

WisdomTree Trust
Form N-Q
July 30, 2010

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21864

WisdomTree Trust

(Exact name of Registrant as specified in charter)

380 Madison Avenue, 21st Floor New York, NY 10017

(Address of principal executive offices) (Zip code)

The Corporation Trust Company

1209 Orange Street

Wilmington, DE 19801

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(Name and address of agent for service)

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

Date of fiscal year end: August 31

Date of reporting period: May 31, 2010

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

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments.

Schedule of Investments (unaudited)**WisdomTree Dreyfus Brazilian Real Fund (BZF)**

May 31, 2010

Investments	Principal Amount	Value
U.S. GOVERNMENT AGENCIES & OBLIGATIONS - 59.6%		
U.S. Government Agencies - 32.8%		
Federal Home Loan Mortgage Corp.		
0.14%, 6/01/10*	\$ 2,000,000	\$ 1,999,994
0.17%, 6/28/10*	3,000,000	2,999,770
0.17%, 6/30/10*	1,000,000	999,858
0.17%, 7/06/10*	9,640,000	9,638,667
0.18%, 7/12/10*	2,800,000	2,799,518
0.18%, 7/26/10*	2,000,000	1,999,633
0.18%, 7/28/10*	2,000,000	1,999,700
0.18%, 8/02/10*	8,500,000	8,497,952
0.35%, 4/01/11**	800,000	801,073
Federal National Mortgage Association		
0.16%, 6/09/10*	2,200,000	2,199,912
0.16%, 6/23/10*	3,000,000	2,999,800
0.18%, 6/30/10*	1,000,000	999,905
0.18%, 7/21/10*	2,000,000	1,999,677
0.18%, 7/28/10*	5,000,000	4,999,249
4.25%, 8/15/10	2,000,000	2,016,570
0.20%, 8/25/10*	1,000,000	999,669
Total U.S. Government Agencies		47,950,947
Treasury Bills - 26.8%		
U.S. Treasury Bills		
0.15%, 6/03/10*	14,000,000	13,999,834
0.15%, 6/17/10*	5,000,000	4,999,632
0.16%, 6/24/10*	9,100,000	9,099,064
0.23%, 8/26/10*	8,000,000	7,997,192
0.35%, 12/16/10*	1,500,000	1,498,209
0.31%, 1/13/11*	1,500,000	1,497,975
Total Treasury Bills		39,091,906
TOTAL U.S. GOVERNMENT AGENCIES & OBLIGATIONS		
(Cost: \$87,037,087)		87,042,853
CORPORATE BONDS - 14.1%		
Banks - 5.7%		
Bank of America NA		
0.29%, 9/13/10**(a)	1,000,000	1,000,306
KeyCorp		
0.91%, 12/15/10**(a)	800,000	803,098
Regions Bank		
0.91%, 12/10/10**(a)	2,100,000	2,108,429
2.75%, 12/10/10(a)	2,400,000	2,426,592
Union Bank NA		
0.34%, 3/16/11**(a)	2,000,000	2,001,856

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Total Banks		8,340,281
Financials - 8.4%		
General Electric Capital Corp.		
0.34%, 3/11/11 ^{**} (a)	1,500,000	1,503,027
Goldman Sachs Group, Inc.		
0.75%, 12/03/10 ^{**} (a)	2,000,000	2,006,516
0.34%, 3/15/11 ^{**} (a)	1,200,000	1,202,060
JPMorgan Chase & Co.		
2.63%, 12/01/10 ^(a)	4,400,000	4,448,387
0.56%, 2/23/11 ^{**} (a)	1,000,000	1,001,338

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Morgan Stanley		
2.90%, 12/01/10 ^(a)	\$ 1,085,000	\$ 1,098,187
0.83%, 3/04/11 ^{**} (a)	1,000,000	1,004,245
Total Financials		12,263,760
TOTAL CORPORATE BONDS		20,604,041
(Cost: \$20,601,640)		
MONEY MARKET FUND - 0.1%		
Invesco Treasury Fund Private Class, 0.02% ^(b)		
(Cost: \$178,275)	178,275	178,275
REPURCHASE AGREEMENT - 28.6%		
Citigroup, Inc. tri-party repurchase agreement dated 5/28/10, 0.21% due 6/01/10; Proceeds at maturity - \$41,749,174 (Fully collateralized by Freddie Mac, 4.00% due 4/01/24; Market value - \$43,835,611)		
(Cost: \$41,748,200)	41,748,200	41,748,200
TOTAL INVESTMENTS IN SECURITIES - 102.4%		149,573,369
(Cost: \$149,565,202) ^(c)		
Liabilities in Excess of Other Assets - (2.4)%		(3,584,921)
NET ASSETS - 100.0%		\$ 145,988,448

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

** Floating rate note. Coupon shown is in effect at May 31, 2010. Date represents the ultimate maturity date.

(a) FDIC Guaranteed issued under temporary liquidity guarantee program.

(b) Rate shown represents annualized 7-day yield as of May 31, 2010.

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

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)

WisdomTree Dreyfus Chinese Yuan Fund (CYB)

May 31, 2010

Investments	Principal Amount	Value
U.S. GOVERNMENT AGENCIES & OBLIGATIONS - 68.0%		
U.S. Government Agencies - 38.2%		
Federal Home Loan Mortgage Corp.		
0.17%, 6/07/10*	\$ 4,000,000	\$ 3,999,885
0.14%, 6/08/10*	6,000,000	5,999,804
0.18%, 6/14/10*	15,000,000	14,999,081
0.18%, 6/21/10*	18,200,000	18,198,641
0.17%, 6/28/10*	15,000,000	14,998,851
0.17%, 6/30/10*	7,000,000	6,999,008
0.18%, 7/06/10*	21,200,000	21,197,499
0.18%, 7/12/10*	17,000,000	16,997,074
0.18%, 7/16/10*	4,500,000	4,499,322
0.18%, 7/19/10*	6,000,000	5,999,036
0.18%, 7/26/10*	9,000,000	8,998,348
0.18%, 8/02/10*	6,000,000	5,998,554
0.18%, 8/03/10*	7,000,000	6,998,285
0.18%, 8/09/10*	6,000,000	5,998,392
0.19%, 8/16/10*	7,000,000	6,997,928
0.28%, 9/27/10*	11,300,000	11,293,333
0.33%, 12/07/10*	15,000,000	14,980,320
0.35%, 4/01/11**	3,900,000	3,905,230
Federal National Mortgage Association		
0.16%, 6/02/10*	6,050,000	6,049,965
0.16%, 6/03/10*	7,000,000	6,999,938
0.17%, 6/09/10*	19,500,000	19,499,269
0.18%, 6/14/10*	14,000,000	13,999,039
0.18%, 6/16/10*	7,000,000	6,999,585
0.16%, 6/23/10*	10,000,000	9,999,332
0.18%, 6/30/10*	7,000,000	6,999,335
0.18%, 7/21/10*	15,000,000	14,997,579
0.18%, 7/28/10*	8,000,000	7,998,798
0.18%, 8/04/10*	6,500,000	6,498,382
0.20%, 8/11/10*	10,000,000	9,997,240
4.25%, 8/15/10	1,585,000	1,598,132
Total U.S. Government Agencies		290,695,185
Treasury Bills - 29.8%		
U.S. Treasury Bills		
0.15%, 6/03/10*	66,700,000	66,699,197
0.15%, 6/17/10*	59,350,000	59,345,606
0.16%, 6/24/10*	37,940,000	37,936,062
0.16%, 7/08/10*	15,000,000	14,998,468
0.24%, 8/26/10*	29,500,000	29,489,645
0.26%, 9/23/10*	4,000,000	3,998,036
0.37%, 12/16/10*	10,000,000	9,988,060
0.31%, 1/13/11*	4,500,000	4,493,925
Total Treasury Bills		226,948,999

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TOTAL U.S. GOVERNMENT AGENCIES & OBLIGATIONS

(Cost: \$517,606,160)

517,644,184

CORPORATE BONDS - 4.4%

Banks - 1.9%

Bank of America NA		
0.38%, 7/29/10 ^{**} (a)	2,200,000	2,200,394
Citigroup Funding, Inc.		
0.44%, 7/30/10 ^{**} (a)	500,000	500,181
KeyCorp		
0.91%, 12/15/10 ^{**} (a)	\$ 1,200,000	\$ 1,204,647
Regions Bank		
2.75%, 12/10/10 ^(a)	8,450,000	8,543,626
Union Bank NA		
0.34%, 3/16/11 ^{**} (a)	2,000,000	2,001,856

Total Banks

14,450,704

Financials - 2.5%

Goldman Sachs Group, Inc.		
0.75%, 12/03/10 ^{**} (a)	1,327,000	1,331,323
0.34%, 3/15/11 ^{**} (a)	3,000,000	3,005,151
JPMorgan Chase & Co.		
2.63%, 12/01/10 ^(a)	9,700,000	9,806,671
0.75%, 12/02/10 ^{**} (a)	920,000	922,433
0.56%, 2/23/11 ^{**} (a)	2,000,000	2,002,676
Morgan Stanley		
0.83%, 3/04/11 ^{**} (a)	2,000,000	2,008,490

Total Financials

19,076,744

TOTAL CORPORATE BONDS

(Cost: \$33,533,304)

33,527,448

MONEY MARKET FUND - 0.1%

Invesco Treasury Fund Private Class, 0.02%^(b)

(Cost