

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| FirstEnergy Corp.<br>2.85%, 7/15/22, Series A                            | \$ 100,000                  | \$ 100,445   |
| 3.90%, 7/15/27, Series B   | 100,000                     | 102,365      |
| 7.38%, 11/15/31, Series C  | 100,000                     | 135,348      |
| 4.85%, 7/15/47, Series C   | 210,000                     | 220,046      |
| Florida Power & Light Co.<br>4.05%, 10/1/44                              | 80,000                      | 87,325       |
| Ford Motor Co.<br>7.45%, 7/16/31   | 150,000                     | 192,624      |
| 4.75%, 1/15/43   | 105,000                     | 101,744      |
| Ford Motor Credit Co. LLC<br>8.13%, 1/15/20                              | 100,000                     | 113,141      |
| 5.88%, 8/2/21  | 200,000                     | 223,680      |
| 4.13%, 8/4/25  | 200,000                     | 205,927      |
| Fortive Corp.<br>3.15%, 6/15/26  | 50,000                      | 50,639       |
| Franklin Resources, Inc.<br>2.85%, 3/30/25                               | 145,000                     | 145,903      |
| GATX Corp.<br>3.25%, 3/30/25   | 45,000                      | 45,152       |
| GE Capital International<br>Funding Co. Unlimited Co.<br>4.42%, 11/15/35 | 250,000                     | 272,955      |
| General Dynamics Corp.<br>2.13%, 8/15/26                                 | 50,000                      | 47,687       |
| General Electric Co.<br>4.50%, 3/11/44                                   | 250,000                     | 279,661      |
| General Motors Co.<br>3.50%, 10/2/18                                     | 250,000                     | 254,174      |
| 6.75%, 4/1/46  | 100,000                     | 117,839      |
| General Motors Financial Co., Inc.<br>4.00%, 1/15/25                     | 100,000                     | 101,452      |
| 4.30%, 7/13/25   | 295,000                     | 304,760      |
| 4.00%, 10/6/26   | 100,000                     | 100,359      |
| Genpact Luxembourg Sarl<br>3.70%, 4/1/22 <sup>(e)</sup>                  | 130,000                     | 132,687      |
| Georgia Power Co.<br>4.30%, 3/15/42                                      | 100,000                     | 106,088      |
| Georgia-Pacific LLC<br>7.75%, 11/15/29                                   | 100,000                     | 141,777      |
| Gilead Sciences, Inc.<br>3.65%, 3/1/26                                   | 260,000                     | 273,506      |
| 4.60%, 9/1/35  | 100,000                     | 109,922      |
| 5.65%, 12/1/41   | 100,000                     | 124,746      |
|  | 550,000                     | 560,945      |

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|  |           |           |
|--|-----------|-----------|
| Goldman Sachs Group, Inc. (The)          |           |           |
| 3.50%, 1/23/25                           |           |           |
| 4.25%, 10/21/25                          | 200,000   | 209,827   |
| 3.85%, 1/26/27                           | 150,000   | 154,514   |
| 6.13%, 2/15/33                           | 40,000    | 50,535    |
| 6.75%, 10/1/37                           | 200,000   | 264,263   |
| 6.25%, 2/1/41                            | 100,000   | 132,788   |
| Halliburton Co.                          |           |           |
| 3.80%, 11/15/25                          | 100,000   | 103,483   |
| 4.85%, 11/15/35                          | 200,000   | 217,575   |
| 7.45%, 9/15/39                           | 150,000   | 208,104   |
| 5.00%, 11/15/45                          | 100,000   | 108,778   |
| Harris Corp.                             |           |           |
| 3.83%, 4/27/25                           | \$ 50,000 | \$ 52,559 |
| 4.85%, 4/27/35                           | 67,000    | 74,788    |
| HCP, Inc.                                |           |           |
| 2.63%, 2/1/20                            | 150,000   | 151,632   |
| 4.00%, 6/1/25                            | 100,000   | 104,960   |
| Hershey Co. (The)                        |           |           |
| 2.30%, 8/15/26                           | 370,000   | 351,831   |
| Hess Corp.                               |           |           |
| 6.00%, 1/15/40                           | 100,000   | 103,029   |
| 5.80%, 4/1/47                            | 200,000   | 200,645   |
| Hewlett Packard Enterprise Co.           |           |           |
| 4.90%, 10/15/25                          | 100,000   | 106,323   |
| 6.35%, 10/15/45                          | 160,000   | 170,323   |
| Hexcel Corp.                             |           |           |
| 3.95%, 2/15/27                           | 150,000   | 155,920   |
| Home Depot, Inc. (The)                   |           |           |
| 3.00%, 4/1/26                            | 80,000    | 81,370    |
| 4.40%, 3/15/45                           | 150,000   | 165,073   |
| 3.90%, 6/15/47                           | 230,000   | 237,040   |
| Honeywell International, Inc.            |           |           |
| 2.50%, 11/1/26                           | 115,000   | 111,895   |
| HP, Inc.                                 |           |           |
| 4.38%, 9/15/21                           | 180,000   | 192,727   |
| Illinois Tool Works, Inc.                |           |           |
| 3.50%, 3/1/24                            | 35,000    | 37,227    |
| 2.65%, 11/15/26                          | 119,000   | 118,089   |
| Ingersoll-Rand Global Holding Co., Ltd.  |           |           |
| 4.25%, 6/15/23                           | 52,000    | 56,422    |
| Intel Corp.                              |           |           |
| 2.70%, 12/15/22                          | 168,000   | 172,158   |
| 3.70%, 7/29/25                           | 213,000   | 227,256   |
| 4.10%, 5/19/46                           | 160,000   | 168,875   |
| Intercontinental Exchange, Inc.          |           |           |
| 3.75%, 12/1/25                           | 110,000   | 117,471   |
| International Business Machines Corp.    |           |           |
| 7.00%, 10/30/25                          | 250,000   | 324,479   |
| 4.70%, 2/19/46                           | 170,000   | 190,413   |
| International Flavors & Fragrances, Inc. |           |           |
| 4.38%, 6/1/47                            | 160,000   | 167,745   |
| International Lease Finance Corp.        |           |           |
| 8.63%, 1/15/22                           | 140,000   | 172,754   |
| International Paper Co.                  |           |           |
| 3.80%, 1/15/26                           | 155,000   | 160,535   |
| 6.00%, 11/15/41                          | 75,000    | 91,833    |
| Jefferies Group LLC                      |           |           |
| 8.50%, 7/15/19                           | 100,000   | 110,965   |
| JM Smucker Co. (The)                     |           |           |
| 4.25%, 3/15/35                           | 75,000    | 79,827    |
| John Deere Capital Corp.                 |           |           |
| 2.80%, 1/27/23                           | 80,000    | 81,934    |
| 2.80%, 3/6/23                            | 50,000    | 51,183    |
| Johnson & Johnson                        |           |           |
| 4.95%, 5/15/33                           | 250,000   | 307,444   |
| Johnson Controls International PLC       |           |           |
| 3.90%, 2/14/26                           | 25,000    | 26,646    |

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*See Notes to Financial Statements.*

50 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| <b>Investments</b>                 | <b>Principal<br/>Amount</b> | <b>Value</b> |
|------------------------------------|-----------------------------|--------------|
| JPMorgan Chase & Co.               |                             |              |
| 3.20%, 1/25/23                     | \$ 250,000                  | \$ 257,407   |
| 3.38%, 5/1/23                      | 180,000                     | 184,926      |
| 3.13%, 1/23/25                     | 200,000                     | 202,004      |
| 3.30%, 4/1/26                      | 700,000                     | 706,876      |
| 2.95%, 10/1/26                     | 50,000                      | 49,290       |
| 4.13%, 12/15/26                    | 250,000                     | 262,919      |
| 4.25%, 10/1/27                     | 95,000                      | 101,298      |
| 6.40%, 5/15/38                     | 100,000                     | 134,925      |
| 5.63%, 8/16/43                     | 100,000                     | 122,444      |
| Juniper Networks, Inc.             |                             |              |
| 4.50%, 3/15/24                     | 25,000                      | 26,827       |
| Kellogg Co.                        |                             |              |
| 4.50%, 4/1/46                      | 60,000                      | 63,248       |
| Kemper Corp.                       |                             |              |
| 4.35%, 2/15/25                     | 125,000                     | 128,397      |
| KeyCorp                            |                             |              |
| 5.10%, 3/24/21                     | 90,000                      | 98,933       |
| Keysight Technologies, Inc.        |                             |              |
| 3.30%, 10/30/19                    | 38,000                      | 38,608       |
| Kilroy Realty L.P.                 |                             |              |
| 4.38%, 10/1/25                     | 160,000                     | 170,204      |
| Kimco Realty Corp.                 |                             |              |
| 2.80%, 10/1/26                     | 190,000                     | 180,905      |
| Kinder Morgan Energy Partners L.P. |                             |              |
| 5.63%, 9/1/41                      | 200,000                     | 206,920      |
| Kinder Morgan, Inc.                |                             |              |
| 6.50%, 9/15/20                     | 150,000                     | 167,335      |
| 4.30%, 6/1/25                      | 150,000                     | 157,131      |
| 7.75%, 1/15/32                     | 150,000                     | 193,506      |
| 5.55%, 6/1/45                      | 100,000                     | 106,473      |
| KLA-Tencor Corp.                   |                             |              |
| 4.13%, 11/1/21                     | 160,000                     | 170,171      |
| Kraft Heinz Foods Co.              |                             |              |
| 2.80%, 7/2/20                      | 150,000                     | 152,832      |
| 5.20%, 7/15/45                     | 250,000                     | 272,459      |
| Kroger Co. (The)                   |                             |              |
| 3.40%, 4/15/22                     | 200,000                     | 206,456      |
| Lockheed Martin Corp.              |                             |              |
| 4.50%, 5/15/36                     | 115,000                     | 128,217      |
| 4.07%, 12/15/42                    | 120,000                     | 124,290      |
| Lowe's Cos., Inc.                  |                             |              |
| 3.38%, 9/15/25                     | 280,000                     | 291,925      |
| 4.05%, 5/3/47                      | 55,000                      | 56,695       |
|                                    | 245,000                     | 266,290      |

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|  |            |            |
|--|------------|------------|
| LYB International Finance B.V.<br>4.88%, 3/15/44   |            |            |
| Macy's Retail Holdings, Inc.<br>4.38%, 9/1/23  | 100,000    | 100,856    |
| 6.38%, 3/15/37   | 60,000     | 62,947     |
| Marathon Oil Corp.<br>2.80%, 11/1/22   | 150,000    | 146,627    |
| Marsh & McLennan Cos., Inc.<br>3.50%, 3/10/25  | 100,000    | 104,443    |
| McDonald's Corp.<br>3.70%, 1/30/26   | 191,000    | 201,414    |
| 4.88%, 12/9/45   | 100,000    | 114,284    |
| McKesson Corp.<br>4.88%, 3/15/44   | \$ 100,000 | \$ 110,842 |
| Medtronic, Inc.<br>3.50%, 3/15/25  | 347,000    | 366,180    |
| MetLife, Inc.<br>4.37%, 9/15/23, Series D  | 100,000    | 109,843    |
| 6.40%, 12/15/36  | 100,000    | 115,500    |
| 4.13%, 8/13/42   | 100,000    | 102,927    |
| Microsoft Corp.<br>4.20%, 11/3/35  | 250,000    | 278,373    |
| MidAmerican Energy Co.<br>3.95%, 8/1/47  | 35,000     | 37,068     |
| Molson Coors Brewing Co.<br>5.00%, 5/1/42  | 100,000    | 110,953    |
| 4.20%, 7/15/46   | 100,000    | 100,396    |
| Monsanto Co.<br>3.38%, 7/15/24   | 100,000    | 102,850    |
| 4.70%, 7/15/64   | 25,000     | 25,736     |
| Morgan Stanley<br>4.88%, 11/1/22   | 210,000    | 228,644    |
| 3.88%, 4/29/24, Series F   | 600,000    | 632,022    |
| 3.95%, 4/23/27   | 190,000    | 194,617    |
| 3.59%, 7/22/28, (3.591% fixed rate until 7/22/27; 3-month USD LIBOR + 1.34% thereafter) <sup>(d)</sup> | 200,000    | 202,919    |
| 4.30%, 1/27/45   | 100,000    | 104,846    |
| Motorola Solutions, Inc.<br>3.75%, 5/15/22   | 55,000     | 57,254     |
| 5.50%, 9/1/44  | 100,000    | 102,931    |
| MPLX L.P.<br>4.50%, 7/15/23  | 90,000     | 95,908     |
| Mylan N.V.<br>3.15%, 6/15/21   | 110,000    | 111,658    |
| 3.95%, 6/15/26   | 100,000    | 101,970    |
| Mylan, Inc.<br>4.20%, 11/29/23   | 200,000    | 209,302    |
| Nabors Industries, Inc.<br>5.00%, 9/15/20 <sup>(e)</sup>   | 125,000    | 125,313    |
| Nasdaq, Inc.<br>5.55%, 1/15/20   | 50,000     | 54,077     |
| National Rural Utilities Cooperative Finance Corp.<br>2.85%, 1/27/25                                   | 175,000    | 176,475    |
| Newell Brands, Inc.<br>4.20%, 4/1/26   | 200,000    | 213,442    |
| NextEra Energy Capital Holdings, Inc.<br>2.40%, 9/15/19  | 40,000     | 40,381     |
| NIKE, Inc.<br>2.38%, 11/1/26   | 150,000    | 145,609    |
| NiSource Finance Corp.<br>3.49%, 5/15/27   | 200,000    | 205,053    |
| 5.65%, 2/1/45  | 60,000     | 74,871     |
| Noble Energy, Inc.<br>6.00%, 3/1/41  | 150,000    | 169,416    |
| Norfolk Southern Corp.<br>3.25%, 12/1/21   | 20,000     | 20,795     |
| 3.15%, 6/1/27  | 300,000    | 304,957    |
| 4.05%, 8/15/52 <sup>(e)</sup>  | 132,000    | 131,385    |

*See Notes to Financial Statements.*



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

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Northrop Grumman Corp.<br>3.25%, 8/1/23                            | \$ 256,000                  | \$ 267,332   |
| Northwell Healthcare, Inc.<br>3.98%, 11/1/46                       | 75,000                      | 73,537       |
| Old Republic International Corp.<br>3.88%, 8/26/26                 | 90,000                      | 92,146       |
| Omega Healthcare Investors, Inc.<br>4.50%, 4/1/27                  | 220,000                     | 224,581      |
| Oncor Electric Delivery Co. LLC<br>2.95%, 4/1/25                   | 169,000                     | 170,257      |
| ONEOK Partners L.P.<br>5.00%, 9/15/23                              | 150,000                     | 163,091      |
| Oracle Corp.<br>2.50%, 10/15/22                                    | 100,000                     | 101,336      |
| 3.90%, 5/15/35   | 180,000                     | 188,530      |
| 6.50%, 4/15/38   | 100,000                     | 138,747      |
| 5.38%, 7/15/40   | 250,000                     | 306,435      |
| Owens Corning<br>3.40%, 8/15/26                                    | 200,000                     | 199,453      |
| Pacific Gas & Electric Co.<br>6.05%, 3/1/34                        | 200,000                     | 261,284      |
| 4.00%, 12/1/46   | 45,000                      | 47,542       |
| PepsiCo, Inc.<br>2.75%, 4/30/25                                    | 145,000                     | 146,572      |
| 3.45%, 10/6/46   | 100,000                     | 96,027       |
| Perrigo Finance Unlimited Co.<br>4.90%, 12/15/44                   | 250,000                     | 253,690      |
| Pfizer, Inc.<br>5.80%, 8/12/23                                     | 100,000                     | 119,455      |
| 4.13%, 12/15/46  | 150,000                     | 161,178      |
| Philip Morris International, Inc.<br>2.75%, 2/25/26 <sup>(c)</sup> | 180,000                     | 178,584      |
| Phillips 66<br>4.88%, 11/15/44                                     | 175,000                     | 191,143      |
| Plains All American Pipeline L.P.<br>4.65%, 10/15/25               | 240,000                     | 249,513      |
| PNC Bank NA<br>2.95%, 1/30/23                                      | 250,000                     | 255,421      |
| PPL Electric Utilities Corp.<br>3.95%, 6/1/47                      | 100,000                     | 106,004      |
| Precision Castparts Corp.<br>2.50%, 1/15/23                        | 50,000                      | 50,576       |
| Progress Energy, Inc.<br>3.15%, 4/1/22                             | 35,000                      | 35,917       |
|  | 150,000                     | 158,929      |

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|  |            |            |
|--|------------|------------|
| Progressive Corp. (The)<br>4.13%, 4/15/47                    |            |            |
| Prudential Financial, Inc.<br>3.50%, 5/15/24                 | 180,000    | 189,712    |
| Puget Energy, Inc.<br>3.65%, 5/15/25                         | 65,000     | 66,987     |
| QUALCOMM, Inc.<br>3.45%, 5/20/25                             | 280,000    | 290,564    |
| 4.65%, 5/20/35   | 80,000     | 88,574     |
| QVC, Inc.<br>4.38%, 3/15/23                                  | 50,000     | 51,825     |
| Qwest Corp.<br>6.75%, 12/1/21                                | \$ 100,000 | \$ 109,968 |
| Regions Financial Corp.<br>3.20%, 2/8/21                     | 45,000     | 46,237     |
| Republic Services, Inc.<br>3.20%, 3/15/25                    | 145,000    | 148,248    |
| Reynolds American, Inc.<br>4.45%, 6/12/25                    | 120,000    | 130,163    |
| 7.25%, 6/15/37   | 100,000    | 137,884    |
| Rockwell Collins, Inc.<br>4.35%, 4/15/47                     | 225,000    | 237,474    |
| Roper Technologies, Inc.<br>3.00%, 12/15/20                  | 45,000     | 46,147     |
| S&P Global, Inc.<br>4.00%, 6/15/25                           | 44,000     | 46,797     |
| Sabine Pass Liquefaction LLC<br>5.75%, 5/15/24               | 150,000    | 167,043    |
| 5.88%, 6/30/26   | 100,000    | 111,889    |
| 4.20%, 3/15/28   | 150,000    | 150,893    |
| Seagate HDD Cayman<br>4.75%, 6/1/23                          | 20,000     | 20,192     |
| 4.75%, 1/1/25  | 240,000    | 233,993    |
| 4.88%, 6/1/27  | 100,000    | 94,577     |
| Sempra Energy<br>2.85%, 11/15/20                             | 200,000    | 204,495    |
| Shire Acquisitions Investments Ireland DAC<br>1.90%, 9/23/19 | 100,000    | 99,780     |
| 2.40%, 9/23/21   | 165,000    | 163,968    |
| 2.88%, 9/23/23   | 125,000    | 124,516    |
| Simon Property Group L.P.<br>3.50%, 9/1/25                   | 120,000    | 124,489    |
| 3.38%, 6/15/27   | 170,000    | 173,246    |
| Snap-on, Inc.<br>3.25%, 3/1/27                               | 140,000    | 144,314    |
| Southern California Edison Co.<br>5.63%, 2/1/36              | 200,000    | 254,193    |
| Southern Co. (The)<br>4.40%, 7/1/46                          | 100,000    | 103,955    |
| Southwest Airlines Co.<br>2.65%, 11/5/20                     | 97,000     | 98,765     |
| Stanley Black & Decker, Inc.<br>5.20%, 9/1/40                | 55,000     | 64,798     |
| Starbucks Corp.<br>2.45%, 6/15/26                            | 50,000     | 49,050     |
| State Street Corp.<br>3.70%, 11/20/23                        | 25,000     | 26,899     |
| 3.55%, 8/18/25   | 100,000    | 106,177    |
| SunTrust Banks, Inc.<br>2.50%, 5/1/19                        | 65,000     | 65,732     |
| Synchrony Financial<br>2.70%, 2/3/20                         | 200,000    | 202,061    |
| 3.70%, 8/4/26  | 90,000     | 89,134     |
| Tanger Properties L.P.<br>3.13%, 9/1/26                      | 90,000     | 85,755     |
| Target Corp.<br>6.35%, 11/1/32                               | 250,000    | 328,778    |

*See Notes to Financial Statements.*



52 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Thermo Fisher Scientific, Inc.<br>4.50%, 3/1/21                 | \$ 150,000                  | \$ 161,720   |
| 4.10%, 8/15/47  | 200,000                     | 201,602      |
| Time Warner Cable LLC<br>5.00%, 2/1/20                          | 100,000                     | 106,254      |
| 7.30%, 7/1/38   | 200,000                     | 247,366      |
| Time Warner, Inc.<br>4.88%, 3/15/20                             | 100,000                     | 106,995      |
| 3.88%, 1/15/26  | 100,000                     | 102,235      |
| 7.70%, 5/1/32   | 100,000                     | 141,020      |
| 4.85%, 7/15/45  | 100,000                     | 101,266      |
| Travelers Cos., Inc. (The)<br>4.00%, 5/30/47                    | 200,000                     | 208,177      |
| Tucson Electric Power Co.<br>3.05%, 3/15/25                     | 176,000                     | 175,309      |
| Tyson Foods, Inc.<br>3.95%, 8/15/24                             | 300,000                     | 319,879      |
| UDR, Inc.<br>2.95%, 9/1/26                                      | 90,000                      | 87,115       |
| Union Pacific Corp.<br>3.25%, 8/15/25                           | 50,000                      | 52,190       |
| 2.75%, 3/1/26   | 230,000                     | 230,880      |
| 4.38%, 11/15/65   | 50,000                      | 54,952       |
| United Airlines Pass Through Trust<br>2.88%, 10/7/28, Series AA | 200,000                     | 198,660      |
| United Technologies Corp.<br>4.05%, 5/4/47                      | 60,000                      | 61,071       |
| UnitedHealth Group, Inc.<br>3.10%, 3/15/26                      | 150,000                     | 152,905      |
| 3.45%, 1/15/27  | 100,000                     | 104,324      |
| 6.88%, 2/15/38  | 100,000                     | 144,532      |
| US Bancorp<br>3.60%, 9/11/24                                    | 300,000                     | 315,289      |
| Valero Energy Corp.<br>3.65%, 3/15/25                           | 200,000                     | 206,258      |
| 6.63%, 6/15/37  | 200,000                     | 249,639      |
| Ventas Realty L.P.<br>4.75%, 6/1/21                             | 100,000                     | 107,875      |
| 3.50%, 2/1/25   | 20,000                      | 20,341       |
| Verizon Communications, Inc.<br>3.00%, 11/1/21                  | 200,000                     | 204,917      |
| 2.95%, 3/15/22 <sup>(e)</sup>                                   | 100,000                     | 101,901      |
| 2.45%, 11/1/22  | 120,000                     | 118,955      |
| 3.50%, 11/1/24  | 264,000                     | 269,262      |
| 4.13%, 3/16/27  | 100,000                     | 103,699      |

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|                                       |            |                   |
|---------------------------------------|------------|-------------------|
| 3.85%, 11/1/42                        | 200,000    | 174,120           |
| 4.86%, 8/21/46                        | 100,000    | 99,412            |
| 4.52%, 9/15/48                        | 368,000    | 347,369           |
| 5.01%, 4/15/49                        | 320,000    | 321,128           |
| 5.01%, 8/21/54                        | 200,000    | 197,624           |
| 4.67%, 3/15/55                        | 50,000     | 46,666            |
| VF Corp.                              |            |                   |
| 6.45%, 11/1/37                        | 51,000     | 69,060            |
| Viacom, Inc.                          |            |                   |
| 6.88%, 4/30/36                        | 150,000    | 169,871           |
| 4.38%, 3/15/43                        | 100,000    | 86,216            |
| Visa, Inc.                            |            |                   |
| 2.80%, 12/14/22                       | 180,000    | 184,769           |
| Voya Financial, Inc.                  |            |                   |
| 3.13%, 7/15/24                        | \$ 150,000 | \$ 149,861        |
| Vulcan Materials Co.                  |            |                   |
| 7.50%, 6/15/21                        | 25,000     | 29,522            |
| Wal-Mart Stores, Inc.                 |            |                   |
| 5.25%, 9/1/35                         | 250,000    | 310,721           |
| Walgreens Boots Alliance, Inc.        |            |                   |
| 2.70%, 11/18/19                       | 110,000    | 111,913           |
| 3.80%, 11/18/24                       | 100,000    | 104,308           |
| 4.80%, 11/18/44                       | 100,000    | 108,156           |
| Walt Disney Co. (The)                 |            |                   |
| 3.00%, 2/13/26                        | 100,000    | 101,672           |
| 1.85%, 7/30/26                        | 50,000     | 46,538            |
| Waste Management, Inc.                |            |                   |
| 3.50%, 5/15/24                        | 140,000    | 147,248           |
| Wells Fargo & Co.                     |            |                   |
| 3.07%, 1/24/23                        | 300,000    | 306,792           |
| 3.45%, 2/13/23, Series M              | 634,000    | 653,522           |
| 4.10%, 6/3/26                         | 160,000    | 168,201           |
| 5.61%, 1/15/44                        | 100,000    | 121,011           |
| 4.75%, 12/7/46                        | 200,000    | 217,764           |
| Welltower, Inc.                       |            |                   |
| 4.00%, 6/1/25                         | 220,000    | 232,636           |
| Westlake Chemical Corp.               |            |                   |
| 5.00%, 8/15/46                        | 75,000     | 81,824            |
| Weyerhaeuser Co.                      |            |                   |
| 6.95%, 10/1/27                        | 75,000     | 96,088            |
| Whole Foods Market, Inc.              |            |                   |
| 5.20%, 12/3/25                        | 150,000    | 174,525           |
| Williams Partners L.P.                |            |                   |
| 4.30%, 3/4/24                         | 100,000    | 106,149           |
| 4.90%, 1/15/45                        | 130,000    | 132,714           |
| WW Grainger, Inc.                     |            |                   |
| 4.20%, 5/15/47                        | 150,000    | 155,878           |
| Wyndham Worldwide Corp.               |            |                   |
| 4.50%, 4/1/27                         | 250,000    | 254,806           |
| <b>TOTAL CORPORATE BONDS</b>          |            |                   |
| (Cost: \$67,252,022)                  |            | <b>68,922,514</b> |
| <b>FOREIGN CORPORATE BONDS - 8.3%</b> |            |                   |
| <b>Australia 0.2%</b>                 |            |                   |
| BHP Billiton Finance USA Ltd.         |            |                   |
| 3.85%, 9/30/23                        | 200,000    | 217,262           |
| 5.00%, 9/30/43                        | 45,000     | 53,404            |
| <b>Total Australia</b>                |            | <b>270,666</b>    |
| <b>Belgium 0.8%</b>                   |            |                   |
| Anheuser-Busch InBev Finance, Inc.    |            |                   |
| 2.63%, 1/17/23                        | 100,000    | 100,813           |
| 3.65%, 2/1/26                         | 480,000    | 500,135           |
| 4.70%, 2/1/36                         | 200,000    | 223,358           |
| 4.90%, 2/1/46                         | 250,000    | 286,146           |
| Koninklijke Ahold Delhaize N.V.       |            |                   |
| 5.70%, 10/1/40                        | 150,000    | 176,943           |

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|                                  |         |                  |
|----------------------------------|---------|------------------|
| <b>Total Belgium</b>             |         | <b>1,287,395</b> |
| <b>Brazil 0.4%</b>               |         |                  |
| Embraer Netherlands Finance B.V. |         |                  |
| 5.40%, 2/1/27                    | 100,000 | 107,450          |
| Embraer S.A.                     |         |                  |
| 5.15%, 6/15/22                   | 100,000 | 107,050          |

*See Notes to Financial Statements.*

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

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| Fibria Overseas Finance Ltd.<br>5.25%, 5/12/24  | \$ 200,000                  | \$ 212,750       |
| Vale Overseas Ltd.<br>6.25%, 8/10/26  | 90,000                      | 102,465          |
| Vale S.A.<br>6.88%, 11/21/36  | 100,000                     | 114,850          |
| Vale S.A.<br>5.63%, 9/11/42   | 100,000                     | 102,250          |
| <b>Total Brazil</b>   |                             | <b>746,815</b>   |
| <b>Canada 0.9%</b>  |                             |                  |
| Barrick North America Finance LLC<br>5.70%, 5/30/41   | 100,000                     | 121,106          |
| Canadian National Railway Co.<br>2.95%, 11/21/24  | 40,000                      | 41,118           |
| Canadian Natural Resources Ltd.<br>3.90%, 2/1/25  | 60,000                      | 61,628           |
| Enbridge, Inc.<br>6.25%, 3/15/38  | 177,000                     | 208,982          |
| Enbridge, Inc.<br>2.90%, 7/15/22  | 150,000                     | 151,133          |
| Enbridge, Inc.<br>4.00%, 10/1/23  | 50,000                      | 52,819           |
| Enbridge, Inc.<br>5.50%, 7/15/77, (5.50% fixed rate until 7/15/27; 3-month USD LIBOR + 3.418% until 7/15/47;<br>3-month USD LIBOR + 4.168% thereafter) <sup>(d)</sup> | 50,000                      | 50,313           |
| Encana Corp.<br>3.90%, 11/15/21   | 50,000                      | 51,553           |
| Encana Corp.<br>6.50%, 8/15/34  | 100,000                     | 114,558          |
| Fortis, Inc.<br>3.06%, 10/4/26  | 150,000                     | 146,993          |
| Petro-Canada<br>6.80%, 5/15/38  | 150,000                     | 201,041          |
| Royal Bank of Canada<br>4.65%, 1/27/26  | 175,000                     | 189,638          |
| TransCanada PipeLines Ltd.<br>3.75%, 10/16/23   | 170,000                     | 180,563          |
| <b>Total Canada</b>   |                             | <b>1,571,445</b> |
| <b>China 0.2%</b>   |                             |                  |
| Alibaba Group Holding Ltd.<br>3.60%, 11/28/24   | 200,000                     | 209,511          |
| CNOOC Nexen Finance 2014 ULC<br>4.25%, 4/30/24  | 200,000                     | 214,708          |
| <b>Total China</b>  |                             | <b>424,219</b>   |
| <b>Colombia 0.3%</b>  |                             |                  |
|   | 100,000                     | 111,200          |

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|   |            |                  |
|---|------------|------------------|
| Ecopetrol S.A.<br>5.88%, 9/18/23                                      |            |                  |
| 4.13%, 1/16/25  | 150,000    | 150,750          |
| 7.38%, 9/18/43  | 100,000    | 112,850          |
| 5.88%, 5/28/45  | 100,000    | 97,685           |
| <b>Total Colombia</b>   |            | <b>472,485</b>   |
| <b>France 0.1%</b>  |            |                  |
| Orange S.A.<br>9.00%, 3/1/31  | 100,000    | <b>153,549</b>   |
| <b>Germany 0.2%</b>   |            |                  |
| Daimler Finance North America LLC<br>8.50%, 1/18/31                   | 80,000     | 120,698          |
| Deutsche Bank AG<br>3.38%, 5/12/21                                    | \$ 150,000 | \$ 153,620       |
| Deutsche Telekom International Finance B.V.<br>8.75%, 6/15/30         | 100,000    | 148,850          |
| <b>Total Germany</b>  |            | <b>423,168</b>   |
| <b>Ireland 0.1%</b>   |            |                  |
| XLIT Ltd.<br>5.50%, 3/31/45   | 150,000    | <b>165,043</b>   |
| <b>Israel 0.2%</b>  |            |                  |
| Teva Pharmaceutical Finance<br>Netherlands III B.V.<br>1.70%, 7/19/19 | 100,000    | 97,820           |
| 2.80%, 7/21/23  | 200,000    | 188,727          |
| <b>Total Israel</b>   |            | <b>286,547</b>   |
| <b>Japan 0.3%</b>   |            |                  |
| Mitsubishi UFJ Financial Group, Inc.<br>3.85%, 3/1/26                 | 200,000    | 211,478          |
| Nomura Holdings, Inc.<br>6.70%, 3/4/20                                | 100,000    | 110,731          |
| Sumitomo Mitsui Financial Group, Inc.<br>2.63%, 7/14/26               | 200,000    | 193,785          |
| <b>Total Japan</b>  |            | <b>515,994</b>   |
| <b>Mexico 0.8%</b>  |            |                  |
| America Movil S.A.B. de C.V.<br>6.38%, 3/1/35                         | 100,000    | 127,445          |
| Grupo Televisa S.A.B.<br>5.00%, 5/13/45                               | 200,000    | 203,864          |
| Petroleos Mexicanos<br>5.50%, 1/21/21                                 | 200,000    | 214,650          |
| 4.50%, 1/23/26  | 275,000    | 278,369          |
| 6.63%, 6/15/35  | 160,000    | 175,200          |
| 6.50%, 6/2/41   | 100,000    | 105,900          |
| 5.63%, 1/23/46  | 250,000    | 236,000          |
| <b>Total Mexico</b>   |            | <b>1,341,428</b> |
| <b>Netherlands 0.6%</b>   |            |                  |
| AerCap Ireland Capital DAC<br>4.25%, 7/1/20                           | 150,000    | 157,711          |
| Cooperatieve Rabobank UA<br>4.63%, 12/1/23                            | 250,000    | 272,147          |
| ING Groep N.V.<br>3.95%, 3/29/27                                      | 200,000    | 210,261          |
| Shell International Finance B.V.<br>6.38%, 12/15/38                   | 250,000    | 341,697          |
| <b>Total Netherlands</b>  |            | <b>981,816</b>   |
| <b>Norway 0.1%</b>  |            |                  |
| Statoil ASA<br>5.10%, 8/17/40   | 100,000    | <b>118,311</b>   |
| <b>Peru 0.2%</b>  |            |                  |
|   | 165,000    | 171,560          |

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|                       |         |                |
|-----------------------|---------|----------------|
| Southern Copper Corp. |         |                |
| 3.88%, 4/23/25        |         |                |
| 5.88%, 4/23/45        | 145,000 | 165,530        |
| <b>Total Peru</b>     |         | <b>337,090</b> |

*See Notes to Financial Statements.*

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

August 31, 2017

| Investments   | Principal<br>Amount | Value          |
|---|---------------------|----------------|
| <b>Spain 0.2%</b>   |                     |                |
| Telefonica Emisiones SAU<br>7.05%, 6/20/36  | \$ 100,000          | \$ 132,801     |
| Telefonica Europe B.V.<br>8.25%, 9/15/30  | 100,000             | 142,864        |
| <b>Total Spain</b>  |                     | <b>275,665</b> |
| <b>Switzerland 0.4%</b>   |                     |                |
| Credit Suisse AG<br>5.40%, 1/14/20  | 100,000             | 107,521        |
| 3.63%, 9/9/24   | 250,000             | 262,422        |
| Credit Suisse Group Funding Guernsey Ltd.<br>3.75%, 3/26/25   | 300,000             | 307,986        |
| <b>Total Switzerland</b>  |                     | <b>677,929</b> |
| <b>United Kingdom 2.3%</b>  |                     |                |
| AstraZeneca PLC<br>3.38%, 11/16/25  | 140,000             | 143,492        |
| Barclays PLC<br>4.38%, 1/12/26  | 200,000             | 211,011        |
| 5.25%, 8/17/45  | 200,000             | 229,239        |
| BP Capital Markets PLC<br>3.51%, 3/17/25  | 250,000             | 261,126        |
| 3.12%, 5/4/26   | 50,000              | 50,552         |
| 3.72%, 11/28/28   | 210,000             | 219,927        |
| British Telecommunications PLC<br>9.13%, 12/15/30   | 100,000             | 155,067        |
| GlaxoSmithKline Capital, Inc.<br>6.38%, 5/15/38   | 125,000             | 172,640        |
| HSBC Holdings PLC<br>4.30%, 3/8/26  | 400,000             | 432,150        |
| 4.04%, 3/13/28, (4.041% fixed rate until 3/13/27; 3-month USD LIBOR + 1.546% thereafter) <sup>(d)</sup> | 250,000             | 263,378        |
| Lloyds Banking Group PLC<br>4.65%, 3/24/26  | 200,000             | 212,950        |
| 5.30%, 12/1/45  | 200,000             | 235,598        |
| Reynolds American, Inc.<br>6.15%, 9/15/43   | 200,000             | 251,232        |
| Rio Tinto Finance USA Ltd.<br>3.75%, 6/15/25 <sup>(c)</sup>   | 300,000             | 319,893        |
| 7.13%, 7/15/28  | 40,000              | 54,160         |
| Santander UK Group Holdings PLC<br>3.13%, 1/8/21  | 75,000              | 76,692         |
| Unilever Capital Corp.<br>3.10%, 7/30/25  | 200,000             | 204,602        |
| Vodafone Group PLC<br>2.95%, 2/19/23  | 280,000             | 285,774        |
| 4.38%, 2/19/43  | 100,000             | 102,113        |



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|  |         |                   |
|--|---------|-------------------|
| <b>Total United Kingdom</b>                      |         | <b>3,881,596</b>  |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>             |         |                   |
| (Cost: \$13,326,655)                             |         | <b>13,931,161</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 0.1%</b>          |         |                   |
| <b>Japan 0.1%</b>                                |         |                   |
| Japan Bank for International Cooperation         |         |                   |
| 2.13%, 2/10/25, Series DTC                       |         |                   |
| (Cost: \$194,063)                                | 200,000 | <b>195,496</b>    |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 2.6%</b>       |         |                   |
| <b>Colombia 0.5%</b>                             |         |                   |
| Colombia Government International Bond           |         |                   |
| 7.38%, 3/18/19                                   | 100,000 | 108,400           |
| 4.00%, 2/26/24                                   | 360,000 | 376,110           |
| 6.13%, 1/18/41                                   | 180,000 | 213,975           |
| 5.00%, 6/15/45                                   | 200,000 | 208,000           |
| <b>Total Colombia</b>                            |         | <b>906,485</b>    |
| <b>Hungary 0.1%</b>                              |         |                   |
| Hungary Government International Bond            |         |                   |
| 5.38%, 3/25/24                                   | 200,000 | <b>231,035</b>    |
| <b>Israel 0.1%</b>                               |         |                   |
| Israel Government International Bond             |         |                   |
| 3.15%, 6/30/23                                   | 200,000 | <b>208,393</b>    |
| <b>Italy 0.1%</b>                                |         |                   |
| Republic of Italy Government International Bond  |         |                   |
| 6.88%, 9/27/23                                   | 80,000  | <b>96,436</b>     |
| <b>Mexico 1.0%</b>                               |         |                   |
| Mexico Government International Bond             |         |                   |
| 3.63%, 3/15/22                                   | 160,000 | 168,400           |
| 4.00%, 10/2/23                                   | 156,000 | 165,516           |
| 7.50%, 4/8/33, Series MTNA                       | 200,000 | 275,500           |
| 6.05%, 1/11/40                                   | 200,000 | 243,050           |
| 4.75%, 3/8/44                                    | 176,000 | 184,360           |
| 5.55%, 1/21/45                                   | 120,000 | 139,890           |
| 5.75%, 10/12/2110, Series GMTN                   | 400,000 | 434,400           |
| <b>Total Mexico</b>                              |         | <b>1,611,116</b>  |
| <b>Panama 0.2%</b>                               |         |                   |
| Panama Government International Bond             |         |                   |
| 8.88%, 9/30/27                                   | 185,000 | <b>270,100</b>    |
| <b>Peru 0.1%</b>                                 |         |                   |
| Peruvian Government International Bond           |         |                   |
| 8.75%, 11/21/33                                  | 100,000 | 158,000           |
| 6.55%, 3/14/37                                   | 60,000  | 81,750            |
| <b>Total Peru</b>                                |         | <b>239,750</b>    |
| <b>Philippines 0.3%</b>                          |         |                   |
| Philippine Government International Bond         |         |                   |
| 4.20%, 1/21/24                                   | 200,000 | 219,934           |
| 9.50%, 2/2/30                                    | 157,000 | 253,975           |
| <b>Total Philippines</b>                         |         | <b>473,909</b>    |
| <b>Poland 0.1%</b>                               |         |                   |
| Republic of Poland Government International Bond |         |                   |
| 4.00%, 1/22/24                                   | 190,000 | <b>205,919</b>    |
| <b>Uruguay 0.1%</b>                              |         |                   |
| Uruguay Government International Bond            |         |                   |
| 8.00%, 11/18/22                                  | 80,000  | 98,400            |
| 5.10%, 6/18/50                                   | 125,000 | 132,188           |
| <b>Total Uruguay</b>                             |         | <b>230,588</b>    |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>      |         |                   |
| (Cost: \$4,255,308)                              |         | <b>4,473,731</b>  |

*See Notes to Financial Statements.*

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

August 31, 2017

| Investments   | Principal<br>Amount | Value     |
|---|---------------------|-----------|
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 6.9%</b>                                       |                     |           |
| <b>United States 6.9%</b>   |                     |           |
| Citigroup Commercial Mortgage Trust   |                     |           |
| 2.94%, 4/10/48, Series 2015-GC29, Class A3  | \$ 65,000           | \$ 65,826 |
| 3.76%, 6/10/48, Series 2015-GC31, Class A4  | 340,116             | 362,901   |
| 3.62%, 2/10/49, Series 2016-GC36, Class A5  | 500,000             | 527,313   |
| 3.52%, 9/10/58, Series 2015-GC33, Class AAB   | 300,000             | 315,729   |
| Commercial Mortgage Trust   |                     |           |
| 4.19%, 11/10/23, Series 2013-CR13,<br>Class A4 <sup>(d)</sup>                           | 500,000             | 548,625   |
| 3.92%, 8/10/46, Series 2013-CR10, Class A3  | 100,000             | 108,007   |
| 3.50%, 8/10/47, Series 2014-CR19, Class ASB   | 150,000             | 158,497   |
| 2.80%, 11/10/47, Series 2014-CR20, Class A2   | 375,000             | 381,601   |
| 3.50%, 5/10/48, Series 2015-CR23, Class A4  | 50,000              | 52,563    |
| Federal Home Loan Mortgage<br>Corp. Multifamily Structured Pass<br>Through Certificates |                     |           |
| 1.87%, 11/25/19, Series K712, Class A2  | 24,956              | 25,058    |
| 3.53%, 6/25/20, Series K008, Class A2   | 290,601             | 303,298   |
| 4.19%, 12/25/20, Series K012, Class A2 <sup>(d)</sup>                                   | 50,000              | 53,557    |
| 2.86%, 1/25/21, Series K715, Class A2   | 60,000              | 61,916    |
| 3.97%, 1/25/21, Series K013, Class A2 <sup>(d)</sup>                                    | 200,000             | 213,326   |
| 2.87%, 12/25/21, Series K017, Class A2  | 50,000              | 51,843    |
| 2.51%, 11/25/22, Series K026, Class A2  | 250,000             | 255,263   |
| 2.62%, 3/25/23, Series K035, Class A1   | 176,141             | 179,560   |
| 3.30%, 4/25/23, Series K031, Class A2 <sup>(d)</sup>                                    | 270,000             | 286,421   |
| 2.67%, 12/25/24, Series K042, Class A2  | 50,000              | 51,123    |
| 3.06%, 12/25/24, Series K043, Class A2  | 199,000             | 208,465   |
| 3.02%, 1/25/25, Series K045, Class A2   | 55,000              | 57,449    |
| 3.33%, 5/25/25, Series K047, Class A2 <sup>(d)</sup>                                    | 200,000             | 213,056   |
| 3.01%, 7/25/25, Series K049, Class A2   | 360,000             | 375,096   |
| 3.15%, 11/25/25, Series K052, Class A2  | 125,000             | 131,632   |
| 2.34%, 7/25/26, Series K058, Class A1   | 393,227             | 395,670   |
| Federal National Mortgage<br>Association Alternative Credit<br>Enhancement Securities   |                     |           |
| 2.17%, 9/25/19, Series 2014-M10,<br>Class ASQ2 <sup>(d)</sup>                           | 23,410              | 23,641    |
| 2.72%, 2/25/22, Series 2012-M2, Class A2  | 48,000              | 49,409    |
| 2.38%, 5/25/22, Series 2012-M13, Class A2   | 20,000              | 20,313    |
| 2.30%, 9/25/22, Series 2012-M14, Class A2 <sup>(d)</sup>                                | 50,000              | 50,607    |
| 3.33%, 10/25/23, Series 2013-M14, Class A2 <sup>(d)</sup>                               | 100,000             | 105,708   |
| 3.50%, 1/25/24, Series 2014-M3, Class A2 <sup>(d)</sup>                                 | 110,000             | 117,986   |
| 3.10%, 7/25/24, Series 2014-M9, Class A2 <sup>(d)</sup>                                 | 596,000             | 623,079   |
| 2.30%, 10/25/24, Series 2015-M3, Class A1   | 41,312              | 41,612    |

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|   |         |         |
|---|---------|---------|
| 2.72%, 10/25/24, Series 2015-M3, Class A2                 | 250,000 | 254,378 |
| 2.14%, 5/25/26, Series 2016-M6, Class A1                  | 192,482 | 190,751 |
| 3.30%, 4/25/29, Series 2017-M5, Class A2                  | 64,000  | 66,460  |
| GS Mortgage Securities Corp.                              |         |         |
| 2.73%, 5/10/50, Series 2015-GC30, Class A2                | 100,000 | 101,733 |
| GS Mortgage Securities Trust                              |         |         |
| 4.24%, 8/10/46, Series 2013-GC14, Class A5                | 85,000  | 93,069  |
| 3.68%, 4/10/47, Series 2014-GC20, Class A3                | 92,231  | 95,238  |
| 4.00%, 4/10/47, Series 2014-GC20, Class A5                | 250,000 | 269,172 |
| 3.86%, 6/10/47, Series 2014-GC22, Class A5                | 70,000  | 75,042  |
| 3.67%, 9/10/47, Series 2014-GC24, Class A4                | 300,000 | 318,670 |
| 2.85%, 10/10/49, Series 2016-GS3, Class A4                | 182,000 | 182,468 |
| 3.44%, 11/10/49, Series 2016-GS4, Class A4 <sup>(d)</sup> | 265,000 | 277,670 |
| JP Morgan Chase Commercial Mortgage Securities Trust      |         |         |
| 3.41%, 1/15/46, Series 2013-C13, Class ASB                | 175,000 | 182,013 |
| 2.61%, 12/15/47, Series 2012-LC9, Class A4                | 100,000 | 101,831 |
| JPMBB Commercial Mortgage Securities Trust                |         |         |
| 3.66%, 7/15/45, Series 2013-C12, Class A5                 | 100,000 | 106,439 |
| 4.13%, 8/15/46, Series 2013-C14, Class A4 <sup>(d)</sup>  | 95,000  | 103,345 |
| Morgan Stanley Bank of America Merrill Lynch Trust        |         |         |
| 3.48%, 11/15/45, Series 2012-C6, Class AS                 | 100,000 | 104,336 |
| 3.53%, 12/15/47, Series 2014-C19, Class A4                | 365,167 | 384,288 |
| 3.07%, 2/15/48, Series 2015-C20, Class ASB                | 250,000 | 259,100 |
| 3.25%, 2/15/48, Series 2015-C20, Class A4                 | 200,000 | 206,775 |
| 3.31%, 4/15/48, Series 2015-C22, Class A4                 | 95,000  | 98,720  |
| 3.72%, 7/15/50, Series 2015-C23, Class A4                 | 175,000 | 186,743 |
| Morgan Stanley Capital I Trust                            |         |         |
| 3.77%, 3/15/45, Series 2012-C4, Class AS                  | 280,000 | 293,502 |
| Wells Fargo Commercial Mortgage Trust                     |         |         |
| 3.64%, 6/15/48, Series 2015-C29, Class A4                 | 250,000 | 265,005 |
| 3.70%, 11/15/48, Series 2015-C31, Class A4                | 100,000 | 106,444 |
| WFRBS Commercial Mortgage Trust                           |         |         |
| 4.15%, 8/15/46, Series 2013-C15, Class A4 <sup>(d)</sup>  | 200,000 | 217,859 |
| 4.42%, 9/15/46, Series 2013-C16, Class A5                 | 100,000 | 110,538 |
| 3.03%, 12/15/46, Series 2013-C18, Class A2                | 25,000  | 25,355  |
| 4.02%, 12/15/46, Series 2013-C17, Class A4                | 60,000  | 65,075  |
| 4.10%, 3/15/47, Series 2014-C19, Class A5                 | 25,000  | 27,107  |
| 3.41%, 8/15/47, Series 2014-C21, Class A4                 | 225,000 | 235,633 |
| 3.43%, 11/15/47, Series 2014-C25, Class A3                | 40,000  | 41,599  |
| 3.63%, 11/15/47, Series 2014-C25, Class A5                | 100,000 | 105,666 |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED</b>                   |         |         |

### SECURITIES

(Cost: \$11,493,259)

**11,568,174**

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*See Notes to Financial Statements.*

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

August 31, 2017

| Investments  | Principal<br>Amount | Value                 |
|--|---------------------|-----------------------|
| <b>MUNICIPAL BONDS 0.7%</b>  |                     |                       |
| <b>United States 0.7%</b>  |                     |                       |
| Commonwealth of<br>Massachusetts<br>5.46%, 12/1/39   | \$ 45,000           | \$ 57,954             |
| Illinois State Toll Highway<br>Authority<br>6.18%, 1/1/34  | 50,000              | 64,896                |
| Metropolitan Transportation<br>Authority of New York City<br>5.87%, 11/15/39   | 50,000              | 64,818                |
| Metropolitan Water<br>Reclamation Dist. of Greater<br>Chicago<br>5.72%, 12/1/38  | 50,000              | 62,931                |
| New Jersey Turnpike Authority<br>7.41%, 1/1/40   | 100,000             | 153,235               |
| Ohio State University (The)<br>3.80%, 12/1/46, Series A  | 50,000              | 52,902                |
| Port Authority of New York &<br>New Jersey<br>4.96%, 8/1/46, Series 181  | 100,000             | 126,934               |
| State of California<br>7.60%, 11/1/40  | 150,000             | 239,508               |
| State of Illinois<br>4.95%, 6/1/23   | 110,000             | 114,429               |
| 5.10%, 6/1/33  | 120,000             | 119,762               |
| State of Washington<br>5.14%, 8/1/40   | 50,000              | 62,964                |
| <b>TOTAL MUNICIPAL BONDS</b>   |                     |                       |
| (Cost: \$1,068,844)  |                     | <b>1,120,333</b>      |
|  | <b>Shares</b>       |                       |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.2%</b>  |                     |                       |
| <b>United States 0.2%</b>  |                     |                       |
| State Street Navigator<br>Securities Lending<br>Government Money Market<br>Portfolio, 1.00% <sup>(f)</sup><br>(Cost: \$335,455) <sup>(g)</sup> | 335,455             | 335,455               |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.4%</b>   |                     |                       |
| (Cost: \$164,182,987)  |                     | <b>167,119,529</b>    |
| Other Assets less Liabilities - 0.6%   |                     | 985,893               |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 168,105,422</b> |

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<sup>^</sup> Variable coupon rate based on weighted average interest rate of underlying mortgage.

(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2017.

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

(c) Security, or portion thereof, was on loan at August 31, 2017 (See Note 2).

(d) Rate shown reflects the accrual rate as of August 31, 2017 on securities with variable or step rates.

(e) 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.

(f) Rate shown represents annualized 7-day yield as of August 31, 2017.

(g) At August 31, 2017, the total market value of the Fund's securities on loan was \$327,865 and the total market value of the collateral held by the Fund was \$335,455.

3-month USD LIBOR 3-month USD London Interbank Offered Rate as of August 31, 2017 is 1.318%.

LIBOR London Interbank Offered Rate as of August 31, 2017 is 1.176%.

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments****WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (SHAG)**

August 31, 2017

|  | <b>Principal<br/>Amount</b> | <b>Value</b>   |
|--|-----------------------------|----------------|
| <b>Investments</b>   |                             |                |
| <b>U.S. GOVERNMENT AGENCIES 5.4%</b>   |                             |                |
| <b>Federal National Mortgage Association 5.4%</b>  |                             |                |
| Federal National Mortgage Association<br>2.50%, 9/1/32 <sup>(a)</sup><br>(Cost: \$271,182) | \$ 268,000                  | \$ 271,182     |
| <b>U.S. GOVERNMENT OBLIGATIONS 17.9%</b>   |                             |                |
| <b>U.S. Treasury Notes 17.9%</b>   |                             |                |
| U.S. Treasury Note<br>1.50%, 8/15/20   | 400,000                     | 400,796        |
| 1.63%, 8/31/22   | 500,000                     | 498,047        |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b><br>(Cost: \$898,844)                              |                             | <b>898,843</b> |
| <b>CORPORATE BONDS 63.1%</b>   |                             |                |
| <b>United States 63.1%</b>   |                             |                |
| AbbVie, Inc.<br>1.80%, 5/14/18   | 100,000                     | 100,119        |
| American Express Credit Corp.<br>2.60%, 9/14/20, Series F                                  | 24,000                      | 24,451         |
| 2.25%, 5/5/21  | 76,000                      | 76,401         |
| American International Group, Inc.<br>3.30%, 3/1/21  | 97,000                      | 100,468        |
| Amgen, Inc.<br>2.20%, 5/22/19  | 47,000                      | 47,287         |
| 3.88%, 11/15/21  | 49,000                      | 51,992         |
| AT&T, Inc.<br>2.38%, 11/27/18  | 21,000                      | 21,146         |
| 3.00%, 2/15/22   | 78,000                      | 79,077         |
| Bank of America Corp.<br>5.63%, 7/1/20   | 90,000                      | 98,587         |
| Bank of New York Mellon Corp. (The)<br>2.05%, 5/3/21                                       | 101,000                     | 100,948        |
| BB&T Corp.<br>2.05%, 5/10/21   | 41,000                      | 41,069         |
| Capital One Financial Corp.<br>4.75%, 7/15/21  | 56,000                      | 60,857         |
| Celgene Corp.<br>2.88%, 8/15/20  | 93,000                      | 95,433         |
| Citigroup, Inc.<br>2.65%, 10/26/20   | 97,000                      | 98,432         |
| Coca-Cola Co. (The)<br>3.30%, 9/1/21   | 59,000                      | 62,214         |
| CVS Health Corp.<br>1.90%, 7/20/18   | 100,000                     | 100,289        |
| Dow Chemical Co. (The)<br>4.25%, 11/15/20  | 94,000                      | 99,881         |



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|  |           |                  |
|--|-----------|------------------|
| Ecolab, Inc.<br>4.35%, 12/8/21   | 53,000    | 57,718           |
| Enterprise Products Operating LLC<br>2.55%, 10/15/19                                     | 98,000    | 98,871           |
| Express Scripts Holding Co.<br>4.75%, 11/15/21   | 60,000    | 65,362           |
| Fidelity National Information Services, Inc.<br>3.63%, 10/15/20                          | 51,000    | 53,388           |
| General Mills, Inc.<br>5.65%, 2/15/19  | 93,000    | 98,040           |
| HP, Inc.<br>4.30%, 6/1/21  | \$ 93,000 | \$ 99,133        |
| HSBC Finance Corp.<br>6.68%, 1/15/21   | 56,000    | 63,723           |
| Huntington Bancshares, Inc.<br>3.15%, 3/14/21  | 80,000    | 82,403           |
| Intercontinental Exchange, Inc.<br>2.75%, 12/1/20  | 44,000    | 45,008           |
| JPMorgan Chase & Co.<br>4.63%, 5/10/21   | 36,000    | 39,057           |
| KeyCorp<br>4.35%, 8/15/21  | 56,000    | 60,388           |
| L3 Technologies, Inc.<br>2.90%, 9/15/20  | 67,000    | 68,640           |
| Medtronic, Inc.<br>5.20%, 10/15/19   | 93,000    | 99,196           |
| Oracle Corp.<br>3.15%, 3/15/22   | 79,000    | 82,407           |
| PepsiCo, Inc.<br>2.80%, 7/8/21   | 69,000    | 71,273           |
| State Street Corp.<br>2.15%, 10/14/20  | 51,000    | 51,611           |
| SunTrust Banks, Inc.<br>2.55%, 8/18/20   | 33,000    | 33,733           |
| Synchrony Financial<br>2.90%, 3/3/21   | 88,000    | 90,067           |
| Sysco Corp.<br>3.00%, 8/15/19  | 85,000    | 86,271           |
| Target Corp.<br>1.90%, 4/1/19  | 100,000   | 100,117          |
| Time Warner, Inc.<br>2.90%, 1/15/22  | 73,000    | 75,551           |
| Toyota Motor Credit Corp.<br>4.88%, 3/15/20  | 93,000    | 99,506           |
| UnitedHealth Group, Inc.<br>1.90%, 4/8/21  | 92,000    | 91,855           |
| US Bancorp<br>2.70%, 7/15/20   | 63,000    | 64,585           |
| Wells Fargo & Co.<br>2.35%, 1/29/21  | 48,000    | 48,634           |
| <b>TOTAL CORPORATE BONDS</b><br>(Cost: \$3,155,441)                                      |           | <b>3,170,085</b> |
| <b>FOREIGN CORPORATE BONDS 3.8%</b><br><b>Chile 1.8%</b>                                 |           |                  |
| Celulosa Arauco y Constitucion S.A.<br>7.25%, 7/29/19                                    | 86,000    | <b>94,074</b>    |
| <b>Israel 2.0%</b><br>Teva Pharmaceutical Finance Netherlands III B.V.<br>1.40%, 7/20/18 | 100,000   | <b>99,281</b>    |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$193,619)                                |           | <b>193,355</b>   |

See Notes to Financial Statements.



**Table of Contents****Schedule of Investments** (concluded)**WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (SHAG)**

August 31, 2017

|  | <b>Principal<br/>Amount</b> | <b>Value</b>        |
|--|-----------------------------|---------------------|
| <b>Investments</b>   |                             |                     |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.4%</b>   |                             |                     |
| <b>Mexico 1.4%</b>   |                             |                     |
| Mexico Government International Bond<br>8.13%, 12/30/19<br>(Cost: \$71,338)                      | \$ 62,000                   | \$ 72,153           |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 6.1%</b>  |                             |                     |
| <b>United States 6.1%</b>  |                             |                     |
| COMM Mortgage Trust<br>3.80%, 8/10/46, Series 2013-CR10, Class ASB                               | 80,000                      | 84,575              |
| Morgan Stanley Bank of America Merrill Lynch Trust<br>2.70%, 12/15/48, Series 2013-C8, Class ASB | 50,000                      | 50,874              |
| Wells Fargo Commercial Mortgage Trust<br>2.53%, 10/15/45, Series 2012-LC5, Class ASB             | 50,000                      | 50,556              |
| 2.63%, 5/15/48, Series 2015-NXS1, Class A2   | 69,000                      | 69,949              |
| WFRBS Commercial Mortgage Trust<br>2.45%, 12/15/45, Series 2012-C10, Class ASB                   | 50,000                      | 50,511              |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b>   |                             |                     |
| (Cost: \$305,542)  |                             | <b>306,465</b>      |
| <b>TOTAL INVESTMENTS IN SECURITIES 97.7%</b>   |                             |                     |
| (Cost: \$4,895,966)  |                             | <b>4,912,083</b>    |
| Other Assets less Liabilities 2.3%   |                             | 113,105             |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 5,025,188</b> |

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2).*See Notes to Financial Statements.*

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

August 31, 2017

|  | <b>Principal<br/>Amount</b> | <b>Value</b>        |
|--|-----------------------------|---------------------|
| <b>Investments</b>                           |                             |                     |
| <b>U.S. GOVERNMENT OBLIGATIONS 99.8%</b>     |                             |                     |
| <b>U.S. Treasury Notes 99.8%</b>             |                             |                     |
| U.S. Treasury Floating Rate Note             |                             |                     |
| 1.19%, 10/31/18, (USBMMY3M + 0.17%)*         | \$ 338,000                  | \$ 338,779          |
| 1.16%, 1/31/19, (USBMMY3M + 0.14%)*          | 338,000                     | 338,625             |
| 1.09%, 4/30/19, (USBMMY3M + 0.07%)*          | 338,000                     | 338,197             |
| 1.08%, 7/31/19, (USBMMY3M + 0.06%)*          | 235,000                     | 235,022             |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.8%</b> |                             |                     |
| (Cost: \$1,249,456)                          |                             | <b>1,250,623</b>    |
| Other Assets less of Liabilities 0.2%        |                             | 2,966               |
| <b>NET ASSETS 100.0%</b>                     |                             | <b>\$ 1,253,589</b> |

\* Floating rate note. Coupon shown is in effect at August 31, 2017. Date represents the ultimate maturity date.  
 USBMMY3M U.S. Treasury 3-month Treasury Bill Money Market Yield at August 31, 2017 is 1.023%.

*See Notes to Financial Statements.*

60 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

|  | Principal<br>Amount | Value            |
|--|---------------------|------------------|
| <b>Investments</b>   |                     |                  |
| <b>FOREIGN CORPORATE BONDS 87.7%</b>                                     |                     |                  |
| <b>Argentina 2.7%</b>  |                     |                  |
| Pampa Energia S.A.<br>7.50%, 1/24/27 <sup>(a)</sup>                      | \$ 600,000          | \$ 645,000       |
| YPF S.A.<br>8.75%, 4/4/24 <sup>(a)</sup>                                 | 630,000             | 730,800          |
| <b>Total Argentina</b>   |                     | <b>1,375,800</b> |
| <b>Brazil 14.8%</b>  |                     |                  |
| Braskem America Finance Co.<br>7.13%, 7/22/41, Reg S                     | 1,170,000           | 1,323,562        |
| Marfrig Holdings Europe B.V.<br>8.00%, 6/8/23 <sup>(a)</sup>             | 340,000             | 350,982          |
| Petrobras Global Finance B.V.<br>5.38%, 1/27/21                          | 1,247,000           | 1,293,139        |
| 4.38%, 5/20/23   | 640,000             | 629,635          |
| 6.25%, 3/17/24   | 1,170,000           | 1,240,024        |
| 5.63%, 5/20/43   | 200,000             | 175,250          |
| 6.85%, 6/5/2115  | 160,000             | 150,260          |
| Raizen Fuels Finance S.A.<br>5.30%, 1/20/27 <sup>(a)</sup>               | 300,000             | 315,750          |
| Suzano Trading Ltd.<br>5.88%, 1/23/21, Reg S                             | 400,000             | 432,520          |
| Ultrapar International S.A.<br>5.25%, 10/6/26, Reg S <sup>(b)</sup>      | 550,000             | 568,563          |
| Vale Overseas Ltd.<br>4.38%, 1/11/22                                     | 449,000             | 474,122          |
| 6.25%, 8/10/26   | 530,000             | 603,405          |
| <b>Total Brazil</b>  |                     | <b>7,557,212</b> |
| <b>Chile 2.3%</b>  |                     |                  |
| Cencosud S.A.<br>4.88%, 1/20/23, Reg S                                   | 551,000             | 587,504          |
| GNL Quintero S.A.<br>4.63%, 7/31/29 <sup>(a)</sup>                       | 360,000             | 379,350          |
| Itau CorpBanca<br>3.88%, 9/22/19, Reg S                                  | 200,000             | 207,100          |
| <b>Total Chile</b>   |                     | <b>1,173,954</b> |
| <b>China 5.8%</b>  |                     |                  |
| Baidu, Inc.<br>2.75%, 6/9/19   | 400,000             | 403,750          |
| China Overseas Finance Cayman V Ltd.<br>3.95%, 11/15/22, Series A, Reg S | 380,000             | 398,557          |

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|   |            |                  |
|---|------------|------------------|
| China Overseas Finance Cayman VI Ltd.<br>4.25%, 5/8/19, Reg S   | 350,000    | 360,719          |
| CITIC Ltd.<br>6.38%, 4/10/20, Reg S   | 250,000    | 272,812          |
| CNOOC Finance 2013 Ltd.<br>3.00%, 5/9/23  | 500,000    | 504,375          |
| Country Garden Holdings Co., Ltd.<br>7.25%, 4/4/21, Reg S   | 380,000    | 394,725          |
| CRCC Yuxiang Ltd.<br>3.50%, 5/16/23, Reg S  | 590,000    | 607,759          |
| <b>Total China</b>  |            | <b>2,942,697</b> |
| <b>Colombia 3.5%</b>  |            |                  |
| Banco Bilbao Vizcaya Argentaria Colombia S.A.<br>4.88%, 4/21/25 <sup>(a)(b)</sup>   | \$ 720,000 | \$ 764,100       |
| Ecopetrol S.A.<br>5.88%, 9/18/23  | 350,000    | 389,200          |
| 5.88%, 5/28/45  | 390,000    | 381,459          |
| SURA Asset Management S.A.<br>4.38%, 4/11/27 <sup>(a)</sup>   | 250,000    | 253,750          |
| <b>Total Colombia</b>   |            | <b>1,788,509</b> |
| <b>Guatemala 0.7%</b>   |            |                  |
| Comcel Trust via Comunicaciones Celulares S.A.<br>6.88%, 2/6/24 <sup>(a)</sup>  | 330,000    | <b>352,688</b>   |
| <b>Hong Kong 10.4%</b>  |            |                  |
| AIA Group Ltd.<br>3.20%, 3/11/25 <sup>(a)</sup>   | 470,000    | 473,780          |
| Bank of East Asia Ltd. (The)<br>4.25%, 11/20/24, Reg S, (4.25% fixed rate until 11/20/19; 5-year CMT + 2.70% thereafter) <sup>(c)</sup> | 670,000    | 686,565          |
| Goodman HK Finance<br>4.38%, 6/19/24, Reg S   | 800,000    | 846,477          |
| Hutchison Whampoa International 11 Ltd.<br>4.63%, 1/13/22, Reg S  | 365,000    | 396,709          |
| Hutchison Whampoa International 12 II Ltd.<br>3.25%, 11/8/22, Reg S   | 1,450,000  | 1,498,754        |
| PCCW-HKT Capital No.5 Ltd.<br>3.75%, 3/8/23, Reg S  | 600,000    | 626,445          |
| Prosperous Ray Ltd.<br>3.00%, 11/12/18, Reg S   | 760,000    | 766,607          |
| <b>Total Hong Kong</b>  |            | <b>5,295,337</b> |
| <b>India 2.3%</b>   |            |                  |
| ICICI Bank Ltd.<br>3.13%, 8/12/20, Reg S  | 250,000    | 253,437          |
| ONGC Videsh Ltd.<br>4.63%, 7/15/24, Reg S   | 270,000    | 291,600          |
| Reliance Industries Ltd.<br>4.13%, 1/28/25, Reg S   | 600,000    | 629,779          |
| <b>Total India</b>  |            | <b>1,174,816</b> |
| <b>Indonesia 3.6%</b>   |            |                  |
| Listrindo Capital B.V.<br>4.95%, 9/14/26 <sup>(a)(b)</sup>  | 250,000    | 253,438          |
| Pertamina Persero PT<br>5.63%, 5/20/43, Reg S   | 460,000    | 494,276          |
| Perusahaan Gas Negara Persero Tbk<br>5.13%, 5/16/24, Reg S  | 660,000    | 718,162          |
| Perusahaan Listrik Negara PT<br>4.13%, 5/15/27 <sup>(a)</sup>   | 380,000    | 383,562          |
| <b>Total Indonesia</b>  |            | <b>1,849,438</b> |
| <b>Kazakhstan 2.3%</b>  |            |                  |
| KazMunayGas National Co. JSC<br>6.38%, 4/9/21, Reg S  | 1,067,000  | <b>1,178,501</b> |

*See Notes to Financial Statements.*

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

August 31, 2017

| Investments   | Principal<br>Amount | Value            |
|---|---------------------|------------------|
| <b>Kuwait 0.6%</b>  |                     |                  |
| Equate Petrochemical B.V.<br>3.00%, 3/3/22, Reg S   | \$ 280,000          | \$ 279,475       |
| <b>Luxembourg 0.7%</b>  |                     |                  |
| Millicom International Cellular S.A.<br>6.00%, 3/15/25, Reg S   | 330,000             | 353,100          |
| <b>Malaysia 1.2%</b>  |                     |                  |
| CIMB Bank Bhd<br>3.26%, 3/15/22, Reg S  | 250,000             | 256,250          |
| Gohl Capital Ltd.<br>4.25%, 1/24/27, Reg S  | 340,000             | 355,513          |
| <b>Total Malaysia</b>   |                     | <b>611,763</b>   |
| <b>Mexico 5.5%</b>  |                     |                  |
| Banco Mercantil del Norte S.A.<br><br>7.63%, 1/10/28, (7.625% fixed rate until 1/6/28; 10-year CMT + 5.353% thereafter) <sup>(a)(c)</sup> | 490,000             | 528,588          |
| BBVA Bancomer S.A.<br>6.75%, 9/30/22, Reg S <sup>(b)</sup>  | 550,000             | 627,027          |
| Cemex S.A.B. de C.V.<br>6.13%, 5/5/25, Reg S  | 250,000             | 269,375          |
| Grupo Bimbo S.A.B. de C.V.<br>4.50%, 1/25/22, Reg S   | 588,000             | 633,688          |
| Mexichem S.A.B. de C.V.<br>4.88%, 9/19/22, Reg S <sup>(b)</sup>   | 700,000             | 749,000          |
| <b>Total Mexico</b>   |                     | <b>2,807,678</b> |
| <b>Morocco 2.1%</b>   |                     |                  |
| OCP S.A.<br>5.63%, 4/25/24, Reg S   | 1,000,000           | 1,083,750        |
| <b>Peru 2.7%</b>  |                     |                  |
| BBVA Banco Continental S.A.<br><br>5.25%, 9/22/29, (5.25% fixed rate until 9/22/24; 5-year CMT + 2.75% thereafter) <sup>(a)(c)</sup>      | 90,000              | 97,875           |
| Southern Copper Corp.<br>5.25%, 11/8/42   | 1,210,000           | 1,278,667        |
| <b>Total Peru</b>   |                     | <b>1,376,542</b> |
| <b>Poland 0.6%</b>  |                     |                  |
| Powszechna Kasa Oszczednosci Bank Polski S.A. via PKO Finance AB<br>4.63%, 9/26/22, Reg S   | 270,000             | 290,925          |
| <b>Qatar 1.3%</b>   |                     |                  |
| Ooredoo International Finance Ltd.<br>4.75%, 2/16/21, Reg S   | 636,000             | 678,930          |



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|  |            |                  |
|--|------------|------------------|
| <b>Russia 10.8%</b>  |            |                  |
| Borets Finance DAC   |            |                  |
| 6.50%, 4/7/22 <sup>(a)</sup>   | 250,000    | 266,563          |
| Gazprom OAO Via Gaz Capital S.A.   |            |                  |
| 6.00%, 1/23/21, Reg S  | 570,000    | 617,737          |
| Lukoil International Finance B.V.  |            |                  |
| 6.13%, 11/9/20, Reg S  | 373,000    | 407,969          |
| 4.75%, 11/2/26, Reg S  | 1,180,000  | 1,231,625        |
| MMC Norilsk Nickel OJSC via MMC Finance DAC  |            |                  |
| 6.63%, 10/14/22, Reg S   | \$ 280,000 | \$ 314,825       |
| Phosagro OAO via Phosagro Bond Funding DAC   |            |                  |
| 3.95%, 11/3/21 <sup>(a)</sup>  | 250,000    | 253,594          |
| Rosneft Oil Co. via Rosneft International Finance Ltd.   |            |                  |
| 4.20%, 3/6/22, Reg S   | 500,000    | 504,375          |
| Sberbank of Russia Via SB Capital S.A.   |            |                  |
| 5.50%, 2/26/24, Reg S, (5.50% fixed rate until 2/26/19; 5-year CMT + 4.023% thereafter) <sup>(c)</sup>     | 500,000    | 512,500          |
| Severstal OAO via Steel Capital S.A.   |            |                  |
| 5.90%, 10/17/22, Reg S   | 477,000    | 525,296          |
| VimpelCom Holdings B.V.  |            |                  |
| 7.50%, 3/1/22, Reg S   | 200,000    | 230,500          |
| 5.95%, 2/13/23, Reg S  | 600,000    | 649,500          |
| <b>Total Russia</b>  |            | <b>5,514,484</b> |
| <b>Singapore 3.5%</b>  |            |                  |
| BOC Aviation Ltd.  |            |                  |
| 3.00%, 3/30/20 <sup>(a)</sup>  | 350,000    | 352,917          |
| Oversea-Chinese Banking Corp. Ltd.   |            |                  |
| 4.25%, 6/19/24, Reg S  | 1,080,000  | 1,139,465        |
| Puma International Financing S.A.  |            |                  |
| 6.75%, 2/1/21, Reg S   | 300,000    | 310,515          |
| <b>Total Singapore</b>   |            | <b>1,802,897</b> |
| <b>South Africa 0.6%</b>   |            |                  |
| Myriad International Holdings B.V.   |            |                  |
| 5.50%, 7/21/25, Reg S  | 270,000    | <b>296,494</b>   |
| <b>South Korea 5.0%</b>  |            |                  |
| GS Caltex Corp.  |            |                  |
| 3.00%, 6/12/22 <sup>(a)</sup>  | 250,000    | 251,250          |
| KEB Hana Bank  |            |                  |
| 4.25%, 10/14/24, Reg S   | 850,000    | 888,648          |
| Shinhan Bank Co., Ltd.   |            |                  |
| 3.88%, 3/24/26 <sup>(a)</sup>  | 1,400,000  | 1,426,453        |
| <b>Total South Korea</b>   |            | <b>2,566,351</b> |
| <b>Turkey 3.7%</b>   |            |                  |
| TC Ziraat Bankasi A/S  |            |                  |
| 4.75%, 4/29/21, Reg S  | 300,000    | 306,375          |
| Turk Telekomunikasyon A/S  |            |                  |
| 4.88%, 6/19/24, Reg S  | 450,000    | 461,250          |
| Turkiye Garanti Bankasi A/S  |            |                  |
| 5.25%, 9/13/22, Reg S  | 250,000    | 260,000          |
| Turkiye Is Bankasi   |            |                  |
| 5.50%, 4/21/22, Reg S  | 300,000    | 308,007          |
| Turkiye Vakiflar Bankasi TAO   |            |                  |
| 6.88%, 2/3/25, Reg S, (6.875% fixed rate until 2/3/20; 5-year USD swap + 5.439% thereafter) <sup>(c)</sup> | 250,000    | 256,250          |
| Yapi ve Kredi Bankasi A/S  |            |                  |
| 5.75%, 2/24/22, Reg S  | 300,000    | 310,500          |
| <b>Total Turkey</b>  |            | <b>1,902,382</b> |

*See Notes to Financial Statements.*



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

August 31, 2017

| Investments   | Principal<br>Amount | Value             |
|---|---------------------|-------------------|
| <b>United Arab Emirates 1.0%</b>  |                     |                   |
| DP World Ltd.<br>6.85%, 7/2/37, Reg S                                       | \$ 400,000          | \$ 496,500        |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>  |                     |                   |
| (Cost: \$42,561,270)  |                     | <b>44,750,223</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 5.1%</b>                                     |                     |                   |
| <b>Argentina 2.7%</b>   |                     |                   |
| City of Buenos Aires Argentina<br>7.50%, 6/1/27, Series 144A <sup>(a)</sup> | 350,000             | 385,000           |
| Provincia de Buenos Aires<br>9.13%, 3/16/24 <sup>(a)</sup>                  | 610,000             | 707,600           |
| Provincia de Neuquen Argentina<br>7.50%, 4/27/25 <sup>(a)</sup>             | 250,000             | 257,500           |
| <b>Total Argentina</b>  |                     | <b>1,350,100</b>  |
| <b>India 0.5%</b>   |                     |                   |
| Export-Import Bank of India<br>4.00%, 1/14/23, Series EMTN, Reg S           | 250,000             | 263,182           |
| <b>Indonesia 0.5%</b>   |                     |                   |
| Lembaga Pembiayaan Ekspor Indonesia<br>3.88%, 4/6/24, Series EMTN, Reg S    | 250,000             | 256,562           |
| <b>United Arab Emirates 1.4%</b>  |                     |                   |
| MDC-GMTN B.V.<br>5.50%, 4/20/21, Reg S                                      | 666,000             | 735,930           |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>                                    |                     |                   |
| (Cost: \$2,521,759)   |                     | <b>2,605,774</b>  |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 2.0%</b>                                  |                     |                   |
| <b>Ecuador 0.5%</b>   |                     |                   |
| Ecuador Government International Bond<br>10.75%, 3/28/22 <sup>(a)</sup>     | 250,000             | 275,312           |
| <b>Ghana 0.5%</b>   |                     |                   |
| Ghana Government International Bond<br>10.75%, 10/14/30 <sup>(a)</sup>      | 200,000             | 259,250           |
| <b>Honduras 0.5%</b>  |                     |                   |
| Honduras Government International Bond<br>8.75%, 12/16/20 <sup>(a)</sup>    | 200,000             | 230,250           |
| <b>Senegal 0.5%</b>   |                     |                   |
| Senegal Government International Bond<br>6.25%, 5/23/33 <sup>(a)</sup>      | 250,000             | 258,125           |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>                                 |                     |                   |
| (Cost: \$995,358)   |                     | <b>1,022,937</b>  |

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|   | Shares  |                      |
|---|---------|----------------------|
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED</b> 1.4%                                   |         |                      |
| <b>United States</b> 1.4%   |         |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.00% <sup>(d)</sup> |         |                      |
| (Cost: \$725,258) <sup>(e)</sup>  | 725,258 | 725,258              |
| <b>TOTAL INVESTMENTS IN SECURITIES</b> 96.2%  |         |                      |
| (Cost: \$46,803,645)  |         | <b>49,104,192</b>    |
| Other Assets less Liabilities 3.8%  |         | 1,930,994            |
| <b>NET ASSETS</b> 100.0%  |         | <b>\$ 51,035,186</b> |

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

(b) Security, or portion thereof, was on loan at August 31, 2017 (See Note 2).

(c) Rate shown reflects the accrual rate as of August 31, 2017 on securities with variable or step rates.

(d) Rate shown represents annualized 7-day yield as of August 31, 2017.

(e) At August 31, 2017, the total market value of the Fund's securities on loan was \$698,761 and the total market value of the collateral held by the Fund was \$725,258.

10-year CMT U.S. Treasury Yield Curve 10-year Treasury Note Constant Maturity rate at August 31, 2017 is 2.120%.

5-year CMT U.S. Treasury Yield Curve 5-year Treasury Note Constant Maturity rate at August 31, 2017 is 1.700%.

5-year USD swap 5-year USD swap rate at August 31, 2017 is 1.762%.

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 FUTURES CONTRACTS (EXCHANGE-TRADED)

|                                  |           | Expiration |                              |   |
|----------------------------------|-----------|------------|------------------------------|---|
| Short Exposure                   | Contracts | Date       | Notional Amount <sup>1</sup> | Unrealized Appreciation/ (Depreciation) |
| 10 Year U.S. Treasury Note       | 41        | 12/19/17   | \$ (5,206,359)               | \$ 4,485                                |
| Ultra 10 Year U.S. Treasury Note | 11        | 12/19/17   | (1,501,844)                  | 1,031                                   |
|                                  |           |            | <b>\$ (6,708,203)</b>        | <b>\$ 5,516</b>                         |
| Long Exposure                    |           |            |                              |   |
| 2 Year U.S. Treasury Note        | 30        | 12/29/17   | \$ 6,489,375                 | \$ (1,875)                              |
| U.S. Treasury Long Bond          | 1         | 12/19/17   | 156,094                      | (94)                                    |
|                                  |           |            | <b>\$ 6,645,469</b>          | <b>\$ (1,969)</b>                       |
| <b>Total - Net</b>               |           |            | <b>\$ (62,734)</b>           | <b>\$ 3,547</b>                         |

<sup>1</sup> Notional Amount represents the current notional value of the futures contract.

As of August 31, 2017, cash collateral posted by the Fund with the broker for futures contracts was \$69,000.

*See Notes to Financial Statements.*

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

August 31, 2017

|   | <b>Principal<br/>Amount</b> |     | <b>Value</b>      |
|---|-----------------------------|-----|-------------------|
| <b>Investments</b>  |                             |     |                   |
| <b>FOREIGN GOVERNMENT AGENCIES 2.2%</b>                   |                             |     |                   |
| <b>South Africa - 0.4%</b>                                |                             |     |                   |
| Landwirtschaftliche Rentenbank<br>8.25%, 5/23/22, Reg S   | 12,250,000                  | ZAR | \$ 965,439        |
| <b>Turkey 1.8%</b>  |                             |     |                   |
| Kreditanstalt fuer Wiederaufbau<br>9.25%, 5/22/20, Reg S  | 5,100,000                   | TRY | 1,452,796         |
| 9.75%, 2/17/21  | 1,000,000                   | TRY | 290,959           |
| Landwirtschaftliche Rentenbank<br>5.63%, 2/27/18, Reg S   | 10,000,000                  | TRY | 2,838,916         |
| <b>Total Turkey</b>                                       |                             |     | <b>4,582,671</b>  |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>                  |                             |     |                   |
| (Cost: \$6,322,319)                                       |                             |     | <b>5,548,110</b>  |
| <b>FOREIGN GOVERNMENT OBLIGATIONS - 90.9%</b>             |                             |     |                   |
| <b>Argentina 2.8%</b>                                     |                             |     |                   |
| Argentine Bonos del Tesoro                                |                             |     |                   |
| 18.20%, 10/3/21   | 38,000,000                  | ARS | 2,245,111         |
| 16.00%, 10/17/23  | 45,805,000                  | ARS | 2,639,490         |
| 15.50%, 10/17/26  | 38,000,000                  | ARS | 2,282,000         |
| <b>Total Argentina</b>                                    |                             |     | <b>7,166,601</b>  |
| <b>Brazil 10.5%</b>                                       |                             |     |                   |
| Brazil Letras do Tesouro Nacional                         |                             |     |                   |
| 10.92%, 1/1/18 <sup>(a)</sup>                             | 2,856,000                   | BRL | 885,976           |
| 9.32%, 7/1/19 <sup>(a)</sup>                              | 42,900,000                  | BRL | 11,836,839        |
| Brazil Notas do Tesouro Nacional                          |                             |     |                   |
| 10.00%, 1/1/21, Series F                                  | 16,363,000                  | BRL | 5,325,846         |
| 10.00%, 1/1/23, Series F                                  | 11,375,000                  | BRL | 3,664,025         |
| 10.00%, 1/1/25, Series F                                  | 10,574,000                  | BRL | 3,378,121         |
| 10.00%, 1/1/27, Series F                                  | 4,500,000                   | BRL | 1,426,193         |
| Brazilian Government International Bond<br>12.50%, 1/5/22 | 929,000                     | BRL | 335,266           |
| <b>Total Brazil</b>                                       |                             |     | <b>26,852,266</b> |
| <b>Chile 3.0%</b>   |                             |     |                   |
| Bonos de la Tesoreria de la Republica en pesos            |                             |     |                   |
| 4.50%, 2/28/21  | 500,000,000                 | CLP | 821,896           |
| 4.50%, 3/1/21   | 1,500,000,000               | CLP | 2,466,213         |
| 4.50%, 3/1/26   | 1,300,000,000               | CLP | 2,095,389         |
| 5.00%, 3/1/35   | 1,400,000,000               | CLP | 2,255,354         |

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|  |                |     |                   |
|--|----------------|-----|-------------------|
| <b>Total Chile</b>                     |                |     | <b>7,638,852</b>  |
| <b>China 3.1%</b>                      |                |     |                   |
| China Government Bond                  |                |     |                   |
| 3.09%, 11/22/18                        | 4,000,000      | CNH | 602,628           |
| 3.09%, 6/29/20, Reg S                  | 9,500,000      | CNY | 1,417,111         |
| 2.48%, 12/1/20                         | 11,500,000     | CNY | 1,676,666         |
| 2.36%, 8/18/21, Reg S                  | 11,000,000     | CNY | 1,582,539         |
| 3.10%, 6/29/22                         | 10,000,000     | CNY | 1,472,177         |
| 3.16%, 6/27/23                         | 8,500,000      | CNY | 1,247,286         |
| <b>Total China</b>                     |                |     | <b>7,998,407</b>  |
| <b>Colombia 4.8%</b>                   |                |     |                   |
| Colombia Government International Bond |                |     |                   |
| 7.75%, 4/14/21                         | 2,209,000,000  | COP | 805,634           |
| Colombian TES                          |                |     |                   |
| 7.00%, 5/4/22, Series B                | 10,764,200,000 | COP | 3,803,796         |
| 10.00%, 7/24/24, Series B              | 8,403,300,000  | COP | \$ 3,429,969      |
| 6.00%, 4/28/28, Series B               | 13,755,400,000 | COP | 4,391,095         |
| <b>Total Colombia</b>                  |                |     | <b>12,430,494</b> |
| <b>Hungary 3.0%</b>                    |                |     |                   |
| Hungary Government Bond                |                |     |                   |
| 6.50%, 6/24/19, Series 19/A            | 477,600,000    | HUF | 2,074,482         |
| 7.50%, 11/12/20, Series 20/A           | 186,690,000    | HUF | 881,293           |
| 7.00%, 6/24/22, Series 22/A            | 254,400,000    | HUF | 1,243,712         |
| 6.00%, 11/24/23, Series 23/A           | 287,780,000    | HUF | 1,382,193         |
| 5.50%, 6/24/25, Series 25/B            | 450,000,000    | HUF | 2,118,151         |
| 3.00%, 10/27/27, Series 27/A           | 10,000,000     | HUF | 39,179            |
| <b>Total Hungary</b>                   |                |     | <b>7,739,010</b>  |
| <b>India 6.3%</b>                      |                |     |                   |
| India Government Bond                  |                |     |                   |
| 8.27%, 6/9/20                          | 103,000,000    | INR | 1,686,798         |
| 7.80%, 4/11/21                         | 100,000,000    | INR | 1,632,114         |
| 7.68%, 12/15/23                        | 200,000,000    | INR | 3,298,382         |
| 8.40%, 7/28/24                         | 134,000,000    | INR | 2,281,534         |
| 7.59%, 3/20/29                         | 100,000,000    | INR | 1,641,997         |
| 7.88%, 3/19/30                         | 100,000,000    | INR | 1,674,977         |
| 9.20%, 9/30/30                         | 223,000,000    | INR | 4,076,095         |
| <b>Total India</b>                     |                |     | <b>16,291,897</b> |
| <b>Indonesia 8.7%</b>                  |                |     |                   |
| Indonesia Treasury Bond                |                |     |                   |
| 7.00%, 5/15/22, Series FR61            | 45,850,000,000 | IDR | 3,547,344         |
| 8.38%, 3/15/24, Series FR70            | 45,000,000,000 | IDR | 3,672,802         |
| 8.38%, 9/15/26, Series FR56            | 47,091,000,000 | IDR | 3,916,015         |
| 9.00%, 3/15/29, Series FR71            | 9,130,000,000  | IDR | 794,001           |
| 8.75%, 5/15/31, Series FR73            | 37,533,000,000 | IDR | 3,224,569         |
| 8.25%, 6/15/32, Series FR58            | 61,064,000,000 | IDR | 4,881,088         |
| 8.75%, 2/15/44, Series FR67            | 27,019,000,000 | IDR | 2,248,146         |
| <b>Total Indonesia</b>                 |                |     | <b>22,283,965</b> |
| <b>Malaysia 3.1%</b>                   |                |     |                   |
| Malaysia Government Bond               |                |     |                   |
| 4.38%, 11/29/19, Series 0902           | 7,537,000      | MYR | 1,802,844         |
| 3.49%, 3/31/20, Series 0612            | 2,954,000      | MYR | 692,720           |
| 4.16%, 7/15/21, Series 0111            | 4,388,000      | MYR | 1,050,633         |
| 3.42%, 8/15/22, Series 0112            | 6,468,000      | MYR | 1,494,628         |
| 4.18%, 7/15/24, Series 0114            | 4,840,000      | MYR | 1,152,057         |
| 4.39%, 4/15/26, Series 0311            | 3,739,000      | MYR | 897,842           |
| 4.50%, 4/15/30, Series 0310            | 2,333,000      | MYR | 554,228           |
| 4.25%, 5/31/35, Series 0415            | 1,600,000      | MYR | 366,229           |
| <b>Total Malaysia</b>                  |                |     | <b>8,011,181</b>  |
| <b>Mexico 4.8%</b>                     |                |     |                   |
| Mexican Bonos                          |                |     |                   |
| 8.50%, 12/13/18, Series M 10           | 9,943,000      | MXN | 569,587           |

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|                               |            |     |           |
|-------------------------------|------------|-----|-----------|
| 5.00%, 12/11/19, Series M     | 24,394,000 | MXN | 1,320,727 |
| 6.50%, 6/10/21, Series M      | 8,000,000  | MXN | 446,108   |
| 6.50%, 6/9/22, Series M       | 13,487,000 | MXN | 750,555   |
| 10.00%, 12/5/24, Series M 20  | 42,448,000 | MXN | 2,828,477 |
| 7.50%, 6/3/27, Series M 20    | 15,269,000 | MXN | 899,190   |
| 8.50%, 5/31/29, Series M 20   | 11,993,000 | MXN | 759,514   |
| 7.75%, 5/29/31, Series M      | 20,133,000 | MXN | 1,204,721 |
| 7.75%, 11/23/34, Series M     | 5,719,000  | MXN | 342,689   |
| 10.00%, 11/20/36, Series M 30 | 10,452,000 | MXN | 762,104   |
| 8.50%, 11/18/38, Series M 30  | 15,854,000 | MXN | 1,020,032 |
| 7.75%, 11/13/42, Series M     | 14,142,000 | MXN | 846,080   |

*See Notes to Financial Statements.*

64 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> |     | <b>Value</b>      |
|--|-----------------------------|-----|-------------------|
| 8.00%, 11/7/47, Series M                                       | 10,000,000                  | MXN | \$ 616,054        |
| <b>Total Mexico</b>  |                             |     | <b>12,365,838</b> |
| <b>Peru 3.1%</b>   |                             |     |                   |
| Peruvian Government International Bond 7.84%, 8/12/20, Reg S   | 2,561,000                   | PEN | 877,559           |
| 5.70%, 8/12/24, Reg S  | 3,640,000                   | PEN | 1,181,665         |
| 8.20%, 8/12/26, Reg S  | 5,013,000                   | PEN | 1,877,955         |
| 6.95%, 8/12/31, Reg S  | 6,526,000                   | PEN | 2,276,836         |
| 6.90%, 8/12/37, Reg S  | 5,125,000                   | PEN | 1,741,602         |
| <b>Total Peru</b>  |                             |     | <b>7,955,617</b>  |
| <b>Philippines 3.0%</b>  |                             |     |                   |
| Philippine Government International Bond                       |                             |     |                   |
| 4.95%, 1/15/21   | 119,000,000                 | PHP | 2,387,674         |
| 3.90%, 11/26/22  | 88,000,000                  | PHP | 1,698,295         |
| 6.25%, 1/14/36   | 168,000,000                 | PHP | 3,725,516         |
| <b>Total Philippines</b>                                       |                             |     | <b>7,811,485</b>  |
| <b>Poland 6.0%</b>   |                             |     |                   |
| Republic of Poland Government Bond 2.50%, 7/25/18, Series 0718 | 2,728,000                   | PLN | 771,893           |
| 3.25%, 7/25/19, Series 0719                                    | 7,000,000                   | PLN | 2,014,728         |
| 5.50%, 10/25/19, Series 1019                                   | 3,239,000                   | PLN | 976,268           |
| 1.50%, 4/25/20, Series 0420                                    | 5,000,000                   | PLN | 1,382,367         |
| 5.25%, 10/25/20, Series 1020                                   | 5,229,000                   | PLN | 1,602,766         |
| 5.75%, 10/25/21, Series 1021                                   | 2,360,000                   | PLN | 747,547           |
| 2.25%, 4/25/22, Series 0422                                    | 550,000                     | PLN | 151,714           |
| 5.75%, 9/23/22, Series 0922                                    | 6,926,000                   | PLN | 2,223,321         |
| 4.00%, 10/25/23, Series 1023                                   | 8,046,000                   | PLN | 2,406,662         |
| 3.25%, 7/25/25, Series 0725                                    | 4,316,000                   | PLN | 1,223,358         |
| 2.50%, 7/25/26, Series 0726                                    | 2,271,000                   | PLN | 602,513           |
| 2.50%, 7/25/27, Series 0727                                    | 5,135,000                   | PLN | 1,342,869         |
| <b>Total Poland</b>  |                             |     | <b>15,446,006</b> |
| <b>Romania 3.0%</b>  |                             |     |                   |
| Romania Government Bond  |                             |     |                   |
| 5.60%, 11/28/18, Series 5Y                                     | 3,560,000                   | RON | 976,026           |
| 2.50%, 4/29/19, Series 3Y                                      | 3,500,000                   | RON | 925,279           |
| 5.75%, 4/29/20, Series 7Y                                      | 4,720,000                   | RON | 1,350,087         |
| 3.25%, 3/22/21, Series 5Y                                      | 1,470,000                   | RON | 393,147           |
| 5.95%, 6/11/21, Series 10Y                                     | 5,280,000                   | RON | 1,545,038         |
| 5.85%, 4/26/23, Series 10Y                                     | 4,540,000                   | RON | 1,344,705         |
| 4.75%, 2/24/25, Series 10Y                                     | 1,755,000                   | RON | 488,878           |
| 5.80%, 7/26/27, Series 15Y                                     | 2,500,000                   | RON | 746,423           |



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|   |                |     |    |                    |
|---|----------------|-----|----|--------------------|
| <b>Total Romania</b>                        |                |     |    | <b>7,769,583</b>   |
| <b>Russia 10.4%</b>                         |                |     |    |                    |
| Russian Federal Bond OFZ                    |                |     |    |                    |
| 7.50%, 2/27/19, Series 6208                 | 60,673,000     | RUB |    | 1,046,564          |
| 6.70%, 5/15/19, Series 6216                 | 90,720,000     | RUB |    | 1,547,309          |
| 6.80%, 12/11/19, Series 6210                | 240,000,000    | RUB |    | 4,070,226          |
| 7.60%, 4/14/21, Series 6205                 | 219,964,000    | RUB |    | 3,792,320          |
| 7.60%, 7/20/22, Series 6209                 | 213,125,000    | RUB |    | 3,683,769          |
| 7.00%, 1/25/23, Series 6211                 | 143,144,000    | RUB |    | 2,397,627          |
| 7.00%, 8/16/23, Series 6215                 | 21,950,000     | RUB |    | 368,892            |
| 7.05%, 1/19/28, Series 6212                 | 418,715,000    | RUB |    | 6,967,720          |
| 8.50%, 9/17/31, Series 6218                 | 110,000,000    | RUB |    | 2,031,444          |
| 7.70%, 3/23/33, Series 6221                 | 50,000,000     | RUB |    | 852,604            |
| <b>Total Russia</b>                         |                |     |    | <b>26,758,475</b>  |
| <b>South Africa 4.8%</b>                    |                |     |    |                    |
| Republic of South Africa                    |                |     |    |                    |
| Government Bond                             |                |     |    |                    |
| 10.50%, 12/21/26, Series R186               | 26,702,000     | ZAR | \$ | 2,306,593          |
| 8.00%, 1/31/30, Series 2030                 | 15,976,000     | ZAR |    | 1,128,721          |
| 7.00%, 2/28/31, Series R213                 | 45,697,000     | ZAR |    | 2,922,143          |
| 6.25%, 3/31/36, Series R209                 | 3,156,600      | ZAR |    | 173,804            |
| 8.50%, 1/31/37, Series 2037                 | 14,000,000     | ZAR |    | 964,840            |
| 6.50%, 2/28/41, Series R214                 | 41,303,000     | ZAR |    | 2,241,691          |
| 8.75%, 1/31/44, Series 2044                 | 23,000,000     | ZAR |    | 1,588,797          |
| 8.75%, 2/28/48, Series 2048                 | 13,100,000     | ZAR |    | 907,055            |
| <b>Total South Africa</b>                   |                |     |    | <b>12,233,644</b>  |
| <b>Thailand 6.2%</b>                        |                |     |    |                    |
| Thailand Government Bond                    |                |     |    |                    |
| 3.88%, 6/13/19                              | 25,750,000     | THB |    | 808,198            |
| 2.55%, 6/26/20                              | 82,422,000     | THB |    | 2,552,446          |
| 3.65%, 12/17/21                             | 118,670,000    | THB |    | 3,863,578          |
| 3.63%, 6/16/23                              | 61,669,000     | THB |    | 2,036,685          |
| 3.85%, 12/12/25                             | 57,480,000     | THB |    | 1,942,588          |
| 3.58%, 12/17/27                             | 16,086,000     | THB |    | 533,545            |
| 4.88%, 6/22/29                              | 83,602,000     | THB |    | 3,118,414          |
| 3.40%, 6/17/36                              | 30,000,000     | THB |    | 968,196            |
| <b>Total Thailand</b>                       |                |     |    | <b>15,823,650</b>  |
| <b>Turkey 4.3%</b>                          |                |     |    |                    |
| Turkey Government Bond                      |                |     |    |                    |
| 8.50%, 7/10/19                              | 3,066,000      | TRY |    | 852,518            |
| 10.50%, 1/15/20                             | 1,456,000      | TRY |    | 418,301            |
| 9.40%, 7/8/20                               | 4,000,000      | TRY |    | 1,120,343          |
| 9.50%, 1/12/22                              | 9,114,000      | TRY |    | 2,551,355          |
| 8.50%, 9/14/22                              | 5,914,000      | TRY |    | 1,585,323          |
| 8.00%, 3/12/25                              | 17,362,000     | TRY |    | 4,436,612          |
| <b>Total Turkey</b>                         |                |     |    | <b>10,964,452</b>  |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> |                |     |    |                    |
| (Cost: \$253,777,914)                       |                |     |    | <b>233,541,423</b> |
| <b>SUPRANATIONAL BONDS 2.6%</b>             |                |     |    |                    |
| European Investment Bank                    |                |     |    |                    |
| 7.50%, 1/30/19                              | 9,180,000      | ZAR |    | 709,583            |
| 4.95%, 3/1/19, Reg S                        | 25,000,000,000 | IDR |    | 1,842,303          |
| 7.20%, 7/9/19, Reg S                        | 28,890,000,000 | IDR |    | 2,214,561          |
| 8.38%, 7/29/22, Reg S                       | 12,620,000     | ZAR |    | 1,004,444          |
| 8.13%, 12/21/26                             | 11,300,000     | ZAR |    | 857,991            |
| <b>TOTAL SUPRANATIONAL BONDS</b>            |                |     |    |                    |
| (Cost: \$6,878,128)                         |                |     |    | <b>6,628,882</b>   |

See Notes to Financial Statements.



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**Schedule of Investments** (concluded)

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

August 31, 2017

|   | Principal<br>Amount | Value                 |
|---|---------------------|-----------------------|
| <b>Investments</b>  |                     |                       |
| <b>REPURCHASE AGREEMENT 3.9%</b>  |                     |                       |
| <b>United States 3.9%</b>   |                     |                       |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 1.07% due 9/1/17; Proceeds at maturity \$10,000,297 (fully collateralized by Fannie Mae, 0.00% 5.00% due 6/1/18 11/1/39, Freddie Mac, 3.50% due 9/15/27, U.S. Treasury Bond Coupon Strips, 0.00% due 5/15/31 5/15/40 and U.S. Treasury Bond Principal Strips, 0.00% due 5/15/30 5/15/37; Market value \$10,257,885) |                     |                       |
| (Cost: \$10,000,000)  | 10,000,000          | \$ 10,000,000         |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.6%</b>  |                     |                       |
| (Cost: \$276,978,361)   |                     | <b>255,718,415</b>    |
| Other Assets less Liabilities 0.4%  |                     | 1,132,157             |
| <b>NET ASSETS 100.0%</b>  |                     | <b>\$ 256,850,572</b> |

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

(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2017.

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

**FINANCIAL DERIVATIVE INSTRUMENTS**

**FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| Counterparty                | Settlement<br>Date | Amount and Description of<br>Currency to be Purchased | Amount and Description of<br>Currency to be Sold | Unrealized   |              |
|-----------------------------|--------------------|---|--|--------------|--------------|
|                             |                    |   |  | Appreciation | Depreciation |
| Bank of America N.A.        | 9/20/2017          | 11,500,000,000 COP                                    | 3,883,167 USD                                    | \$ 13,612    | \$           |
| Bank of America N.A.        | 9/20/2017          | 30,000,000 INR  | 461,681 USD                                      | 6,386        |              |
| Bank of America N.A.        | 9/20/2017          | 500,000,000 KRW                                       | 440,373 USD                                      | 2,961        |              |
| Bank of America N.A.        | 9/20/2017          | 854,037 USD   | 55,000,000 INR                                   |              | (4,084)      |
| Bank of America N.A.        | 9/20/2017          | 502,781 USD   | 562,863,028 KRW                                  | 3,708        |              |
| Citibank N.A.               | 9/20/2017          | 953,116 USD   | 2,879,946,345 COP                                |              | (22,755)     |
| Credit Suisse International | 9/20/2017          | 65,000,000 MXN  | 3,637,766 USD                                    | 381          |              |
| Goldman Sachs               | 9/6/2017           | 25,830,528 PLN  | 7,228,752 USD                                    |              | (194)        |
| Goldman Sachs               | 9/6/2017           | 590,672 USD   | 151,807,500 HUF                                  | 6            |              |
| Goldman Sachs               | 9/6/2017           | 806,947 USD   | 3,116,137 RON                                    |              | (18)         |
| Goldman Sachs               | 9/6/2017           | 1,477,869 USD   | 5,104,135 TRY                                    |              | (498)        |
| HSBC Holdings PLC           | 9/20/2017          | 571,317 USD   | 36,650,000 INR                                   |              | (504)        |
| HSBC Holdings PLC           | 9/20/2017          | 8,099,581 USD   | 9,137,136,972 KRW                                |              | (2,035)      |
| Merrill Lynch International | 9/5/2017           | 5,316,157,344 IDR                                     | 398,423 USD                                      | 30           |              |

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|                                    |           |               |     |            |     |                       |
|------------------------------------|-----------|---------------|-----|------------|-----|-----------------------|
| Morgan Stanley & Co. International | 9/20/2017 | 1,150,000,000 | COP | 389,698    | USD | (21)                  |
| Morgan Stanley & Co. International | 9/20/2017 | 3,128,000,000 | KRW | 2,784,900  | USD | (11,400)              |
| Societe Generale                   | 9/20/2017 | 2,944,000,000 | KRW | 2,621,363  | USD | (11,009)              |
| Standard Chartered Bank            | 9/6/2017  | 924,664       | USD | 2,909,408  | BRL |                       |
| State Street Bank and Trust        | 9/1/2017  | 269,702       | USD | 3,514,868  | ZAR | (724)                 |
| State Street Bank and Trust        | 9/20/2017 | 3,128,000,000 | KRW | 2,785,173  | USD | (11,673)              |
| UBS AG                             | 9/6/2017  | 4,803,952     | USD | 85,635,467 | MXN | (888)                 |
|                                    |           |               |     |            |     | \$ 27,084 \$ (65,803) |

### CURRENCY LEGEND

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

*See Notes to Financial Statements.*

**Table of Contents****Schedule of Investments****WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

August 31, 2017

| Investments   | Principal<br>Amount | Value     |
|---|---------------------|-----------|
| <b>CORPORATE BONDS 82.2%</b>  |                     |           |
| <b>United States 82.2%</b>  |                     |           |
| ACE Cash Express, Inc.<br>11.00%, 2/1/19 <sup>(a)(b)</sup>            | \$ 50,000           | \$ 49,844 |
| ADT Corp. (The)<br>6.25%, 10/15/21                                    | 350,000             | 382,217   |
| AES Corp.<br>7.38%, 7/1/21  | 200,000             | 227,500   |
| Aircastle Ltd.<br>5.13%, 3/15/21                                      | 350,000             | 372,312   |
| Alere, Inc.<br>7.25%, 7/1/18  | 120,000             | 120,480   |
| 6.50%, 6/15/20  | 100,000             | 101,750   |
| Aleris International, Inc.<br>7.88%, 11/1/20                          | 50,000              | 49,553    |
| 9.50%, 4/1/21 <sup>(a)</sup>  | 125,000             | 133,438   |
| Allegheny Technologies, Inc.<br>5.95%, 1/15/21                        | 200,000             | 204,500   |
| Allegiant Travel Co.<br>5.50%, 7/15/19                                | 100,000             | 103,250   |
| Alliance One International, Inc.<br>9.88%, 7/15/21 <sup>(b)</sup>     | 100,000             | 87,125    |
| Ally Financial, Inc.<br>3.50%, 1/27/19                                | 400,000             | 406,000   |
| 3.75%, 11/18/19   | 100,000             | 102,375   |
| 7.50%, 9/15/20  | 700,000             | 790,125   |
| 4.25%, 4/15/21  | 200,000             | 207,000   |
| American Airlines Group, Inc.<br>5.50%, 10/1/19 <sup>(a)</sup>        | 200,000             | 209,500   |
| 4.63%, 3/1/20 <sup>(a)</sup>  | 300,000             | 309,375   |
| American Midstream Partners L.P.<br>8.50%, 12/15/21 <sup>(a)</sup>    | 150,000             | 150,000   |
| Andeavor Logistics L.P.<br>5.50%, 10/15/19                            | 103,000             | 108,665   |
| Anixter, Inc.<br>5.13%, 10/1/21                                       | 250,000             | 267,575   |
| APX Group, Inc.<br>8.75%, 12/1/20 <sup>(b)</sup>                      | 100,000             | 103,250   |
| Archrock Partners L.P.<br>6.00%, 4/1/21                               | 100,000             | 98,250    |
| Arconic, Inc.<br>6.15%, 8/15/20                                       | 150,000             | 164,700   |
| 5.40%, 4/15/21  | 200,000             | 215,250   |
| Artesyn Embedded Technologies, Inc.<br>9.75%, 10/15/20 <sup>(a)</sup> | 50,000              | 49,375    |

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|   |            |           |
|---|------------|-----------|
| Ascent Resources Utica Holdings LLC<br>10.00%, 4/1/22 <sup>(a)</sup>                          | 100,000    | 102,250   |
| Atwood Oceanics, Inc.<br>6.50%, 2/1/20 <sup>(b)</sup>   | 150,000    | 147,188   |
| Avis Budget Car Rental LLC<br>5.13%, 6/1/22 <sup>(a)</sup>                                    | 100,000    | 100,625   |
| Ball Corp.<br>4.38%, 12/15/20   | 300,000    | 314,625   |
| Beazer Homes USA, Inc.<br>8.75%, 3/15/22  | 200,000    | 221,500   |
| Blackboard, Inc.<br>9.75%, 10/15/21 <sup>(a)(b)</sup>   | \$ 100,000 | \$ 91,125 |
| BMC Software Finance, Inc.<br>8.13%, 7/15/21 <sup>(a)</sup>                                   | 275,000    | 285,312   |
| Bon-Ton Department Stores, Inc. (The)<br>8.00%, 6/15/21                                       | 50,000     | 19,750    |
| Boxer Parent Co., Inc.<br>9.00% Toggle PIK (9.00% Cash or 9.75% PIK), 10/15/19 <sup>(a)</sup> | 25,000     | 25,031    |
| Bumble Bee Holdings, Inc.<br>9.00%, 12/15/17 <sup>(a)</sup>                                   | 50,000     | 50,096    |
| Cablevision Systems Corp.<br>7.75%, 4/15/18   | 438,000    | 452,235   |
| CalAtlantic Group, Inc.<br>8.38%, 5/15/18   | 69,000     | 72,019    |
| Calpine Corp.<br>6.00%, 1/15/22 <sup>(a)</sup>  | 200,000    | 207,000   |
| Calumet Specialty Products Partners L.P.<br>6.50%, 4/15/21 <sup>(b)</sup>                     | 225,000    | 216,844   |
| CEC Entertainment, Inc.<br>8.00%, 2/15/22   | 125,000    | 131,250   |
| Centene Corp.<br>5.63%, 2/15/21   | 100,000    | 104,250   |
| Century Aluminum Co.<br>7.50%, 6/1/21 <sup>(a)(b)</sup>                                       | 200,000    | 205,500   |
| CenturyLink, Inc.<br>5.63%, 4/1/20, Series V  | 300,000    | 312,750   |
| Cenveo Corp.<br>6.00%, 8/1/19 <sup>(a)</sup>  | 100,000    | 83,000    |
| Cequel Communications Holdings I LLC<br>6.38%, 9/15/20 <sup>(a)</sup>                         | 35,000     | 35,886    |
| 5.13%, 12/15/21 <sup>(a)</sup>  | 250,000    | 255,625   |
| Ceridian HCM Holding, Inc.<br>11.00%, 3/15/21 <sup>(a)</sup>                                  | 150,000    | 159,000   |
| CF Industries, Inc.<br>7.13%, 5/1/20  | 100,000    | 110,500   |
| Chesapeake Energy Corp.<br>6.63%, 8/15/20 <sup>(b)</sup>                                      | 225,000    | 226,125   |
| Chester Downs & Marina LLC<br>9.25%, 2/1/20 <sup>(a)</sup>                                    | 50,000     | 51,500    |
| CIT Group, Inc.<br>5.50%, 2/15/19 <sup>(a)</sup>  | 101,000    | 105,924   |
| Citgo Holding, Inc.<br>10.75%, 2/15/20 <sup>(a)</sup>   | 250,000    | 268,125   |
| Claire's Stores, Inc.<br>9.00%, 3/15/19 <sup>(a)(b)</sup>                                     | 150,000    | 80,625    |
| Clear Channel Worldwide Holdings, Inc.<br>7.63%, 3/15/20, Series B                            | 200,000    | 200,000   |
| Cloud Peak Energy Resources LLC<br>12.00%, 11/1/21  | 100,000    | 104,000   |
| CNH Industrial Capital LLC<br>3.63%, 4/15/18  | 200,000    | 201,800   |
| 4.38%, 11/6/20  | 40,000     | 41,800    |
| Cogent Communications Group, Inc.<br>5.38%, 3/1/22 <sup>(a)</sup>                             | 200,000    | 210,000   |

*See Notes to Financial Statements.*



**Table of Contents****Schedule of Investments** (continued)**WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Community Health Systems, Inc.<br>8.00%, 11/15/19 <sup>(b)</sup>                   | \$ 400,000                  | \$ 398,000   |
| 5.13%, 8/1/21 <sup>(b)</sup>   | 250,000                     | 250,937      |
| Comstock Resources, Inc.<br>10.00% Toggle PIK (10.00% Cash or 12.25% PIK), 3/15/20 | 100,000                     | 99,750       |
| CONSOL Energy, Inc.<br>5.88%, 4/15/22  | 300,000                     | 301,500      |
| Credit Acceptance Corp.<br>6.13%, 2/15/21  | 200,000                     | 204,740      |
| DCP Midstream Operating L.P.<br>2.50%, 12/1/17                                     | 64,000                      | 64,080       |
| Dell, Inc.<br>5.65%, 4/15/18   | 300,000                     | 307,500      |
| DISH DBS Corp.<br>4.25%, 4/1/18  | 176,000                     | 178,420      |
| 7.88%, 9/1/19  | 200,000                     | 220,250      |
| 6.75%, 6/1/21  | 450,000                     | 497,812      |
| DJO Finco, Inc.<br>8.13%, 6/15/21 <sup>(a)</sup>                                   | 70,000                      | 66,871       |
| DuPont Fabros Technology L.P.<br>5.88%, 9/15/21                                    | 300,000                     | 310,138      |
| DynCorp International, Inc.<br>11.88% (10.375% Cash + 1.50% PIK), 11/30/20         | 100,750                     | 106,795      |
| EMC Corp.<br>2.65%, 6/1/20   | 600,000                     | 592,221      |
| Energen Corp.<br>4.63%, 9/1/21   | 250,000                     | 252,500      |
| Energy Transfer Equity L.P.<br>7.50%, 10/15/20                                     | 250,000                     | 283,437      |
| EnSCO PLC<br>4.70%, 3/15/21 <sup>(b)</sup>   | 85,000                      | 81,175       |
| Entegris, Inc.<br>6.00%, 4/1/22 <sup>(a)</sup>                                     | 100,000                     | 104,375      |
| Enviva Partners L.P.<br>8.50%, 11/1/21   | 100,000                     | 107,375      |
| EP Energy LLC<br>9.38%, 5/1/20   | 150,000                     | 111,188      |
| EV Energy Partners L.P.<br>8.00%, 4/15/19  | 100,000                     | 39,500       |
| Everi Payments, Inc.<br>10.00%, 1/15/22  | 100,000                     | 109,500      |
| FBM Finance, Inc.<br>8.25%, 8/15/21 <sup>(a)</sup>                                 | 50,000                      | 53,625       |
| Fidelity & Guaranty Life Holdings, Inc.<br>6.38%, 4/1/21 <sup>(a)</sup>            | 75,000                      | 77,438       |



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|  |            |            |
|--|------------|------------|
| Fortress Transportation & Infrastructure Investors LLC<br>6.75%, 3/15/22 <sup>(a)</sup>  | 160,000    | 167,200    |
| Forum Energy Technologies, Inc.<br>6.25%, 10/1/21  | 200,000    | 198,000    |
| Freeport-McMoRan, Inc.<br>3.10%, 3/15/20   | 350,000    | 351,312    |
| 6.50%, 11/15/20  | 250,000    | 256,250    |
| 4.00%, 11/14/21 <sup>(b)</sup>   | 400,000    | 402,200    |
| Frontier Communications Corp.<br>8.13%, 10/1/18  | \$ 100,000 | \$ 102,625 |
| 8.50%, 4/15/20 <sup>(b)</sup>  | 169,000    | 167,521    |
| 6.25%, 9/15/21 <sup>(b)</sup>  | 150,000    | 128,250    |
| GameStop Corp.<br>6.75%, 3/15/21 <sup>(a)(b)</sup>                                       | 100,000    | 104,125    |
| GCI, Inc.<br>6.75%, 6/1/21   | 100,000    | 102,625    |
| Genesis Energy L.P.<br>5.75%, 2/15/21  | 100,000    | 100,500    |
| GenOn Energy, Inc.<br>7.88%, 6/15/17 <sup>(c)</sup>                                      | 110,000    | 77,275     |
| 9.50%, 10/15/18 <sup>(c)</sup>   | 100,000    | 69,500     |
| Genworth Holdings, Inc.<br>6.52%, 5/22/18 <sup>(b)</sup>                                 | 50,000     | 50,938     |
| 7.20%, 2/15/21   | 50,000     | 48,625     |
| 7.63%, 9/24/21   | 125,000    | 122,725    |
| GLP Capital L.P.<br>4.88%, 11/1/20 <sup>(b)</sup>  | 220,000    | 233,200    |
| Gogo Intermediate Holdings LLC<br>12.50%, 7/1/22 <sup>(a)</sup>                          | 100,000    | 115,250    |
| GrafTech International Ltd.<br>6.38%, 11/15/20   | 150,000    | 139,875    |
| Graphic Packaging International, Inc.<br>4.75%, 4/15/21 <sup>(b)</sup>                   | 150,000    | 158,625    |
| Great Lakes Dredge & Dock Corp.<br>8.00%, 5/15/22 <sup>(a)</sup>                         | 125,000    | 127,188    |
| Greif, Inc.<br>7.75%, 8/1/19   | 100,000    | 109,250    |
| Guitar Center, Inc.<br>6.50%, 4/15/19 <sup>(a)(b)</sup>                                  | 75,000     | 66,000     |
| Harland Clarke Holdings Corp.<br>6.88%, 3/1/20 <sup>(a)</sup>                            | 75,000     | 77,625     |
| 9.25%, 3/1/21 <sup>(a)</sup>   | 75,000     | 76,247     |
| HC2 Holdings, Inc.<br>11.00%, 12/1/19 <sup>(a)</sup>                                     | 100,000    | 101,500    |
| HCA Healthcare, Inc.<br>6.25%, 2/15/21   | 400,000    | 433,000    |
| HCA, Inc.<br>3.75%, 3/15/19  | 150,000    | 153,000    |
| 6.50%, 2/15/20   | 300,000    | 327,444    |
| Hecla Mining Co.<br>6.88%, 5/1/21  | 100,000    | 103,674    |
| Hertz Corp. (The)<br>6.75%, 4/15/19 <sup>(b)</sup>                                       | 156,000    | 155,513    |
| 5.88%, 10/15/20 <sup>(b)</sup>   | 100,000    | 96,500     |
| Hexion, Inc.<br>6.63%, 4/15/20   | 300,000    | 274,500    |
| Hornbeck Offshore Services, Inc.<br>5.88%, 4/1/20 <sup>(b)</sup>                         | 75,000     | 43,125     |
| HRG Group, Inc.<br>7.75%, 1/15/22  | 250,000    | 263,125    |
| Hub Holdings LLC<br>8.13% Toggle PIK (8.125% Cash or 8.875% PIK), 7/15/19 <sup>(a)</sup> | 100,000    | 100,563    |

*See Notes to Financial Statements.*



**Table of Contents****Schedule of Investments** (continued)**WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| HUB International Ltd.<br>7.88%, 10/1/21 <sup>(a)</sup>  | \$ 150,000                  | \$ 156,330   |
| Hughes Satellite Systems Corp.<br>7.63%, 6/15/21   | 300,000                     | 342,750      |
| Huntington Ingalls Industries, Inc.<br>5.00%, 12/15/21 <sup>(a)</sup>                            | 100,000                     | 103,250      |
| Huntsman International LLC<br>4.88%, 11/15/20  | 100,000                     | 105,375      |
| IASIS Healthcare LLC<br>8.38%, 5/15/19   | 150,000                     | 150,075      |
| Icahn Enterprises L.P.<br>6.00%, 8/1/20  | 550,000                     | 567,531      |
| iHeartCommunications, Inc.<br>9.00%, 12/15/19 <sup>(b)</sup>                                     | 350,000                     | 279,562      |
| Immucor, Inc.<br>11.13%, 2/15/22 <sup>(a)(b)</sup>   | 150,000                     | 109,688      |
| Infor Software Parent LLC<br>7.13% Toggle PIK (7.125% Cash or 7.875% PIK), 5/1/21 <sup>(a)</sup> | 50,000                      | 52,375       |
| Iron Mountain, Inc.<br>6.00%, 10/1/20 <sup>(a)</sup>   | 60,000                      | 61,500       |
| iStar, Inc.<br>7.13%, 2/15/18  | 175,000                     | 181,563      |
| 4.88%, 7/1/18  | 100,000                     | 102,375      |
| 5.00%, 7/1/19  | 149,000                     | 150,259      |
| Jurassic Holdings III, Inc.<br>6.88%, 2/15/21 <sup>(a)</sup>                                     | 200,000                     | 202,957      |
| KB Home<br>4.75%, 5/15/19  | 50,000                      | 41,001       |
| 8.00%, 3/15/20   | 53,000                      | 54,590       |
| 7.00%, 12/15/21  | 200,000                     | 224,500      |
| Kindred Healthcare, Inc.<br>8.00%, 1/15/20   | 100,000                     | 112,250      |
| Kinetic Concepts, Inc.<br>12.50%, 11/1/21 <sup>(a)</sup>   | 200,000                     | 199,500      |
| Kratos Defense & Security Solutions, Inc.<br>7.00%, 5/15/19                                      | 100,000                     | 102,000      |
| L Brands, Inc.<br>7.00%, 5/1/20  | 100,000                     | 110,250      |
| Laredo Petroleum, Inc.<br>5.63%, 1/15/22   | 100,000                     | 200,250      |
| Legacy Reserves L.P.<br>6.63%, 12/1/21   | 100,000                     | 62,500       |
| Lennar Corp.<br>4.50%, 6/15/19   | 350,000                     | 360,937      |

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|   |            |            |
|---|------------|------------|
| 4.75%, 4/1/21 <sup>(b)</sup>            | 200,000    | 211,750    |
| Lexmark International, Inc.             |            |            |
| 6.38%, 3/15/20                          | 100,000    | 104,479    |
| LSB Industries, Inc.                    |            |            |
| 8.50%, 8/1/19 <sup>(b)</sup>            | 100,000    | 98,250     |
| M/I Homes, Inc.                         |            |            |
| 6.75%, 1/15/21                          | 269,000    | 282,450    |
| Mallinckrodt International Finance S.A. |            |            |
| 4.88%, 4/15/20 <sup>(a)</sup>           | 100,000    | 99,750     |
| Manitowoc Co., Inc. (The)               |            |            |
| 12.75%, 8/15/21 <sup>(a)</sup>          | 125,000    | 145,000    |
| Martin Midstream Partners L.P.          |            |            |
| 7.25%, 2/15/21                          | \$ 140,000 | \$ 143,500 |
| McDermott International, Inc.           |            |            |
| 8.00%, 5/1/21 <sup>(a)</sup>            | 305,000    | 313,387    |
| MDC Holdings, Inc.                      |            |            |
| 5.63%, 2/1/20                           | 86,000     | 92,665     |
| Meritor, Inc.                           |            |            |
| 6.75%, 6/15/21                          | 64,000     | 66,112     |
| MGM Resorts International               |            |            |
| 6.75%, 10/1/20                          | 500,000    | 556,250    |
| 6.63%, 12/15/21                         | 250,000    | 281,250    |
| Momentive Performance Materials, Inc.   |            |            |
| 3.88%, 10/24/21                         | 200,000    | 201,000    |
| Monitronics International, Inc.         |            |            |
| 9.13%, 4/1/20 <sup>(b)</sup>            | 150,000    | 126,938    |
| Nabors Industries, Inc.                 |            |            |
| 5.00%, 9/15/20                          | 200,000    | 200,500    |
| Nationstar Mortgage LLC                 |            |            |
| 7.88%, 10/1/20                          | 240,000    | 245,700    |
| 6.50%, 7/1/21                           | 100,000    | 102,536    |
| Navient Corp.                           |            |            |
| 8.00%, 3/25/20                          | 700,000    | 774,375    |
| Navios Maritime Acquisition Corp.       |            |            |
| 8.13%, 11/15/21 <sup>(a)</sup>          | 100,000    | 83,250     |
| Navistar International Corp.            |            |            |
| 8.25%, 11/1/21                          | 240,000    | 242,400    |
| NCL Corp. Ltd.                          |            |            |
| 4.75%, 12/15/21 <sup>(a)</sup>          | 300,000    | 311,625    |
| NCR Corp.                               |            |            |
| 4.63%, 2/15/21                          | 100,000    | 101,625    |
| Neiman Marcus Group Ltd. LLC            |            |            |
| 8.00%, 10/15/21 <sup>(a)(b)</sup>       | 155,000    | 80,213     |
| Neovia Logistics Services LLC           |            |            |
| 8.88%, 8/1/20 <sup>(a)</sup>            | 50,000     | 42,250     |
| Netflix, Inc.                           |            |            |
| 5.38%, 2/1/21                           | 250,000    | 269,062    |
| New Home Co., Inc. (The)                |            |            |
| 7.25%, 4/1/22 <sup>(a)</sup>            | 62,000     | 64,480     |
| NewStar Financial, Inc.                 |            |            |
| 7.25%, 5/1/20                           | 150,000    | 154,688    |
| NGL Energy Partners L.P.                |            |            |
| 5.13%, 7/15/19 <sup>(b)</sup>           | 184,000    | 182,160    |
| 6.88%, 10/15/21                         | 150,000    | 147,000    |
| Nielsen Co. Luxembourg SARL (The)       |            |            |
| 5.50%, 10/1/21 <sup>(a)</sup>           | 100,000    | 103,000    |
| Nine West Holdings, Inc.                |            |            |
| 8.25%, 3/15/19 <sup>(a)</sup>           | 50,000     | 9,750      |
| NuStar Logistics L.P.                   |            |            |
| 4.80%, 9/1/20                           | 380,000    | 394,725    |
| Oasis Petroleum, Inc.                   |            |            |
| 6.88%, 3/15/22 <sup>(b)</sup>           | 100,000    | 97,750     |
| Och-Ziff Finance Co. LLC                |            |            |
| 4.50%, 11/20/19 <sup>(a)</sup>          | 310,000    | 297,600    |
| OneMain Financial Holdings LLC          |            |            |
| 6.75%, 12/15/19 <sup>(a)</sup>          | 50,000     | 52,375     |
| 7.25%, 12/15/21 <sup>(a)</sup>          | 100,000    | 105,125    |

See Notes to Financial Statements.



**Table of Contents****Schedule of Investments** (continued)**WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Opal Acquisition, Inc.<br>10.00%, 10/1/24 <sup>(a)</sup>              | \$ 133,000                  | \$ 120,365   |
| Orbital ATK, Inc.<br>5.25%, 10/1/21                                   | 300,000                     | 309,750      |
| Ortho-Clinical Diagnostics, Inc.<br>6.63%, 5/15/22 <sup>(a)</sup>     | 200,000                     | 197,000      |
| Owens-Brockway Glass Container, Inc.<br>5.00%, 1/15/22 <sup>(a)</sup> | 150,000                     | 158,063      |
| Pacific Drilling S.A.<br>5.38%, 6/1/20 <sup>(a)</sup>                 | 100,000                     | 36,500       |
| Pinnacle Foods Finance LLC<br>4.88%, 5/1/21                           | 100,000                     | 102,000      |
| Platform Specialty Products Corp.<br>10.38%, 5/1/21 <sup>(a)</sup>    | 200,000                     | 219,750      |
| PulteGroup, Inc.<br>7.63%, 10/15/17                                   | 50,000                      | 50,400       |
| 4.25%, 3/1/21   | 250,000                     | 260,350      |
| Rent-A-Center, Inc.<br>6.63%, 11/15/20 <sup>(b)</sup>                 | 150,000                     | 141,750      |
| Resolute Energy Corp.<br>8.50%, 5/1/20                                | 175,000                     | 175,438      |
| Revlon Consumer Products Corp.<br>5.75%, 2/15/21 <sup>(b)</sup>       | 120,000                     | 107,954      |
| RHP Hotel Properties L.P.<br>5.00%, 4/15/21                           | 150,000                     | 153,375      |
| Rice Energy, Inc.<br>6.25%, 5/1/22                                    | 200,000                     | 208,250      |
| Rite Aid Corp.<br>9.25%, 3/15/20                                      | 120,000                     | 124,350      |
| Rockies Express Pipeline LLC<br>6.85%, 7/15/18 <sup>(a)</sup>         | 200,000                     | 208,000      |
| rue21, Inc.<br>9.00%, 10/15/21 <sup>(a)(c)</sup>                      | 50,000                      | 750          |
| Sabra Health Care L.P.<br>5.50%, 2/1/21                               | 100,000                     | 104,063      |
| Safeway, Inc.<br>5.00%, 8/15/19                                       | 200,000                     | 203,500      |
| Scientific Games International, Inc.<br>6.63%, 5/15/21                | 125,000                     | 130,000      |
| 7.00%, 1/1/22 <sup>(a)</sup>  | 300,000                     | 321,000      |
| Select Medical Corp.<br>6.38%, 6/1/21                                 | 200,000                     | 206,692      |
| Service Corp. International<br>7.63%, 10/1/18                         | 100,000                     | 106,125      |
|   | 100,000                     | 101,000      |

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|   |            |            |
|---|------------|------------|
| SESI LLC<br>7.13%, 12/15/21   |            |            |
| Silgan Holdings, Inc.<br>5.00%, 4/1/20  | 112,000    | 113,960    |
| Southwestern Energy Co.<br>5.80%, 1/23/20   | 100,000    | 103,250    |
| Springleaf Finance Corp.<br>5.25%, 12/15/19   | 300,000    | 312,000    |
| 7.75%, 10/1/21  | 250,000    | 282,187    |
| Sprint Capital Corp.<br>6.90%, 5/1/19   | 180,000    | 193,068    |
| Sprint Communications, Inc.<br>9.00%, 11/15/18 <sup>(a)</sup>   | \$ 278,000 | \$ 300,587 |
| 7.00%, 3/1/20 <sup>(a)</sup>  | 300,000    | 329,250    |
| 7.00%, 8/15/20  | 100,000    | 109,875    |
| Sprint Corp.<br>7.25%, 9/15/21  | 230,000    | 254,150    |
| Starwood Property Trust, Inc.<br>5.00%, 12/15/21  | 250,000    | 259,687    |
| Steel Dynamics, Inc.<br>5.13%, 10/1/21  | 300,000    | 308,610    |
| Sungard Availability Services Capital, Inc.<br>8.75%, 4/1/22 <sup>(a)</sup>   | 150,000    | 105,750    |
| Sunoco L.P.<br>5.50%, 8/1/20  | 100,000    | 103,055    |
| 6.25%, 4/15/21  | 150,000    | 156,375    |
| SUPERVALU, Inc.<br>6.75%, 6/1/21 <sup>(b)</sup>   | 200,000    | 194,000    |
| Syniverse Foreign Holdings Corp.<br>9.13%, 1/15/22 <sup>(a)</sup>   | 100,000    | 101,750    |
| Synovus Financial Corp.<br><br>5.75%, 12/15/25, (5.75% fixed rate until 12/15/20; 3-month USD LIBOR + 4.182% thereafter) <sup>(d)</sup> | 250,000    | 268,525    |
| T-Mobile USA, Inc.<br>6.13%, 1/15/22  | 100,000    | 104,500    |
| Talen Energy Supply LLC<br>6.50%, 9/15/24 <sup>(a)</sup>  | 250,000    | 185,000    |
| Taylor Morrison Communities, Inc.<br>5.25%, 4/15/21 <sup>(a)</sup>  | 200,000    | 204,910    |
| TEGNA, Inc.<br>5.13%, 10/15/19  | 100,000    | 101,625    |
| 4.88%, 9/15/21 <sup>(a)</sup>   | 100,000    | 102,625    |
| Tenet Healthcare Corp.<br>8.00%, 8/1/20 <sup>(b)</sup>  | 50,000     | 50,740     |
| 6.00%, 10/1/20  | 400,000    | 426,876    |
| 4.38%, 10/1/21  | 100,000    | 102,125    |
| 8.13%, 4/1/22   | 400,000    | 421,000    |
| TIBCO Software, Inc.<br>11.38%, 12/1/21 <sup>(a)</sup>  | 100,000    | 109,750    |
| TMX Finance LLC<br>8.50%, 9/15/18 <sup>(a)</sup>  | 60,000     | 55,650     |
| Toll Brothers Finance Corp.<br>4.00%, 12/31/18  | 100,000    | 102,375    |
| 5.88%, 2/15/22  | 200,000    | 222,074    |
| TPC Group, Inc.<br>8.75%, 12/15/20 <sup>(a)</sup>   | 175,000    | 167,781    |
| TransDigm, Inc.<br>5.50%, 10/15/20  | 250,000    | 254,137    |
| TRI Pointe Group, Inc.<br>4.38%, 6/15/19  | 200,000    | 205,000    |
| Triumph Group, Inc.<br>4.88%, 4/1/21  | 200,000    | 192,000    |
| Tronox Finance LLC<br>6.38%, 8/15/20  | 250,000    | 254,375    |
| TRU Taj LLC<br>12.00%, 8/15/21 <sup>(a)(b)</sup>  | 125,000    | 120,513    |

*See Notes to Financial Statements.*

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**Table of Contents****Schedule of Investments** (continued)**WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| Unit Corp.<br>6.63%, 5/15/21   | \$ 300,000                  | \$ 296,250        |
| United Continental Holdings, Inc.<br>6.00%, 12/1/20 <sup>(b)</sup>   | 225,000                     | 244,687           |
| United States Steel Corp.<br>7.38%, 4/1/20 <sup>(b)</sup>  | 56,000                      | 61,390            |
| Universal Hospital Services, Inc.<br>7.63%, 8/15/20  | 35,000                      | 35,700            |
| Valeant Pharmaceuticals International, Inc.<br>5.38%, 3/15/20 <sup>(a)(b)</sup>  | 725,000                     | 718,656           |
| Vanguard Natural Resources LLC<br>7.88%, 4/1/20 <sup>(c)(h)</sup>  | 75,000                      | 0                 |
| VFH Parent LLC<br>6.75%, 6/15/22 <sup>(a)</sup>  | 200,000                     | 208,000           |
| Viacom, Inc.<br>5.88%, 2/28/57, (5.875% fixed rate until 2/28/22; 3-month USD LIBOR + 3.895% thereafter) <sup>(b)(d)</sup> | 150,000                     | 150,148           |
| Weatherford International Ltd.<br>9.63%, 3/1/19  | 100,000                     | 107,500           |
| West Corp.<br>5.13%, 9/15/20 <sup>(b)</sup>  | 50,000                      | 48,500            |
| Windstream Services LLC<br>5.38%, 7/15/22 <sup>(a)</sup>   | 250,000                     | 253,437           |
| WPX Energy, Inc.<br>7.75%, 10/15/20  | 100,000                     | 89,562            |
| WR Grace & Co-Conn<br>7.50%, 8/1/20  | 134,000                     | 145,390           |
| XPO Logistics, Inc.<br>5.13%, 10/1/21 <sup>(a)</sup>   | 200,000                     | 218,000           |
| Yum! Brands, Inc.<br>6.50%, 6/15/22 <sup>(a)</sup>   | 300,000                     | 316,755           |
| <b>TOTAL CORPORATE BONDS</b>   |                             |                   |
| (Cost: \$44,970,291)   |                             | <b>45,184,419</b> |
| <b>FOREIGN CORPORATE BONDS 13.2%</b>   |                             |                   |
| <b>Australia 0.2%</b>  |                             |                   |
| Virgin Australia Holdings Ltd.<br>8.50%, 11/15/19 <sup>(a)(b)</sup>  | 100,000                     | <b>105,875</b>    |
| <b>Bermuda 0.3%</b>  |                             |                   |
| Teekay Corp.<br>8.50%, 1/15/20 <sup>(b)</sup>  | 150,000                     | <b>152,250</b>    |
| <b>Canada 4.0%</b>   |                             |                   |
| Air Canada<br>7.75%, 4/15/21 <sup>(a)(b)</sup>   | 400,000                     | 459,640           |
|  | 50,000                      | 51,250            |

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|   |            |                  |
|---|------------|------------------|
| Bombardier, Inc.<br>4.75%, 4/15/19 <sup>(a)</sup>   |            |                  |
| 7.75%, 3/15/20 <sup>(a)</sup>   | 100,000    | 109,780          |
| 8.75%, 12/1/21 <sup>(a)</sup>   | 325,000    | 369,990          |
| <b>Brookfield Residential Properties, Inc.</b><br>6.50%, 12/15/20 <sup>(a)</sup>  | 100,000    | 103,000          |
| Calfrac Holdings L.P.<br>7.50%, 12/1/20 <sup>(a)</sup>  | 110,000    | 99,000           |
| Gibson Energy, Inc.<br>6.75%, 7/15/21 <sup>(a)</sup>  | 200,000    | 208,000          |
| Imperial Metals Corp.<br>7.00%, 3/15/19 <sup>(a)</sup>  | \$ 100,000 | \$ 86,500        |
| Kinross Gold Corp.<br>5.13%, 9/1/21 <sup>(b)</sup>  | 200,000    | 213,522          |
| Lundin Mining Corp.<br>7.50%, 11/1/20 <sup>(a)</sup>  | 250,000    | 261,562          |
| New Red Finance, Inc.<br>6.00%, 4/1/22 <sup>(a)</sup>   | 133,000    | 137,472          |
| Precision Drilling Corp.<br>6.63%, 11/15/20   | 59,791     | 59,044           |
| Seven Generations Energy Ltd.<br>8.25%, 5/15/20 <sup>(a)</sup>  | 31,000     | 32,395           |
| <b>Total Canada</b>   |            | <b>2,191,155</b> |
| <b>France 1.0%</b>  |            |                  |
| Credit Agricole S.A.<br>8.38%, 10/13/19, (8.375% fixed rate until 10/13/19; 3-month USD LIBOR + 6.982% thereafter) <sup>(a)(d)(e)</sup> | 200,000    | 222,820          |
| SFR Group S.A.<br>6.00%, 5/15/22 <sup>(a)</sup>   | 300,000    | 316,494          |
| <b>Total France</b>   |            | <b>539,314</b>   |
| <b>Italy 0.8%</b>   |            |                  |
| Telecom Italia Capital S.A.<br>7.18%, 6/18/19   | 46,000     | 49,965           |
| Wind Acquisition Finance S.A.<br>6.50%, 4/30/20 <sup>(a)</sup>  | 200,000    | 208,000          |
| 7.38%, 4/23/21 <sup>(a)</sup>   | 200,000    | 208,069          |
| <b>Total Italy</b>  |            | <b>466,034</b>   |
| <b>Japan 0.7%</b>   |            |                  |
| SoftBank Group Corp.<br>4.50%, 4/15/20 <sup>(a)</sup>   | 400,000    | 414,500          |
| <b>Luxembourg 2.8%</b>  |            |                  |
| Altice Luxembourg S.A.<br>7.75%, 5/15/22 <sup>(a)</sup>   | 400,000    | 425,000          |
| ArcelorMittal<br>5.75%, 8/5/20  | 400,000    | 434,000          |
| Intelsat Connect Finance S.A.<br>12.50%, 4/1/22 <sup>(a)(b)</sup>   | 100,000    | 95,750           |
| Intelsat Jackson Holdings S.A.<br>7.25%, 10/15/20   | 400,000    | 382,750          |
| Millicom International Cellular S.A.<br>6.63%, 10/15/21 <sup>(a)</sup>  | 200,000    | 207,500          |
| <b>Total Luxembourg</b>   |            | <b>1,545,000</b> |
| <b>Netherlands 0.4%</b>   |            |                  |
| NXP B.V.<br>4.13%, 6/1/21 <sup>(a)</sup>  | 200,000    | 209,700          |
| <b>New Zealand 0.5%</b>   |            |                  |
| Reynolds Group Issuer, Inc.<br>5.75%, 10/15/20  | 250,000    | 254,973          |
| <b>United Kingdom 2.5%</b>  |            |                  |
| Algeco Scotsman Global Finance PLC<br>8.50%, 10/15/18 <sup>(a)</sup>  | 200,000    | 193,000          |

*See Notes to Financial Statements.*



**Table of Contents****Schedule of Investments** (concluded)**WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)**

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>         |
|---|-----------------------------|----------------------|
| Anglo American Capital PLC<br>4.45%, 9/27/20 <sup>(a)</sup>   | \$ 500,000                  | \$ 526,250           |
| CEVA Group PLC<br>4.00%, 5/1/18 <sup>(a)</sup>  | 150,000                     | 149,250              |
| 7.00%, 3/1/21 <sup>(a)</sup>  | 75,000                      | 72,750               |
| Inmarsat Finance PLC<br>4.88%, 5/15/22 <sup>(a)</sup>   | 200,000                     | 204,500              |
| Noble Holding International Ltd.<br>5.75%, 3/16/18  | 100,000                     | 100,625              |
| Royal Bank of Scotland Group PLC<br>4.70%, 7/3/18   | 120,000                     | 122,396              |
| <b>Total United Kingdom</b>   |                             | <b>1,368,771</b>     |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>  |                             |                      |
| (Cost: \$7,139,741)   |                             | <b>7,247,572</b>     |
|   | <b>Shares</b>               |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 10.9%</b>  |                             |                      |
| <b>United States 10.9%</b>  |                             |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.00%(f)<br>(Cost: \$6,019,853) <sup>(g)</sup> | 6,019,853                   | <b>6,019,853</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 106.3%</b>   |                             |                      |
| (Cost: \$58,129,885)  |                             | <b>58,451,844</b>    |
| Other Assets less Liabilities (6.3)%  |                             | (3,454,375)          |
| <b>NET ASSETS 100.0%</b>  |                             | <b>\$ 54,997,469</b> |

Security is being fair valued using significant unobservable inputs by a pricing committee under the direction of the Board of Trustees. The aggregate value of fair valued securities is \$0, which represents 0.0% of net assets.

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

<sup>(b)</sup> Security, or portion thereof, was on loan at August 31, 2017 (See Note 2).

<sup>(c)</sup> Security in default on interest payments.

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(d) Rate shown reflects the accrual rate as of August 31, 2017 on securities with variable or step rates.

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

(f) Rate shown represents annualized 7-day yield as of August 31, 2017.

(g) At August 31, 2017, the total market value of the Fund's securities on loan was \$5,802,744 and the total market value of the collateral held by the Fund was \$6,019,853.

(h) Represents an escrow position for future entitlements, if any, on the defaulted corporate bond. The escrow position was received in exchange for the defaulted bond as part of the bankruptcy reorganization of the bond issuer. The escrow position is non-income producing.

3-month USD LIBOR 3-month USD London Interbank Offered Rate as of August 31, 2017 is 1.318%.

LIBOR London Interbank Offered Rate as of August 31, 2017 is 1.176%.

PIK Payment in Kind.

### FINANCIAL DERIVATIVE INSTRUMENTS FUTURES CONTRACTS (EXCHANGE-TRADED)

| Short Exposure            | Contracts | Expiration Date | Notional Amount <sup>1</sup> | Unrealized Appreciation/ (Depreciation) |
|---------------------------|-----------|-----------------|------------------------------|---|
| 2 Year U.S. Treasury Note | 79        | 12/29/17        | \$ (17,088,688)              | \$ (8,594)                              |
| 5 Year U.S. Treasury Note | 150       | 12/29/17        | (17,775,000)                 | (30,431)                                |
|                           |           |                 | <b>\$ (34,863,688)</b>       | <b>\$ (39,025)</b>                      |

<sup>1</sup> Notional Amount represents the current notional value of the futures contract.

As of August 31, 2017, cash collateral posted by the Fund with the broker for futures contracts was \$195,400.

*See Notes to Financial Statements.*

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

August 31, 2017

| Investments   | Principal<br>Amount | Value     |
|---|---------------------|-----------|
| <b>CORPORATE BONDS 85.1%</b>  |                     |           |
| <b>United States 85.1%</b>  |                     |           |
| ACE Cash Express, Inc.<br>11.00%, 2/1/19 <sup>(a)(b)</sup>            | \$ 50,000           | \$ 49,844 |
| ACI Worldwide, Inc.<br>6.38%, 8/15/20 <sup>(a)</sup>                  | 50,000              | 51,000    |
| ADT Corp. (The)<br>6.25%, 10/15/21                                    | 125,000             | 136,506   |
| Aircastle Ltd.<br>5.13%, 3/15/21                                      | 100,000             | 106,375   |
| Alere, Inc.<br>7.25%, 7/1/18  | 51,000              | 51,204    |
| 6.50%, 6/15/20  | 25,000              | 25,438    |
| Aleris International, Inc.<br>7.88%, 11/1/20                          | 50,000              | 49,553    |
| 9.50%, 4/1/21 <sup>(a)</sup>  | 50,000              | 53,375    |
| Allegheny Technologies, Inc.<br>5.95%, 1/15/21                        | 50,000              | 51,125    |
| Alliance One International, Inc.<br>9.88%, 7/15/21 <sup>(b)</sup>     | 50,000              | 43,563    |
| Ally Financial, Inc.<br>7.50%, 9/15/20                                | 350,000             | 395,062   |
| American Airlines Group, Inc.<br>5.50%, 10/1/19 <sup>(a)</sup>        | 175,000             | 183,312   |
| American Axle & Manufacturing, Inc.<br>6.25%, 3/15/21 <sup>(b)</sup>  | 50,000              | 51,702    |
| American Midstream Partners L.P.<br>8.50%, 12/15/21 <sup>(a)</sup>    | 50,000              | 50,000    |
| Amkor Technology, Inc.<br>6.63%, 6/1/21 <sup>(b)</sup>                | 25,000              | 25,556    |
| Andeavor Logistics L.P.<br>5.50%, 10/15/19                            | 25,000              | 26,375    |
| Anixter, Inc.<br>5.63%, 5/1/19  | 36,000              | 37,890    |
| APX Group, Inc.<br>6.38%, 12/1/19                                     | 6,000               | 6,142     |
| 8.75%, 12/1/20 <sup>(b)</sup>   | 50,000              | 51,625    |
| Archrock Partners L.P.<br>6.00%, 4/1/21                               | 50,000              | 49,125    |
| Arconic, Inc.<br>6.15%, 8/15/20                                       | 200,000             | 219,600   |
| Artesyn Embedded Technologies, Inc.<br>9.75%, 10/15/20 <sup>(a)</sup> | 50,000              | 49,375    |
| Atwood Oceanics, Inc.<br>6.50%, 2/1/20 <sup>(b)</sup>                 | 50,000              | 49,063    |

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|   |           |           |
|---|-----------|-----------|
| AV Homes, Inc.<br>6.63%, 5/15/22  | 50,000    | 51,750    |
| Avon Products, Inc.<br>6.60%, 3/15/20   | 50,000    | 50,890    |
| Beazer Homes USA, Inc.<br>5.75%, 6/15/19  | 17,000    | 17,744    |
| 8.75%, 3/15/22  | 25,000    | 27,688    |
| Blackboard, Inc.<br>9.75%, 10/15/21 <sup>(a)</sup>  | 25,000    | 22,781    |
| BMC Software Finance, Inc.<br>8.13%, 7/15/21 <sup>(a)</sup>                                   | 75,000    | 77,812    |
| Boxer Parent Co., Inc.<br>9.00% Toggle PIK (9.00% Cash or 9.75% PIK), 10/15/19 <sup>(a)</sup> | \$ 25,000 | \$ 25,031 |
| Cablevision Systems Corp.<br>7.75%, 4/15/18   | 158,000   | 163,135   |
| Caesars Entertainment Resort Properties LLC<br>8.00%, 10/1/20                                 | 17,000    | 17,468    |
| CalAtlantic Group, Inc.<br>8.38%, 5/15/18   | 59,000    | 61,581    |
| Calumet Specialty Products Partners L.P.<br>6.50%, 4/15/21 <sup>(b)</sup>                     | 70,000    | 67,462    |
| CEC Entertainment, Inc.<br>8.00%, 2/15/22   | 25,000    | 26,250    |
| Centene Corp.<br>5.63%, 2/15/21   | 50,000    | 52,125    |
| Century Aluminum Co.<br>7.50%, 6/1/21 <sup>(a)(b)</sup>                                       | 50,000    | 51,375    |
| CenturyLink, Inc.<br>5.63%, 4/1/20, Series V  | 50,000    | 52,125    |
| Cenveo Corp.<br>6.00%, 8/1/19 <sup>(a)</sup>  | 25,000    | 20,750    |
| Cequel Communications Holdings I LLC<br>6.38%, 9/15/20 <sup>(a)</sup>                         | 93,000    | 95,353    |
| Ceridian HCM Holding, Inc.<br>11.00%, 3/15/21 <sup>(a)</sup>                                  | 50,000    | 53,000    |
| Chesapeake Energy Corp.<br>6.63%, 8/15/20 <sup>(b)</sup>                                      | 75,000    | 75,375    |
| CIT Group, Inc.<br>5.50%, 2/15/19 <sup>(a)</sup>  | 34,000    | 35,658    |
| Citgo Holding, Inc.<br>10.75%, 2/15/20 <sup>(a)</sup>   | 50,000    | 53,625    |
| Claire s Stores, Inc.<br>9.00%, 3/15/19 <sup>(a)(b)</sup>                                     | 50,000    | 26,875    |
| Clean Harbors, Inc.<br>5.13%, 6/1/21  | 50,000    | 51,000    |
| Clear Channel Worldwide Holdings, Inc.<br>7.63%, 3/15/20, Series A                            | 50,000    | 49,500    |
| Cloud Peak Energy Resources LLC<br>12.00%, 11/1/21  | 25,000    | 26,000    |
| CNH Industrial Capital LLC<br>3.63%, 4/15/18  | 100,000   | 100,900   |
| 4.38%, 11/6/20  | 30,000    | 31,350    |
| Community Health Systems, Inc.<br>8.00%, 11/15/19 <sup>(b)</sup>                              | 100,000   | 99,500    |
| 5.13%, 8/1/21 <sup>(b)</sup>  | 150,000   | 150,562   |
| Comstock Resources, Inc.<br>10.00% Toggle PIK (10.00% Cash or 12.25% PIK), 3/15/20            | 25,000    | 24,938    |
| CONSOL Energy, Inc.<br>5.88%, 4/15/22   | 80,000    | 80,400    |
| CoreCivic, Inc.<br>4.13%, 4/1/20 <sup>(b)</sup>   | 50,000    | 51,375    |
| Credit Acceptance Corp.<br>6.13%, 2/15/21   | 50,000    | 51,185    |
| DCP Midstream Operating L.P.<br>2.50%, 12/1/17  | 44,000    | 44,055    |
| 5.35%, 3/15/20 <sup>(a)</sup>   | 72,000    | 76,140    |

*See Notes to Financial Statements.*





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

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Dell, Inc.<br>5.65%, 4/15/18  | \$ 150,000                  | \$ 153,750   |
| DISH DBS Corp.<br>4.25%, 4/1/18   | 140,000                     | 141,925      |
| 6.75%, 6/1/21   | 120,000                     | 132,750      |
| DJO Finco, Inc.<br>8.13%, 6/15/21 <sup>(a)</sup>  | 25,000                      | 23,883       |
| Dollar Tree, Inc.<br>5.25%, 3/1/20  | 75,000                      | 77,156       |
| DynCorp International, Inc.<br>11.88% (10.375% Cash + 1.50% PIK), 11/30/20              | 25,187                      | 26,698       |
| Energen Corp.<br>4.63%, 9/1/21  | 75,000                      | 75,750       |
| Energy Transfer Equity L.P.<br>7.50%, 10/15/20  | 89,000                      | 100,904      |
| Enova International, Inc.<br>9.75%, 6/1/21  | 35,000                      | 37,275       |
| EnSCO PLC<br>4.70%, 3/15/21 <sup>(b)</sup>  | 50,000                      | 47,750       |
| EP Energy LLC<br>9.38%, 5/1/20  | 45,000                      | 33,356       |
| Equinix, Inc.<br>4.88%, 4/1/20  | 50,000                      | 51,328       |
| EV Energy Partners L.P.<br>8.00%, 4/15/19 <sup>(b)</sup>                                | 25,000                      | 9,875        |
| FBM Finance, Inc.<br>8.25%, 8/15/21 <sup>(a)</sup>                                      | 25,000                      | 26,813       |
| Fortress Transportation & Infrastructure Investors LLC<br>6.75%, 3/15/22 <sup>(a)</sup> | 40,000                      | 41,800       |
| Forum Energy Technologies, Inc.<br>6.25%, 10/1/21                                       | 50,000                      | 49,500       |
| Freeport-McMoRan, Inc.<br>3.10%, 3/15/20  | 100,000                     | 100,375      |
| 6.50%, 11/15/20   | 50,000                      | 51,250       |
| Frontier Communications Corp.<br>8.13%, 10/1/18   | 50,000                      | 51,312       |
| 8.50%, 4/15/20 <sup>(b)</sup>   | 50,000                      | 49,563       |
| 6.25%, 9/15/21 <sup>(b)</sup>   | 50,000                      | 42,750       |
| GCI, Inc.<br>6.75%, 6/1/21  | 30,000                      | 30,788       |
| Genesis Energy L.P.<br>5.75%, 2/15/21   | 30,000                      | 30,150       |
| GenOn Energy, Inc.<br>7.88%, 6/15/17 <sup>(c)</sup>                                     | 70,000                      | 49,175       |
|   | 125,000                     | 122,725      |

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|  |           |           |
|--|-----------|-----------|
| Genworth Holdings, Inc.<br>7.63%, 9/24/21  |           |           |
| GEO Group, Inc. (The)<br>5.88%, 1/15/22  | 75,000    | 78,281    |
| GLP Capital L.P.<br>4.88%, 11/1/20 <sup>(b)</sup>  | 80,000    | 84,800    |
| GrafTech International Ltd.<br>6.38%, 11/15/20   | 50,000    | 46,625    |
| Great Lakes Dredge & Dock Corp.<br>8.00%, 5/15/22 <sup>(a)</sup>                                 | 25,000    | 25,438    |
| Harland Clarke Holdings Corp.<br>6.88%, 3/1/20 <sup>(a)</sup>                                    | \$ 50,000 | \$ 51,750 |
| HC2 Holdings, Inc.<br>11.00%, 12/1/19 <sup>(a)</sup>   | 50,000    | 50,750    |
| HCA Healthcare, Inc.<br>6.25%, 2/15/21   | 100,000   | 108,250   |
| HCA, Inc.<br>3.75%, 3/15/19  | 100,000   | 102,000   |
| 6.50%, 2/15/20   | 179,000   | 195,375   |
| Hertz Corp. (The)<br>6.75%, 4/15/19 <sup>(b)</sup>   | 81,000    | 80,747    |
| Hexion, Inc.<br>6.63%, 4/15/20   | 133,000   | 121,695   |
| Hornbeck Offshore Services, Inc.<br>5.88%, 4/1/20 <sup>(b)</sup>                                 | 25,000    | 14,375    |
| HRG Group, Inc.<br>7.88%, 7/15/19  | 89,000    | 90,691    |
| 7.75%, 1/15/22   | 20,000    | 21,050    |
| Hub Holdings LLC<br>8.13% Toggle PIK (8.125% Cash or 8.875% PIK), 7/15/19 <sup>(a)</sup>         | 50,000    | 50,281    |
| Hughes Satellite Systems Corp.<br>6.50%, 6/15/19   | 100,000   | 107,500   |
| 7.63%, 6/15/21   | 50,000    | 57,125    |
| Huntsman International LLC<br>4.88%, 11/15/20  | 50,000    | 52,687    |
| IASIS Healthcare LLC<br>8.38%, 5/15/19 <sup>(b)</sup>  | 50,000    | 50,025    |
| Icahn Enterprises L.P.<br>4.88%, 3/15/19   | 83,000    | 83,934    |
| 6.00%, 8/1/20  | 200,000   | 206,375   |
| iHeartCommunications, Inc.<br>9.00%, 12/15/19 <sup>(b)</sup>                                     | 81,000    | 64,699    |
| 9.00%, 3/1/21  | 50,000    | 36,563    |
| Immucor, Inc.<br>11.13%, 2/15/22 <sup>(a)(b)</sup>   | 25,000    | 26,188    |
| Infor Software Parent LLC<br>7.13% Toggle PIK (7.125% Cash or 7.875% PIK), 5/1/21 <sup>(a)</sup> | 25,000    | 25,625    |
| Iron Mountain, Inc.<br>6.00%, 10/1/20 <sup>(a)</sup>   | 55,000    | 57,062    |
| iStar, Inc.<br>7.13%, 2/15/18  | 156,000   | 159,705   |
| 4.88%, 7/1/18  | 30,000    | 30,254    |
| KB Home<br>4.75%, 5/15/19  | 157,000   | 161,710   |
| Kindred Healthcare, Inc.<br>8.00%, 1/15/20   | 100,000   | 99,750    |
| Kinetic Concepts, Inc.<br>12.50%, 11/1/21 <sup>(a)</sup>   | 30,000    | 33,600    |
| Kratos Defense & Security Solutions, Inc.<br>7.00%, 5/15/19                                      | 25,000    | 25,500    |
| L Brands, Inc.<br>7.00%, 5/1/20  | 50,000    | 55,125    |
| Laredo Petroleum, Inc.<br>5.63%, 1/15/22   | 50,000    | 50,063    |

*See Notes to Financial Statements.*



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

August 31, 2017

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Lee Enterprises, Inc.<br>9.50%, 3/15/22 <sup>(a)(b)</sup>         | \$ 30,000                   | \$ 31,350    |
| Legacy Reserves L.P.<br>6.63%, 12/1/21                            | 50,000                      | 31,250       |
| Lennar Corp.<br>4.75%, 12/15/17                                   | 157,000                     | 157,392      |
| Lexmark International, Inc.<br>6.38%, 3/15/20                     | 50,000                      | 52,239       |
| LifePoint Health, Inc.<br>5.50%, 12/1/21                          | 50,000                      | 51,931       |
| M/I Homes, Inc.<br>6.75%, 1/15/21                                 | 100,000                     | 105,000      |
| Manitowoc Co., Inc. (The)<br>12.75%, 8/15/21 <sup>(a)</sup>       | 75,000                      | 87,000       |
| Martin Midstream Partners L.P.<br>7.25%, 2/15/21                  | 30,000                      | 30,750       |
| McDermott International, Inc.<br>8.00%, 5/1/21 <sup>(a)</sup>     | 50,000                      | 51,375       |
| Meritor, Inc.<br>6.75%, 6/15/21                                   | 32,000                      | 33,056       |
| MGM Resorts International<br>6.75%, 10/1/20                       | 100,000                     | 111,250      |
| Monitronics International, Inc.<br>9.13%, 4/1/20 <sup>(b)</sup>   | 25,000                      | 21,156       |
| Nabors Industries, Inc.<br>5.00%, 9/15/20                         | 125,000                     | 125,312      |
| Nationstar Mortgage LLC<br>7.88%, 10/1/20                         | 25,000                      | 25,594       |
| Nature s Bounty Co. (The)<br>7.63%, 5/15/21 <sup>(a)</sup>        | 50,000                      | 53,500       |
| Navient Corp.<br>8.45%, 6/15/18                                   | 160,000                     | 168,200      |
| Navios Maritime Acquisition Corp.<br>8.00%, 3/25/20               | 150,000                     | 165,937      |
| Navistar International Corp.<br>8.13%, 11/15/21 <sup>(a)</sup>    | 25,000                      | 20,813       |
| Navistar International Corp.<br>8.25%, 11/1/21                    | 100,000                     | 101,000      |
| NCL Corp. Ltd.<br>4.75%, 12/15/21 <sup>(a)</sup>                  | 50,000                      | 51,937       |
| NCR Corp.<br>4.63%, 2/15/21                                       | 50,000                      | 50,813       |
| Neiman Marcus Group Ltd. LLC<br>8.00%, 10/15/21 <sup>(a)(b)</sup> | 50,000                      | 25,875       |
| Netflix, Inc.<br>5.38%, 2/1/21                                    | 100,000                     | 107,625      |

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|   |            |           |
|---|------------|-----------|
| NGL Energy Partners L.P.<br>5.13%, 7/15/19                                  | 50,000     | 49,500    |
| 6.88%, 10/15/21   | 40,000     | 39,200    |
| Nine West Holdings, Inc.<br>8.25%, 3/15/19 <sup>(a)</sup>                   | 25,000     | 4,875     |
| Northern Oil and Gas, Inc.<br>8.00%, 6/1/20                                 | 50,000     | 34,000    |
| Nuance Communications, Inc.<br>5.38%, 8/15/20 <sup>(a)</sup>                | 50,000     | 50,875    |
| NuStar Logistics L.P.<br>4.80%, 9/1/20                                      | 125,000    | 129,844   |
| Och-Ziff Finance Co. LLC<br>4.50%, 11/20/19 <sup>(a)</sup>                  | \$ 100,000 | \$ 96,000 |
| OneMain Financial Holdings LLC<br>6.75%, 12/15/19 <sup>(a)</sup>            | 25,000     | 26,188    |
| Platform Specialty Products Corp.<br>10.38%, 5/1/21 <sup>(a)</sup>          | 100,000    | 109,875   |
| QEP Resources, Inc.<br>6.88%, 3/1/21 <sup>(b)</sup>                         | 50,000     | 52,125    |
| Radian Group, Inc.<br>5.50%, 6/1/19   | 96,000     | 101,040   |
| Rent-A-Center, Inc.<br>6.63%, 11/15/20 <sup>(b)</sup>                       | 50,000     | 47,250    |
| Resolute Energy Corp.<br>8.50%, 5/1/20                                      | 50,000     | 50,125    |
| Revlon Consumer Products Corp.<br>5.75%, 2/15/21 <sup>(b)</sup>             | 50,000     | 44,981    |
| RHP Hotel Properties L.P.<br>5.00%, 4/15/21                                 | 50,000     | 51,125    |
| Rice Energy, Inc.<br>6.25%, 5/1/22  | 50,000     | 52,062    |
| Rockies Express Pipeline LLC<br>5.63%, 4/15/20 <sup>(a)</sup>               | 28,000     | 29,610    |
| rue21, Inc.<br>9.00%, 10/15/21 <sup>(a)(c)</sup>                            | 25,000     | 375       |
| Sabra Health Care L.P.<br>5.50%, 2/1/21                                     | 50,000     | 52,031    |
| Safeway, Inc.<br>5.00%, 8/15/19 <sup>(b)</sup>                              | 50,000     | 50,875    |
| Sanchez Energy Corp.<br>7.75%, 6/15/21 <sup>(b)</sup>                       | 50,000     | 43,500    |
| Scientific Games International, Inc.<br>6.63%, 5/15/21                      | 25,000     | 26,000    |
| 7.00%, 1/1/22 <sup>(a)</sup>  | 50,000     | 53,500    |
| Select Medical Corp.<br>6.38%, 6/1/21                                       | 50,000     | 51,673    |
| SemGroup Corp.<br>5.63%, 7/15/22  | 50,000     | 49,375    |
| SESI LLC<br>7.13%, 12/15/21 <sup>(b)</sup>                                  | 50,000     | 50,500    |
| Silgan Holdings, Inc.<br>5.00%, 4/1/20                                      | 100,000    | 101,750   |
| Springleaf Finance Corp.<br>5.25%, 12/15/19                                 | 100,000    | 104,000   |
| Sprint Capital Corp.<br>6.90%, 5/1/19                                       | 50,000     | 53,630    |
| Sprint Communications, Inc.<br>9.00%, 11/15/18 <sup>(a)</sup>               | 93,000     | 100,556   |
| 7.00%, 8/15/20  | 50,000     | 54,937    |
| Sprint Corp.<br>7.25%, 9/15/21  | 90,000     | 99,450    |
| Starwood Property Trust, Inc.<br>5.00%, 12/15/21                            | 50,000     | 51,937    |
| Sungard Availability Services Capital, Inc.<br>8.75%, 4/1/22 <sup>(a)</sup> | 25,000     | 17,625    |
| Sunoco L.P.<br>6.25%, 4/15/21   | 75,000     | 78,187    |

*See Notes to Financial Statements.*



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

August 31, 2017

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| SUPERVALU, Inc.<br>6.75%, 6/1/21 <sup>(b)</sup>                              | \$ 50,000                   | \$ 48,500    |
| Symantec Corp.<br>4.20%, 9/15/20   | 100,000                     | 105,500      |
| T-Mobile USA, Inc.<br>6.13%, 1/15/22   | 100,000                     | 104,500      |
| Talen Energy Supply LLC<br>6.50%, 9/15/24 <sup>(a)</sup>                     | 50,000                      | 37,000       |
| Taylor Morrison Communities, Inc.<br>5.25%, 4/15/21 <sup>(a)</sup>           | 50,000                      | 51,228       |
| TEGNA, Inc.<br>4.88%, 9/15/21 <sup>(a)</sup>                                 | 50,000                      | 51,313       |
| Tenet Healthcare Corp.<br>4.75%, 6/1/20                                      | 125,000                     | 129,531      |
| 6.00%, 10/1/20   | 50,000                      | 53,359       |
| 7.50%, 1/1/22 <sup>(a)</sup>   | 50,000                      | 54,000       |
| 8.13%, 4/1/22  | 100,000                     | 105,250      |
| TIBCO Software, Inc.<br>11.38%, 12/1/21 <sup>(a)</sup>                       | 50,000                      | 54,875       |
| TMX Finance LLC<br>8.50%, 9/15/18 <sup>(a)</sup>                             | 25,000                      | 23,188       |
| Toll Brothers Finance Corp.<br>4.00%, 12/31/18                               | 75,000                      | 76,781       |
| TPC Group, Inc.<br>8.75%, 12/15/20 <sup>(a)</sup>                            | 50,000                      | 47,938       |
| TRI Pointe Group, Inc.<br>4.38%, 6/15/19                                     | 75,000                      | 76,875       |
| Triumph Group, Inc.<br>4.88%, 4/1/21   | 50,000                      | 48,000       |
| Tronox Finance LLC<br>6.38%, 8/15/20   | 65,000                      | 66,137       |
| TRU Taj LLC<br>12.00%, 8/15/21 <sup>(a)(b)</sup>                             | 37,000                      | 35,672       |
| Unit Corp.<br>6.63%, 5/15/21   | 100,000                     | 98,750       |
| United Continental Holdings, Inc.<br>6.38%, 6/1/18                           | 101,000                     | 104,030      |
| United States Steel Corp.<br>7.38%, 4/1/20 <sup>(b)</sup>                    | 74,000                      | 81,122       |
| 8.38%, 7/1/21 <sup>(a)</sup>   | 70,000                      | 77,525       |
| Universal Hospital Services, Inc.<br>7.63%, 8/15/20                          | 25,000                      | 25,500       |
| Valeant Pharmaceuticals International, Inc.<br>5.38%, 3/15/20 <sup>(a)</sup> | 225,000                     | 223,031      |
| 7.50%, 7/15/21 <sup>(a)</sup>  | 50,000                      | 49,250       |

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|   |           |                   |
|---|-----------|-------------------|
| Weatherford International Ltd.<br>5.13%, 9/15/20 <sup>(b)</sup>   | 75,000    | 72,750            |
| WESCO Distribution, Inc.<br>5.38%, 12/15/21   | 75,000    | 77,625            |
| Whiting Petroleum Corp.<br>5.00%, 3/15/19   | 50,000    | 49,750            |
| Windstream Services LLC<br>7.75%, 10/15/20  | 50,000    | 44,781            |
| WPX Energy, Inc.<br>7.50%, 8/1/20   | 51,000    | 55,335            |
| WR Grace & Co-Conn<br>5.13%, 10/1/21 <sup>(a)(b)</sup>  | 100,000   | 109,000           |
| Xerium Technologies, Inc.<br>9.50%, 8/15/21   | \$ 30,000 | \$ 31,125         |
| XPO Logistics, Inc.<br>6.50%, 6/15/22 <sup>(a)</sup>  | 100,000   | 105,585           |
| <b>TOTAL CORPORATE BONDS</b>  |           |                   |
| (Cost: \$13,785,544)  |           | <b>13,883,504</b> |
| <b>FOREIGN CORPORATE BONDS 10.1%</b>  |           |                   |
| <b>Australia 0.3%</b>   |           |                   |
| Virgin Australia Holdings Ltd.<br>8.50%, 11/15/19 <sup>(a)(b)</sup>   | 40,000    | <b>42,350</b>     |
| <b>Bermuda 0.2%</b>   |           |                   |
| Teekay Corp.<br>8.50%, 1/15/20 <sup>(b)</sup>   | 25,000    | <b>25,375</b>     |
| <b>Canada 2.9%</b>  |           |                   |
| Air Canada<br>7.75%, 4/15/21 <sup>(a)(b)</sup>  | 75,000    | 86,182            |
| Athabasca Oil Corp.<br>9.88%, 2/24/22 <sup>(a)</sup>  | 50,000    | 47,250            |
| Bombardier, Inc.<br>4.75%, 4/15/19 <sup>(a)</sup>   | 50,000    | 51,250            |
| Calfrac Holdings L.P.<br>7.50%, 3/15/20 <sup>(a)</sup>  | 100,000   | 109,780           |
| Imperial Metals Corp.<br>7.50%, 12/1/20 <sup>(a)</sup>  | 25,000    | 22,500            |
| Imperial Metals Corp.<br>7.00%, 3/15/19 <sup>(a)</sup>  | 25,000    | 21,625            |
| Lundin Mining Corp.<br>7.50%, 11/1/20 <sup>(a)</sup>  | 25,000    | 26,156            |
| New Red Finance, Inc.<br>6.00%, 4/1/22 <sup>(a)</sup>   | 44,000    | 45,480            |
| Precision Drilling Corp.<br>6.50%, 12/15/21 <sup>(b)</sup>  | 50,000    | 48,750            |
| Seven Generations Energy Ltd.<br>8.25%, 5/15/20 <sup>(a)</sup>  | 18,000    | 18,810            |
| <b>Total Canada</b>   |           | <b>477,783</b>    |
| <b>France 0.5%</b>  |           |                   |
| Credit Agricole S.A.<br>8.38%, 10/13/19, (8.375% fixed rate until 10/13/19; 3-month USD LIBOR + 6.982% thereafter) <sup>(a)(d)(e)</sup> | 71,000    | <b>79,101</b>     |
| <b>Italy 1.4%</b>   |           |                   |
| Telecom Italia Capital S.A.<br>7.18%, 6/18/19   | 22,000    | 23,897            |
| Wind Acquisition Finance S.A.<br>4.75%, 7/15/20 <sup>(a)</sup>  | 200,000   | 203,000           |
| <b>Total Italy</b>  |           | <b>226,897</b>    |
| <b>Luxembourg 1.4%</b>  |           |                   |
| ArcelorMittal<br>5.75%, 8/5/20  | 100,000   | 108,500           |
| Intelsat Jackson Holdings S.A.<br>7.25%, 10/15/20   | 125,000   | 119,609           |
| <b>Total Luxembourg</b>   |           | <b>228,109</b>    |
| <b>Netherlands 1.3%</b>   |           |                   |
|   | 200,000   | <b>209,700</b>    |



NXP B.V.  
4.13%, 6/1/21<sup>(a)</sup>

*See Notes to Financial Statements.*

76 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

|   | Principal<br>Amount | Value                |
|---|---------------------|----------------------|
| <b>Investments</b>  |                     |                      |
| <b>New Zealand 0.3%</b>   |                     |                      |
| Reynolds Group Issuer, Inc.<br>5.75%, 10/15/20  | \$ 50,000           | \$ 50,995            |
| <b>United Kingdom 1.8%</b>  |                     |                      |
| Anglo American Capital PLC<br>4.45%, 9/27/20 <sup>(a)</sup>   | 100,000             | 105,250              |
| CEVA Group PLC<br>4.00%, 5/1/18 <sup>(a)</sup>  | 75,000              | 74,625               |
| Noble Holding International Ltd.<br>5.75%, 3/16/18  | 50,000              | 50,312               |
| Royal Bank of Scotland Group PLC<br>4.70%, 7/3/18   | 68,000              | 69,358               |
| <b>Total United Kingdom</b>   |                     | <b>299,545</b>       |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>  |                     |                      |
| (Cost: \$1,623,403)   |                     | <b>1,639,855</b>     |
|   | <b>Shares</b>       |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 10.7%</b>  |                     |                      |
| <b>United States 10.7%</b>  |                     |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.00% <sup>(f)</sup><br>(Cost: \$1,750,628) <sup>(g)</sup> | 1,750,628           | 1,750,628            |
| <b>TOTAL INVESTMENTS IN SECURITIES 105.9%</b>   |                     |                      |
| (Cost: \$17,159,575)  |                     | <b>17,273,987</b>    |
| Other Assets less Liabilities (5.9)%  |                     | (954,825)            |
| <b>NET ASSETS 100.0%</b>  |                     | <b>\$ 16,319,162</b> |

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

(b) Security, or portion thereof, was on loan at August 31, 2017 (See Note 2).

(c) Security in default on interest payments.

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

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(e) Rate shown reflects the accrual rate as of August 31, 2017 on securities with variable or step rates.

(f) Rate shown represents annualized 7-day yield as of August 31, 2017.

(g) At August 31, 2017, the total market value of the Fund's securities on loan was \$1,687,638 and the total market value of the collateral held by the Fund was \$1,750,628.

3-month USD LIBOR 3-month USD London Interbank Offered Rate as of August 31, 2017 is 1.318%.

LIBOR London Interbank Offered Rate as of August 31, 2017 is 1.176%.

PIK Payment in Kind.

### FINANCIAL DERIVATIVE INSTRUMENTS FUTURES CONTRACTS (EXCHANGE-TRADED)

| Short Exposure                     | Contracts | Expiration<br>Date | Notional<br>Amount <sup>1</sup> | Unrealized<br>Appreciation/<br>(Depreciation) |
|------------------------------------|-----------|--------------------|---------------------------------|---|
| 5 Year U.S. Treasury Note          | 27        | 12/29/17           | \$ (3,199,500)                  | \$ (5,478)                                    |
| U.S. Treasury Ultra Long Term Bond | 15        | 12/19/17           | (2,535,937)                     | (14,883)                                      |
| Ultra 10 Year U.S. Treasury Note   | 71        | 12/19/17           | (9,693,719)                     | (40,486)                                      |
|                                    |           |                    | <b>\$ (15,429,156)</b>          | <b>\$ (60,847)</b>                            |

<sup>1</sup> Notional Amount represents the current notional value of the futures contract.

As of August 31, 2017, cash collateral posted by the Fund with the broker for futures contracts was \$289,000.

*See Notes to Financial Statements.*

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**Schedule of Investments**

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

August 31, 2017

|  | <b>Principal<br/>Amount</b> | <b>Value</b>          |
|--|-----------------------------|-----------------------|
| <b>Investments</b>                           |                             |                       |
| <b>U.S. GOVERNMENT OBLIGATIONS 79.7%</b>     |                             |                       |
| U.S. Treasury Bill 79.7%                     |                             |                       |
| U.S. Treasury Bill<br>0.99%, 11/16/17*       | \$ 163,332,000              | \$ 163,014,246        |
| <b>TOTAL INVESTMENTS IN SECURITIES 79.7%</b> |                             |                       |
| (Cost: \$162,995,981)                        |                             | <b>163,014,246</b>    |
| Other Assets less Liabilities 20.3%          |                             | 41,620,440            |
| <b>NET ASSETS 100.0%</b>                     |                             | <b>\$ 204,634,686</b> |

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

**FINANCIAL DERIVATIVE INSTRUMENTS  
WRITTEN PUT OPTION CONTRACTS (EXCHANGE-TRADED)**

| Description   | Number of<br>Contracts | Notional<br>Amount <sup>1</sup> | Strike<br>Price | Expiration<br>Date | Premiums Paid/<br>(Received) | Value        |
|---------------|------------------------|---------------------------------|-----------------|--------------------|------------------------------|--------------|
| S&P 500 Index | (846)                  | \$ (205,155,000)                | \$ 2,425        | 9/15/2017          | \$ (2,247,530)               | \$ (381,546) |

As of August 31, 2017, the Fund posted cash collateral of \$19,520,000 with the broker for written put option contracts.

<sup>1</sup> Notional amount is derived by multiplying the number of contracts, the contract size (typically 100), and the contract strike price.

*See Notes to Financial Statements.*

78 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

August 31, 2017

|  | <b>Principal</b> |                       |
|--|------------------|-----------------------|
|  | <b>Amount</b>    | <b>Value</b>          |
| <b>Investments</b>                           |                  |                       |
| <b>U.S. GOVERNMENT OBLIGATIONS 85.9%</b>     |                  |                       |
| <b>U.S. Treasury Bills 85.9%</b>             |                  |                       |
| U.S. Treasury Bills                          |                  |                       |
| 0.95%, 9/7/17*                               | \$ 26,920,000    | \$ 26,916,071         |
| 0.98%, 9/21/17*                              | 115,120,000      | 115,063,149           |
| 1.10%, 12/7/17*(a)                           | 4,740,000        | 4,727,599             |
| <b>TOTAL INVESTMENTS IN SECURITIES 85.9%</b> |                  |                       |
| (Cost: \$146,700,543)                        |                  | <b>146,706,819</b>    |
| Other Assets less Liabilities 14.1%          |                  | 24,172,292            |
| <b>NET ASSETS 100.0%</b>                     |                  | <b>\$ 170,879,111</b> |

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

(a) All or a portion of this security is held by the broker as collateral for open futures contracts. The securities collateral posted was comprised entirely of U.S. Treasury securities having a market value of \$4,727,599 as of August 31, 2017.

**FINANCIAL DERIVATIVE INSTRUMENTS  
FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| Counterparty             | Settlement Date | Amount and Description of Currency to be Purchased | Amount and Description of Currency to be Sold | Unrealized Appreciation | Unrealized Depreciation |
|--------------------------|-----------------|--|---|-------------------------|-------------------------|
| Bank of America N.A.     | 9/20/2017       | 14,602,000 JPY                                     | 133,382 USD                                   | \$                      | \$ (619)                |
| Bank of America N.A.     | 9/20/2017       | 20,847,000 JPY                                     | 186,967 USD                                   | 2,577                   |                         |
| Bank of America N.A.     | 9/20/2017       | 279,655 USD  | 30,604,000 JPY                                | 1,399                   |                         |
| Goldman Sachs            | 9/20/2017       | 357,238,910 JPY                                    | 3,246,228 USD                                 | 1,841                   |                         |
| Goldman Sachs            | 9/20/2017       | 102,781,000 JPY                                    | 934,216 USD                                   | 284                     |                         |
| Goldman Sachs            | 9/20/2017       | 344,951,670 JPY                                    | 3,138,664 USD                                 |                         | (2,312)                 |
| Goldman Sachs            | 9/20/2017       | 13,727,761 USD                                     | 1,540,668,000 JPY                             |                         | (280,219)               |
| Goldman Sachs            | 12/20/2017      | 344,593,480 JPY                                    | 3,149,066 USD                                 |                         | (2,154)                 |
| Nomura International PLC | 9/20/2017       | 359,031,330 JPY                                    | 3,266,772 USD                                 |                         | (2,407)                 |
| Nomura International PLC | 12/20/2017      | 358,658,520 JPY                                    | 3,277,516 USD                                 |                         | (2,159)                 |
| Royal Bank of Canada     | 9/20/2017       | 371,820,090 JPY                                    | 3,379,132 USD                                 | 1,511                   |                         |
|                          |                 |  |   | <b>\$ 7,612</b>         | <b>\$ (289,870)</b>     |

**CURRENCY LEGEND**

JPY Japanese yen

USD U.S. dollar

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FUTURES CONTRACTS (EXCHANGE-TRADED)

| <b>Short Exposure</b> | <b>Contracts</b> | <b>Expiration Date</b> | <b>Notional Amount<sup>1</sup></b> | <b>Unrealized Appreciation/ (Depreciation)</b> |
|-----------------------|------------------|------------------------|------------------------------------|--|
| Cocoa                 | 492              | 12/13/17               | \$ (9,475,920)                     | \$   |
| Coffee C              | 197              | 12/18/17               | (9,555,731)                        | 576,994  |
| Cotton No. 2          | 178              | 12/6/17                | (6,312,770)                        | (196,820)                                      |
| Silver                | 108              | 12/27/17               | (9,490,500)                        | (367,732)                                      |
| Soybean               | 135              | 11/14/17               | (6,380,438)                        |  |
|                       |                  |                        | <b>\$ (41,215,359)</b>             | <b>\$ 12,442</b>                               |

| <b>Long Exposure</b>       | <b>Contracts</b> | <b>Expiration Date</b> | <b>Notional Amount<sup>1</sup></b> | <b>Unrealized Appreciation/ (Depreciation)</b> |
|----------------------------|------------------|------------------------|------------------------------------|--|
| 10 Year U.S. Treasury Note | 50               | 12/19/17               | \$ 6,349,219                       | \$ 70,047                                      |
| Australian Dollar Currency | 120              | 12/18/17               | 9,526,800                          | 440  |
| British Pound Currency     | 78               | 12/18/17               | 6,326,775                          | 238  |
| Canadian Dollar Currency   | 119              | 12/19/17               | 9,531,305                          | 285  |
| Copper                     | 123              | 12/27/17               | 9,527,887                          | 564,675  |
| Euro Currency              | 63               | 12/18/17               | 9,426,375                          | 69   |
| Gasoline RBOB              | 103              | 11/30/17               | 6,647,332                          | 165,274  |
| Gold 100 Ounce             | 48               | 12/27/17               | 6,346,560                          | (950)  |
| Live Cattle                | 144              | 12/29/17               | 6,284,160                          | (357,460)                                      |
| NY Harbor ULSD             | 92               | 11/30/17               | 6,574,982                          | 130,040  |
| Swiss Franc Currency       | 72               | 12/18/17               | 9,440,100                          | (1,137)  |
| U.S. Treasury Long Bond    | 41               | 12/19/17               | 6,399,844                          | 174,271  |
|                            |                  |                        | <b>\$ 92,381,339</b>               | <b>\$ 745,792</b>                              |
| <b>Total - Net</b>         |                  |                        | <b>\$ 51,165,980</b>               | <b>\$ 758,234</b>                              |

<sup>1</sup> Notional Amount represents the current notional value of the futures contract.

*See Notes to Financial Statements.*

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

August 31, 2017

|   | WisdomTree<br>Bloomberg<br>U.S. Dollar<br>Bullish Fund | WisdomTree<br>Brazilian Real<br>Strategy Fund | WisdomTree<br>Chinese Yuan<br>Strategy Fund | WisdomTree<br>Emerging<br>Currency<br>Strategy Fund | WisdomTree<br>Asia Local<br>Debt Fund |
|---|--|---|---|---|---------------------------------------|
| <b>ASSETS:</b>  |  |   |   |   |                                       |
| Investments, at cost  | \$ 137,560,800   | \$ 19,971,421                                 | \$ 24,235,196                               | \$ 33,294,296                                       | \$ 19,809,178                         |
| Repurchase agreements, at cost  |  |   | 12,250,000                                  | 15,710,000  | 2,500,000                             |
| Foreign currency, at cost   |  |   | 62  |   | 46,368                                |
| Investments in securities, at value (Note 2)  | 137,564,300  | 19,968,900                                    | 24,235,679                                  | 33,295,148  | 19,054,771                            |
| Repurchase agreements, at value (Note 2)  |  |   | 12,250,000                                  | 15,710,000  | 2,500,000                             |
| Cash  | 880,517  | 21,801,439                                    | 642,860                                     | 250,696   | 1,018,939                             |
| Cash collateral received for foreign currency contracts   | 250,000  |   |   |   |                                       |
| Foreign currency, at value  |  |   | 63  |   | 46,786                                |
| Unrealized appreciation on foreign currency contracts   | 489,030  | 1,191,439                                     | 1,211,112                                   | 583,367   | 5,870                                 |
| Receivables:  |  |   |   |   |                                       |
| Interest  |  |   | 364   | 467   | 210,472                               |
| Total Assets  | 139,183,847  | 42,961,778                                    | 38,340,078                                  | 49,839,678  | 22,836,838                            |
| <b>LIABILITIES:</b>   |  |   |   |   |                                       |
| Unrealized depreciation on foreign currency contracts   | 411,339  | 270,260                                       | 13,610                                      | 61,500  | 7,250                                 |
| Payables:   |  |   |   |   |                                       |
| Investment securities purchased   |  | 19,971,421                                    |   |   |                                       |
| Cash collateral received for foreign currency contracts   | 250,000  |   |   |   |                                       |
| Advisory fees (Note 3)  | 60,101   | 8,647   | 14,456                                      | 23,013  | 10,630                                |
| Service fees (Note 2)   | 529  | 84  | 141   | 184   | 85                                    |
| Foreign capital gains tax   |  |   |   |   | 8,172                                 |
| Total Liabilities   | 721,969  | 20,250,412                                    | 28,207                                      | 84,697  | 26,137                                |
| <b>NET ASSETS</b>   | <b>\$ 138,461,878</b>                                  | <b>\$ 22,711,366</b>                          | <b>\$ 38,311,871</b>                        | <b>\$ 49,754,981</b>                                | <b>\$ 22,810,701</b>                  |
| <b>NET ASSETS:</b>  |  |   |   |   |                                       |
| Paid-in capital   | \$ 150,903,264   | \$ 120,206,804                                | \$ 39,245,458                               | \$ 95,264,958                                       | \$ 33,476,098                         |
| Distributions in excess of net investment income  |  |   |   |   | (967,353)                             |
| Accumulated net realized loss on investments, foreign currency contracts and foreign currency related transactions  | (12,522,577)   | (98,414,096)                                  | (2,131,574)                                 | (46,032,696)  | (8,935,653)                           |
| Net unrealized appreciation (depreciation) on investments, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 81,191   | 918,658                                       | 1,197,987                                   | 522,719   | (762,391)                             |
| <b>NET ASSETS</b>   | <b>\$ 138,461,878</b>                                  | <b>\$ 22,711,366</b>                          | <b>\$ 38,311,871</b>                        | <b>\$ 49,754,981</b>                                | <b>\$ 22,810,701</b>                  |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)   | 5,400,000  | 1,200,000                                     | 1,500,000                                   | 2,600,000   | 500,000                               |
| Net asset value per share   | \$ 25.64   | \$ 18.93                                      | \$ 25.54                                    | \$ 19.14  | \$ 45.62                              |

*See Notes to Financial Statements.*

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

August 31, 2017

|   | WisdomTree<br>Barclays<br>Interest Rate<br>Hedged U.S.<br>Aggregate<br>Bond Fund | WisdomTree<br>Barclays<br>Negative<br>Duration U.S.<br>Aggregate<br>Bond Fund | WisdomTree<br>Barclays Yield<br>Enhanced U.S.<br>Aggregate<br>Bond Fund | WisdomTree<br>Barclays Yield<br>Enhanced<br>U.S.<br>Short-Term<br>Aggregate<br>Bond Fund | WisdomTree<br>Bloomberg<br>Floating Rate<br>Treasury Fund |
|---|--|---|---|--|---|
| <b>ASSETS:</b>  |  |   |   |  |   |
| Investments, at cost  | \$ 23,376,087  | \$ 16,602,537   | \$ 164,182,987  | \$ 4,895,966   | \$ 1,249,456  |
| Investments in securities, at value <sup>1,3</sup> (Note 2)   | 23,834,556   | 16,865,957  | 167,119,529   | 4,912,083  | 1,250,623   |
| Cash  | 1,188,761  | 880,172   | 9,283,281   | 446,035  | 6,722   |
| Deposits at broker for futures contracts  | 254,400  | 319,270   |   |  |   |
| Receivables:  |  |   |   |  |   |
| Investment securities sold  | 446,946  | 170,113   | 3,774,627   | 1,136,333  | 95,244  |
| Interest  | 140,571  | 99,342  | 1,209,599   | 30,136   | 1,279   |
| Total Assets  | 25,865,234   | 18,334,854  | 181,387,036   | 6,524,587  | 1,353,868   |
| <b>LIABILITIES:</b>   |  |   |   |  |   |
| Securities sold short, at value <sup>2</sup>  | 182,506  |   |   |  |   |
| Payables:   |  |   |   |  |   |
| Cash collateral for securities loaned (Note 2)  | 66,788   | 79,250  | 335,455   |  |   |
| Investment securities purchased   | 1,642,917  | 1,060,260   | 12,928,724  | 1,498,868  | 100,114   |
| Advisory fees (Note 3)  | 4,683  | 4,105   | 16,818  | 512  | 160   |
| Service fees (Note 2)   | 89   | 65  | 617   | 19   | 5   |
| Net variation margin on futures contracts   | 23,352   | 39,223  |   |  |   |
| Interest on securities sold short   | 340  |   |   |  |   |
| Total Liabilities   | 1,920,675  | 1,182,903   | 13,281,614  | 1,499,399  | 100,279   |
| <b>NET ASSETS</b>   | <b>\$ 23,944,559</b>   | <b>\$ 17,151,951</b>  | <b>\$ 168,105,422</b>   | <b>\$ 5,025,188</b>  | <b>\$ 1,253,589</b>                                       |
| <b>NET ASSETS:</b>  |  |   |   |  |   |
| Paid-in capital   | \$ 26,629,710  | \$ 20,150,094   | \$ 165,432,309  | \$ 5,001,111   | \$ 1,249,652  |
| Undistributed net investment income   | 4,001  |   | 56,662  | 1,587  | 237   |
| Accumulated net realized gain (loss) on investments, futures contracts and securities sold short    | (3,092,946)  | (3,186,199)   | (320,091)   | 6,373  | 2,533   |
| Net unrealized appreciation on investments, futures contracts and securities sold short             | 403,794  | 188,056   | 2,936,542   | 16,117   | 1,167   |
| <b>NET ASSETS</b>   | <b>\$ 23,944,559</b>   | <b>\$ 17,151,951</b>  | <b>\$ 168,105,422</b>   | <b>\$ 5,025,188</b>  | <b>\$ 1,253,589</b>                                       |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 500,000  | 400,000   | 3,300,000   | 100,002  | 50,000  |
| Net asset value per share   | \$ 47.89   | \$ 42.88  | \$ 50.94  | \$ 50.25   | \$ 25.07  |
| <sup>1</sup> Includes market value of securities out on loan of:                                    | \$ 65,081  | \$ 76,958   | \$ 327,865  |  |   |

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<sup>2</sup> Proceeds received on securities sold short were as follows: \$ 181,754

<sup>3</sup> Investments in securities include investment of cash collateral for securities loaned (see Schedule of Investments for additional information).

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 81

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

August 31, 2017

|  | WisdomTree<br>Emerging<br>Markets<br>Corporate<br>Bond Fund | WisdomTree<br>Emerging<br>Markets Local<br>Debt Fund | WisdomTree<br>Interest Rate<br>Hedged<br>High Yield<br>Bond Fund | WisdomTree<br>Negative<br>Duration<br>High Yield<br>Bond Fund | WisdomTree<br>CBOE S&P 500<br>PutWrite<br>Strategy Fund |
|--|---|--|--|---|---|
| <b>ASSETS:</b>   |   |  |  |   |   |
| Investments, at cost   | \$ 46,803,645   | \$ 266,978,361                                       | \$ 58,129,885  | \$ 17,159,575   | \$ 162,995,981  |
| Repurchase agreements, at cost                                   |   | 10,000,000   |  |   |   |
| Foreign currency, at cost  |   | 1,290,460  |  |   |   |
| Investments in securities, at value <sup>1,3</sup> (Note 2)      | 49,104,192  | 245,718,415  | 58,451,844   | 17,273,987  | 163,014,246   |
| Repurchase agreements, at value (Note 2)                         |   | 10,000,000   |  |   |   |
| Cash   | 1,951,695   | 930,146  | 493,541  | 45,692  | 22,546,342  |
| Deposits at broker for futures contracts                         | 69,000  |  | 195,400  | 289,000   |   |
| Foreign currency, at value                                       |   | 1,280,109  |  |   |   |
| Cash collateral segregated for written options                   |   |  |  |   | 19,520,000  |
| Unrealized appreciation on foreign currency contracts            |   | 27,084   |  |   |   |
| Receivables:   |   |  |  |   |   |
| Investment securities sold                                       |   | 13,116,480   | 635,019  | 115,084   |   |
| Bonds partially called by issuer                                 |   |  | 282,526  | 94,607  |   |
| Interest   | 670,322   | 3,954,893  | 992,399  | 287,976   |   |
| Foreign tax reclaims   |   | 4,145  |  |   |   |
| Total Assets   | 51,795,209  | 275,031,272  | 61,050,729   | 18,106,346  | 205,080,588   |
| <b>LIABILITIES:</b>  |   |  |  |   |   |
| Unrealized depreciation on foreign currency contracts            |   | 65,803   |  |   |   |
| Written options, at value <sup>2</sup>                           |   |  |  |   | 381,546   |
| Payables:  |   |  |  |   |   |
| Cash collateral for securities loaned (Note 2)                   | 725,258   |  | 6,019,853  | 1,750,628   |   |
| Investment securities purchased                                  |   | 17,777,605   |  |   |   |
| Advisory fees (Note 3)   | 25,857  | 119,044  | 21,407   | 6,706   | 63,619  |
| Service fees (Note 2)  | 189   | 952  | 219  | 61  | 737   |
| Net variation margin on futures contracts                        | 8,719   |  | 11,781   | 29,789  |   |
| Foreign capital gains tax  |   | 217,296  |  |   |   |
| Total Liabilities  | 760,023   | 18,180,700   | 6,053,260  | 1,787,184   | 445,902   |
| <b>NET ASSETS</b>  | <b>\$ 51,035,186</b>  | <b>\$ 256,850,572</b>                                | <b>\$ 54,997,469</b>   | <b>\$ 16,319,162</b>  | <b>\$ 204,634,686</b>                                   |
| <b>NET ASSETS:</b>   |   |  |  |   |   |
| Paid-in capital  | \$ 58,851,477   | \$ 298,798,084                                       | \$ 55,982,555  | \$ 18,440,333   | \$ 197,613,177  |
| Undistributed (Distributions in excess of) net investment income | 26,372  | (213,256)  | 36,163   | 10,241  | 168,332   |

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|   |                      |                       |                      |                      |                       |
|---|----------------------|-----------------------|----------------------|----------------------|-----------------------|
| Accumulated net realized gain (loss) on investments, futures contracts, written options, foreign currency contracts and foreign currency related transactions   | (10,146,757)         | (20,251,927)          | (1,304,183)          | (2,184,977)          | 4,968,928             |
| Net unrealized appreciation (depreciation) on investments, futures contracts, written options, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 2,304,094            | (21,482,329)          | 282,934              | 53,565               | 1,884,249             |
| <b>NET ASSETS</b>   | <b>\$ 51,035,186</b> | <b>\$ 256,850,572</b> | <b>\$ 54,997,469</b> | <b>\$ 16,319,162</b> | <b>\$ 204,634,686</b> |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)   | 700,000              | 6,600,000             | 2,300,000            | 800,000              | 7,000,004             |
| Net asset value per share   | \$ 72.91             | \$ 38.92              | \$ 23.91             | \$ 20.40             | \$ 29.23              |
| <sup>1</sup> Includes market value of securities out on loan of:  | \$ 698,761           |                       | \$ 5,802,744         | \$ 1,687,638         |                       |

<sup>2</sup> Premiums received on written options were as follows: \$ 2,247,530

<sup>3</sup> Investments in securities include investment of cash collateral for securities loaned (see Schedule of Investments for additional information).

*See Notes to Financial Statements.*

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

August 31, 2017

|   | <b>WisdomTree<br/>Managed<br/>Futures<br/>Strategy<br/>Fund<br/>(consolidated)</b> |
|---|--|
| <b>ASSETS:</b>  |  |
| Investments, at cost  | \$ 146,700,543   |
| Investments in securities, at value   | 146,706,819  |
| Cash  | 24,038,092   |
| Unrealized appreciation on foreign currency contracts   | 7,612  |
| Receivables:  |  |
| Net variation margin on futures contracts   | 508,438  |
| Total Assets  | 171,260,961  |
| <b>LIABILITIES:</b>   |  |
| Unrealized depreciation on foreign currency contracts   | 289,870  |
| Payables:   |  |
| Advisory fees (Note 3)  | 91,362   |
| Service fees (Note 2)   | 618  |
| Total Liabilities   | 381,850  |
| <b>NET ASSETS</b>   | <b>\$ 170,879,111</b>  |
| <b>NET ASSETS:</b>  |  |
| Paid-in capital   | \$ 177,194,383   |
| Accumulated net investment loss   | (2,767,741)  |
| Accumulated net realized loss on investments, futures contracts and foreign currency contracts      | (4,029,783)  |
| Net unrealized appreciation on investments, futures contracts and foreign currency contracts        | 482,252  |
| <b>NET ASSETS</b>   | <b>\$ 170,879,111</b>  |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 4,400,000  |
| Net asset value per share   | \$ 38.84   |

*See Notes to Financial Statements.*

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

For the Year Ended August 31, 2017

|   | WisdomTree<br>Bloomberg<br>U.S. Dollar<br>Bullish Fund | WisdomTree<br>Brazilian Real<br>Strategy Fund | WisdomTree<br>Chinese<br>Yuan<br>Strategy Fund | WisdomTree<br>Emerging<br>Currency<br>Strategy Fund | WisdomTree<br>Asia Local<br>Debt Fund |
|---|--|---|--|---|---------------------------------------|
| <b>INVESTMENT INCOME:</b>   |  |   |  |   |                                       |
| Interest <sup>1</sup>   | \$ 963,855   | \$ 128,501                                    | \$ 227,182                                     | \$ 269,464  | \$ 648,422                            |
| Securities lending income (Note 2)                                      |  |   |  |   | 201                                   |
| Total investment income   | 963,855  | 128,501                                       | 227,182  | 269,464   | 648,623                               |
| <b>EXPENSES:</b>  |  |   |  |   |                                       |
| Advisory fees (Note 3)  | 951,115  | 104,385                                       | 188,089  | 260,747   | 131,827                               |
| Service fees (Note 2)   | 8,370  | 1,020   | 1,839  | 2,086   | 1,055                                 |
| Total expenses  | 959,485  | 105,405                                       | 189,928  | 262,833   | 132,882                               |
| Net investment income   | 4,370  | 23,096  | 37,254   | 6,631   | 515,741                               |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>          |  |   |  |   |                                       |
| Net realized gain (loss) from:  |  |   |  |   |                                       |
| Investment transactions   | (1,650)  | 44  | (1,089)  | (205)   | (1,589,711)                           |
| Foreign currency contracts  | (1,396,127)  | 2,154,393                                     | (250,190)                                      | 2,812,316   | 62,452                                |
| Foreign currency related transactions                                   |  |   | 1  |   | 7,289                                 |
| Net realized gain (loss)  | (1,397,777)  | 2,154,437                                     | (251,278)                                      | 2,812,111   | (1,519,970)                           |
| Net increase (decrease) in unrealized appreciation/depreciation:        |  |   |  |   |                                       |
| Investment transactions <sup>2</sup>                                    | (527)  | (2,993)                                       | (195)  | 355   | 950,907                               |
| Foreign currency contracts  | (1,375,596)  | 242,601                                       | 1,588,047                                      | 172,559   | (57,404)                              |
| Translation of assets and liabilities denominated in foreign currencies |  |   | 3  |   | (81)                                  |
| Net increase (decrease) in unrealized appreciation/depreciation         | (1,376,123)  | 239,608                                       | 1,587,855                                      | 172,914   | 893,422                               |
| Net realized and unrealized gain (loss) on investments                  | (2,773,900)  | 2,394,045                                     | 1,336,577                                      | 2,985,025   | (626,548)                             |
| <b>NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS</b>  |  |   |  |   |                                       |
|   | \$ (2,769,530)   | \$ 2,417,141                                  | \$ 1,373,831                                   | \$ 2,991,656  | \$ (110,807)                          |
| <sup>1</sup> Net of foreign withholding tax of:                         |  |   |  |   |                                       |
|   |  |   |  |   | \$ 30,991                             |

<sup>2</sup> Includes net increase (decrease) in accrued foreign capital gain taxes of:

\$ 5,334

See Notes to Financial Statements.

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

For the Year or Period Ended August 31, 2017

|  | WisdomTree<br>Barclays<br>Interest Rate<br>Hedged U.S.<br>Aggregate<br>Bond Fund | WisdomTree<br>Barclays<br>Negative<br>Duration U.S.<br>Aggregate<br>Bond Fund | WisdomTree<br>Barclays Yield<br>Enhanced U.S.<br>Aggregate<br>Bond Fund | WisdomTree<br>Barclays Yield<br>Enhanced U.S.<br>Short-Term<br>Aggregate<br>Bond Fund <sup>1</sup> | WisdomTree<br>Bloomberg<br>Floating Rate<br>Treasury Fund |
|--|--|---|---|--|---|
| <b>INVESTMENT INCOME:</b>  |  |   |   |  |   |
| Interest   | \$ 509,489   | \$ 345,238  | \$ 3,567,379  | \$ 27,398  | \$ 10,419   |
| Securities lending income (Note 2)                               | 854  | 465   | 2,586   |  |   |
| Total investment income  | 510,343  | 345,703   | 3,569,965   | 27,398   | 10,419  |
| <b>EXPENSES:</b>   |  |   |   |  |   |
| Advisory fees (Note 3)   | 52,852   | 44,061  | 253,933   | 2,912  | 2,505   |
| Service fees (Note 2)  | 1,011  | 692   | 5,587   | 64   | 55  |
| Total expenses   | 53,863   | 44,753  | 259,520   | 2,976  | 2,560   |
| Expense waivers (Note 3)   |  |   | (101,573)   | (1,165)  | (627)   |
| Net expenses   | 53,863   | 44,753  | 157,947   | 1,811  | 1,933   |
| Net investment income  | 456,480  | 300,950   | 3,412,018   | 25,587   | 8,486   |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>   |  |   |   |  |   |
| Net realized gain (loss) from:                                   |  |   |   |  |   |
| Investment transactions  | 6,497  | 94,088  | (71,400)  | 6,373  | 2,761   |
| In-kind redemptions  | 19,449   |   |   |  |   |
| Futures contracts  | 302,643  | 280,095   |   |  |   |
| Securities sold short  | 1,325  |   | (4,221)   |  |   |
| Net realized gain (loss)   | 329,914  | 374,183   | (75,621)  | 6,373  | 2,761   |
| Net increase (decrease) in unrealized appreciation/depreciation: |  |   |   |  |   |
| Investment transactions  | (294,918)  | (221,064)   | (881,863)   | 16,117   | (396)   |
| Futures contracts  | (65,541)   | (90,607)  |   |  |   |
| Securities sold short  | (776)  |   | 4,625   |  |   |
| Net increase (decrease) in unrealized appreciation/depreciation  | (361,235)  | (311,671)   | (877,238)   | 16,117   | (396)   |
| Net realized and unrealized gain (loss) on investments           | (31,321)   | 62,512  | (952,859)   | 22,490   | 2,365   |
| <b>NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>      | <b>\$ 425,159</b>  | <b>\$ 363,462</b>   | <b>\$ 2,459,159</b>   | <b>\$ 48,077</b>   | <b>\$ 10,851</b>  |

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.*See Notes to Financial Statements.*





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

For the Year Ended August 31, 2017

|   | WisdomTree<br>Emerging<br>Markets<br>Corporate<br>Bond Fund | WisdomTree<br>Emerging<br>Markets<br>Local<br>Debt Fund | WisdomTree<br>Interest<br>Rate<br>Hedged<br>High<br>Yield Bond<br>Fund | WisdomTree<br>Negative<br>Duration High<br>Yield Bond<br>Fund | WisdomTree<br>CBOE S&P 500<br>PutWrite<br>Strategy Fund |
|---|---|---|--|---|---|
| <b>INVESTMENT INCOME:</b>   |   |   |  |   |   |
| Interest <sup>1</sup>   | \$ 2,457,851  | \$ 15,517,993   | \$ 2,042,723   | \$ 686,193  | \$ 483,329  |
| Payment-in-kind interest  |   |   | 765  | 176   |   |
| Securities lending income (Note 2)                                      | 23,653  |   | 47,763   | 15,308  |   |
| Total investment income   | 2,481,504   | 15,517,993  | 2,091,251  | 701,677   | 483,329   |
| <b>EXPENSES:</b>  |   |   |  |   |   |
| Advisory fees (Note 3)  | 321,570   | 1,406,355   | 159,799  | 61,079  | 360,558   |
| Service fees (Note 2)   | 2,359   | 11,252  | 1,635  | 560   | 3,606   |
| Total expenses  | 323,929   | 1,417,607   | 161,434  | 61,639  | 364,164   |
| Expense waivers (Note 3)  |   |   |  |   | (49,167)  |
| Net expenses  | 323,929   | 1,417,607   | 161,434  | 61,639  | 314,997   |
| Net investment income   | 2,157,575   | 14,100,386  | 1,929,817  | 640,038   | 168,332   |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>          |   |   |  |   |   |
| Net realized gain (loss) from:  |   |   |  |   |   |
| Investment transactions <sup>2</sup>                                    | (1,195,535)   | (7,974,525)   | 278,987  | 140,655   | 13  |
| In-kind redemptions   | 146,885   | (7,713,429)   | 83,228   |   |   |
| Futures contracts   | 39,777  |   | (227,852)  | (9,410)   |   |
| Written options   |   |   |  |   | 5,172,354   |
| Foreign currency contracts  |   | 73,108  |  |   |   |
| Foreign currency related transactions                                   |   | 168,672   |  |   |   |
| Net realized gain (loss)  | (1,008,873)   | (15,446,174)  | 134,363  | 131,245   | 5,172,367   |
| Net increase (decrease) in unrealized appreciation/depreciation:        |   |   |  |   |   |
| Investment transactions <sup>3</sup>                                    | 1,611,327   | 20,040,048  | 147,605  | 42,900  | 17,389  |
| Futures contracts   | 3,547   |   | (43,838)   | (68,552)  |   |
| Written options   |   |   |  |   | 1,871,684   |
| Foreign currency contracts  |   | (168,689)   |  |   |   |
| Translation of assets and liabilities denominated in foreign currencies |   |   |  |   |   |
|   |   | 49,562  |  |   |   |
| Net increase (decrease) in unrealized appreciation/depreciation         | 1,614,874   | 19,920,921  | 103,767  | (25,652)  | 1,889,073   |
| Net realized and unrealized gain on investments                         | 606,001   | 4,474,747   | 238,130  | 105,593   | 7,061,440   |
| <b>NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>             |   |   |  |   |   |
|   | \$ 2,763,576  | \$ 18,575,133   | \$ 2,167,947   | \$ 745,631  | \$ 7,229,772  |
| <sup>1</sup> Net of foreign withholding tax of:                         | \$ 595  | \$ 318,729  |  |   |   |

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<sup>2</sup> Net of foreign capital gains tax withheld of: \$ 178,961

<sup>3</sup> Includes net increase (decrease) in accrued foreign capital gain taxes of: \$ 2,303

*See Notes to Financial Statements.*

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

For the Year Ended August 31, 2017

|  | <b>WisdomTree<br/>Managed<br/>Futures<br/>Strategy<br/>Fund</b><br><i>(consolidated)</i> |
|--|--|
| <b>INVESTMENT INCOME:</b>  |  |
| Interest   | \$ 865,188   |
| Total investment income  | 865,188  |
| <b>EXPENSES:</b>   |  |
| Advisory fees (Note 3)   | 1,363,624  |
| Service fees (Note 2)  | 7,997  |
| Total expenses   | 1,371,621  |
| Expense waivers (Note 3)   | (181,817)  |
| Net expenses   | 1,189,804  |
| Net investment loss  | (324,616)  |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>   |  |
| Net realized gain (loss) from:                                   |  |
| Investment transactions  | (2,976)  |
| Futures contracts  | (12,461,625)   |
| Foreign currency contracts                                       | 589,113  |
| Payments by sub-advisor (Note 3)                                 | 109,900  |
| Net realized loss  | (11,765,588)   |
| Net increase (decrease) in unrealized appreciation/depreciation: |  |
| Investment transactions  | 2,499  |
| Futures contracts  | 3,112,688  |
| Foreign currency contracts                                       | (1,786,031)  |
| Net increase in unrealized appreciation/depreciation             | 1,329,156  |
| Net realized and unrealized loss on investments                  | (10,436,432)   |
| <b>NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>      | <b>\$ (10,761,048)</b>   |

*See Notes to Financial Statements.*

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

|  | WisdomTree<br>Bloomberg U.S. Dollar Bullish Fund |  | WisdomTree<br>Brazilian Real Strategy Fund |  | WisdomTree<br>Chinese Yuan Strategy Fund |  |
|--|--|--|--|--|--|--|
|  | For the<br>Year Ended<br>August 31, 2017         | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017   | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>  |  |  |  |  |  |  |
| Net investment income (loss)   | \$ 4,370   | \$ (914,924)                             | \$ 23,096                                  | \$ (46,519)                              | \$ 37,254                                | \$ 150,165                               |
| Net realized gain (loss) on investments, foreign currency contracts and foreign currency related transactions  | (1,397,777)                                      | (12,794,798)                             | 2,154,437                                  | 2,069,057                                | (251,278)                                | (4,034,675)                              |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (1,376,123)                                      | 3,108,928                                | 239,608                                    | 2,470,588                                | 1,587,855                                | 3,424,897                                |
| Net increase (decrease) in net assets resulting from operations  | (2,769,530)                                      | (10,600,794)                             | 2,417,141                                  | 4,493,126                                | 1,373,831                                | (459,613)                                |
| <b>DISTRIBUTIONS:</b>  |  |  |  |  |  |  |
| Capital gains  |  | (15,774,360)                             |  |  |  |  |
| <b>CAPITAL SHARE TRANSACTIONS:</b>   |  |  |  |  |  |  |
| Net proceeds from sale of shares   | 16,557,459                                       | 220,189,235                              | 6,948,413                                  | 2,960,303                                |  | 5,011,021                                |
| Cost of shares redeemed  | (112,385,250)                                    | (297,438,458)                            | (10,102,207)                               |  | (11,905,364)                             | (44,535,345)                             |
| Net increase (decrease) in net assets resulting from capital share transactions  | (95,827,791)                                     | (77,249,223)                             | (3,153,794)                                | 2,960,303                                | (11,905,364)                             | (39,524,324)                             |
| <b>Net Increase (Decrease) in Net Assets</b>   | <b>(98,597,321)</b>                              | <b>(103,624,377)</b>                     | <b>(736,653)</b>                           | <b>7,453,429</b>                         | <b>(10,531,533)</b>                      | <b>(39,983,937)</b>                      |
| <b>NET ASSETS:</b>   |  |  |  |  |  |  |
| Beginning of year  | \$ 237,059,199                                   | \$ 340,683,576                           | \$ 23,448,019                              | \$ 15,994,590                            | \$ 48,843,404                            | \$ 88,827,341                            |
| End of year  | \$ 138,461,878                                   | \$ 237,059,199                           | \$ 22,711,366                              | \$ 23,448,019                            | \$ 38,311,871                            | \$ 48,843,404                            |
| Accumulated net investment loss included in net assets at end of year  | \$   | \$ (484,486)                             | \$   | \$ (26,109)                              | \$                                       | \$ (365,823)                             |
| <b>SHARES CREATED AND REDEEMED:</b>  |  |  |  |  |  |  |
| Shares outstanding, beginning of year  | 9,000,000  | 11,900,000                               | 1,400,000                                  | 1,200,000                                | 2,000,000                                | 3,600,000                                |
| Shares created   | 600,000  | 8,100,000                                | 400,000                                    | 200,000                                  |  | 200,000                                  |
| Shares redeemed  | (4,200,000)                                      | (11,000,000)                             | (600,000)                                  |  | (500,000)                                | (1,800,000)                              |
| Shares outstanding, end of year  | 5,400,000  | 9,000,000                                | 1,200,000                                  | 1,400,000                                | 1,500,000                                | 2,000,000                                |

*See Notes to Financial Statements.*

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

|   | WisdomTree<br>Emerging Currency Strategy Fund |  | WisdomTree<br>Asia Local Debt Fund       |  | WisdomTree<br>Barclays Interest Rate Hedged<br>U.S. Aggregate Bond Fund |  |
|---|---|--|--|--|---|--|
|   | For the<br>Year Ended<br>August 31, 2017      | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017                                | For the<br>Year Ended<br>August 31, 2016 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |   |  |  |  |   |  |
| Net investment income (loss)  | \$ 6,631                                      | \$ (185,163)                             | \$ 515,741                               | \$ 697,538                               | \$ 456,480  | \$ 407,836                               |
| Net realized gain (loss) on investments,<br>futures contracts, securities sold short, foreign<br>currency contracts and foreign currency<br>related transactions  | 2,812,111                                     | (737,959)                                | (1,519,970)                              | (3,989,494)                              | 329,914   | (858,097)                                |
| Net increase (decrease) in unrealized<br>appreciation/depreciation on investments,<br>futures contracts, securities sold short, foreign<br>currency contracts and translation of assets<br>and liabilities denominated in foreign<br>currencies | 172,914                                       | 3,116,097                                | 893,422                                  | 6,021,883                                | (361,235)   | 770,325                                  |
| Net increase (decrease) in net assets resulting<br>from operations  | 2,991,656                                     | 2,192,975                                | (110,807)                                | 2,729,927                                | 425,159   | 320,064                                  |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |   |  |  |  |   |  |
| Net investment income   |   |  | (181,500)                                | (297,000)                                | (500,608)   | (448,000)                                |
| Return of capital   |   |  | (240,500)                                | (396,500)                                |   |  |
| Total dividends and distributions   |   |  | (422,000)                                | (693,500)                                | (500,608)   | (448,000)                                |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |   |  |  |  |   |  |
| Net proceeds from sale of shares  | 10,807,537                                    | 22,466,752                               | 8,985,602                                |  | 4,815,282   |  |
| Cost of shares redeemed   | (7,173,838)                                   | (34,248,709)                             | (13,008,768)                             | (13,243,438)                             | (4,800,679)   | (4,790,072)                              |
| Net increase (decrease) in net assets resulting<br>from capital share transactions  | 3,633,699                                     | (11,781,957)                             | (4,023,166)                              | (13,243,438)                             | 14,603  | (4,790,072)                              |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>6,625,355</b>                              | <b>(9,588,982)</b>                       | <b>(4,555,973)</b>                       | <b>(11,207,011)</b>                      | <b>(60,846)</b>   | <b>(4,918,008)</b>                       |
| <b>NET ASSETS:</b>  |   |  |  |  |   |  |
| Beginning of year   | \$ 43,129,626                                 | \$ 52,718,608                            | \$ 27,366,674                            | \$ 38,573,685                            | \$ 24,005,405   | \$ 28,923,413                            |
| End of year   | \$ 49,754,981                                 | \$ 43,129,626                            | \$ 22,810,701                            | \$ 27,366,674                            | \$ 23,944,559   | \$ 24,005,405                            |
| Distributions in excess of net investment<br>income   | \$  | \$                                       | \$ (967,353)                             | \$ (28,935)                              | \$  | \$                                       |
| Undistributed net investment<br>income/(Accumulated net investment loss)<br>included in net assets at end of year   | \$  | \$ (97,691)                              | \$                                       | \$                                       | \$ 4,001  | \$ 6,792                                 |
| <b>SHARES CREATED AND REDEEMED:</b>   |   |  |  |  |   |  |
| Shares outstanding, beginning of year   | 2,400,000                                     | 3,100,000                                | 600,000                                  | 900,000                                  | 500,000   | 600,000                                  |
| Shares created  | 600,000                                       | 1,300,000                                | 200,000                                  |  | 100,000   |  |
| Shares redeemed   | (400,000)                                     | (2,000,000)                              | (300,000)                                | (300,000)                                | (100,000)   | (100,000)                                |

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|                                 |           |           |         |         |         |         |
|---------------------------------|-----------|-----------|---------|---------|---------|---------|
| Shares outstanding, end of year | 2,600,000 | 2,400,000 | 500,000 | 600,000 | 500,000 | 500,000 |
|---------------------------------|-----------|-----------|---------|---------|---------|---------|

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 89

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

|   | WisdomTree<br>Barclays Negative Duration<br>U.S. Aggregate Bond Fund |  | WisdomTree<br>Barclays Yield Enhanced<br>U.S. Aggregate Bond Fund |  | WisdomTree<br>Barclays Yield Enhanced<br>U.S. Short-Term<br>Aggregate Bond Fund<br>For the Period<br>May 18, 2017*<br>through<br>August 31, 2017 |
|---|--|--|---|--|--|
|   | For the<br>Year Ended<br>August 31, 2017                             | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017                          | For the<br>Year Ended<br>August 31, 2016 |  |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |  |  |   |  |  |
| Net investment income   | \$ 300,950   | \$ 228,138                               | \$ 3,412,018  | \$ 1,352,264                             | \$ 25,587  |
| Net realized gain (loss) on investments, futures contracts and securities sold short  | 374,183  | (1,043,009)                              | (75,621)  | 525,692                                  | 6,373  |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, futures contracts and securities sold short | (311,671)  | 415,583                                  | (877,238)   | 3,862,385                                | 16,117   |
| Net increase (decrease) in net assets resulting from operations   | 363,462  | (399,288)                                | 2,459,159   | 5,740,341                                | 48,077   |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |  |  |   |  |  |
| Net investment income   | (325,358)  | (265,500)                                | (3,533,130)   | (1,443,500)                              | (24,000)   |
| Capital gains   |  |  | (502,964)   |  |  |
| Return of capital   | (222)  |  |   |  |  |
| Total dividends and distributions   | (325,580)  | (265,500)                                | (4,036,094)   | (1,443,500)                              | (24,000)   |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |  |  |   |  |  |
| Net proceeds from sale of shares  | 8,742,477  | 4,463,963                                | 60,397,433  | 100,024,193                              | 5,001,011  |
| Cost of shares redeemed   | (4,307,011)  | (8,887,513)                              |   | (100)                                    |  |
| Net increase (decrease) in net assets resulting from capital share transactions   | 4,435,466  | (4,423,550)                              | 60,397,433  | 100,024,093                              | 5,001,011  |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>4,473,348</b>   | <b>(5,088,338)</b>                       | <b>58,820,498</b>   | <b>104,320,934</b>                       | <b>5,025,088</b>   |
| <b>NET ASSETS:</b>  |  |  |   |  |  |
| Beginning of period   | \$ 12,678,603  | \$ 17,766,941                            | \$ 109,284,924  | \$ 4,963,990                             | \$ 100   |
| End of period   | \$ 17,151,951  | \$ 12,678,603                            | \$ 168,105,422  | \$ 109,284,924                           | \$ 5,025,188   |
| Undistributed net investment income included in net assets at end of period   | \$   | \$ 1,586                                 | \$ 56,662   | \$ 7,498                                 | \$ 1,587   |
| <b>SHARES CREATED AND REDEEMED:</b>   |  |  |   |  |  |
| Shares outstanding, beginning of period   | 300,000  | 400,000                                  | 2,100,000   | 100,002                                  | 2  |
| Shares created  | 200,000  | 100,000                                  | 1,200,000   | 2,000,000                                | 100,000  |
| Shares redeemed   | (100,000)  | (200,000)                                |   | (2)                                      |  |
| Shares outstanding, end of period   | 400,000  | 300,000                                  | 3,300,000   | 2,100,000                                | 100,002  |

\* Commencement of operations.

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*See Notes to Financial Statements.*

90 WisdomTree Currency Strategy, Fixed Income and Alternative Funds



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

|   | WisdomTree<br>Bloomberg Floating Rate<br>Treasury Fund |  | WisdomTree<br>Emerging Markets<br>Corporate Bond Fund |  | WisdomTree<br>Emerging Markets<br>Local Debt Fund |  |
|---|--|--|---|--|---|--|
|   | For the<br>Year Ended<br>August 31, 2017               | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017              | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017          | For the<br>Year Ended<br>August 31, 2016 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |  |  |   |  |   |  |
| Net investment income   | \$ 8,486   | \$ 2,455                                 | \$ 2,157,575  | \$ 2,735,297                             | \$ 14,100,386                                     | \$ 23,214,143                            |
| Net realized gain (loss) on investments, futures contracts, foreign currency contracts and foreign currency related transactions  | 2,761  | 35                                       | (1,008,873)   | (6,207,867)                              | (15,446,174)                                      | (110,449,091)                            |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, futures contracts, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (396)  | 757                                      | 1,614,874   | 7,727,411                                | 19,920,921  | 122,615,061                              |
| Net increase in net assets resulting from operations  | 10,851   | 3,247                                    | 2,763,576   | 4,254,841                                | 18,575,133  | 35,380,113                               |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |  |  |   |  |   |  |
| Net investment income   | (8,594)  | (1,550)                                  | (2,141,000)   | (2,725,500)                              | (5,743,121)                                       | (7,711,000)                              |
| Return of capital   |  |  |   |  | (6,030,879)                                       | (12,542,500)                             |
| Total dividends and distributions   | (8,594)  | (1,550)                                  | (2,141,000)   | (2,725,500)                              | (11,774,000)                                      | (20,253,500)                             |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |  |  |   |  |   |  |
| Net proceeds from sale of shares  |  |  |   |  | 40,579,290  | 125,325,367                              |
| Cost of shares redeemed   |  |  | (7,130,042)   | (26,942,577)                             | (117,563,423)                                     | (292,684,937)                            |
| Net decrease in net assets resulting from capital share transactions  |  |  | (7,130,042)   | (26,942,577)                             | (76,984,133)                                      | (167,359,570)                            |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>2,257</b>   | <b>1,697</b>                             | <b>(6,507,466)</b>                                    | <b>(25,413,236)</b>                      | <b>(70,183,000)</b>                               | <b>(152,232,957)</b>                     |
| <b>NET ASSETS:</b>  |  |  |   |  |   |  |
| Beginning of year   | \$ 1,251,332   | \$ 1,249,635                             | \$ 57,542,652   | \$ 82,955,888                            | \$ 327,033,572                                    | \$ 479,266,529                           |
| End of year   | \$ 1,253,589   | \$ 1,251,332                             | \$ 51,035,186   | \$ 57,542,652                            | \$ 256,850,572                                    | \$ 327,033,572                           |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of year  | \$ 237   | \$ 344                                   | \$ 26,372   | \$ 9,797                                 | \$ (213,256)                                      | \$ (498,409)                             |
| <b>SHARES CREATED AND REDEEMED:</b>   |  |  |   |  |   |  |
| Shares outstanding, beginning of year   | 50,000   | 50,000                                   | 800,000   | 1,200,000                                | 8,700,000   | 13,400,000                               |
| Shares created  |  |  |   |  | 1,100,000   | 3,500,000                                |
| Shares redeemed   |  |  | (100,000)   | (400,000)                                | (3,200,000)                                       | (8,200,000)                              |
| Shares outstanding, end of year   | 50,000   | 50,000                                   | 700,000   | 800,000                                  | 6,600,000   | 8,700,000                                |

See Notes to Financial Statements.



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

|   | WisdomTree<br>Interest Rate Hedged<br>High Yield Bond Fund |  | WisdomTree<br>Negative Duration<br>High Yield Bond Fund |  | WisdomTree<br>CBOE S&P 500 PutWrite<br>Strategy Fund |  |
|---|--|--|---|--|--|--|
|   | For the<br>Year Ended<br>August 31, 2017                   | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017                | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2017             | For the Period<br>February 24, 2016*<br>through<br>August 31, 2016 |
| <b>INCREASE (DECREASE) IN NET ASSETS<br/>RESULTING FROM OPERATIONS:</b>   |  |  |   |  |  |  |
| Net investment income (loss)  | \$ 1,929,817   | \$ 679,592                               | \$ 640,038  | \$ 500,323                               | \$ 168,332   | \$ (7,402)   |
| Net realized gain (loss) on investments,<br>futures contracts and written options   | 134,363  | (778,226)                                | 131,245   | (1,344,692)                              | 5,172,367  | 549,705  |
| Net increase (decrease) in unrealized<br>appreciation/depreciation on investments,<br>futures contracts and written options | 103,767  | 837,275                                  | (25,652)  | 439,434                                  | 1,889,073  | (4,824)  |
| Net increase (decrease) in net assets resulting<br>from operations  | 2,167,947  | 738,641                                  | 745,631   | (404,935)                                | 7,229,772  | 537,479  |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |  |  |   |  |  |  |
| Net investment income   | (1,900,500)  | (676,500)                                | (632,232)   | (499,500)                                |  |  |
| Capital gains   |  |  |   |  | (620,193)  |  |
| Total dividends and distributions   | (1,900,500)  | (676,500)                                | (632,232)   | (499,500)                                | (620,193)  |  |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |  |  |   |  |  |  |
| Net proceeds from sale of shares  | 52,602,758   |  | 8,452,788   | 2,067,862                                | 188,624,261  | 16,975,517   |
| Cost of shares redeemed   | (11,909,712)   | (6,883,821)                              | (1,959,249)   | (3,949,815)                              | (6,828,636)  | (1,283,614)  |
| Net increase (decrease) in net assets resulting<br>from capital share transactions  | 40,693,046   | (6,883,821)                              | 6,493,539   | (1,881,953)                              | 181,795,625  | 15,691,903   |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>40,960,493</b>  | <b>(6,821,680)</b>                       | <b>6,606,938</b>  | <b>(2,786,388)</b>                       | <b>188,405,204</b>                                   | <b>16,229,382</b>  |
| <b>NET ASSETS:</b>  |  |  |   |  |  |  |
| Beginning of period   | \$ 14,036,976  | \$ 20,858,656                            | \$ 9,712,224  | \$ 12,498,612                            | \$ 16,229,482  | \$ 100   |
| End of period   | \$ 54,997,469  | \$ 14,036,976                            | \$ 16,319,162   | \$ 9,712,224                             | \$ 204,634,686                                       | \$ 16,229,482  |
| Undistributed net investment income<br>included in net assets at end of period  | \$ 36,163  | \$ 6,846                                 | \$ 10,241   | \$ 2,435                                 | \$ 168,332   | \$   |
| <b>SHARES CREATED AND REDEEMED:</b>   |  |  |   |  |  |  |
| Shares outstanding, beginning of period   | 600,000  | 900,000                                  | 500,000   | 600,000                                  | 600,004  | 4  |
| Shares created  | 2,200,000  |  | 400,000   | 100,000                                  | 6,650,000  | 650,000  |
| Shares redeemed   | (500,000)  | (300,000)                                | (100,000)   | (200,000)                                | (250,000)  | (50,000)   |
| Shares outstanding, end of period   | 2,300,000  | 600,000                                  | 800,000   | 500,000                                  | 7,000,004  | 600,004  |

\* Commencement of operations.

See Notes to Financial Statements.

92 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

|  | <b>WisdomTree<br/>Managed Futures Strategy Fund<br/>(consolidated)</b> |   |
|--|--|---|
|  | <b>For the<br/>Year Ended<br/>August 31, 2017</b>                      | <b>For the<br/>Year Ended<br/>August 31, 2016</b> |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>  |  |   |
| Net investment loss  | \$ (324,616)   | \$ (1,554,571)                                    |
| Net realized gain (loss) on investments, futures contracts, payments by sub-advisor and foreign currency contracts               | (11,765,588)   | 4,506,830   |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, futures contracts and foreign currency contracts | 1,329,156  | (2,698,738)                                       |
| Net increase (decrease) in net assets resulting from operations  | (10,761,048)   | 253,521   |
| <b>CAPITAL SHARE TRANSACTIONS:</b>   |  |   |
| Net proceeds from sale of shares   | 56,978,008   | 8,361,498   |
| Cost of shares redeemed  | (56,278,381)   | (41,757,098)                                      |
| Net increase (decrease) in net assets resulting from capital share transactions  | 699,627  | (33,395,600)                                      |
| <b>Net Decrease in Net Assets</b>  | <b>(10,061,421)</b>  | <b>(33,142,079)</b>                               |
| <b>NET ASSETS:</b>   |  |   |
| Beginning of year  | \$ 180,940,532   | \$ 214,082,611                                    |
| End of year  | \$ 170,879,111   | \$ 180,940,532                                    |
| Accumulated net investment loss included in net assets at end of year  | \$ (2,767,741)   | \$ (2,702,558)                                    |
| <b>SHARES CREATED AND REDEEMED:</b>  |  |   |
| Shares outstanding, beginning of year  | 4,400,000  | 5,200,000   |
| Shares created   | 1,400,000  | 200,000   |
| Shares redeemed  | (1,400,000)  | (1,000,000)                                       |
| Shares outstanding, end of year  | 4,400,000  | 4,400,000   |

*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:

| <b>WisdomTree Bloomberg U.S. Dollar Bullish Fund</b> | <b>For the Year Ended August 31, 2017</b> | <b>For the Year Ended August 31, 2016</b> | <b>For the Year Ended August 31, 2015</b> | <b>For the Period December 18, 2013* through August 31, 2014</b> |
|--|---|---|---|--|
| Net asset value, beginning of period                 | \$ 26.34                                  | \$ 28.63                                  | \$ 25.11                                  | \$ 25.12   |
| Investment operations:                               |   |   |   |  |
| Net investment income (loss) <sup>1</sup>            | 0.00 <sup>2</sup>                         | (0.10)                                    | (0.13)                                    | (0.08)   |
| Net realized and unrealized gain (loss)              | (0.70)                                    | (0.42) <sup>3</sup>                       | 4.08                                      | 0.07   |
| Total from investment operations                     | (0.70)                                    | (0.52)                                    | 3.95                                      | (0.01)   |
| Distributions to shareholders:                       |   |   |   |  |
| Capital gains  |   | (1.77)                                    | (0.43)                                    |  |
| Net asset value, end of period                       | \$ 25.64                                  | \$ 26.34                                  | \$ 28.63                                  | \$ 25.11   |
| <b>TOTAL RETURN<sup>4</sup></b>                      | <b>(2.66)%</b>                            | <b>(2.05)%<sup>5</sup></b>                | <b>15.83%</b>                             | <b>(0.04)%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                     |   |   |   |  |
| Net assets, end of period (000 s omitted)            | \$ 138,462                                | \$ 237,059                                | \$ 340,684                                | \$ 55,245  |
| Ratios to average net assets of:                     |   |   |   |  |
| Expenses   | 0.50%                                     | 0.50%                                     | 0.50%                                     | 0.51% <sup>6,7</sup>   |
| Net investment income (loss)                         | 0.00% <sup>8</sup>                        | (0.35)%                                   | (0.48)%                                   | (0.48)% <sup>6</sup>   |
| Portfolio turnover rate <sup>9</sup>                 | 0%  | 0%  | 0%  | 0%   |

| <b>WisdomTree Brazilian Real Strategy Fund</b> | <b>For the Year Ended August 31, 2017</b> | <b>For the Year Ended August 31, 2016</b> | <b>For the Year Ended August 31, 2015</b> | <b>For the Year Ended August 31, 2014</b> | <b>For the Year Ended August 31, 2013</b> |
|--|---|---|---|---|---|
| Net asset value, beginning of year             | \$ 16.75                                  | \$ 13.33                                  | \$ 19.48                                  | \$ 16.83                                  | \$ 18.81                                  |
| Investment operations:                         |   |   |   |   |   |
| Net investment income (loss) <sup>1</sup>      | 0.02                                      | (0.04)                                    | (0.07)                                    | (0.07)                                    | (0.07)                                    |
| Net realized and unrealized gain (loss)        | 2.16                                      | 3.46                                      | (6.08)                                    | 2.72                                      | (1.91)                                    |
| Total from investment operations               | 2.18                                      | 3.42                                      | (6.15)                                    | 2.65                                      | (1.98)                                    |
| Net asset value, end of year                   | \$ 18.93                                  | \$ 16.75                                  | \$ 13.33                                  | \$ 19.48                                  | \$ 16.83                                  |
| <b>TOTAL RETURN<sup>4</sup></b>                | <b>13.01%</b>                             | <b>25.66%</b>                             | <b>(31.57)%</b>                           | <b>15.75%</b>                             | <b>(10.53)%</b>                           |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>               |   |   |   |   |   |
| Net assets, end of year (000 s omitted)        | \$ 22,711                                 | \$ 23,448                                 | \$ 15,995                                 | \$ 31,163                                 | \$ 40,397                                 |
| Ratios to average net assets of:               |   |   |   |   |   |
| Expenses                                       | 0.45%                                     | 0.45%                                     | 0.45%                                     | 0.46% <sup>10</sup>                       | 0.45%                                     |
| Net investment income (loss)                   | 0.10%                                     | (0.26)%                                   | (0.40)%                                   | (0.40)%                                   | (0.39)%                                   |
| Portfolio turnover rate <sup>9</sup>           | 0%  | 0%  | 0%  | 0%  | 0%  |

\* Commencement of operations.

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

<sup>2</sup> Amount represents less than \$0.005.

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- <sup>3</sup> Includes a voluntary reimbursement from the sub-advisor of \$0.01 per share for investment losses on certain foreign exchange transactions during the period.
- <sup>4</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- <sup>5</sup> Includes a voluntary reimbursement from the sub-advisor for investment losses on certain foreign exchange transactions during the period. Excluding this voluntary reimbursement, total return would have been 0.04% lower.
- <sup>6</sup> Annualized.
- <sup>7</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.50%.
- <sup>8</sup> Amount represents less than 0.005%.
- <sup>9</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>10</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45%.

*See Notes to Financial Statements.*

94 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

**WisdomTree Chinese Yuan****Strategy****Fund**

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 |
|---|--|--|--|--|--|
| Net asset value, beginning of year                | \$ 24.42                                 | \$ 24.67                                 | \$ 25.35                                 | \$ 26.22                                 | \$ 25.22                                 |
| Investment operations:                            |  |  |  |  |  |
| Net investment income (loss) <sup>1</sup>         | 0.02                                     | 0.06                                     | 0.06                                     | (0.03)                                   | 0.00 <sup>2</sup>                        |
| Net realized and unrealized gain (loss)           | 1.10                                     | (0.31)                                   | (0.64)                                   | 0.20                                     | 1.20                                     |
| Total from investment operations                  | 1.12                                     | (0.25)                                   | (0.58)                                   | 0.17                                     | 1.20                                     |
| Dividends and distributions to shareholders:      |  |  |  |  |  |
| Net investment income                             |  |  |  | (0.21)                                   |  |
| Capital gains                                     |  |  | (0.10)                                   | (0.83)                                   | (0.20)                                   |
| Total dividends and distributions to shareholders |  |  | (0.10)                                   | (1.04)                                   | (0.20)                                   |
| Net asset value, end of year                      | \$ 25.54                                 | \$ 24.42                                 | \$ 24.67                                 | \$ 25.35                                 | \$ 26.22                                 |
| <b>TOTAL RETURN<sup>3</sup></b>                   | <b>4.59%</b>                             | <b>(1.01)%</b>                           | <b>(2.30)%</b>                           | <b>0.63%</b>                             | <b>4.78%</b>                             |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |  |
| Net assets, end of year (000 s omitted)           | \$ 38,312                                | \$ 48,843                                | \$ 88,827                                | \$ 152,119                               | \$ 215,015                               |
| Ratios to average net assets of:                  |  |  |  |  |  |
| Expenses  | 0.45%                                    | 0.45%                                    | 0.45%                                    | 0.46% <sup>4</sup>                       | 0.45%                                    |
| Net investment income (loss)                      | 0.09%                                    | 0.26%                                    | 0.24%                                    | (0.11)%                                  | 0.02%                                    |
| Portfolio turnover rate <sup>5</sup>              | 0%                                       | 0%                                       | 0%                                       | 0%                                       | 0%                                       |

**WisdomTree Emerging****Currency****Strategy Fund**

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 |
|---|--|--|--|--|--|
| Net asset value, beginning of year        | \$ 17.97                                 | \$ 17.01                                 | \$ 20.43                                 | \$ 19.66                                 | \$ 20.33                                 |
| Investment operations:                    |  |  |  |  |  |
| Net investment income (loss) <sup>1</sup> | 0.00 <sup>2</sup>                        | (0.07)                                   | (0.10)                                   | (0.11)                                   | (0.10)                                   |
| Net realized and unrealized gain (loss)   | 1.17                                     | 1.03                                     | (3.32)                                   | 0.88                                     | (0.57)                                   |
| Total from investment operations          | 1.17                                     | 0.96                                     | (3.42)                                   | 0.77                                     | (0.67)                                   |
| Net asset value, end of year              | \$ 19.14                                 | \$ 17.97                                 | \$ 17.01                                 | \$ 20.43                                 | \$ 19.66                                 |
| <b>TOTAL RETURN<sup>3</sup></b>           | <b>6.51%</b>                             | <b>5.64%</b>                             | <b>(16.74)%</b>                          | <b>3.92%</b>                             | <b>(3.30)%</b>                           |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |  |
| Net assets, end of year (000 s omitted)   | \$ 49,755                                | \$ 43,130                                | \$ 52,719                                | \$ 102,148                               | \$ 192,628                               |
| Ratios to average net assets of:          |  |  |  |  |  |
| Expenses                                  | 0.55%                                    | 0.55%                                    | 0.55%                                    | 0.56% <sup>4</sup>                       | 0.55%                                    |
| Net investment income (loss)              | 0.01%                                    | (0.41)%                                  | (0.52)%                                  | (0.53)%                                  | (0.48)%                                  |
| Portfolio turnover rate <sup>5</sup>      | 0%                                       | 0%                                       | 0%                                       | 0%                                       | 0%                                       |

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



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

*See Notes to Financial Statements.*

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

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

| <b>WisdomTree Asia Local Debt Fund</b>            | <b>For the<br/>Year Ended<br/>August 31, 2017</b> | <b>For the<br/>Year Ended<br/>August 31, 2016</b> | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> | <b>For the<br/>Year Ended<br/>August 31, 2013</b> |
|---|---|---|---|---|---|
| Net asset value, beginning of year                | \$ 45.61  | \$ 42.86  | \$ 49.93  | \$ 47.41  | \$ 51.57  |
| Investment operations:                            |   |   |   |   |   |
| Net investment income <sup>1</sup>                | 0.96  | 0.99  | 1.29  | 1.15  | 1.20  |
| Net realized and unrealized gain (loss)           | (0.16)  | 2.74  | (7.28)  | 2.00  | (3.74)  |
| Total from investment operations                  | 0.80  | 3.73  | (5.99)  | 3.15  | (2.54)  |
| Dividends and distributions to shareholders:      |   |   |   |   |   |
| Net investment income                             | (0.27)  | (0.36)  | (1.08)  | (0.47)  | (1.34)  |
| Capital gains                                     |   |   |   |   | (0.28)  |
| Return of capital                                 | (0.52)  | (0.62)  |   | (0.16)  |   |
| Total dividends and distributions to shareholders | (0.79)  | (0.98)  | (1.08)  | (0.63)  | (1.62)  |
| Net asset value, end of year                      | \$ 45.62  | \$ 45.61  | \$ 42.86  | \$ 49.93  | \$ 47.41  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | 1.81%   | 8.81%   | (12.15)%  | 6.69%   | (5.14)%   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |   |   |   |   |   |
| Net assets, end of year (000 s omitted)           | \$ 22,811   | \$ 27,367   | \$ 38,574   | \$ 339,553  | \$ 493,089  |
| Ratios to average net assets of:                  |   |   |   |   |   |
| Expenses  | 0.55%   | 0.55%   | 0.55%   | 0.56% <sup>3</sup>                                | 0.55%   |
| Net investment income                             | 2.15%   | 2.24%   | 2.68%   | 2.36%   | 2.34%   |
| Portfolio turnover rate <sup>4</sup>              | 46%   | 26%   | 10%   | 62%   | 52%   |

**WisdomTree Barclays Interest Rate Hedged U.S.****Aggregate Bond Fund**

|   | <b>For the<br/>Year Ended<br/>August 31, 2017</b> | <b>For the<br/>Year Ended<br/>August 31, 2016</b> | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the Period<br/>December 18, 2013*<br/>through<br/>August 31, 2014</b> |
|---|---|---|---|--|
| Net asset value, beginning of period              | \$ 48.01  | \$ 48.21  | \$ 49.78  | \$ 49.98   |
| Investment operations:                            |   |   |   |  |
| Net investment income <sup>1</sup>                | 0.95  | 0.77  | 0.68  | 0.54   |
| Net realized and unrealized loss                  | (0.03)  | (0.13)  | (1.50)  | (0.11)   |
| Total from investment operations                  | 0.92  | 0.64  | (0.82)  | 0.43   |
| Dividends and distributions to shareholders:      |   |   |   |  |
| Net investment income                             | (1.04)  | (0.84)  | (0.75)  | (0.63)   |
| Return of capital                                 |   |   | (0.00) <sup>5</sup>                               |  |
| Total dividends and distributions to shareholders | (1.04)  | (0.84)  | (0.75)  | (0.63)   |
| Net asset value, end of period                    | \$ 47.89  | \$ 48.01  | \$ 48.21  | \$ 49.78   |
| <b>TOTAL RETURN<sup>2</sup></b>                   | 1.93%   | 1.35%   | (1.66)%   | 0.85%  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |   |   |   |  |
| Net assets, end of period (000 s omitted)         | \$ 23,945   | \$ 24,005   | \$ 28,923   | \$ 4,978   |
| Ratios to average net assets of:                  |   |   |   |  |
| Expenses  | 0.23%   | 0.23%   | 0.23%   | 0.24% <sup>6,7</sup>   |
| Net investment income                             | 1.99%   | 1.60%   | 1.39%   | 1.52% <sup>6</sup>   |

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

|  |      |      |      |      |
|--|------|------|------|------|
| Portfolio turnover rate <sup>4,8</sup> | 187% | 226% | 359% | 243% |
|--|------|------|------|------|

\* Commencement of operations.

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

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

<sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.55%.

<sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.

<sup>5</sup> Amount represents less than \$0.005.

<sup>6</sup> Annualized.

<sup>7</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.23%.

<sup>8</sup> The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2017, August 31, 2016, August 31, 2015 and August 31, 2014 were 45%, 33%, 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 Barclays Negative Duration U.S.****Aggregate Bond Fund**

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|---|--|--|--|--|
| Net asset value, beginning of period              | \$ 42.26                                 | \$ 44.42                                 | \$ 46.65                                 | \$ 50.05   |
| Investment operations:                            |  |  |  |  |
| Net investment income <sup>1</sup>                | 0.83                                     | 0.70                                     | 0.62                                     | 0.51   |
| Net realized and unrealized gain (loss)           | 0.67                                     | (2.07)                                   | (2.18)                                   | (3.30)   |
| Total from investment operations                  | 1.50                                     | (1.37)                                   | (1.56)                                   | (2.79)   |
| Dividends and distributions to shareholders:      |  |  |  |  |
| Net investment income                             | (0.88)                                   | (0.79)                                   | (0.67)                                   | (0.61)   |
| Return of capital                                 | (0.00) <sup>8</sup>                      |  |  |  |
| Total dividends and distributions to shareholders | (0.88)                                   | (0.79)                                   | (0.67)                                   | (0.61)   |
| Net asset value, end of period                    | \$ 42.88                                 | \$ 42.26                                 | \$ 44.42                                 | \$ 46.65   |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>3.55%</b>                             | <b>(3.11)%</b>                           | <b>(3.36)%</b>                           | <b>(5.61)%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |
| Net assets, end of period (000 s omitted)         | \$ 17,152                                | \$ 12,679                                | \$ 17,767                                | \$ 4,665   |
| Ratios to average net assets of:                  |  |  |  |  |
| Expenses  | 0.28%                                    | 0.28%                                    | 0.28%                                    | 0.29% <sup>3,4</sup>   |
| Net investment income                             | 1.91%                                    | 1.61%                                    | 1.38%                                    | 1.48% <sup>3</sup>   |
| Portfolio turnover rate <sup>5,6</sup>            | 209%                                     | 226%                                     | 424%                                     | 257%   |

**WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund**

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the Period<br>July 9, 2015*<br>through<br>August 31, 2015 |
|---|--|--|---|
| Net asset value, beginning of period              | \$ 52.04                                 | \$ 49.64                                 | \$ 49.78  |
| Investment operations:                            |  |  |   |
| Net investment income <sup>1</sup>                | 1.35                                     | 1.31                                     | 0.16  |
| Net realized and unrealized gain (loss)           | (0.85)                                   | 2.50                                     | (0.18)  |
| Total from investment operations                  | 0.50                                     | 3.81                                     | (0.02)  |
| Dividends and distributions to shareholders:      |  |  |   |
| Net investment income                             | (1.38)                                   | (1.41)                                   | (0.12)  |
| Capital gains                                     | (0.22)                                   |  |   |
| Total dividends and distributions to shareholders | (1.60)                                   | (1.41)                                   | (0.12)  |
| Net asset value, end of period                    | \$ 50.94                                 | \$ 52.04                                 | \$ 49.64  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>1.05%</b>                             | <b>7.81%</b>                             | <b>(0.04)%</b>  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |   |
| Net assets, end of period (000 s omitted)         | \$ 168,105                               | \$ 109,285                               | \$ 4,964  |
| Ratios to average net assets of:                  |  |  |   |
| Expenses, net of expense waivers                  | 0.12%                                    | 0.12%                                    | 0.12% <sup>3</sup>  |
| Expenses, prior to expense waivers                | 0.20%                                    | 0.20%                                    | 0.20% <sup>3</sup>  |
| Net investment income                             | 2.69%                                    | 2.59%                                    | 2.21% <sup>3</sup>  |

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

|  |      |      |     |
|--|------|------|-----|
| Portfolio turnover rate <sup>5,7</sup> | 134% | 141% | 51% |
| * Commencement of operations.          |      |      |     |

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

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment advisor for WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund (Notes 2 and 3).

<sup>3</sup> Annualized.

<sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.28%.

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

<sup>6</sup> The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2017, August 31, 2016, August 31, 2015 and August 31, 2014 were 94%, 56%, 163% and 96%, respectively.

<sup>7</sup> The portfolio turnover rate excluding TBA roll transactions for the periods ended August 31, 2017, August 31, 2016 and August 31, 2015, were 59%, 51% and 6%, respectively.

<sup>8</sup> Amount represents less than \$0.005.

*See Notes to Financial Statements.*

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 97

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

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

|   | <b>For the Period<br/>May 18, 2017*<br/>through<br/>August 31, 2017</b> |
|---|---|
| <b>WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund</b> |   |
| Net asset value, beginning of period  | \$ 50.06  |
| Investment operations:  |   |
| Net investment income <sup>1</sup>  | 0.26  |
| Net realized and unrealized gain  | 0.17  |
| Total from investment operations  | 0.43  |
| Dividends to shareholders:  |   |
| Net investment income   | (0.24)  |
| Net asset value, end of period  | \$ 50.25  |
| <b>TOTAL RETURN<sup>2</sup></b>   | <b>0.86%</b>  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>  |   |
| Net assets, end of period (000 s omitted)                                     | \$ 5,025  |
| Ratios to average net assets of:  |   |
| Expenses, net of expense waivers  | 0.12% <sup>3</sup>  |
| Expenses, prior to expense waivers  | 0.20% <sup>3</sup>  |
| Net investment income   | 1.76% <sup>3</sup>  |
| Portfolio turnover rate <sup>4,5</sup>  | 44%   |

|   | <b>For the<br/>Year Ended<br/>August 31, 2017</b> | <b>For the<br/>Year Ended<br/>August 31, 2016</b> | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Period<br/>February 4, 2014*<br/>through<br/>August 31, 2014</b> |
|---|---|---|---|---|
| <b>WisdomTree Bloomberg Floating Rate<br/>Treasury<br/>Fund</b> |   |   |   |   |
| Net asset value, beginning of period                            | \$ 25.03  | \$ 24.99  | \$ 24.99  | \$ 25.00  |
| Investment operations:  |   |   |   |   |
| Net investment income (loss) <sup>1</sup>                       | 0.17  | 0.05  | (0.01)  | (0.01)  |
| Net realized and unrealized gain                                | 0.04  | 0.02  | 0.01  | 0.00 <sup>6</sup>   |
| Total from investment operations                                | 0.21  | 0.07  | (0.00) <sup>6</sup>                               | (0.01)  |
| Dividends to shareholders:                                      |   |   |   |   |
| Net investment income   | (0.17)  | (0.03)  |   |   |
| Net asset value, end of period                                  | \$ 25.07  | \$ 25.03  | \$ 24.99  | \$ 24.99  |
| <b>TOTAL RETURN<sup>2</sup></b>                                 | <b>0.85%</b>                                      | <b>0.28%</b>                                      | <b>0.00%</b>                                      | <b>(0.04)%</b>  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                                |   |   |   |   |
| Net assets, end of period (000 s omitted)                       | \$ 1,254  | \$ 1,251  | \$ 1,250  | \$ 2,499  |
| Ratios to average net assets of:                                |   |   |   |   |
| Expenses, net of expense waivers                                | 0.15%   | 0.15%   | 0.15%   | 0.15% <sup>3</sup>  |
| Expenses, prior to expense waivers                              | 0.20%   | 0.20%   | 0.20%   | 0.20% <sup>3</sup>  |
| Net investment income (loss)                                    | 0.68%   | 0.20%   | (0.06)%   | (0.06)% <sup>3</sup>  |
| Portfolio turnover rate <sup>4</sup>                            | 160%  | 157%  | 118%  | 65%   |

\* Commencement of operations.

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

- <sup>1</sup> Based on average shares outstanding.
- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. 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).
- <sup>3</sup> Annualized.
- <sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>5</sup> The portfolio turnover rate excluding TBA roll transactions for the period ended August 31, 2017 was 22%.
- <sup>6</sup> Amount represents less than \$0.005.

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

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 |
|---|--|--|--|--|--|
| Net asset value, beginning of year                | \$ 71.93                                 | \$ 69.13                                 | \$ 77.82                                 | \$ 72.97                                 | \$ 77.63                                 |
| Investment operations:                            |  |  |  |  |  |
| Net investment income <sup>1</sup>                | 2.87                                     | 2.97                                     | 3.51                                     | 3.47                                     | 3.29                                     |
| Net realized and unrealized gain (loss)           | 0.98                                     | 2.82                                     | (8.61)                                   | 5.56                                     | (4.69)                                   |
| Total from investment operations                  | 3.85                                     | 5.79                                     | (5.10)                                   | 9.03                                     | (1.40)                                   |
| Dividends and distributions to shareholders:      |  |  |  |  |  |
| Net investment income                             | (2.87)                                   | (2.99)                                   | (3.56)                                   | (3.45)                                   | (3.26)                                   |
| Capital gains                                     |  |  |  | (0.73)                                   |  |
| Return of capital                                 |  |  | (0.03)                                   |  |  |
| Total dividends and distributions to shareholders | (2.87)                                   | (2.99)                                   | (3.59)                                   | (4.18)                                   | (3.26)                                   |
| Net asset value, end of year                      | \$ 72.91                                 | \$ 71.93                                 | \$ 69.13                                 | \$ 77.82                                 | \$ 72.97                                 |
| <b>TOTAL RETURN<sup>2</sup></b>                   | 5.51%                                    | 8.71%                                    | (6.69)%                                  | 12.71%                                   | (2.00)%                                  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |  |
| Net assets, end of year (000 s omitted)           | \$ 51,035                                | \$ 57,543                                | \$ 82,956                                | \$ 116,737                               | \$ 116,746                               |
| Ratios to average net assets of:                  |  |  |  |  |  |
| Expenses  | 0.60%                                    | 0.60%                                    | 0.60%                                    | 0.61% <sup>3</sup>                       | 0.60%                                    |
| Net investment income                             | 4.03%                                    | 4.35%                                    | 4.79%                                    | 4.59%                                    | 4.22%                                    |
| Portfolio turnover rate <sup>4</sup>              | 36%                                      | 21%                                      | 25%                                      | 40%                                      | 37%                                      |

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

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 |
|---|--|--|--|--|--|
| Net asset value, beginning of year                | \$ 37.59                                 | \$ 35.77                                 | \$ 47.13                                 | \$ 45.93                                 | \$ 51.16                                 |
| Investment operations:                            |  |  |  |  |  |
| Net investment income <sup>1</sup>                | 2.07                                     | 2.00                                     | 2.17                                     | 2.26                                     | 2.22                                     |
| Net realized and unrealized gain (loss)           | 1.00                                     | 1.57                                     | (11.46)                                  | 0.64                                     | (5.29)                                   |
| Total from investment operations                  | 3.07                                     | 3.57                                     | (9.29)                                   | 2.90                                     | (3.07)                                   |
| Dividends and distributions to shareholders:      |  |  |  |  |  |
| Net investment income                             | (0.82)                                   | (0.59)                                   | (1.95)                                   | (1.02)                                   | (2.01)                                   |
| Capital gains                                     |  |  |  | (0.14)                                   | (0.15)                                   |
| Return of capital                                 | (0.92)                                   | (1.16)                                   | (0.12)                                   | (0.54)                                   |  |
| Total dividends and distributions to shareholders | (1.74)                                   | (1.75)                                   | (2.07)                                   | (1.70)                                   | (2.16)                                   |
| Net asset value, end of year                      | \$ 38.92                                 | \$ 37.59                                 | \$ 35.77                                 | \$ 47.13                                 | \$ 45.93                                 |
| <b>TOTAL RETURN<sup>2</sup></b>                   | 8.46%                                    | 10.34%                                   | (20.19)%                                 | 6.43%                                    | (6.41)%                                  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |  |
| Net assets, end of year (000 s omitted)           | \$ 256,851                               | \$ 327,034                               | \$ 479,267                               | \$ 838,859                               | \$ 1,442,209                             |
| Ratios to average net assets of:                  |  |  |  |  |  |
| Expenses  | 0.55%                                    | 0.55%                                    | 0.55%                                    | 0.56% <sup>3</sup>                       | 0.55%                                    |



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

|                                      |       |       |       |       |       |
|--------------------------------------|-------|-------|-------|-------|-------|
| Net investment income                | 5.51% | 5.59% | 5.22% | 4.84% | 4.31% |
| Portfolio turnover rate <sup>4</sup> | 39%   | 46%   | 22%   | 78%   | 57%   |

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

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

<sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60% for the WisdomTree Emerging Markets Corporate Bond Fund and 0.55% for the WisdomTree Emerging Markets Local Debt Fund.

<sup>4</sup> 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.

*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 Interest Rate Hedged****High Yield****Bond Fund**

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|---|--|--|--|--|
| Net asset value, beginning of period      | \$ 23.39                                 | \$ 23.18                                 | \$ 24.86                                 | \$ 24.99   |
| Investment operations:                    |  |  |  |  |
| Net investment income <sup>1</sup>        | 1.24                                     | 1.10                                     | 0.90                                     | 0.58   |
| Net realized and unrealized gain (loss)   | 0.53                                     | 0.20                                     | (1.67)                                   | (0.08)   |
| Total from investment operations          | 1.77                                     | 1.30                                     | (0.77)                                   | 0.50   |
| Dividends to shareholders:                |  |  |  |  |
| Net investment income                     | (1.25)                                   | (1.09)                                   | (0.91)                                   | (0.63)   |
| Net asset value, end of period            | \$ 23.91                                 | \$ 23.39                                 | \$ 23.18                                 | \$ 24.86   |
| <b>TOTAL RETURN<sup>2</sup></b>           | <b>7.73%</b>                             | <b>5.92%</b>                             | <b>(3.15)%</b>                           | <b>1.99%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |
| Net assets, end of period (000 s omitted) | \$ 54,997                                | \$ 14,037                                | \$ 20,859                                | \$ 14,916  |
| Ratios to average net assets of:          |  |  |  |  |
| Expenses                                  | 0.43%                                    | 0.43%                                    | 0.43%                                    | 0.44% <sup>3,4</sup>   |
| Net investment income                     | 5.19%                                    | 4.90%                                    | 3.75%                                    | 3.30% <sup>3</sup>   |
| Portfolio turnover rate <sup>5</sup>      | 57%                                      | 44%                                      | 55%                                      | 131%   |

**WisdomTree Negative Duration High****Yield Bond****Fund**

|   | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|---|--|--|--|--|
| Net asset value, beginning of period      | \$ 19.42                                 | \$ 20.83                                 | \$ 22.99                                 | \$ 25.02   |
| Investment operations:                    |  |  |  |  |
| Net investment income <sup>1</sup>        | 1.04                                     | 0.93                                     | 0.83                                     | 0.56   |
| Net realized and unrealized gain (loss)   | 0.97                                     | (1.41)                                   | (2.17)                                   | (1.96)   |
| Total from investment operations          | 2.01                                     | (0.48)                                   | (1.34)                                   | (1.40)   |
| Dividends to shareholders:                |  |  |  |  |
| Net investment income                     | (1.03)                                   | (0.93)                                   | (0.82)                                   | (0.63)   |
| Net asset value, end of period            | \$ 20.40                                 | \$ 19.42                                 | \$ 20.83                                 | \$ 22.99   |
| <b>TOTAL RETURN<sup>2</sup></b>           | <b>10.44%</b>                            | <b>(2.22)%</b>                           | <b>(5.91)%</b>                           | <b>(5.69)%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |
| Net assets, end of period (000 s omitted) | \$ 16,319                                | \$ 9,712                                 | \$ 12,499                                | \$ 4,597   |
| Ratios to average net assets of:          |  |  |  |  |
| Expenses                                  | 0.48%                                    | 0.48%                                    | 0.48%                                    | 0.49% <sup>3,4</sup>   |
| Net investment income                     | 5.03%                                    | 4.78%                                    | 3.82%                                    | 3.28% <sup>3</sup>   |
| Portfolio turnover rate <sup>5</sup>      | 71%                                      | 43%                                      | 34%                                      | 182%   |

\* Commencement of operations.

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

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

*See Notes to Financial Statements.*

100 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

|   | For the<br>Year Ended<br>August 31, 2017 | For the Period<br>February 24, 2016*<br>through<br>August 31, 2016 |
|---|--|--|
| <b>WisdomTree CBOE S&amp;P 500 PutWrite Strategy Fund</b> |  |  |
| Net asset value, beginning of period                      | \$ 27.05                                 | \$ 25.10   |
| Investment operations:                                    |  |  |
| Net investment income (loss) <sup>1</sup>                 | 0.06                                     | (0.02)   |
| Net realized and unrealized gain                          | 2.74                                     | 1.97   |
| Total from investment operations                          | 2.80                                     | 1.95   |
| Distributions to shareholders:                            |  |  |
| Capital gains   | (0.62)                                   |  |
| Net asset value, end of period                            | \$ 29.23                                 | \$ 27.05   |
| <b>TOTAL RETURN<sup>2</sup></b>                           | <b>10.52%</b>                            | <b>7.77%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                          |  |  |
| Net assets, end of period (000 s omitted)                 | \$ 204,635                               | \$ 16,229  |
| Ratios to average net assets of:                          |  |  |
| Expenses, net of expense waivers                          | 0.38%                                    | 0.38% <sup>3</sup>   |
| Expenses, prior to expense waivers                        | 0.44%                                    | 0.44% <sup>3</sup>   |
| Net investment income (loss)                              | 0.21%                                    | (0.18)% <sup>3</sup>   |
| Portfolio turnover rate <sup>4</sup>                      | 0%                                       | 0%   |

**WisdomTree Managed Futures Strategy**

| <b>Fund</b> (consolidated)              | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 | For the<br>Year Ended<br>August 31, 2013 |
|---|--|--|--|--|--|
| Net asset value, beginning of year      | \$ 41.12                                 | \$ 41.17                                 | \$ 42.15                                 | \$ 41.92                                 | \$ 41.47                                 |
| Investment operations:                  |  |  |  |  |  |
| Net investment loss <sup>1</sup>        | (0.07)                                   | (0.33)                                   | (0.40)                                   | (0.39)                                   | (0.37)                                   |
| Net realized and unrealized gain (loss) | (2.21)                                   | 0.28                                     | (0.58)                                   | 0.62                                     | 0.82                                     |
| Total from investment operations        | (2.28)                                   | (0.05)                                   | (0.98)                                   | 0.23                                     | 0.45                                     |
| Net asset value, end of year            | \$ 38.84                                 | \$ 41.12                                 | \$ 41.17                                 | \$ 42.15                                 | \$ 41.92                                 |
| <b>TOTAL RETURN<sup>2</sup></b>         | <b>(5.54)%<sup>5</sup></b>               | <b>(0.12)%</b>                           | <b>(2.33)%</b>                           | <b>0.55%</b>                             | <b>1.09%</b>                             |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>        |  |  |  |  |  |
| Net assets, end of year (000 s omitted) | \$ 170,879                               | \$ 180,941                               | \$ 214,083                               | \$ 177,043                               | \$ 142,531                               |
| Ratios to average net assets of:        |  |  |  |  |  |
| Expenses, net of expense waivers        | 0.65%                                    | 0.91%                                    | 0.95%                                    | 0.96% <sup>6</sup>                       | 0.95%                                    |
| Expenses, prior to expense waivers      | 0.75%                                    | 0.92%                                    | 0.95%                                    | 0.96% <sup>6</sup>                       | 0.95%                                    |
| Net investment loss                     | (0.18)%                                  | (0.80)%                                  | (0.93)%                                  | (0.94)%                                  | (0.90)%                                  |
| Portfolio turnover rate <sup>4</sup>    | 0%                                       | 0%                                       | 0%                                       | 0%                                       | 0%                                       |

\* Commencement of operations.

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

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. 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).
- <sup>3</sup> Annualized.
- <sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>5</sup> Includes a voluntary reimbursement from the sub-advisor for investment losses on certain futures contract transactions during the period. Excluding this voluntary reimbursement, total return would have been 0.08% lower.
- <sup>6</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waivers) would have been 0.95% and the expense ratio (prior to expense waivers) would have been 0.95%.

*See Notes to Financial Statements.*

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

WisdomTree Trust (the Trust) is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company. The Trust was established as a Delaware statutory trust on December 15, 2005. As of August 31, 2017, the Trust consisted of 86 operational investment funds (each a Fund, collectively, the Funds). In accordance with Accounting Standards 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:

| <b>Fund</b>  | <b>Commencement of Operations</b> |
|--|-----------------------------------|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund ( U.S. Dollar Bullish Fund and also referred to herein as Currency Strategy Funds )  | December 18, 2013                 |
| WisdomTree Brazilian Real Strategy Fund ( Brazilian Real Strategy Fund and also referred to herein as Currency Strategy Funds )  | May 14, 2008                      |
| WisdomTree Chinese Yuan Strategy Fund ( Chinese Yuan Strategy Fund and also referred to herein as Currency Strategy Funds )  | May 14, 2008                      |
| WisdomTree Emerging Currency Strategy Fund ( Emerging Currency Strategy Fund and also referred to herein as Currency Strategy Funds )  | May 6, 2009                       |
| WisdomTree Asia Local Debt Fund ( Asia Local Debt Fund )   | March 17, 2011                    |
| WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund ( Interest Rate Hedged U.S. Aggregate Bond Fund and also referred to herein as Duration Funds ) (formerly, <i>WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund</i> ) | December 18, 2013                 |
| WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund ( Negative Duration U.S. Aggregate Bond Fund and also referred to herein as Duration Funds ) (formerly, <i>WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund</i> )   | December 18, 2013                 |
| WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund ( Yield Enhanced U.S. Aggregate Bond Fund ) (formerly, <i>WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund</i> )  | July 9, 2015                      |
| WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund ( Yield Enhanced U.S. Short-Term Aggregate Bond Fund )  | May 18, 2017                      |
| WisdomTree Bloomberg Floating Rate Treasury Fund ( Floating Rate Treasury Fund )   | February 4, 2014                  |
| 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 Interest Rate Hedged High Yield Bond Fund ( Interest Rate Hedged High Yield Bond Fund and also referred to herein as Duration Funds ) (formerly, <i>WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund</i> )            | December 18, 2013                 |
| WisdomTree Negative Duration High Yield Bond Fund ( Negative Duration High Yield Bond Fund and also referred to herein as Duration Funds ) (formerly, <i>WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund</i> )              | December 18, 2013                 |
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund ( CBOE S&P 500 PutWrite Strategy Fund )   | February 24, 2016                 |
| WisdomTree Managed Futures Strategy Fund ( Managed Futures Strategy Fund ) (consolidated)  | January 5, 2011                   |

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

**2. SIGNIFICANT ACCOUNTING POLICIES**

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

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

**Basis of Consolidation** The financial statements of the Managed Futures Strategy Fund (the Parent Fund), include the accounts of a wholly-owned and controlled Cayman Islands subsidiary (the Subsidiary). For the Parent Fund, the accompanying financial statements reflect the financial position and results of operations on a consolidated basis with its Subsidiary. All intercompany accounts and transactions have been eliminated in consolidation. The Parent Fund seeks to gain exposure to commodity markets, in whole or in part, through investments in its Subsidiary. The Parent Fund's investment in its Subsidiary may not exceed 25% of the Parent 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.

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**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.

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**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 of the Trust (the Board of Trustees ). Fixed income securities (including short-term debt securities with remaining maturities of 60 days or less and to-be-announced ( 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. Repurchase agreements are valued at par which represents their fair value. Except for U.S. Dollar Bullish Fund, foreign currency contracts are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time. U.S. Dollar Bullish Fund uses WM/Reuters closing spot and forward rates as of 4:00 p.m. Eastern time to value foreign currency contracts. For the Chinese Yuan Strategy Fund, Emerging Currency Strategy Fund, Asia Local Debt Fund, Emerging Markets Corporate Bond Fund and the Emerging Markets Local Debt Fund, WM/Reuters closing spot and forward rates as of 2:00 p.m. Singapore time are used to value forward foreign currency contracts in the following Asian currencies: Chinese renminbi, Chinese yuan, Hong Kong dollar, Indian rupee, Indonesian rupiah, Malaysian ringgit, Philippine peso, Singapore dollar, South Korean won, Taiwan dollar, and the Thai baht. Futures contracts generally are valued at the settlement price, the price at which a futures contract settles once a given trading day has ended, on the primary exchange on which they trade. Option contracts generally are valued at the closing price on the primary exchange on which they trade. 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 exchange-traded funds ( ETFs or ETF ) or exchange-traded notes ( ETNs or ETN ) 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 ETF or ETN has not traded on its principal exchange.

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

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



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Level 1 quoted prices in active markets for identical securities

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**Notes to Financial Statements** (continued)

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 prices obtained from independent pricing service providers. Depending on the product and the terms of the transaction, the value of the financial derivative instruments can be estimated by an independent pricing service provider using a series of techniques including simulation pricing models. The pricing models use inputs that are observed from actively quoted markets such as issuer details, indices, credit risks/spreads, interest rates, yield curves, default and exchange rates. Derivative contracts that use valuation techniques and observable inputs as described above and have an appropriate level of market activity are categorized as Level 2 of the fair value hierarchy, otherwise a Level 3 fair value classification is appropriate.

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

The following is a summary of the fair valuations according to the inputs used as of August 31, 2017 in valuing each Fund's assets:

| <b>U.S. Dollar Bullish Fund</b>                       | <b>Level 1</b> | <b>Level 2</b>        | <b>Level 3</b> |
|---|----------------|-----------------------|----------------|
| U.S. Government Obligations                           | \$             | \$ 137,564,300        | \$             |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 137,564,300</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                | 489,030               |                |
| Unrealized Depreciation on Foreign Currency Contracts |                | (411,339)             |                |
| <b>Total - Net</b>                                    | <b>\$</b>      | <b>\$ 137,641,991</b> | <b>\$</b>      |

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| <b>Brazilian Real Strategy Fund</b>                   | <b>Level 1</b> | <b>Level 2</b>       | <b>Level 3</b> |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations                           | \$             | \$ 19,968,900        | \$             |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 19,968,900</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                | 1,191,439            |                |
| Unrealized Depreciation on Foreign Currency Contracts |                | (270,260)            |                |
| <b>Total - Net</b>                                    | <b>\$</b>      | <b>\$ 20,890,079</b> | <b>\$</b>      |

| <b>Chinese Yuan Strategy Fund</b>                     | <b>Level 1</b> | <b>Level 2</b>       | <b>Level 3</b> |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations                           | \$             | \$ 24,235,679        | \$             |
| Repurchase Agreement                                  |                | 12,250,000           |                |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 36,485,679</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                | 1,211,112            |                |
| Unrealized Depreciation on Foreign Currency Contracts |                | (13,610)             |                |
| <b>Total - Net</b>                                    | <b>\$</b>      | <b>\$ 37,683,181</b> | <b>\$</b>      |

| <b>Emerging Currency Strategy Fund</b>                | <b>Level 1</b> | <b>Level 2</b>       | <b>Level 3</b> |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations                           | \$             | \$ 33,295,148        | \$             |
| Repurchase Agreement                                  |                | 15,710,000           |                |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 49,005,148</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                | 583,367              |                |
| Unrealized Depreciation on Foreign Currency Contracts |                | (61,500)             |                |
| <b>Total - Net</b>                                    | <b>\$</b>      | <b>\$ 49,527,015</b> | <b>\$</b>      |

| <b>Asia Local Debt Fund</b>                           | <b>Level 1</b> | <b>Level 2</b>       | <b>Level 3</b> |
|---|----------------|----------------------|----------------|
| Foreign Government Agencies                           | \$             | \$ 2,887,141         | \$             |
| Foreign Government Obligations                        |                | 13,787,306           |                |
| Supranational Bonds                                   |                | 2,380,324            |                |
| Repurchase Agreement                                  |                | 2,500,000            |                |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 21,554,771</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                | 5,870                |                |
| Unrealized Depreciation on Foreign Currency Contracts |                | (7,250)              |                |
| <b>Total - Net</b>                                    | <b>\$</b>      | <b>\$ 21,553,391</b> | <b>\$</b>      |

| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> | <b>Level 1</b>     | <b>Level 2</b>       | <b>Level 3</b> |
|--|--------------------|----------------------|----------------|
| U.S. Government Agencies                             | \$                 | \$ 7,157,721         | \$             |
| U.S. Government Obligations                          |                    | 8,051,675            |                |
| Corporate Bonds                                      |                    | 6,052,606            |                |
| Foreign Corporate Bonds                              |                    | 1,016,262            |                |
| Foreign Government Obligations                       |                    | 344,949              |                |
| Commercial Mortgage-Backed Securities                |                    | 956,051              |                |
| Municipal Bond                                       |                    | 188,504              |                |
| Investment of Cash Collateral for Securities Loaned  |                    | 66,788               |                |
| <b>Total</b>   | <b>\$</b>          | <b>\$ 23,834,556</b> | <b>\$</b>      |
| Unrealized Depreciation on Futures Contracts         | (53,923)           |                      |                |
| U.S. Government Agencies Sold Short                  |                    | (182,506)            |                |
| <b>Total - Net</b>                                   | <b>\$ (53,923)</b> | <b>\$ 23,652,050</b> | <b>\$</b>      |

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| <b>Negative Duration U.S. Aggregate Bond Fund</b>   | <b>Level 1</b>     | <b>Level 2</b>       | <b>Level 3</b> |
|---|--------------------|----------------------|----------------|
| U.S. Government Agencies                            | \$                 | \$ 5,047,725         | \$             |
| U.S. Government Obligations                         |                    | 6,225,642            |                |
| Corporate Bonds                                     |                    | 4,068,628            |                |
| Foreign Corporate Bonds                             |                    | 465,183              |                |
| Foreign Government Agencies                         |                    | 206,753              |                |
| Foreign Government Obligations                      |                    | 182,905              |                |
| Commercial Mortgage-Backed Securities               |                    | 377,536              |                |
| Municipal Bonds                                     |                    | 105,895              |                |
| Asset-Backed Securities                             |                    | 106,440              |                |
| Investment of Cash Collateral for Securities Loaned |                    | 79,250               |                |
| <b>Total</b>  | <b>\$</b>          | <b>\$ 16,865,957</b> | <b>\$</b>      |
| Unrealized Depreciation on Futures Contracts        |                    | (75,364)             |                |
| <b>Total - Net</b>                                  | <b>\$ (75,364)</b> | <b>\$ 16,865,957</b> | <b>\$</b>      |

| <b>Yield Enhanced U.S. Aggregate Bond Fund</b>      | <b>Level 1</b> | <b>Level 2</b>        | <b>Level 3</b> |
|---|----------------|-----------------------|----------------|
| U.S. Government Agencies                            | \$             | \$ 41,910,894         | \$             |
| U.S. Government Obligations                         |                | 24,661,771            |                |
| Corporate Bonds                                     |                | 68,922,514            |                |
| Foreign Corporate Bonds                             |                | 13,931,161            |                |
| Foreign Government Agencies                         |                | 195,496               |                |
| Foreign Government Obligations                      |                | 4,473,731             |                |
| Commercial Mortgage-Backed Securities               |                | 11,568,174            |                |
| Municipal Bonds                                     |                | 1,120,333             |                |
| Investment of Cash Collateral for Securities Loaned |                | 335,455               |                |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 167,119,529</b> | <b>\$</b>      |

| <b>Yield Enhanced U.S. Short-Term Aggregate Bond Fund</b> | <b>Level 1</b> | <b>Level 2</b>      | <b>Level 3</b> |
|---|----------------|---------------------|----------------|
| U.S. Government Agencies                                  | \$             | \$ 271,182          | \$             |
| U.S. Government Obligations                               |                | 898,843             |                |
| Corporate Bonds   |                | 3,170,085           |                |
| Foreign Corporate Bonds                                   |                | 193,355             |                |
| Foreign Government Obligations                            |                | 72,153              |                |
| Commercial Mortgage-Backed Securities                     |                | 306,465             |                |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 4,912,083</b> | <b>\$</b>      |

| <b>Floating Rate Treasury Fund</b> | <b>Level 1</b> | <b>Level 2</b>      | <b>Level 3</b> |
|------------------------------------|----------------|---------------------|----------------|
| U.S. Government Obligations        | \$             | \$ 1,250,623        | \$             |
| <b>Total</b>                       | <b>\$</b>      | <b>\$ 1,250,623</b> | <b>\$</b>      |

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

| <b>Emerging Markets Corporate Bond Fund</b>         | <b>Level 1</b>  | <b>Level 2</b>       | <b>Level 3</b> |
|---|-----------------|----------------------|----------------|
| Foreign Corporate Bonds                             | \$              | \$ 44,750,223        | \$             |
| Foreign Government Agencies                         |                 | 2,605,774            |                |
| Foreign Government Obligations                      |                 | 1,022,937            |                |
| Investment of Cash Collateral for Securities Loaned |                 | 725,258              |                |
| <b>Total</b>  | <b>\$</b>       | <b>\$ 49,104,192</b> | <b>\$</b>      |
| Unrealized Appreciation on Futures Contracts        | 5,516           |                      |                |
| Unrealized Depreciation on Futures Contracts        | (1,969)         |                      |                |
| <b>Total - Net</b>                                  | <b>\$ 3,547</b> | <b>\$ 49,104,192</b> | <b>\$</b>      |

| <b>Emerging Markets Local Debt Fund</b>               | <b>Level 1</b> | <b>Level 2</b>        | <b>Level 3</b> |
|---|----------------|-----------------------|----------------|
| Foreign Government Agencies                           | \$             | \$ 5,548,110          | \$             |
| Foreign Government Obligations                        |                | 233,541,423           |                |
| Supranational Bonds                                   |                | 6,628,882             |                |
| Repurchase Agreement                                  |                | 10,000,000            |                |
| <b>Total</b>  | <b>\$</b>      | <b>\$ 255,718,415</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                | 27,084                |                |
| Unrealized Depreciation on Foreign Currency Contracts |                | (65,803)              |                |
| <b>Total - Net</b>                                    | <b>\$</b>      | <b>\$ 255,679,696</b> | <b>\$</b>      |

| <b>Interest Rate Hedged High Yield Bond Fund</b>    | <b>Level 1</b>     | <b>Level 2</b>       | <b>Level 3</b> |
|---|--------------------|----------------------|----------------|
| Corporate Bonds                                     | \$                 | \$ 45,184,419        | \$ 0*          |
| Foreign Corporate Bonds                             |                    | 7,247,572            |                |
| Investment of Cash Collateral for Securities Loaned |                    | 6,019,853            |                |
| <b>Total</b>  | <b>\$</b>          | <b>\$ 58,451,844</b> | <b>\$ 0</b>    |
| Unrealized Depreciation on Futures Contracts        | (39,025)           |                      |                |
| <b>Total - Net</b>                                  | <b>\$ (39,025)</b> | <b>\$ 58,451,844</b> | <b>\$ 0</b>    |

| <b>Negative Duration High Yield Bond Fund</b>       | <b>Level 1</b>     | <b>Level 2</b>       | <b>Level 3</b> |
|---|--------------------|----------------------|----------------|
| Corporate Bonds                                     | \$                 | \$ 13,883,504        | \$             |
| Foreign Corporate Bonds                             |                    | 1,639,855            |                |
| Investment of Cash Collateral for Securities Loaned |                    | 1,750,628            |                |
| <b>Total</b>  | <b>\$</b>          | <b>\$ 17,273,987</b> | <b>\$</b>      |
| Unrealized Depreciation on Futures Contracts        | (60,847)           |                      |                |
| <b>Total - Net</b>                                  | <b>\$ (60,847)</b> | <b>\$ 17,273,987</b> | <b>\$</b>      |

| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b> | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
|--|---------------------|-----------------------|----------------|
| U.S. Government Obligations                    | \$                  | \$ 163,014,246        | \$             |
| <b>Total</b>                                   | <b>\$</b>           | <b>\$ 163,014,246</b> | <b>\$</b>      |
| Written Options                                | (381,546)           |                       |                |
| <b>Total - Net</b>                             | <b>\$ (381,546)</b> | <b>\$ 163,014,246</b> | <b>\$</b>      |

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

| <b>Managed Futures Strategy Fund (consolidated)</b>   | <b>Level 1</b>    | <b>Level 2</b>        | <b>Level 3</b> |
|---|-------------------|-----------------------|----------------|
| U.S. Government Obligations                           | \$                | \$ 146,706,819        | \$             |
| <b>Total</b>  | <b>\$</b>         | <b>\$ 146,706,819</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                   | 7,612                 |                |
| Unrealized Depreciation on Foreign Currency Contracts |                   | (289,870)             |                |
| Unrealized Appreciation on Futures Contracts          | 1,682,333         |                       |                |
| Unrealized Depreciation on Futures Contracts          | (924,099)         |                       |                |
| <b>Total - Net</b>                                    | <b>\$ 758,234</b> | <b>\$ 146,424,561</b> | <b>\$</b>      |

\* Security is being fair valued using significant unobservable inputs by the Pricing Committee.

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

There were no transfers into or out of any fair value measurement levels during the fiscal year or period ended August 31, 2017.

**Derivatives and Hedging Disclosure** Codification Topic 815 ( ASC 815 ), Derivatives and Hedging, requires qualitative disclosures about objectives and strategies for using derivatives, quantitative disclosures about fair value amounts of gains and losses on derivative instruments, and disclosures about credit-risk-related contingent features in derivative agreements. The Funds have invested in derivatives, specifically foreign currency contracts, futures contracts and options contracts during the year ended August 31, 2017 and open positions in such derivatives as of August 31, 2017 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 also contain credit-risk related contingent features which include, but are not limited to, a percentage decline in the Funds NAV over a specified time period. If an event occurred at August 31, 2017 that triggered a contingent feature, the counterparty to the agreement may require the Funds to post additional collateral or terminate the derivative positions and demand payment. Any collateral posted with respect to the derivative positions would be used to offset or reduce the payment. The maximum exposure to derivatives agreements with credit-risk related contingent features would be the total value of derivatives in net liability positions for each Fund, as disclosed on page 115. At August 31, 2017, no event occurred that triggered a credit-risk-related contingent feature. Information with respect to the amounts and types of collateral received and/or posted for derivative instruments as of August 31, 2017, if any, is reflected as a footnote below the respective derivatives tables on each Fund's Schedule of Investments.

As of August 31, 2017, 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:

| <b>Fund</b>                            | <b>Asset Derivatives</b>                              |              | <b>Liability Derivatives</b>                          |              |
|--|---|--------------|---|--------------|
|  | <b>Balance Sheet Location</b>                         | <b>Value</b> | <b>Balance Sheet Location</b>                         | <b>Value</b> |
| <b>U.S. Dollar Bullish Fund</b>        |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | \$ 489,030   | Unrealized depreciation on foreign currency contracts | \$ 411,339   |
| <b>Brazilian Real Strategy Fund</b>    |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | 1,191,439    | Unrealized depreciation on foreign currency contracts | 270,260      |
| <b>Chinese Yuan Strategy Fund</b>      |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | 1,211,112    | Unrealized depreciation on foreign currency contracts | 13,610       |
| <b>Emerging Currency Strategy Fund</b> |   |              |   |              |
| Foreign exchange contracts             |   | 583,367      |   | 61,500       |

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|  |   |       |   |        |
|--|---|-------|---|--------|
|  | Unrealized appreciation<br>on foreign currency<br>contracts |       | Unrealized depreciation<br>on foreign currency<br>contracts |        |
| <b>Asia Local Debt Fund</b>                          |   |       |   |        |
| Foreign exchange contracts                           | Unrealized appreciation<br>on foreign currency<br>contracts | 5,870 | Unrealized depreciation<br>on foreign currency<br>contracts | 7,250  |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |   |       |   |        |
| Interest rate contracts                              | Unrealized appreciation<br>on futures contracts*            |       | Unrealized depreciation<br>on futures contracts*            | 53,923 |

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**Notes to Financial Statements** (continued)

| Fund  | Asset Derivatives                                     |           | Liability Derivatives                                 |           |
|---|---|-----------|---|-----------|
|   | Balance Sheet Location                                | Value     | Balance Sheet Location                                | Value     |
| <b>Negative Duration U.S. Aggregate Bond Fund</b>   |   |           |   |           |
| Interest rate contracts                             | Unrealized appreciation on futures contracts*         | \$        | Unrealized depreciation on futures contracts*         | \$ 75,364 |
| <b>Emerging Markets Corporate Bond Fund</b>         |   |           |   |           |
| Interest rate contracts                             | Unrealized appreciation on futures contracts*         | 5,516     | Unrealized depreciation on futures contracts*         | 1,969     |
| <b>Emerging Markets Local Debt Fund</b>             |   |           |   |           |
| Foreign exchange contracts                          | Unrealized appreciation on foreign currency contracts | 27,084    | Unrealized depreciation on foreign currency contracts | 65,803    |
| <b>Interest Rate Hedged High Yield Bond Fund</b>    |   |           |   |           |
| Interest rate contracts                             | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 39,025    |
| <b>Negative Duration High Yield Bond Fund</b>       |   |           |   |           |
| Interest rate contracts                             | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 60,847    |
| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>      |   |           |   |           |
| Equity contracts                                    |   |           | Written options, at value                             | 381,546   |
| <b>Managed Futures Strategy Fund (consolidated)</b> |   |           |   |           |
| Foreign exchange contracts                          | Unrealized appreciation on foreign currency contracts | 7,612     | Unrealized depreciation on foreign currency contracts | 289,870   |
|   | Unrealized appreciation on futures contracts*         | 1,032     | Unrealized depreciation on futures contracts*         | 1,137     |
| Commodity contracts                                 | Unrealized appreciation on futures contracts*         | 1,436,983 | Unrealized depreciation on futures contracts*         | 922,962   |
| Interest rate contracts                             | Unrealized appreciation on futures contracts*         | 244,318   | 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 Statements of Assets and Liabilities. Please see Note 2 (Futures Contracts) on pages 112-113 for additional information regarding balance sheet location of balances associated with futures contracts.

For the fiscal year ended August 31, 2017, the effects of derivative instruments on each Fund's financial performance as reflected in the Statements of Operations are presented in the summary below:

| Fund   | Amount of Realized Gain or (Loss) on Derivatives Recognized <sup>1</sup> | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized <sup>2</sup> |
|--|--|--|
| <b>U.S. Dollar Bullish Fund</b>                      |  |  |
| Foreign exchange contracts                           | \$ (1,396,127)   | \$ (1,375,596)   |
| <b>Brazilian Real Strategy Fund</b>                  |  |  |
| Foreign exchange contracts                           | 2,154,393  | 242,601  |
| <b>Chinese Yuan Strategy Fund</b>                    |  |  |
| Foreign exchange contracts                           | (250,190)  | 1,588,047  |
| <b>Emerging Currency Strategy Fund</b>               |  |  |
| Foreign exchange contracts                           | 2,812,316  | 172,559  |
| <b>Asia Local Debt Fund</b>                          |  |  |
| Foreign exchange contracts                           | 62,452   | (57,404)   |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |  |  |

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|   |         |          |
|---|---------|----------|
| Interest rate contracts                           | 302,643 | (65,541) |
| <b>Negative Duration U.S. Aggregate Bond Fund</b> |         |          |
| Interest rate contracts                           | 280,095 | (90,607) |
| <b>Emerging Markets Corporate Bond Fund</b>       |         |          |
| Interest rate contracts                           | 39,777  | 3,547    |

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**Notes to Financial Statements** (continued)

| Fund  | Amount of<br>Realized Gain<br>or (Loss) on<br>Derivatives<br>Recognized <sup>1</sup> | Change in<br>Unrealized<br>Appreciation or<br>(Depreciation)<br>on Derivatives<br>Recognized <sup>2</sup> |
|---|--|---|
| <b>Emerging Markets Local Debt Fund</b>             |  |   |
| Foreign exchange contracts                          | \$ 73,108  | \$ (168,689)  |
| <b>Interest Rate Hedged High Yield Bond Fund</b>    |  |   |
| Interest rate contracts                             | (227,852)  | (43,838)  |
| <b>Negative Duration High Yield Bond Fund</b>       |  |   |
| Interest rate contracts                             | (9,410)  | (68,552)  |
| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>      |  |   |
| Equity contracts                                    | 5,172,354  | 1,871,684   |
| <b>Managed Futures Strategy Fund (consolidated)</b> |  |   |
| Foreign exchange contracts                          | 982,575  | (1,764,462)   |
| Commodity contracts                                 | (11,062,290)   | 2,589,660   |
| Interest rate contracts                             | (1,792,797)  | 501,459   |

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

|                            |  |
|----------------------------|--|
| Equity contracts           | Net realized gain (loss) from written options                                  |
| Foreign exchange contracts | Net realized gain (loss) from foreign currency contracts and futures contracts |
| Commodity contracts        | Net realized gain (loss) from futures contracts                                |
| Interest rate contracts    | Net realized gain (loss) from futures contracts                                |

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

|                            |   |
|----------------------------|---|
| Equity contracts           | Net increase (decrease) in unrealized appreciation/depreciation from written options                                  |
| Foreign exchange contracts | Net increase (decrease) in unrealized appreciation/depreciation from futures contracts and foreign currency contracts |
| Commodity contracts        | Net increase (decrease) in unrealized appreciation/depreciation from futures contracts                                |
| Interest rate contracts    | Net increase (decrease) in unrealized appreciation/depreciation from futures contracts                                |

During the fiscal year ended August 31, 2017, the volume of derivative activity (based on the average of month-end balances) for each Fund was as follows:

| Fund                                   | Average Notional                                 |  |                                |                                 |                    |
|--|--|--|--------------------------------|---------------------------------|--------------------|
|  | Foreign<br>currency<br>contracts<br>(to deliver) | Foreign<br>currency<br>contracts<br>(to receive) | Futures<br>contracts<br>(long) | Futures<br>contracts<br>(short) | Written<br>options |
| <b>U.S. Dollar Bullish Fund</b>        |  |  |                                |                                 |                    |
| Foreign exchange contracts             | \$ 201,209,386                                   | \$ 392,405,333                                   | \$                             | \$                              | \$                 |
| <b>Brazilian Real Strategy Fund</b>    |  |  |                                |                                 |                    |
| Foreign exchange contracts             | 35,878,083                                       | 13,188,962                                       |                                |                                 |                    |
| <b>Chinese Yuan Strategy Fund</b>      |  |  |                                |                                 |                    |
| Foreign exchange contracts             | 55,380,250                                       | 13,158,021                                       |                                |                                 |                    |
| <b>Emerging Currency Strategy Fund</b> |  |  |                                |                                 |                    |

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|  |            |            |
|--|------------|------------|
| Foreign exchange contracts                           | 62,603,293 | 15,540,031 |
| <b>Asia Local Debt Fund</b>                          |            |            |
| Foreign exchange contracts                           | 3,981,799  | 480,052    |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |            |            |
| Interest rate contracts                              |            | 21,988,165 |
| <b>Negative Duration U.S. Aggregate Bond Fund</b>    |            |            |
| Interest rate contracts                              |            | 16,257,935 |
| <b>Emerging Markets Corporate Bond Fund</b>          |            |            |
| Interest rate contracts                              | 511,190    | 3,159,310  |
| <b>Emerging Markets Local Debt Fund</b>              |            |            |
| Foreign exchange contracts                           | 10,752,645 | 4,251,162  |
| <b>Interest Rate Hedged High Yield Bond Fund</b>     |            |            |
| Interest rate contracts                              |            | 26,071,075 |
| <b>Negative Duration High Yield Bond Fund</b>        |            |            |
| Interest rate contracts                              |            | 12,432,938 |

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

| Fund  | Foreign                         | Foreign                         | Average Notional         |                           | Written options |
|---|---------------------------------|---------------------------------|--------------------------|---------------------------|-----------------|
|   | currency contracts (to deliver) | currency contracts (to receive) | Futures contracts (long) | Futures contracts (short) |                 |
| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>      |                                 |                                 |                          |                           |                 |
| Equity contracts                                    | \$                              | \$                              | \$                       | \$                        | \$ 86,553,500   |
| <b>Managed Futures Strategy Fund (consolidated)</b> |                                 |                                 |                          |                           |                 |
| Commodity contracts                                 |                                 |                                 | 50,487,084               | 33,701,789                |                 |
| Foreign exchange contracts                          | 12,901,283                      | 12,973,359                      | 20,203,689               | 23,521,942                |                 |
| Interest rate contracts                             |                                 |                                 | 7,754,658                | 6,957,018                 |                 |

**Investment Transactions and Investment Income** Investment transactions are recorded as of the date that the securities are purchased or sold (trade date). Realized gains and losses on sales of portfolio securities are calculated using the identified-cost method. Interest income (including amortization of premiums and accretion of discounts), net of any foreign taxes withheld, is accrued daily. Generally, amortization of premiums and accretion of discounts are recognized daily using the interest method (also known as the scientific amortization method). Payment-in-kind (PIK) interest income is accrued daily and the increase in a security's principal amount related to such PIK interest income is recorded on the coupon payment date. 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 increase (decrease) in unrealized appreciation/depreciation from investment transactions*, respectively, on the Statements of Operations. Net realized and unrealized gains or losses of foreign currency contracts are included in the *net realized gain (loss) from foreign currency contracts* and/or *increase (decrease) in unrealized appreciation/depreciation from foreign currency contracts* in the Statements of Operations. Net realized and unrealized foreign exchange gains or losses arising from sales of foreign currencies and the difference between the amounts of dividends/interest and foreign withholding taxes recorded on the Funds' books and the U.S. dollar equivalent of the amounts actually received or paid are included in *net realized gain (loss) from foreign currency related transactions* and/or *increase (decrease) in unrealized appreciation/depreciation from translation of assets and liabilities denominated in foreign currencies* in the Statements of Operations. Certain foreign exchange gains and losses included in realized and unrealized gains or losses are included in, or are a reduction of, ordinary income in accordance with U.S. Federal income tax regulations.

**Expenses/Reimbursements** Under the investment advisory agreement for each Fund, except for Funds that commenced operations on or after March 26, 2013, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other expenses (such as stamp taxes) connected with the execution of portfolio transactions or in connection with creation and redemption transactions; (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of trustees who are not interested persons of the Funds (Independent Trustees); (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's Chief Compliance Officer (CCO); (vi) extraordinary expenses; (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; and (viii) the advisory fee payable to WTAM.

Under the investment advisory agreement for Funds that commenced operations on or after March 26, 2013, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other fees, charges, taxes, levies or expenses (such as stamp taxes) incurred in connection with the execution of portfolio transactions or in connection with creation and redemption transactions (including without limitation any fees, charges, taxes, levies or expenses related to the purchase or sale of an amount of any currency, or the partition or repatriation of any security or other asset, related to the execution of portfolio transactions or any creation or redemption transactions); (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of each Independent Trustee; (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's CCO; (vi) extraordinary expenses (in each case as determined by a majority of the Independent Trustees); (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; (viii) interest and taxes of any kind or nature (including, but not limited to, income, excise, transfer and withholding taxes); (ix) fees and expenses related to the provision of securities lending services; and (x) the advisory fee payable to WTAM.

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Acquired fund fees and expenses (which are fees and expenses incurred indirectly by a Fund through its investments in certain underlying investment companies) are not operating expenses of the Funds and are not paid by WTAM.

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

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 may enter into repurchase agreements with counterparties that are deemed to present acceptable credit risks. A repurchase agreement is a transaction in which a Fund acquires securities or other obligations as collateral from a commercial bank or securities broker-dealer and simultaneously commits to resell them to the counterparty at an agreed upon date or upon demand and at a price reflecting a market rate of interest unrelated to the coupon rate or maturity of the acquired obligations. This is designed to result in a fixed rate of return for the Fund insulated from market fluctuations during the holding period. Each Fund maintains custody of the acquired collateral prior to their repurchase, either through its regular custodian or through a special tri-party custodian or sub-custodian that maintains separate accounts for both the Fund and the counterparty. Because repurchase agreements are collateralized by securities, they are subject to market and credit risk on the acquired collateral in addition to counterparty credit risk. The acquired collateral is valued on a daily basis at fair value to ensure that the value, including accrued interest, is at least equal to the repurchase price. If the acquired collateral declines in value and becomes less than the repurchase price, plus any agreed-upon additional amount, the counterparty must provide additional collateral so that at all times the collateral value is at least equal to the repurchase price plus any agreed-upon additional amount. In the event of default of the obligation to repurchase, a Fund has the right to liquidate the collateral and apply the proceeds in satisfaction of the obligations. Under certain circumstances, in the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings.

**Forward Foreign Currency Contracts** The Currency Strategy Funds, except the U.S. Dollar Bullish Fund, utilized forward foreign currency contracts ( *Forward Contract* ) to obtain net long exposure to foreign currencies consistent with each Currency Strategy Fund's investment objective. The U.S. Dollar Bullish Fund utilized Forward Contracts to obtain net short exposure to foreign currencies consistent with its investment objective. The Asia Local Debt Fund and the Emerging Markets Local Debt Fund utilized Forward Contracts to obtain long and short exposures to foreign currencies consistent with each Fund's investment objective. The Managed Futures Strategy Fund utilized Forward Contracts to obtain long and short exposures to the Japanese Yen consistent with its investment objective. A Forward Contract involves an obligation to purchase or sell a specific currency at a future date, which may be any fixed number of days from the date of the contract agreed upon by the parties, at a price set at the time of the contract. These contracts are principally traded in the inter-bank market conducted directly between currency traders (usually large, commercial banks) and their customers. A Forward Contract generally does not require an initial margin deposit and no commissions are charged at any stage for trades. However, if a Fund is in an unrealized loss position on a Forward Contract, it may be required to pledge collateral (or additional collateral) to the counterparty. If a Fund is in an unrealized gain position on a Forward Contract, it may receive collateral from the counterparty.

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

Fluctuations in the value of open Forward Contracts are recorded for book purposes as unrealized gains or losses on Forward Contracts by the Funds and included in *net increase (decrease) in unrealized appreciation/depreciation from foreign currency contracts* on the Statements of Operations. Realized gains and losses on Forward Contracts include net gains or losses recognized by the Funds on contracts which have matured or were sold and included in *net realized gain (loss) from foreign currency contracts* on the Statements of Operations.

**Futures Contracts** The Duration Funds and the Emerging Markets Corporate Bond Fund utilized futures contracts to obtain short exposure to U.S. Treasury bonds to hedge against a rise in interest rates. The Managed Futures Strategy Fund utilized futures contracts to obtain long and short exposures to currencies, commodities and interest rates consistent with its investment objective. When a Fund purchases a listed futures contract, it agrees to purchase a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. When a Fund sells a listed futures contract, it agrees to sell a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. The price at which the purchase and sale will take place is fixed when the Fund enters into the contract. The exchange clearing corporation is the ultimate counterparty for all exchange-listed contracts, so credit risk is limited to the creditworthiness of the exchange's clearing corporation.

Upon entering into a futures contract, a Fund is required to deliver to a broker an amount of cash and/or government securities equal to a certain percentage of the contract amount. This amount is known as the *initial margin*. Subsequent payments, known as *variation margin*, generally are made or received by the Fund each day or at other agreed-upon time periods depending on the fluctuations in the value of the underlying futures contracts, except that in the case of certain futures contracts payments may be made or received at settlement. Such variation margin is recorded

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for financial statement purposes on a daily basis as an unrealized gain or loss on futures until the financial futures contract is closed, at which time the net gain or loss is reclassified to realized gain or loss on futures. The current one-day variation margin on open futures contracts is shown on the Statements of Assets and Liabilities

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as either a receivable or a payable for Net variation margin on futures contracts. The prior variation margins on both open and closed futures contracts are shown in the Statements of Assets and Liabilities, in whole or in part, as a component of, or an offset to, Cash and/or Deposits at broker for futures contracts. When a Fund purchases or sells a futures contract, the Fund is required to cover its position in order to limit the risk associated with the use of 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 CBOE S&P 500 PutWrite Strategy Fund (the Fund) utilized option contracts by writing put options on the S&P 500 Index consistent with its investment objective. A put option gives the purchaser of the option the right to sell, and the writer of the option the obligation to buy, the underlying security or financial instrument. A call option gives the purchaser of the option the right to buy, and the writer of the option the obligation to sell, the underlying security or financial instrument. A premium is paid to the writer of an option as consideration for undertaking the obligation in the contract. The Fund may purchase and write options on an exchange or over the counter (OTC). OTC options differ from exchange-traded options in several respects. They are transacted directly with dealers and not with a clearing corporation, and therefore entail the risk of nonperformance by the dealer. OTC options are available for a greater variety of securities and for a wider range of expiration dates and exercise prices than are available for exchange-traded options. Because OTC options are not traded on an exchange, pricing is done normally by reference to information from a market maker.

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

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

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

Written options may constitute a fair value guarantee on a financial asset under the provisions of FASB Codification Topic 460 *Guarantees*. The Fund's maximum payout for written put options is limited to the number of contracts written and the associated strike prices. At August 31, 2017, the CBOE S&P 500 PutWrite Strategy Fund's maximum payout for written put options was \$205,155,000. The maximum payout for written call options is potentially unlimited to the extent that the written call option is uncovered.

The Fund's risk associated with purchasing put and call options is limited to the premiums paid. The risk in writing a covered call option is that the Fund may forego the opportunity of profit if the market price of the underlying security increases and the option is exercised. The risk in writing an uncovered call option is that the Fund is exposed to the risk of loss if the market price of the underlying security increases. The risk in writing a put option is that the Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there is the risk that the Fund may not be able to enter into a closing transaction because of an illiquid secondary market.

Other significant risks associated with the Fund's use of options contracts may include the following: (1) the success of a strategy may depend on the Fund adviser's ability to predict movements in the prices of individual commodities, currencies or securities, fluctuations in markets and movements in interest rates; (2) there may be an imperfect or no correlation between the changes in market value of the commodities, currencies

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or securities and the price of options; (3) although the Fund intends to enter into options contracts only if there is an active market for such contracts, there is no assurance that an active market will exist for the contracts at any particular time; (4) trading restrictions or limitations may be imposed by an exchange; and (5) government regulations may restrict trading in options contracts.

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**Securities Lending** Each Fund may lend portfolio securities to certain creditworthy borrowers, including the Funds' securities lending agent. It is the Funds' policy that, at origination, all loans are secured by collateral of at least 102% of the value of U.S. securities loaned and 105% of the value of foreign securities loaned. Collateral in the form of cash and/or high-grade debt obligations, equivalent to at least 100% of the market value of securities, is maintained at all times. The cash collateral can be invested in certain money market mutual funds which also have exposure to the fluctuations of the market. The values of the investments of cash collateral for securities on loan along with the obligations to return such collateral are included on the Statements of Assets and Liabilities. The total value of securities received as collateral for securities on loan is included in a footnote following each Schedule of Investments, but is not included within the Statements of Assets and Liabilities because the receiving Fund does not have the right to sell or repledge the securities received as collateral. Each Fund receives compensation for lending its securities from interest or dividends earned on the cash or U.S. government securities held as collateral, net of fee rebates paid to the borrower plus reasonable administrative and custody fees, all of which are included in the securities lending income earned by the Funds and disclosed on the Statements of Operations. The dividend and interest income earned on the securities loaned is accounted for in the same manner as other dividend and interest income. The borrower pays to the Funds an amount equal to any dividends or interest received on loaned securities. Dividends received while a security is out on loan are not considered Qualified Dividend Income ( QDI ) under the specific criteria issued by the Internal Revenue Service and are subject to taxation at the shareholder's ordinary income tax rate instead of the lower long-term capital gains tax rate. Lending portfolio securities could result in a loss or delay in recovering each Fund's securities if the borrower defaults.

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

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

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

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

A Fund's security lending activities are governed by a Securities Lending Authorization Agreement ( Lending Agreement ) between the Fund and the lending agent. The Lending Agreement authorizes the lending agent to lend qualifying U.S. and foreign securities held by a Fund to approved borrowers (each a Borrower ). To mitigate borrower risk, a Fund typically receives from a Borrower, collateral in the form of U.S. dollar cash and/or securities issued or guaranteed by the U.S. government or its agencies in excess of the market value of the securities loaned. Under the provisions of the Lending Agreement, a Fund shall have, as to the collateral, all of the rights and remedies of a secured party under

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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

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

For financial reporting purposes, the Funds elect to not offset assets and liabilities subject to an ISDA Master Agreement, Master Repurchase Agreement or Lending Agreement, if any, in the Statements of Assets and Liabilities. Therefore, all qualifying transactions are presented on a gross basis in the Statements of Assets and Liabilities. As of August 31, 2017, 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   | Assets                                   |  |                           |            | Liabilities                                 |   |                              |            |
|--|--|--|---------------------------|------------|---|---|------------------------------|------------|
|  | Gross Amounts<br>in the<br>Statements of | Gross Amounts Not Offset<br>in the Statements of<br>Assets and Liabilities |                           | Net Amount | Gross Amounts<br>in the<br>Statements<br>of | Gross Amounts Not<br>Offset<br>in the Statements of<br>Assets and Liabilities |                              | Net Amount |
|  |  | Assets and<br>Liabilities  | Financial<br>Instruments  |            |   | Collateral<br>Received  | Assets<br>and<br>Liabilities |            |
| <b>U.S. Dollar Bullish Fund</b>                          |  |  |                           |            |   |   |                              |            |
| Foreign Currency Contracts                               | \$ 489,030                               | \$ (411,339)   | \$ (12,176) <sup>1</sup>  | \$ 65,515  | \$ 411,339                                  | \$ (411,339)  | \$                           | \$         |
| <b>Brazilian Real Strategy Fund</b>                      |  |  |                           |            |   |   |                              |            |
| Foreign Currency Contracts                               | 1,191,439                                | (270,260)  | (251,411) <sup>1</sup>    | 669,768    | 270,260                                     | (270,260)   |                              |            |
| <b>Chinese Yuan Strategy Fund</b>                        |  |  |                           |            |   |   |                              |            |
| Repurchase Agreements                                    | 12,250,000                               |  | (12,250,000) <sup>1</sup> |            |   |   |                              |            |
| Foreign Currency Contracts                               | 1,211,112                                | (12,134)   |                           | 1,198,978  | 13,610                                      | (12,134)  |                              | 1,476      |
| <b>Emerging Currency Strategy Fund</b>                   |  |  |                           |            |   |   |                              |            |
| Repurchase Agreements                                    | 15,710,000                               |  | (15,710,000) <sup>1</sup> |            |   |   |                              |            |
| Foreign Currency Contracts                               | 583,367                                  | (49,597)   |                           | 533,770    | 61,500                                      | (49,597)  |                              | 11,903     |
| <b>Asia Local Debt Fund</b>                              |  |  |                           |            |   |   |                              |            |
| Repurchase Agreements                                    | 2,500,000                                |  | (2,500,000) <sup>1</sup>  |            |   |   |                              |            |
| Foreign Currency Contracts                               | 5,870                                    | (777)  |                           | 5,093      | 7,250                                       | (777)   |                              | 6,473      |
| <b>Interest Rate Hedged U.S.<br/>Aggregate Bond Fund</b> |  |  |                           |            |   |   |                              |            |
| Securities Lending                                       | 65,081                                   |  | (65,081) <sup>1</sup>     |            |   |   |                              |            |
| <b>Negative Duration U.S. Aggregate<br/>Bond Fund</b>    |  |  |                           |            |   |   |                              |            |
| Securities Lending                                       | 76,958                                   |  | (76,958) <sup>1</sup>     |            |   |   |                              |            |
| <b>Yield Enhanced U.S. Aggregate<br/>Bond Fund</b>       |  |  |                           |            |   |   |                              |            |
| Securities Lending                                       | 327,865                                  |  | (327,865) <sup>1</sup>    |            |   |   |                              |            |
| <b>Emerging Markets Corporate Bond<br/>Fund</b>          |  |  |                           |            |   |   |                              |            |
| Securities Lending                                       | 698,761                                  |  | (698,761) <sup>1</sup>    |            |   |   |                              |            |
| <b>Emerging Markets Local Debt Fund</b>                  |  |  |                           |            |   |   |                              |            |
| Repurchase Agreements                                    | 10,000,000                               |  | (10,000,000) <sup>1</sup> |            |   |   |                              |            |
| Foreign Currency Contracts                               | 27,084                                   | (4,090)  |                           | 22,994     | 65,803                                      | (4,090)   |                              | 61,713     |
| <b>Interest Rate Hedged High Yield<br/>Bond Fund</b>     |  |  |                           |            |   |   |                              |            |
| Securities Lending                                       | 5,802,744                                |  | (5,802,744) <sup>1</sup>  |            |   |   |                              |            |
| <b>Negative Duration High Yield Bond<br/>Fund</b>        |  |  |                           |            |   |   |                              |            |
| Securities Lending                                       | 1,687,638                                |  | (1,687,638) <sup>1</sup>  |            |   |   |                              |            |

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### Managed Futures Strategy Fund

*(consolidated)*

|                            |       |         |       |         |         |         |
|----------------------------|-------|---------|-------|---------|---------|---------|
| Foreign Currency Contracts | 7,612 | (2,744) | 4,868 | 289,870 | (2,744) | 287,126 |
|----------------------------|-------|---------|-------|---------|---------|---------|

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

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

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**To-be-announced Transactions** Interest Rate Hedged U.S. Aggregate Bond Fund, Negative Duration U.S. Aggregate Bond Fund, Yield Enhanced U.S. Aggregate Bond Fund and the Yield Enhanced U.S. Short-Term Aggregate Bond 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 Interest Rate Hedged U.S. Aggregate Bond Fund, Negative Duration U.S. Aggregate Bond Fund, Yield Enhanced U.S. Aggregate Bond Fund and the Yield Enhanced U.S. Short-Term Aggregate Bond Fund will take delivery of pools, but instead will participate in rolling TBA Transactions whereby instead of receiving pools on the purchase settlement date, the position is offset by a current sale of the TBA security with a simultaneous forward purchase of a substantially similar TBA security (i.e. same type, coupon, maturity) to settle on a specified future date.

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

**Tax Information and Dividends and Distributions to Shareholders** It is each Fund's policy to comply with all requirements of the Internal Revenue Code of 1986, as amended (the Code). Each Fund intends to qualify for and to elect treatment as a separate Regulated Investment Company (RIC) under Subchapter M of the Code. In order to qualify for the special tax treatment accorded RICs and their shareholders, each Fund must, among other things, distribute with respect to each taxable year an amount equal to or greater than the sum of 90% of its investment company taxable income and 90% of its net tax-exempt interest income. There can be no guarantee that a Fund will pay dividends. Taxable net realized gains from investment transactions, reduced by capital loss carryforwards, if any, are declared and distributed to shareholders at least annually. The capital loss carryforward amount, if any, is available to offset future net capital gains. The Funds may occasionally be required to make supplemental distributions at some other time during the year. The Trust reserves the right to declare special distributions if, in its reasonable discretion, such action is necessary or advisable to preserve the status of each Fund as a RIC or to avoid imposition of income or excise taxes on undistributed income. Dividends and distributions to shareholders are recorded on the ex-dividend date. The amount of dividends and distributions from net investment income and net realized capital gains are determined in accordance with the requirements of the Code and the U.S. Treasury regulations. These book/tax differences are either considered temporary or permanent in nature. To the extent these differences are permanent in nature, such amounts are reclassified within the components of net assets based on their Federal tax basis treatment; temporary differences do not require reclassification. Dividends and distributions that exceed earnings and profit for tax purposes are reported for tax purposes as a return of capital.

**3. ADVISORY FEES AND OTHER TRANSACTIONS WITH AFFILIATES**

WTAM has overall responsibility for the general management and administration of the Trust. WTAM provides an investment program for each Fund. WTAM has arranged for Mellon Capital Management Corporation (MCM) to provide sub-advisory services to the Funds, except for Yield Enhanced U.S. Short-Term Aggregate Bond Fund and Emerging Markets Corporate Bond Fund which are sub-advised by Voya Investment Management Co., LLC (Voya IM). Western Asset Management Company and certain of its affiliates served as sub-adviser to the Brazilian Real Strategy Fund and the Emerging Markets Corporate Bond Fund prior to August 29, 2017 and August 23, 2017, respectively. MCM and Voya IM 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.

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Pursuant to a separate contractual arrangement, as also described in Note 2, WTAM arranges for the provision of CCO services with respect to each Fund, and is liable and responsible for, and administers, payments to the CCO, the Independent Trustees and counsel to the Independent Trustees in exchange for an annual fee, accrued daily and paid monthly in arrears, of up to 0.0044% of

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**Notes to Financial Statements** (continued)

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                     |                         | Advisory Fee Waiver Expiration Date |
|--|------------------------------|-------------------------|-------------------------------------|
|  | Fee Rate (before fee waiver) | Fee Waiver <sup>1</sup> |                                     |
| U.S. Dollar Bullish Fund                           | 0.50%                        |                         |                                     |
| Brazilian Real Strategy Fund                       | 0.45%                        |                         |                                     |
| Chinese Yuan Strategy Fund                         | 0.45%                        |                         |                                     |
| Emerging Currency Strategy Fund                    | 0.55%                        |                         |                                     |
| Asia Local Debt Fund                               | 0.55%                        |                         |                                     |
| Interest Rate Hedged U.S. Aggregate Bond Fund      | 0.23%                        |                         |                                     |
| Negative Duration U.S. Aggregate Bond Fund         | 0.28%                        |                         |                                     |
| Yield Enhanced U.S. Aggregate Bond Fund            | 0.20%                        | (0.08)%                 | December 31, 2017                   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund | 0.20%                        | (0.08)%                 | December 31, 2018                   |
| Floating Rate Treasury Fund                        | 0.20%                        | (0.05)%                 | December 31, 2017                   |
| Emerging Markets Corporate Bond Fund               | 0.60%                        |                         |                                     |
| Emerging Markets Local Debt Fund                   | 0.55%                        |                         |                                     |
| Interest Rate Hedged High Yield Bond Fund          | 0.43%                        |                         |                                     |
| Negative Duration High Yield Bond Fund             | 0.48%                        |                         |                                     |
| CBOE S&P 500 PutWrite Strategy Fund                | 0.44%                        | (0.06)%                 | December 31, 2017                   |
| Managed Futures Strategy Fund (consolidated)       | 0.75% <sup>2</sup>           | (0.10)%                 | December 31, 2017                   |

<sup>1</sup> WTAM has contractually agreed to waive a portion of its advisory fee by the waiver amount listed per annum based on the average daily net assets through the expiration date listed, unless earlier terminated by the Board of Trustees of the Trust for any reason. The dollar amount of contractual fee waivers are included in Expense waivers on the Statements of Operations.

<sup>2</sup> Prior to June 30, 2016, the Fund's advisory fee rate was 0.95% per annum based on average daily net assets.

During the fiscal year ended August 31, 2017, the Managed Futures Strategy Fund received a voluntary reimbursement of \$109,900 from MCM for investment losses on certain futures transactions.

WTAM or its affiliates may from time to time own shares of a Fund. As of August 31, 2017, WTAM held shares of the following Funds which were purchased through an unaffiliated broker in ordinary brokerage transactions in the secondary market in which the Funds' shares trade:

| Fund                                      | Market Value             |                             | Dividends paid to WTAM on Fund Shares |
|---|--------------------------|-----------------------------|---------------------------------------|
|   | Fund Shares held by WTAM | of Fund Shares held by WTAM |                                       |
| Yield Enhanced U.S. Aggregate Bond Fund   | 1,156                    | \$ 58,968                   | \$ 1,190                              |
| Floating Rate Treasury Fund               | 110                      | 2,747                       | 9                                     |
| Emerging Markets Local Debt Fund          | 80                       | 3,101                       | 118                                   |
| Interest Rate Hedged High Yield Bond Fund | 402                      | 9,608                       | 225                                   |
| CBOE S&P 500 PutWrite Strategy Fund       | 97                       | 2,842                       | 30                                    |

**4. CAPITAL SHARE TRANSACTIONS**

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As of August 31, 2017, 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 fiscal year or period ended August 31, 2017 are shown in the following table. Realized gains and

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losses on sales resulting from in-kind capital share redemptions, as shown on the Statements of Operations, are not recognized by the Funds for tax purposes.

| Fund  | Non-U.S. Government Securities |             | U.S. Government Securities |             | In-kind Capital Share Transactions |            |
|---|--------------------------------|-------------|----------------------------|-------------|------------------------------------|------------|
|   | Purchases                      | Sales       | Purchases                  | Sales       | Purchases                          | Sales      |
| U.S. Dollar Bullish Fund  | \$                             | \$          | \$                         | \$          | \$                                 | \$         |
| Brazilian Real Strategy Fund                                    |                                |             |                            |             |                                    |            |
| Chinese Yuan Strategy Fund                                      |                                |             |                            |             |                                    |            |
| Emerging Currency Strategy Fund                                 |                                |             |                            |             |                                    |            |
| Asia Local Debt Fund  | 9,337,798                      | 12,222,325  |                            |             |                                    |            |
| Interest Rate Hedged U.S. Aggregate Bond Fund                   | 2,993,397                      | 1,761,809   | 42,733,467                 | 40,153,276  |                                    | 3,314,507  |
| Negative Duration U.S. Aggregate Bond Fund                      | 4,346,935                      | 3,484,808   | 32,106,314                 | 28,120,019  |                                    |            |
| Yield Enhanced U.S. Aggregate Bond Fund                         | 45,373,599                     | 31,194,034  | 154,290,680                | 138,769,023 | 30,602,670                         |            |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund <sup>1</sup> | 3,837,716                      | 200,481     | 3,049,923                  | 1,885,793   |                                    |            |
| Floating Rate Treasury Fund                                     |                                |             | 2,002,388                  | 2,001,506   |                                    |            |
| Emerging Markets Corporate Bond Fund                            | 18,665,012                     | 20,668,860  |                            |             |                                    | 6,249,773  |
| Emerging Markets Local Debt Fund                                | 95,137,291                     | 135,811,612 |                            |             | 16,936,786                         | 48,477,639 |
| Interest Rate Hedged High Yield Bond Fund                       | 68,031,536                     | 20,091,562  |                            |             |                                    | 9,422,596  |
| Negative Duration High Yield Bond Fund                          | 14,830,537                     | 8,599,385   |                            |             |                                    |            |
| CBOE S&P 500 PutWrite Strategy Fund                             |                                |             |                            |             |                                    |            |
| Managed Futures Strategy Fund<br>(consolidated)                 |                                |             |                            |             |                                    |            |

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.

**6. FEDERAL INCOME TAXES**

At August 31, 2017, the cost of investments (including securities on loan, derivatives and securities sold short) 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                           | \$ 137,638,491 | \$ 3,500                      | \$                            | \$ 3,500                                    |
| Brazilian Real Strategy Fund                       | 20,892,600     |                               | (2,521)                       | (2,521)                                     |
| Chinese Yuan Strategy Fund                         | 37,682,698     | 483                           |                               | 483   |
| Emerging Currency Strategy Fund                    | 49,528,984     | 37,861                        | (39,830)                      | (1,969)                                     |
| Asia Local Debt Fund                               | 22,316,538     | 364,935                       | (1,128,082)                   | (763,147)                                   |
| Interest Rate Hedged U.S. Aggregate Bond Fund      | 23,323,332     | 475,931                       | (19,382)                      | 456,549                                     |
| Negative Duration U.S. Aggregate Bond Fund         | 16,543,313     | 258,803                       | (11,523)                      | 247,280                                     |
| Yield Enhanced U.S. Aggregate Bond Fund            | 164,186,095    | 3,383,755                     | (450,321)                     | 2,933,434                                   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund | 4,895,966      | 17,221                        | (1,104)                       | 16,117                                      |
| Floating Rate Treasury Fund                        | 1,249,456      | 1,172                         | (5)                           | 1,167                                       |

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|   |             |           |              |              |
|---|-------------|-----------|--------------|--------------|
| Emerging Markets Corporate Bond Fund                | 46,817,229  | 2,310,097 | (19,587)     | 2,290,510    |
| Emerging Markets Local Debt Fund                    | 277,323,711 | 7,786,986 | (29,431,002) | (21,644,016) |
| Interest Rate Hedged High Yield Bond Fund           | 58,091,749  | 808,745   | (487,675)    | 321,070      |
| Negative Duration High Yield Bond Fund              | 17,103,495  | 282,683   | (173,038)    | 109,645      |
| CBOE S&P 500 PutWrite Strategy Fund                 | 164,861,965 | 18,265    |              | 18,265       |
| Managed Futures Strategy Fund <i>(consolidated)</i> | 212,420,976 | 4,874     | (61,723,963) | (61,719,089) |

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**Notes to Financial Statements** (continued)

At August 31, 2017, the components of accumulated earnings/(loss) on a tax-basis were as follows:

| <b>Fund</b>  | <b>Undistributed Ordinary Income</b> | <b>Undistributed Capital and Other Gains/(Losses)</b> | <b>Net Unrealized Appreciation/ (Depreciation)</b> | <b>Currency and Other Unrealized Appreciation/ (Depreciation)</b> | <b>Total Accumulated Earnings/(Losses)</b> |
|--|--------------------------------------|---|--|---|--|
| U.S. Dollar Bullish Fund                           | \$                                   | \$ (12,444,886)                                       | \$ 3,500   | \$  | \$ (12,441,386)                            |
| Brazilian Real Strategy Fund                       |                                      | (97,492,917)  | (2,521)  |   | (97,495,438)                               |
| Chinese Yuan Strategy Fund                         |                                      | (934,072)   | 483  | 2   | (933,587)                                  |
| Emerging Currency Strategy Fund                    |                                      | (45,508,008)  | (1,969)  |   | (45,509,977)                               |
| Asia Local Debt Fund                               |                                      | (9,895,646)   | (763,147)  | (6,604)   | (10,665,397)                               |
| Interest Rate Hedged U.S. Aggregate Bond Fund      | 4,001                                | (3,145,701)   | 456,549  |   | (2,685,151)                                |
| Negative Duration U.S. Aggregate Bond Fund         |                                      | (3,245,423)   | 247,280  |   | (2,998,143)                                |
| Yield Enhanced U.S. Aggregate Bond Fund            | 56,662                               | (316,983)   | 2,933,434  |   | 2,673,113                                  |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund | 7,960                                |   | 16,117   |   | 24,077                                     |
| Floating Rate Treasury Fund                        | 2,742                                | 28  | 1,167  |   | 3,937                                      |
| Emerging Markets Corporate Bond Fund               | 26,372                               | (10,133,173)  | 2,290,510  |   | (7,816,291)                                |
| Emerging Markets Local Debt Fund                   |                                      | (20,119,833)  | (21,644,016)                                       | (183,663)   | (41,947,512)                               |
| Interest Rate Hedged High Yield Bond Fund          | 36,163                               | (1,342,319)   | 321,070  |   | (985,086)                                  |
| Negative Duration High Yield Bond Fund             | 10,241                               | (2,241,057)   | 109,645  |   | (2,121,171)                                |
| CBOE S&P 500 PutWrite Strategy Fund                | 2,905,026                            | 4,098,218   | 18,265   |   | 7,021,509                                  |
| Managed Futures Strategy Fund<br>(consolidated)    |                                      | (4,133,011)   | (61,719,089)                                       |   | (65,852,100)                               |

The tax character of distributions paid during the fiscal years or periods ended August 31, 2017 and August 31, 2016, was as follows:

| <b>Fund</b>   | <b>Year Ended August 31, 2017</b>               |  |  | <b>Year Ended August 31, 2016</b>               |  |  |
|---|---|--|--|---|--|--|
|   | <b>Distributions Paid from Ordinary Income*</b> | <b>Distributions Paid from Long-Term Capital Gains</b> | <b>Distributions Paid from Return of Capital</b> | <b>Distributions Paid from Ordinary Income*</b> | <b>Distributions Paid from Long-Term Capital Gains</b> | <b>Distributions Paid from Return of Capital</b> |
| U.S. Dollar Bullish Fund  | \$  | \$   | \$   | \$ 5,234,624                                    | \$ 10,539,736  | \$   |
| Brazilian Real Strategy Fund                                    |   |  |  |   |  |  |
| Chinese Yuan Strategy Fund                                      |   |  |  |   |  |  |
| Emerging Currency Strategy Fund                                 |   |  |  |   |  |  |
| Asia Local Debt Fund  | 181,500   |  | 240,500  | 297,000   |  | 396,500  |
| Interest Rate Hedged U.S. Aggregate Bond Fund                   | 500,608   |  |  | 448,000   |  |  |
| Negative Duration U.S. Aggregate Bond Fund                      | 325,358   |  | 222  | 265,500   |  |  |
| Yield Enhanced U.S. Aggregate Bond Fund                         | 4,030,552                                       | 5,542  |  | 1,443,500                                       |  |  |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund <sup>1</sup> | 24,000  |  |  |   |  |  |
| Floating Rate Treasury Fund                                     | 8,594   |  |  | 1,550   |  |  |
| Emerging Markets Corporate Bond Fund                            | 2,141,000                                       |  |  | 2,725,500                                       |  |  |

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|  |           |           |           |            |
|--|-----------|-----------|-----------|------------|
| Emerging Markets Local Debt Fund                       | 5,743,121 | 6,030,879 | 7,711,000 | 12,542,500 |
| Interest Rate Hedged High Yield Bond Fund              | 1,900,500 |           | 676,500   |            |
| Negative Duration High Yield Bond Fund                 | 632,232   |           | 499,500   |            |
| CBOE S&P 500 PutWrite Strategy Fund                    | 241,031   | 379,162   | 2         | 2          |
| Managed Futures Strategy Fund<br><i>(consolidated)</i> |           |           |           | 2          |

\* Includes short-term capital gains if any.

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.

<sup>2</sup> For the period February 24, 2016 (commencement of operations) through August 31, 2016.

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

At August 31, 2017, for Federal tax purposes, the Funds have capital loss carryforwards available to offset future capital gains as indicated in the below table. To the extent that these loss carryforwards are utilized, capital gains so offset will not be distributed to shareholders.

| <b>Fund</b>   | <b>Short-Term<br/>Post-Effective<br/>No<br/>Expiration</b> | <b>Long-Term<br/>Post-Effective<br/>No<br/>Expiration</b> | <b>Capital Loss<br/>Available Total</b> |
|---|--|---|---|
| U.S. Dollar Bullish Fund                              | \$ 4,919,098   | \$ 7,525,788  | \$ 12,444,886                           |
| Brazilian Real Strategy Fund                          | 38,988,862   | 58,504,055  | 97,492,917                              |
| Chinese Yuan Strategy Fund                            | 375,963  | 558,109   | 934,072                                 |
| Emerging Currency Strategy Fund                       | 30,021,874   | 15,486,134  | 45,508,008                              |
| Asia Local Debt Fund                                  | 4,942,421  | 3,997,157   | 8,939,578                               |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 937,029  | 2,035,151   | 2,972,180                               |
| Negative Duration U.S. Aggregate Bond Fund            | 1,154,172  | 2,017,083   | 3,171,255                               |
| Yield Enhanced U.S. Aggregate Bond Fund               |  |   |   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    |  |   |   |
| Floating Rate Treasury Fund                           |  |   |   |
| Emerging Markets Corporate Bond Fund                  | 719,481  | 9,413,692   | 10,133,173                              |
| Emerging Markets Local Debt Fund                      | 10,261,048   | 9,794,940   | 20,055,988                              |
| Interest Rate Hedged High Yield Bond Fund             | 668,274  | 674,045   | 1,342,319                               |
| Negative Duration High Yield Bond Fund                | 954,245  | 1,286,812   | 2,241,057                               |
| CBOE S&P 500 PutWrite Strategy Fund                   |  |   |   |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 1,634,164  | 2,433,664   | 4,067,828                               |

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

During the fiscal year or period ended August 31, 2017, the following Funds incurred and will elect to defer post-October capital losses and late year ordinary losses as follows:

| <b>Fund</b>   | <b>Late Year<br/>Ordinary Loss</b> | <b>Short-Term<br/>Post-October<br/>Capital<br/>Losses</b> | <b>Long-Term<br/>Post-October<br/>Capital<br/>Losses</b> |
|---|------------------------------------|---|--|
| U.S. Dollar Bullish Fund  | \$                                 | \$  | \$   |
| Brazilian Real Strategy Fund                                    |                                    |   |  |
| Chinese Yuan Strategy Fund                                      |                                    |   |  |
| Emerging Currency Strategy Fund                                 |                                    |   |  |
| Asia Local Debt Fund  | 956,068                            |   |  |
| Interest Rate Hedged U.S. Aggregate Bond Fund                   |                                    |   |  |
| Negative Duration U.S. Aggregate Bond Fund                      |                                    |   |  |
| Yield Enhanced U.S. Aggregate Bond Fund                         |                                    | 429,092   | (112,109)  |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund <sup>1</sup> |                                    |   |  |
| Floating Rate Treasury Fund                                     |                                    |   |  |
| Emerging Markets Corporate Bond Fund                            |                                    |   |  |
| Emerging Markets Local Debt Fund                                |                                    |   |  |
| Interest Rate Hedged High Yield Bond Fund                       |                                    |   |  |
| Negative Duration High Yield Bond Fund                          |                                    |   |  |
| CBOE S&P 500 PutWrite Strategy Fund                             |                                    |   |  |
| Managed Futures Strategy Fund ( <i>consolidated</i> )           | 65,183                             |   |  |

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.

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

During the fiscal year or period ended August 31, 2017, the amount of capital loss carryforwards used to offset realized gains are shown in the following table:

| <b>Fund</b>   | <b>Utilized<br/>Capital Loss<br/>Carryforward</b> |
|---|---|
| U.S. Dollar Bullish Fund  | \$  |
| Brazilian Real Strategy Fund                                    | 2,397,038   |
| Chinese Yuan Strategy Fund                                      |   |
| Emerging Currency Strategy Fund                                 | 3,017,864   |
| Asia Local Debt Fund  |   |
| Interest Rate Hedged U.S. Aggregate Bond Fund                   |   |
| Negative Duration U.S. Aggregate Bond Fund                      |   |
| Yield Enhanced U.S. Aggregate Bond Fund                         |   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund <sup>1</sup> |   |
| Floating Rate Treasury Fund                                     | 197   |
| Emerging Markets Corporate Bond Fund                            |   |
| Emerging Markets Local Debt Fund                                |   |
| Interest Rate Hedged High Yield Bond Fund                       |   |
| Negative Duration High Yield Bond Fund                          |   |
| CBOE S&P 500 PutWrite Strategy Fund                             |   |
| Managed Futures Strategy Fund ( <i>consolidated</i> )           |   |

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.

At August 31, 2017, the effect of permanent book/tax reclassifications resulted in increases (decreases) to the components of net assets as follows:

| <b>Fund</b>   | <b>Undistributed Net<br/>Investment<br/>Income/(Loss)</b> | <b>Accumulated Net<br/>Realized<br/>Gain/(Loss)</b> | <b>Paid-in Capital</b> |
|---|---|---|------------------------|
| U.S. Dollar Bullish Fund                              | \$ 480,116  | \$  | \$ (480,116)           |
| Brazilian Real Strategy Fund                          | 3,013   |   | (3,013)                |
| Chinese Yuan Strategy Fund                            | 328,569   | 1   | (328,570)              |
| Emerging Currency Strategy Fund                       | 91,060  |   | (91,060)               |
| Asia Local Debt Fund                                  | (1,272,659)   | 1,272,659   |                        |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 41,337  | (59,300)  | 17,963                 |
| Negative Duration U.S. Aggregate Bond Fund            | 22,822  | (22,820)  | (2)                    |
| Yield Enhanced U.S. Aggregate Bond Fund               | 170,276   | (170,275)   | (1)                    |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    |   |   |                        |
| Floating Rate Treasury Fund                           | 1   |   | (1)                    |
| Emerging Markets Corporate Bond Fund                  |   | (146,885)   | 146,885                |
| Emerging Markets Local Debt Fund                      | (8,072,112)   | 15,853,459  | (7,781,347)            |
| Interest Rate Hedged High Yield Bond Fund             |   | (78,461)  | 78,461                 |
| Negative Duration High Yield Bond Fund                |   |   |                        |
| CBOE S&P 500 PutWrite Strategy Fund                   |   | (117,517)   | 117,517                |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 259,433   | 10,952,408  | (11,211,841)           |

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

GAAP provides guidance on tax provisions that prescribe a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Foreign taxes are provided for based on each Fund's understanding of the tax rules and rates that exist in the foreign markets in which it invests. Taxes are accrued and applied to net investment income, net realized capital gains and



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net unrealized appreciation, as applicable, as the income is earned or capital gains are recorded. As of and during the fiscal year or period ended August 31, 2017, the Funds did not have any liabilities for unrecognized tax benefits

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**Notes to Financial Statements** (concluded)

relating to uncertain income tax positions they have taken or expect to take in the future. If applicable, the Funds will recognize interest accrued related to unrecognized tax benefits in interest expense and penalties in Other expenses on the Statements of Operations. The Funds file tax returns with the Internal Revenue Service, the State of New York, and various other states. Generally, each of the tax years in the four-year period ended August 31, 2017, remains subject to examination by taxing authorities.

**7. FUND LIQUIDATIONS**

At the recommendation of WTAM, after continued review of the product lineup and anticipated limited future prospects of investor demand, among other considerations, the Board of Trustees voted to close and liquidate the WisdomTree Strategic Corporate Bond Fund, the WisdomTree Unconstrained Bond Fund and the WisdomTree Global Real Return Fund.

The last day of secondary market trading of shares of the Funds on their respective exchanges was August 16, 2017. Shareholders were able to sell Fund shares through a broker in the standard manner through this date. Customary brokerage charges may have applied to such transactions. Each Fund was closed to new investors after the close of business on August 25, 2017.

Beginning on or about this date, each Fund was in the process of liquidating its portfolio assets. This caused each Fund to increase its cash holdings and deviate from the investment objective and strategies stated in its prospectus.

Shareholders that remained in the Funds had their shares automatically redeemed and received cash in an amount equal to the net asset value of their shares as of the close of business on August 25, 2017 and were not charged any transaction fees by the Funds. This amount included any accrued capital gains and dividends.

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

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**Report of Independent Registered Public Accounting Firm**

The Board of Trustees and Shareholders of WisdomTree Trust:

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of WisdomTree Bloomberg U.S. Dollar Bullish Fund, WisdomTree Brazilian Real Strategy Fund, WisdomTree Chinese Yuan Strategy Fund, WisdomTree Emerging Currency Strategy Fund, WisdomTree Asia Local Debt Fund, WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund ), WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund ), WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund ), WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund, WisdomTree Bloomberg Floating Rate Treasury Fund, WisdomTree Emerging Markets Corporate Bond Fund, WisdomTree Emerging Markets Local Debt Fund, WisdomTree Interest Rate Hedged High Yield Bond Fund (formerly, WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund ), WisdomTree Negative Duration High Yield Bond Fund (formerly, WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund), WisdomTree CBOE S&P 500 PutWrite Strategy Fund, and WisdomTree Managed Futures Strategy Fund (consolidated), sixteen of the investment funds included in the WisdomTree Trust (the Trust ), as of August 31, 2017, and the related statements of operations, the statements of changes in net assets and the financial highlights for each of the periods presented therein. These financial statements and financial highlights are the responsibility of the Trust s management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Trust s internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Trust s internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of August 31, 2017, by correspondence with the custodian and others, or by other appropriate auditing procedures where replies from others were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial position of WisdomTree Asia Local Debt Fund, WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund ), WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund ), WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund ), WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund, WisdomTree Bloomberg Floating Rate Treasury Fund, WisdomTree Bloomberg U.S. Dollar Bullish Fund, WisdomTree Brazilian Real Strategy Fund, WisdomTree CBOE S&P 500 PutWrite Strategy Fund, WisdomTree Chinese Yuan Strategy Fund, WisdomTree Emerging Currency Strategy Fund, WisdomTree Emerging Markets Corporate Bond Fund, WisdomTree Emerging Markets Local Debt Fund, WisdomTree Interest Rate Hedged High Yield Bond Fund (formerly, WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund ), WisdomTree Managed Futures Strategy Fund (consolidated), and WisdomTree Negative Duration High Yield Bond Fund (formerly, WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund), sixteen of the investment funds included in the Trust, at August 31, 2017, the results of their operations, the changes in their net assets and the financial highlights for each of the periods presented therein, in conformity with U.S. generally accepted accounting principles.

New York, New York

October 26, 2017

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

***Approval of Investment Advisory and Sub-Advisory Agreements with respect to the WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (the Fund)***

At a meeting of the Board of Trustees (the Board) of the WisdomTree Trust (the Trust) held on March 9-10, 2017, 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 Fund with investment advisory services, and the Sub-Advisory Agreement (together with the Advisory Agreement, the Agreements), pursuant to which Voya Investment Management Co. LLC (the Sub-Adviser) will coordinate the investment and reinvestment of the assets of the Fund.

In considering whether to approve the Agreements, the Trustees considered and discussed information and analysis provided by WTAM and Broadridge Financial Solutions, Inc., an independent provider of investment company data. The Independent Trustees were assisted in their review by independent legal counsel and met with counsel in executive session separate from WTAM representatives 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 noted WTAM's belief that shareholders will invest in the Fund on the strength of WTAM's industry standing and reputation and with the expectation that WTAM will have a continuing role in providing advisory services to the Fund. 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 adherence to the Fund's investment strategy and restrictions, monitoring of the Sub-Adviser's buying and selling of securities and derivatives transactions, review of Sub-Adviser performance, review of proxies voted by the Sub-Adviser and oversight of, and the provision of consultation to, the Sub-Adviser with respect to the creation of custom creation or redemption baskets for authorized participants; oversight of the daily valuation of the Fund's portfolio holdings; oversight of the third-party index provider to the Fund; oversight of general Fund compliance with federal and state laws; and 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, tax matters, administration, compliance and legal assistance in meeting disclosure and regulatory requirements.

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

***Comparative Analysis of the Fund's Performance, Advisory Fees and Fund Expenses.*** As the Fund had not yet commenced operations, the Board was not able to review the Fund's performance. The Board discussed with WTAM representatives 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 noted the proposed fee waiver arrangements. 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 fee will be paid by WTAM (out of its fee paid by the Fund) and not the Fund. The Board considered the meaningful differences in the services that WTAM will provide to the Fund as compared to the Sub-Adviser, including that the role of the Sub-Adviser in making investment recommendations with respect to the Fund 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 to be borne by WTAM that is associated with the Fund's unitary fee structure, which includes minimum fees (such as those to the Sub-Adviser), regardless of whether the asset size of the Fund grows to a sufficient size. Based on this review, the Board concluded that the fees to be paid to WTAM and the Sub-Adviser supported the Board's approval of the Agreements.

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

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

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 light of the foregoing, the Board, including a majority of the Independent Trustees, determined to approve the Agreements.

***Consideration of the Approval of Sub-Advisory Agreement with respect to the WisdomTree Brazilian Real Strategy Fund (the Fund)***

At a meeting of the Board of Trustees (the Board) of the WisdomTree Trust (the Trust) held on June 13-14, 2017, 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 Sub-Advisory Agreement (the Agreement), pursuant to which Mellon Capital Management Corporation (Mellon Capital) will coordinate the investment and reinvestment of the assets of the Fund. Management discussed with the Board its proposal to terminate Western Asset Management Company, Western Asset Management Company Limited and Western Asset Management Company Pte. Ltd. (collectively, Western Asset) as the sub-adviser to the Fund and to engage Mellon Capital as the Fund's sub-adviser. Management noted that Mellon Capital currently serves as the sub-adviser to certain other series of the Trust.

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

***Analysis of Nature, Extent, and Quality of Services 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 Mellon Capital's operational capabilities and resources. The Board also considered WTAM's favorable assessment of the nature and quality of the sub-advisory services expected to be provided to the Fund by Mellon Capital and WTAM's recommendation to engage Mellon Capital.

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 Mellon Capital under the Agreement are adequate and appropriate and supported the Board's approval of the Agreement.

***Comparative Analysis of the Fund's Performance, Advisory Fees and Fund Expenses***

Because Mellon Capital would be a newly-appointed sub-adviser for the Fund, the Board could not consider Mellon Capital's investment performance in managing the Fund's portfolio as a factor in evaluating the Agreement during the meeting. The Board discussed 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 Mellon Capital.

The Board considered the proposed fees to be paid under the Agreement, noting that Mellon Capital's fee would be paid by WTAM (out of its fee paid by the Fund), and not the Fund, and thus would not impact the fees paid by the Fund. The Board considered the fee to be paid to Mellon Capital in relation to the fee to be paid to WTAM by the Fund and the respective services to be provided by Mellon Capital and WTAM. Based on this review, the Board concluded that the fees to be paid to Mellon Capital supported the Board's approval of the Agreement.

***Analysis of Profitability and Economies of Scale***

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The Board recognized that, because Mellon Capital's fee would be paid by WTAM, and not the Fund, an analysis of profitability and economies of scale was more appropriate in the context of the Board's consideration of the investment advisory agreement between the Trust and WTAM. Accordingly, the Board did not consider Mellon Capital's profitability to be relevant to its deliberations with respect to approval of the Agreement. The Board considered potential benefits to Mellon Capital from acting as sub-adviser to the Fund.

\* \* \* \* \*

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

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

***Consideration of the Approval of Sub-Advisory Agreement with respect to the WisdomTree Emerging Markets Corporate Bond Fund (the Fund )***

At a meeting of the Board of Trustees (the Board ) of the WisdomTree Trust (the Trust ) held on June 13-14, 2017, 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 Sub-Advisory Agreement (the Agreement ), pursuant to which Voya Investment Management Co. LLC ( Voya ) will coordinate the investment and reinvestment of the assets of the Fund. Management discussed with the Board its proposal to terminate Western Asset Management Company, Western Asset Management Company Limited and Western Asset Management Company Pte. Ltd. (collectively, Western Asset ) as the sub-adviser to the Fund and to appoint Voya as the Fund's sub-adviser. Management noted that Voya currently serves as the sub-adviser to certain other series of the Trust.

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

***Analysis of Nature, Extent, and Quality of Services 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 Voya's operational capabilities and resources. The Board also considered WTAM's favorable assessment of the nature and quality of the sub-advisory services expected to be provided to the Fund by Voya and WTAM's recommendation to engage Voya.

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 Voya under the Agreement are adequate and appropriate and supported the Board's approval of the Agreement.

***Comparative Analysis of the Fund's Performance, Advisory Fees and Fund Expenses***

Because Voya would be a newly-appointed sub-adviser for the Fund, the Board could not consider Voya's investment performance in managing the Fund's portfolio as a factor in evaluating the Agreement during the meeting. The Board discussed 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 Voya.

The Board considered the proposed fees to be paid under the Agreement, noting that Voya's fee would be paid by WTAM (out of its fee paid by the Fund), and not the Fund, and thus would not impact the fees paid by the Fund. The Board considered the fee to be paid to Voya in relation to the fee to be paid to WTAM by the Fund and the respective services to be provided by Voya and WTAM. Based on this review, the Board concluded that the fees to be paid to Voya supported the Board's approval of the Agreement.

***Analysis of Profitability and Economies of Scale***

The Board recognized that, because Voya's fee would be paid by WTAM, and not the Fund, an analysis of profitability and economies of scale was more appropriate in the context of the Board's consideration of the investment advisory agreement between the Trust and WTAM. Accordingly, the Board did not consider Voya's profitability to be relevant to its deliberations with respect to approval of the Agreement. The Board considered potential benefits to Voya from acting as sub-adviser to the Fund.

\* \* \* \* \*



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

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

The Board of Trustees is responsible for overseeing the management and affairs of the Funds and the Trust. The Board of Trustees elects the officers of the Trust who are responsible for administering the Trust's day-to-day operations. Each Trustee serves until his or her successor is duly elected or appointed and qualified.

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

**Independent Trustees**

| <b>Name</b>                              | <b>Position(s) Held with the Trust, Term of Office and Length of Time Served</b> | <b>Principal Occupation(s) During the Past 5 Years</b>   | <b>Number of Portfolios in Fund Complex Overseen by Trustee/Officer*</b> | <b>Other Directorships Held by Trustee During the Past 5 Years</b>  |
|--|--|--|--|---|
| David G. Chrencik <sup>^</sup><br>(1948) | Trustee, 2014-present  | Chief Financial Officer of Sarus Indochina Select LP (hedge fund) since 2012; Chief Financial Officer of GeoGreen BioFuels, Inc. (biodiesel fuel producer) from 2010 to 2014; Audit Partner at PricewaterhouseCoopers LLP (public accounting firm) from 1972 to 2009 (includes positions prior to becoming Audit Partner and predecessor firms).                               | 86   | Trustee, Vericimetry Funds (2011 to 2014); Director, Bennett Group of Funds (2011 to 2013); Trustee, del Rey Global Investors Funds (2011 to 2012). |
| Joel Goldberg <sup>#</sup><br>(1945)     | Trustee, 2012-present  | Retired. Previously, Attorney, Of Counsel at Stroock & Stroock & Lavan LLP ( Stroock ) from 2014-2017; Attorney, Partner at Stroock from 2010 to 2013; Attorney, Partner at Willkie Farr & Gallagher LLP, 2006 to 2010.  | 86   | Director, Better Business Bureau (Metropolitan New York, Long Island and the Mid-Hudson Region)   |
| Toni Massaro<br>(1955)                   | Trustee, 2006-present  | Dean Emerita at the University of Arizona James E. Rogers College of Law ( Rogers College of Law ) since 2009 (distinguished Emerita in July 2009); Dean at the Rogers College of Law from 1999 to 2009; Regents Professor at the Rogers College of Law since 2006; Milton O. Riepe Chair in Constitutional Law since 1997; Professor at the Rogers College of Law since 1990. | 86   | None  |
| Melinda A. Raso Kirstein<br>(1955)       | Trustee, 2014-present  | Retired since 2004, Merrill Lynch Investment Management, Vice President; Senior Portfolio Manager, Fixed Income Management; Director, Tax Exempt Fund Management.  | 86   | Associate Alumnae of Douglass College, Member of Investment Committee   |
| Victor Ugolyn<br>(1947)                  | Trustee, 2006-present; Chairman  | Private Investor, 2005 to present; President and Chief Executive Officer of William D.   | 86   | Member of the Board of  |

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of the Board of  
Trustees,  
2006-present

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

Governors of  
Naismith  
Memorial  
Basketball Hall  
of Fame  
(2001-2016)

\* As of August 31, 2017.

^ Chair of the Audit Committee.

# Chair of the Contracts Review Committee.

Chair of the Governance, Nominating and Compliance Committee.

Chair of the Investment Committee.

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

| <b>Name</b>                    | <b>Position(s) Held with the Trust, Term of Office and Length of Time Served</b> | <b>Principal Occupation(s) During the Past 5 Years</b>  | <b>Number of Portfolios in Fund Complex Overseen by Trustee/ Officer*</b> | <b>Other Directorships Held by Trustee During the Past 5 Years</b>           |
|--------------------------------|--|---|---|--|
| Jonathan Steinberg**<br>(1964) | Trustee, 2005-present<br>President, 2005-present                                 | President, WisdomTree Trust since 2005; President, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc.; Chief Executive Officer, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc.  | 86  | Director, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc. |
| David Castano**<br>(1971)      | Treasurer, 2013-present  | Director of Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2011.  | 86  | None   |
| Terry Jane Feld**<br>(1960)    | Chief Compliance Officer, 2012-present   | Chief Compliance Officer, WisdomTree Asset Management, Inc. since 2012; Senior Compliance Officer, WisdomTree Asset Management since 2011; Senior Compliance Officer, TIAA-CREF, 2007 to 2010; Vice President/NASD-SEC Compliance, Mutual of America Life Insurance Co., 2004 to 2007.    | 86  | None   |
| Ryan Louvar**<br>(1972)        | Secretary and Chief Legal Officer, 2013-present                                  | General Counsel, WisdomTree Asset Management, Inc. since 2013; Vice President and Senior Managing Counsel, State Street, 2005 to 2013.  | 86  | None   |
| Sarah English**<br>(1977)      | Assistant Secretary, 2013- present   | Investment Management Counsel, WisdomTree Asset Management, Inc. since 2010 (includes prior positions at WisdomTree Asset Management, Inc.); Attorney, NYFIX, Inc. from 2006 to 2009.   | 86  | None   |
| Clint Martin**<br>(1977)       | Assistant Treasurer, 2015-present  | Fund Manager, Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2012; Vice President of Legg Mason & Co. and served as Assistant Treasurer from 2010 to 2012 and Assistant Controller from 2006 to 2010 of certain mutual funds associated with Legg Mason & Co. | 86  | None   |

\* As of August 31, 2017.

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

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

The following Federal tax information related to the Funds' fiscal year or period ended August 31, 2017, is provided for information purposes only and should not be used for reporting to federal or state revenue agencies. Federal tax information for the calendar year will be reported to you on Form 1099-DIV in January 2018.

The Funds designate the following amount of ordinary income distributions paid during the fiscal year or period ended August 31, 2017 from qualified short-term gains and qualified interest income:

| <b>Fund</b>   | <b>Qualified Short-Term Gains</b> | <b>Qualified Interest Income</b> |
|---|-----------------------------------|----------------------------------|
| U.S. Dollar Bullish Fund  | 0.00%                             | 0.00%                            |
| Brazilian Real Strategy Fund                                    | 0.00%                             | 0.00%                            |
| Chinese Yuan Strategy Fund                                      | 0.00%                             | 0.00%                            |
| Emerging Currency Strategy Fund                                 | 0.00%                             | 0.00%                            |
| Asia Local Debt Fund  | 0.00%                             | 1.78%                            |
| Interest Rate Hedged U.S. Aggregate Bond Fund                   | 0.00%                             | 93.00%                           |
| Negative Duration U.S. Aggregate Bond Fund                      | 0.00%                             | 93.53%                           |
| Yield Enhanced U.S. Aggregate Bond Fund                         | 100.00%                           | 86.37%                           |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund <sup>1</sup> | 0.00%                             | 94.98%                           |
| Floating Rate Treasury Fund                                     | 0.00%                             | 100.00%                          |
| Emerging Markets Corporate Bond Fund                            | 0.00%                             | 6.26%                            |
| Emerging Markets Local Debt Fund                                | 0.00%                             | 0.11%                            |
| Interest Rate Hedged High Yield Bond Fund                       | 0.00%                             | 81.41%                           |
| Negative Duration High Yield Bond Fund                          | 0.00%                             | 85.17%                           |
| CBOE S&P 500 PutWrite Strategy Fund                             | 100.00%                           | 100.00%                          |
| Managed Futures Strategy Fund ( <i>consolidated</i> )           | 0.00%                             | 0.00%                            |

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.

The Funds intend to elect to pass through to shareholders the credit for taxes paid to foreign countries during the fiscal year or period ended August 31, 2017. The gross foreign source income and foreign taxes paid are as follows:

| <b>Fund</b>   | <b>Gross Foreign Income</b> | <b>Foreign Taxes Paid</b> |
|---|-----------------------------|---------------------------|
| U.S. Dollar Bullish Fund  | \$                          | \$                        |
| Brazilian Real Strategy Fund                                    |                             |                           |
| Chinese Yuan Strategy Fund                                      |                             |                           |
| Emerging Currency Strategy Fund                                 |                             |                           |
| Asia Local Debt Fund  | 682,044                     | 30,991                    |
| Interest Rate Hedged U.S. Aggregate Bond Fund                   |                             |                           |
| Negative Duration U.S. Aggregate Bond Fund                      |                             |                           |
| Yield Enhanced U.S. Aggregate Bond Fund                         |                             |                           |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund <sup>1</sup> |                             |                           |
| Floating Rate Treasury Fund                                     |                             |                           |
| Emerging Markets Corporate Bond Fund                            |                             |                           |
| Emerging Markets Local Debt Fund                                | 16,049,645                  | 497,690                   |
| Interest Rate Hedged High Yield Bond Fund                       |                             |                           |
| Negative Duration High Yield Bond Fund                          |                             |                           |
| CBOE S&P 500 PutWrite Strategy Fund                             |                             |                           |
| Managed Futures Strategy Fund ( <i>consolidated</i> )           |                             |                           |

<sup>1</sup> For the period May 18, 2017 (commencement of operations) through August 31, 2017.



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

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

A complete copy of the Proxy Voting Policy may be obtained upon request, at no charge, by calling 1-866-909-WISE (9473) or writing to: WisdomTree Trust, c/o Foreside Fund Services, LLC, Three Canal Plaza Suite 100, Portland, ME, 04101.

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

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

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

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

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

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

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

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**The WisdomTree Family of Funds**

The following is a list of WisdomTree Funds being offered, along with their respective ticker symbols, as of August 31, 2017:

**WisdomTree Domestic Earnings and Dividend Funds**

WisdomTree U.S. Dividend ex-Financials Fund (DTN)

WisdomTree U.S. Earnings 500 Fund (EPS)

WisdomTree U.S. High Dividend Fund (DHS)

WisdomTree U.S. LargeCap Dividend Fund (DLN)

WisdomTree U.S. LargeCap Value Fund (EZY)

WisdomTree U.S. MidCap Dividend Fund (DON)

WisdomTree U.S. MidCap Earnings Fund (EZM)

WisdomTree U.S. Multifactor Fund (USMF)

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

WisdomTree U.S. SmallCap Dividend Fund (DES)

WisdomTree U.S. SmallCap Earnings Fund (EES)

**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 Emerging Markets Consumer Growth Fund (EMCG)

WisdomTree Emerging Markets Dividend Fund (DVEM)

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

WisdomTree Emerging Markets High Dividend Fund (DEM)

WisdomTree Emerging Markets Quality Dividend Growth Fund (DGRE)

WisdomTree Emerging Markets SmallCap Dividend Fund (DGS)

WisdomTree Global ex-Mexico Equity Fund (XMX)

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

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

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|  |  |
|--|--|
| WisdomTree U.S. SmallCap Quality Dividend Growth Fund (DGRS)                         | WisdomTree Global High Dividend Fund (DEW)                   |
| WisdomTree U.S. Total Dividend Fund (DTD)  | WisdomTree Global SmallCap Dividend Fund (GSD)               |
| WisdomTree U.S. Total Earnings Fund (EXT)  | WisdomTree India Earnings Fund (EPI)                         |
| <b>WisdomTree Developed World ex-U.S. and Currency Hedged Equity Funds</b>           | WisdomTree Middle East Dividend Fund (GULF)                  |
| WisdomTree Australia Dividend Fund (AUSE)  | <b>WisdomTree Dollar Sensitive Equity Funds</b>              |
| WisdomTree Dynamic Currency Hedged Europe Equity Fund (DDEZ)                         | WisdomTree Strong Dollar Emerging Markets Equity Fund (EMSD) |
| WisdomTree Dynamic Currency Hedged International Equity Fund (DDWM)                  | WisdomTree U.S. Domestic Economy Fund (WUSA)                 |
| WisdomTree Dynamic Currency Hedged International Quality Dividend Growth Fund (DHDG) | WisdomTree U.S. Export and Multinational Fund (WEXP)         |
| WisdomTree Dynamic Currency Hedged International SmallCap Equity Fund (DDL5)         | <b>WisdomTree Currency Strategy Funds</b>                    |
| WisdomTree Dynamic Currency Hedged Japan Equity Fund (DDJP)                          | WisdomTree Bloomberg U.S. Dollar Bullish Fund (USDU)         |
| WisdomTree Europe Hedged Equity Fund (HEDJ)  | WisdomTree Brazilian Real Strategy Fund (BZF)                |
| WisdomTree Europe Hedged SmallCap Equity Fund (EUSC)                                 | WisdomTree Chinese Yuan Strategy Fund (CYB)                  |
| WisdomTree Europe Domestic Economy Fund (EDOM)                                       | WisdomTree Emerging Currency Strategy Fund (CEW)             |
| WisdomTree Europe Quality Dividend Growth Fund (EUDG)                                | <b>WisdomTree Fixed Income Funds</b>                         |
|  | WisdomTree Asia Local Debt Fund (ALD)                        |

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|   |   |
|---|---|
| WisdomTree Europe SmallCap Dividend Fund (DFE)                      | WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund (AGGY)            |
| WisdomTree Germany Hedged Equity Fund (DXGE)                        | WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund (SHAG) |
| WisdomTree Global ex-U.S. Hedged Dividend Fund (DXUS)               | WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund (AGND)         |
| WisdomTree Global ex-U.S. Hedged Real Estate Fund (HDRW)            | WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)      |
| WisdomTree Global Hedged SmallCap Dividend Fund (HGSD)              | WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)                       |
| WisdomTree International Dividend ex-Financials Fund (DOO)          | WisdomTree Negative Duration High Yield Bond Fund (HYND)                      |
| WisdomTree International Equity Fund (DWM)                          | WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)                   |
| WisdomTree International Hedged Quality Dividend Growth Fund (IHDG) | WisdomTree Emerging Markets Corporate Bond Fund (EMCB)                        |
| WisdomTree International High Dividend Fund (DTH)                   | WisdomTree Emerging Markets Local Debt Fund (ELD)                             |
| WisdomTree International LargeCap Dividend Fund (DOL)               | WisdomTree Fundamental U.S. Corporate Bond Fund (WFIG)                        |
| WisdomTree International MidCap Dividend Fund (DIM)                 | WisdomTree Fundamental U.S. High Yield Corporate Bond Fund (WFHY)             |
| WisdomTree International Quality Dividend Growth Fund (IQDG)        | WisdomTree Fundamental U.S. Short-Term Corporate Bond Fund (SFIG)             |
| WisdomTree International SmallCap Dividend Fund (DLS)               | WisdomTree Fundamental U.S. Short-Term High Yield Corporate Bond Fund (SFHY)  |
| WisdomTree Japan Hedged Capital Goods Fund (DXJC)                   |   |

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WisdomTree Japan Hedged Equity Fund (DXJ)

### **WisdomTree Alternative Funds**

WisdomTree Japan Hedged Financials Fund (DXJF)

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

WisdomTree Japan Hedged Health Care Fund (DXJH)

WisdomTree Continuous Commodity Index Fund (GCC)

WisdomTree Japan Hedged Quality Dividend Growth Fund (JHDG)

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

WisdomTree Japan Hedged Real Estate Fund (DXJR)

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

WisdomTree Japan Hedged SmallCap Equity Fund (DXJS)

WisdomTree Managed Futures Strategy Fund (WDTI)

WisdomTree Japan SmallCap Dividend Fund (DFJ)

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](http://www.wisdomtree.com), or by calling 1-866-909-WISE (9473). Investors should read the prospectus carefully before investing. There are risks associated with investing, including possible loss of principal. Past performance does not guarantee future results. Indexes are unmanaged and you cannot invest directly in an index.**

There are risks associated with investing including possible loss of principal. Foreign investing involves special risks, such as risk of loss from currency fluctuation or political or economic uncertainty. Investments in real estate involve additional special risks, such as credit risk, interest rate fluctuations and the effect of varied economic conditions. Funds that focus their investments in one country or region may be significantly impacted by events and developments associated with the region which can adversely affect performance. Funds focusing on a single sector and/or smaller companies generally experience greater price volatility. Investments in emerging, offshore or frontier markets are generally less liquid and less efficient than investments in developed markets and are subject to additional risks, such as risks of adverse governmental regulation and intervention or political developments. 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. High-yield or junk bonds have lower credit ratings and involve a greater risk to principal. One of the risks associated with the Managed Futures Strategy Fund (WDTI) is the complexity of the different factors which contribute to the 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 or WDTI 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 Emerging Currency Strategy Fund

**Fixed Income Funds**

WisdomTree Asia Local Debt Fund

WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund

*(formerly, WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund)*

WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund

*(formerly, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund)*

WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund

*(formerly, WisdomTree Barclays U.S. Aggregate Bond Enhanced Yield Fund)*

WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund

WisdomTree Bloomberg Floating Rate Treasury Fund

WisdomTree Emerging Markets Corporate Bond Fund

WisdomTree Emerging Markets Local Debt Fund

WisdomTree Interest Rate Hedged High Yield Bond Fund

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

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WisdomTree Negative Duration High Yield Bond Fund

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

### **Alternative Funds**

WisdomTree CBOE S&P 500 PutWrite Strategy Fund

WisdomTree Managed Futures Strategy Fund

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

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**Item 2. Code of Ethics.**

- (a) The registrant, as of the end of the period covered by this report, has adopted a code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party.
  
- (c) There have been no amendments, during the period covered by this report, to a provision of the code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party, and that relates to any element of the code of ethics description.
  
- (d) The registrant has not granted any waivers, including an implicit waiver, from a provision of the code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party, that relates to one or more of the items set forth in paragraph (b) of this item's instructions.
  
- (f) The code of ethics is attached hereto as exhibit 13(a)(1).

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

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

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

**Audit Fees**

- (a) The aggregate fees billed for each of the last two fiscal years for professional services rendered by the principal accountant for the audit of the registrant's annual financial statements or services that are normally provided by the accountant in connection with statutory and regulatory filings or engagements for those fiscal years are \$397,085 for 2017 and \$543,302 for 2016.

**Audit-Related Fees**

- (b)



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The aggregate fees billed in each of the last two fiscal years for assurance and related services by the principal accountant that are reasonably related to the performance of the audit of the registrant's financial statements and are not reported under paragraph (a) of this Item are \$0 for 2017 and \$0 for 2016.

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**Tax Fees**

- (c) The aggregate fees billed in each of the last two fiscal years for professional services rendered by the principal accountant for tax compliance, tax advice, and tax planning are \$199,100 for 2017 and \$163,165 for 2016.

**All Other Fees**

- (d) The aggregate fees billed in each of the last two fiscal years for products and services provided by the principal accountant, other than the services reported in paragraphs (a) through (c) of this Item are \$0 for 2017 and \$0 for 2016.

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

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

- (e)(2) The Registrant's Audit committee has approved 100% of services described in each of Items 4(b) through (d) pursuant to paragraph (c)(7)(i)(C) of Rule 2-01 of Regulation S-X.
- (f) The percentage of hours expended on the principal accountant's engagement to audit the registrant's financial statements for the most recent fiscal year that were attributed to work performed by persons other than the principal accountant's full-time, permanent employees was 0%.
- (g) The aggregate non-audit fees billed by the registrant's accountant for services rendered to the registrant, and rendered to the registrant's investment adviser (not including any sub-adviser whose role is primarily portfolio management and is subcontracted with or overseen by another investment adviser), and any entity controlling, controlled by, or under common control with the adviser that provides ongoing services to the registrant for each of the last two fiscal years of the registrant was \$199,100 for 2017 and \$163,165 for 2016.

(h) Not applicable.

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

The Registrant is an issuer as defined in Rule 10A-3 under the Exchange Act and has a separately-designated standing audit committee established in accordance with Section 3(a) (58)A of the Exchange Act. The Registrant's audit committee members are David Chrencik, Melinda Raso Kirstein and Victor Ugolyn.

**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.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

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

**Item 11. Controls and Procedures.**

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

Not applicable.

**Item 13. Exhibits.**

- (a)(1) Code of ethics, or any amendment thereto, that is the subject of disclosure required by Item 2 is attached hereto.

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- (a)(2) Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.
- (a)(3) Not applicable.
- (b) Certifications pursuant to Rule 30a-2(b) under the 1940 Act and Section 906 of the Sarbanes-Oxley Act of 2002 are attached hereto.

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**SIGNATURES**

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

(Registrant) WisdomTree Trust  
  
By (Signature and Title) /s/ Jonathan L. Steinberg  
Jonathan L. Steinberg, President  
(principal executive officer)  
Date: November 2, 2017

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

By (Signature and Title) /s/ Jonathan L. Steinberg  
Jonathan L. Steinberg, President  
(principal executive officer)  
Date: November 2, 2017

By (Signature and Title) /s/ David Castano  
David Castano, Treasurer  
(principal financial officer)  
Date: November 2, 2017