

WisdomTree Trust  
Form N-Q  
July 20, 2012

**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, 21<sup>st</sup> Floor New York, NY 10017**

(Address of principal executive offices) (Zip code)

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**The Corporation Trust Company**

**1209 Orange Street**

**Wilmington, DE 19801**

(Name and address of agent for service)

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

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

Date of reporting period: **May 31, 2012**

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, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 91.4%</b>		
<b>Treasury Bills - 91.4%</b>		
U.S. Treasury Bills		
0.06%, 6/07/12*	\$ 32,450,000	\$ 32,449,619
0.06%, 6/14/12*	7,000,000	6,999,851
0.07%, 7/12/12*	25,000,000	24,998,031
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$64,447,612)		<b>64,447,501</b>
<b>MONEY MARKET FUND - 0.1%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup>		
(Cost: \$51,575)	51,575	<b>51,575</b>
<b>REPURCHASE AGREEMENT - 14.5%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$10,234,688 (fully collateralized by Ginnie Mae, 5.00% due 7/20/41; Market value - \$10,746,363)		
(Cost: \$10,234,631)	10,234,631	<b>10,234,631</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 106.0%</b>		
(Cost: \$74,733,818) <sup>(b)</sup>		<b>74,733,707</b>
Liabilities in Excess of Other Assets - (6.0)%		(4,244,304)
<b>NET ASSETS - 100.0%</b>		<b>\$ 70,489,403</b>

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

<sup>(a)</sup> Rate shown represents annualized 7-day yield as of May 31, 2012.<sup>(b)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

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

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 57.9%</b>		
<b>Treasury Bills - 57.9%</b>		
U.S. Treasury Bills		
0.06%, 6/07/12*	\$ 95,000,000	\$ 94,998,887
0.06%, 6/14/12*	1,400,000	1,399,970
0.05%, 7/05/12*	47,117,000	47,114,597
0.07%, 7/12/12*	66,000,000	65,994,802
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		<b>209,508,256</b>
(Cost: \$209,508,604)		
<b>TIME DEPOSITS - 22.7%</b>		
<b>Banks - 22.7%</b>		
Barclays Bank PLC		
1.08%, 6/08/12	104,143,143 CNH	16,346,436
Deutsche Bank AG		
1.60%, 6/08/12	104,180,587 CNH	16,352,313
JPMorgan Chase & Co.		
0.60%, 6/08/12	106,111,218 CNH	16,655,347
Royal Bank of Scotland PLC		
0.65%, 6/08/12	104,087,910 CNH	16,337,766
Standard Chartered Bank		
2.05%, 6/08/12	104,232,415 CNH	16,360,448
<b>TOTAL TIME DEPOSITS</b>		<b>82,052,310</b>
(Cost: \$82,786,487)		
<b>MONEY MARKET FUND - 0.5%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup>		
(Cost: \$1,861,425)	\$ 1,861,425	<b>1,861,425</b>
<b>REPURCHASE AGREEMENT - 19.5%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$70,766,570 (fully collateralized by Fannie Mae, 5.00% due 5/01/33 and Ginnie Mae, 5.00% due 12/20/34; Market value - \$74,304,485)		
(Cost: \$70,766,177)	70,766,177	<b>70,766,177</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 100.6%</b>		<b>364,188,168</b>
(Cost: \$364,922,693) <sup>(b)</sup>		
Liabilities in Excess of Foreign Currency and Other Assets - (0.6)%		(2,189,576)
<b>NET ASSETS - 100.0%</b>		<b>\$ 361,998,592</b>

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

CNH - Offshore Chinese renminbi

- \* Interest rate shown reflects the discount rate at time of purchase.
- (a) Rate shown represents annualized 7-day yield as of May 31, 2012.
- (b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 91.4%</b>		
<b>Treasury Bills - 91.4%</b>		
U.S. Treasury Bills		
0.05%, 7/05/12*	\$ 13,750,000	\$ 13,749,299
0.07%, 7/12/12*	9,800,000	9,799,228
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> (Cost: \$23,548,565)		<b>23,548,527</b>
<b>MONEY MARKET FUND - 0.6%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup> (Cost: \$172,477)		
	172,477	172,477
<b>REPURCHASE AGREEMENT - 23.0%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$5,927,720 (fully collateralized by Ginnie Mae, 5.50% due 4/15/24; Market value - \$6,224,072) (Cost: \$5,927,688)		
	5,927,688	5,927,688
<b>TOTAL INVESTMENTS IN SECURITIES - 115.0%</b> (Cost: \$29,648,730) <sup>(b)</sup>		<b>29,648,692</b>
Liabilities in Excess of Cash and Other Assets - (15.0)%		(3,875,822)
<b>NET ASSETS - 100.0%</b>		<b>\$ 25,772,870</b>

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

<sup>(a)</sup> Rate shown represents annualized 7-day yield as of May 31, 2012.

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

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)

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

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 80.3%</b>		
<b>Treasury Bills - 80.3%</b>		
U.S. Treasury Bills		
0.06%, 6/28/12*	\$ 73,774,000	\$ 73,770,559
0.07%, 7/12/12*	120,524,000	120,514,509
0.07%, 7/26/12*	50,000,000	49,995,547
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> (Cost: \$244,280,449)		<b>244,280,615</b>
<b>MONEY MARKET FUND - 0.3%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup> (Cost: \$993,234)	993,234	<b>993,234</b>
<b>REPURCHASE AGREEMENT - 24.7%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$75,055,737 (fully collateralized by Fannie Mae, 3.50% - 4.50% due 7/01/39 - 11/01/41; Market value - \$78,808,087) (Cost: \$75,055,320)	75,055,320	<b>75,055,320</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 105.3%</b> (Cost: \$320,329,003) <sup>(b)</sup>		<b>320,329,169</b>
Liabilities in Excess of Cash and Other Assets - (5.3)%		(15,997,663)
<b>NET ASSETS - 100.0%</b>		<b>\$ 304,331,506</b>

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

<sup>(a)</sup> Rate shown represents annualized 7-day yield as of May 31, 2012.

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

*See Notes to Schedule of Investments.*



**Schedule of Investments** (unaudited)

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

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 77.6%</b>		
<b>Treasury Bills - 77.6%</b>		
U.S. Treasury Bills		
0.05%, 6/14/12*	\$ 1,850,000	\$ 1,849,963
0.05%, 7/05/12*	5,897,000	5,896,699
0.07%, 7/12/12*	5,000,000	4,999,606
0.09%, 8/09/12*	1,000,000	999,904
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$13,746,113)		<b>13,746,172</b>
<b>MONEY MARKET FUND - 0.8%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup>		
(Cost: \$138,459)	138,459	<b>138,459</b>
<b>REPURCHASE AGREEMENT - 25.0%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$4,426,228 (fully collateralized by Ginnie Mae, 5.50% due 4/15/24; Market value - \$4,647,514)		
(Cost: \$4,426,203)	4,426,203	<b>4,426,203</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 103.4%</b>		
(Cost: \$18,310,775) <sup>(b)</sup>		<b>18,310,834</b>
Liabilities in Excess of Other Assets - (3.4)%		(609,584)
<b>NET ASSETS - 100.0%</b>		<b>\$ 17,701,250</b>

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

(a) Rate shown represents annualized 7-day yield as of May 31, 2012.

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

*See Notes to Schedule of Investments.*

**Schedule of Investments** (unaudited)**WisdomTree Dreyfus Japanese Yen Fund (JYF)**

May 31, 2012

Investments	Principal Amount	Value
<b>TIME DEPOSITS - 96.9%</b>		
<b>Banks - 96.9%</b>		
Barclays Bank PLC		
0.02%, 6/01/12	202,019,529 JPY	\$ 2,576,287
0.01%, 6/08/12	202,020,315 JPY	2,576,297
Mizuho International PLC		
0.05%, 6/01/12	202,072,818 JPY	2,576,966
0.05%, 6/08/12	202,074,783 JPY	2,576,992
UBS AG		
0.00% <sup>(b)</sup> , 6/01/12	100,000,778 JPY	1,275,276
0.01%, 6/08/12	100,000,797 JPY	1,275,276
<b>TOTAL TIME DEPOSITS</b>		
(Cost: \$12,747,404)		<b>12,857,094</b>
<b>FOREIGN GOVERNMENT OBLIGATIONS - 25.0%</b>		
<b>Sovereign - 25.0%</b>		
Japan Treasury Bills		
0.10%, 6/25/12, Series 268*	50,000,000 JPY	637,596
0.10%, 8/20/12, Series 281*	210,000,000 JPY	2,677,462
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		
(Cost: \$3,218,899)		<b>3,315,058</b>
<b>REPURCHASE AGREEMENT - 24.6%</b>		
Repurchase agreement		
dated 5/31/12, 0.10% due 6/01/12 with Royal Bank of Scotland; Proceeds		
at maturity - 256,088,661 JPY (fully collateralized		
by Japan Government Bond, 0.70%		
due 3/20/13; Market value - \$3,321,316)		
(Cost: \$3,265,803)	256,087,950 JPY	<b>3,265,803</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 146.5%</b>		
(Cost: \$19,232,106) <sup>(a)</sup>		<b>19,437,955</b>
Liabilities in Excess of Cash, Foreign Currency and Other Assets - (46.5)%		(6,168,230)
<b>NET ASSETS - 100.0%</b>		<b>\$ 13,269,725</b>

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

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JPY - Japanese yen

- \* Interest rate shown reflects the discount rate at time of purchase.
- (a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.
- (b) Amount is less than 0.01%.

*See Notes to Schedule of Investments.*

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**Schedule of Investments** (unaudited)**WisdomTree Dreyfus South African Rand Fund (SZR)**

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 81.2%</b>		
<b>Treasury Bills - 81.2%</b>		
U.S. Treasury Bills		
0.06%, 6/28/12*	\$ 450,000	\$ 449,979
0.07%, 7/12/12*	3,200,000	3,199,748
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> (Cost: \$3,649,734)		<b>3,649,727</b>
<b>MONEY MARKET FUND - 0.9%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup> (Cost: \$42,631)		
	42,631	<b>42,631</b>
<b>REPURCHASE AGREEMENT - 27.4%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$1,231,939 (fully collateralized by Ginnie Mae, 5.50% due 4/15/24; Market value - \$1,293,530)		
(Cost: \$1,231,933)	1,231,933	<b>1,231,933</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 109.5%</b> (Cost: \$4,924,298) <sup>(b)</sup>		
		<b>4,924,291</b>
Liabilities in Excess of Other Assets - (9.5)%		(428,903)
<b>NET ASSETS - 100.0%</b>		<b>\$ 4,495,388</b>

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

<sup>(a)</sup> Rate shown represents annualized 7-day yield as of May 31, 2012.<sup>(b)</sup> Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

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

May 31, 2012

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES &amp; OBLIGATIONS - 72.3%</b>		
<b>Sovereign Agency - 6.3%</b>		
New South Wales Treasury Corp. 6.00%, 4/01/16, Series 16	5,112,000 AUD	\$ 5,448,015
Queensland Treasury Corp. 7.13%, 9/18/17 6.00%, 7/21/22, Series 22	3,320,000 NZD 13,580,000 AUD	2,887,061 14,880,227
Western Australian Treasury Corp. 7.00%, 4/15/15, Series 15	1,470,000 AUD	1,579,003
<b>Total Sovereign Agency</b>		<b>24,794,306</b>
<b>Sovereign Bonds - 66.0%</b>		
Australian Government Bond 6.25%, 4/15/15, Series 119	1,430,000 AUD	1,545,795
China Government Bond 1.00%, 12/01/13	31,500,000 CNY	4,913,431
3.30%, 10/27/14	17,220,000 CNY	2,802,722
1.80%, 12/01/15	27,000,000 CNY	4,197,934
2.48%, 12/01/20	33,500,000 CNY	5,084,870
2.36%, 8/18/21	15,000,000 CNY	2,242,711
Hong Kong Government Bond 1.69%, 12/22/14	46,000,000 HKD	6,139,806
1.65%, 6/15/15	46,350,000 HKD	6,216,867
1.51%, 2/24/27	42,500,000 HKD	5,798,703
Indonesia Government 11.00%, 12/15/12, Series FR23	96,405,000,000 IDR	10,603,309
11.25%, 5/15/14, Series FR51	45,196,000,000 IDR	5,363,602
7.38%, 9/15/16, Series FR55	144,451,000,000 IDR	16,521,983
12.80%, 6/15/21, Series FR34	26,179,000,000 IDR	3,967,879
Korea Treasury Bond 3.75%, 6/10/13, Series 1306	17,469,900,000 KRW	14,872,040
4.50%, 3/10/15, Series 1503	17,870,000,000 KRW	15,616,328
4.00%, 9/10/15, Series 1509	13,370,000,000 KRW	11,558,635
4.25%, 6/10/21, Series 2106	1,890,000,000 KRW	1,675,910
Malaysian Government 3.21%, 5/31/13, Series 0509	42,530,000 MYR	13,434,103
3.43%, 8/15/14, Series 0211	23,360,000 MYR	7,418,872
3.84%, 8/12/15, Series 0110	27,240,000 MYR	8,760,815
4.01%, 9/15/17, Series 0210	44,580,000 MYR	14,534,324
New Zealand Government 6.50%, 4/15/13, Series 413	3,270,000 NZD	2,546,454
6.00%, 4/15/15, Series 415	12,379,000 NZD	10,270,955
6.00%, 12/15/17, Series 1217	310,000 NZD	271,332
Republic of Philippines 6.25%, 1/27/14, Series 5-67	69,970,000 PHP	1,695,331
7.00%, 1/27/16, Series 7-48	56,820,000 PHP	1,434,280
4.95%, 1/15/21	619,000,000 PHP	14,842,583
8.00%, 7/19/31, Series 2017	150,000,000 PHP	4,220,470

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Singapore Government Bond		
1.63%, 4/01/13	1,922,000 SGD	1,508,081
2.25%, 6/01/21	10,690,000 SGD	8,865,678
3.00%, 9/01/24	10,000,000 SGD	8,685,230
Thailand Government Bond		
5.25%, 7/13/13	366,800,000 THB	11,785,642
5.25%, 5/12/14	350,000,000 THB	11,401,650
3.13%, 12/11/15	194,699,000 THB	6,058,043
4.13%, 11/18/16	128,060,000 THB	4,130,854
2.80%, 10/10/17	317,595,000 THB	9,621,676
<b>Total Sovereign Bonds</b>		<b>260,608,898</b>

<b>TOTAL FOREIGN GOVERNMENT AGENCIES &amp; OBLIGATIONS</b> (Cost: \$298,219,179)		<b>285,403,204</b>
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**SUPRANATIONAL BONDS - 14.1%**

**Banks - 14.1%**

Asian Development Bank		
5.50%, 2/15/16	6,540,000 AUD	6,809,972
2.85%, 10/21/20	14,500,000 CNY	2,285,647
Eurofima		
5.63%, 10/24/16	2,270,000 AUD	2,299,797
European Bank for Reconstruction & Development		
5.25%, 8/15/12	192,100,000 INR	3,394,910
6.75%, 2/19/13	61,130,000,000 IDR	6,419,300
5.25%, 6/06/14	185,950,000 INR	3,259,187
Inter-American Development Bank		
2.50%, 3/11/13	293,000,000 INR	5,033,292
4.75%, 1/10/14	574,650,000 INR	9,955,518
6.25%, 6/22/16	1,360,000 NZD	1,145,788
International Bank for Reconstruction & Development		
5.38%, 12/15/14	5,010,000 NZD	4,011,150
International Finance Corp.		
5.75%, 6/24/14	5,256,000 AUD	5,371,971
1.80%, 1/27/16	5,000,000 CNY	771,183
Nordic Investment Bank		
6.00%, 4/06/15	4,900,000 AUD	5,056,033

<b>TOTAL SUPRANATIONAL BONDS</b> (Cost: \$63,723,263)		<b>55,813,748</b>
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**MONEY MARKET FUND - 0.8%**

Dreyfus Institutional Preferred Money Market Fund, 0.18% <sup>(a)</sup> (Cost: \$3,073,025)	3,073,025	<b>3,073,025</b>
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**REPURCHASE AGREEMENT - 10.8%**

Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$42,494,929 (fully collateralized by Ginnie Mae, 5.00% due 9/20/40; Market value - \$44,619,428)		
(Cost: \$42,494,693)	42,494,693	<b>42,494,693</b>

<b>TOTAL INVESTMENTS IN SECURITIES - 98.0%</b> (Cost: \$407,510,160) <sup>(b)</sup>		<b>386,784,670</b>
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Cash, Foreign Currency and Other Assets in Excess of Liabilities - 2.0%		7,891,637
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**NET ASSETS - 100.0%**

**\$ 394,676,307**

*See Notes to Schedule of Investments.*

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

**WisdomTree Asia Local Debt Fund (ALD)**

May 31, 2012

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

AUD - Australia dollar  
CNY - Chinese yuan  
HKD - Hong Kong dollar  
IDR - Indonesia rupiah  
INR - India rupee  
KRW - South Korean won  
MYR - Malaysian ringgit  
NZD - New Zealand dollar  
PHP - Philippines peso  
SGD - Singapore dollar  
THB - Thai baht

- (a) Rate shown represents annualized 7-day yield as of May 31, 2012.  
(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*



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

May 31, 2012

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES &amp; OBLIGATIONS - 70.1%</b>		
<b>Municipal - 1.5%</b>		
Australian Capital Territory 5.50%, 6/07/18	550,000 AUD	\$ 579,462
<b>Sovereign Agency - 35.2%</b>		
Export Development Canada 5.75%, 2/11/14	800,000 AUD	808,853
5.25%, 8/10/15	690,000 AUD	707,914
New South Wales Treasury Corp. 5.50%, 8/01/14, Series 14	690,000 AUD	708,302
6.00%, 4/01/15, Series 15	150,000 AUD	156,876
5.50%, 3/01/17, Series 17	690,000 AUD	739,394
6.00%, 2/01/18, Series 18	120,000 AUD	130,632
Northern Territory Treasury Corp. 5.75%, 7/14/14	500,000 AUD	509,277
6.25%, 10/20/15	500,000 AUD	528,833
Queensland Treasury Corp. 6.00%, 8/14/13, Series 13	150,000 AUD	150,884
5.75%, 11/21/14, Series 14	250,000 AUD	256,940
6.00%, 10/21/15, Series 15	200,000 AUD	210,070
6.00%, 4/21/16, Series 16	800,000 AUD	845,322
6.00%, 9/14/17, Series 17	640,000 AUD	700,807
South Australian Government Financing Authority 6.00%, 5/15/13, Series 13	575,000 AUD	573,758
5.75%, 4/20/15, Series 15	1,350,000 AUD	1,397,559
Tasmanian Public Finance 6.50%, 5/15/13, Series 13	575,000 AUD	576,045
5.50%, 6/23/14, Series 14	720,000 AUD	730,882
6.50%, 4/15/15, Series 15	500,000 AUD	526,967
Treasury Corp. of Victoria 5.75%, 11/15/16, Series 1116	890,000 AUD	951,452
5.50%, 11/15/18, Series 1118	540,000 AUD	579,688
Western Australia Treasury Corp. 5.50%, 4/23/14, Series 14	800,000 AUD	811,582
7.00%, 4/15/15, Series 15	540,000 AUD	580,042
6.00%, 10/16/23, Series 23	200,000 AUD	228,144
<b>Total Sovereign Agency</b>		<b>13,410,223</b>
<b>Sovereign Bonds - 33.4%</b>		
Australian Government Bond 4.75%, 6/15/16, Series 130	700,000 AUD	745,419
4.25%, 7/21/17, Series 135	1,675,000 AUD	1,770,373
5.50%, 1/21/18, Series 132	1,600,000 AUD	1,797,587
5.25%, 3/15/19, Series 122	800,000 AUD	904,223
4.50%, 4/15/20, Series 126	1,025,000 AUD	1,119,033
5.75%, 5/15/21, Series 124	1,050,000 AUD	1,253,392

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5.50%, 4/21/23, Series 133 New Zealand Government Bond	950,000 AUD	1,132,652
6.00%, 4/15/15, Series 415	520,000 NZD	431,448
6.00%, 12/15/17, Series 1217	1,730,000 NZD	1,514,206
5.00%, 3/15/19, Series 319	890,000 NZD	749,244
6.00%, 5/15/21, Series 521	710,000 NZD	644,622
5.50%, 4/15/23, Series 423	750,000 NZD	667,537

**Total Sovereign Bonds** **12,729,736**

**TOTAL FOREIGN GOVERNMENT AGENCIES & OBLIGATIONS**  
(Cost: \$27,227,482) **26,719,421**

**SUPRANATIONAL BONDS - 27.9%**

**Banks - 27.9%**

<b>Asian Development Bank</b>		
5.25%, 5/13/14	650,000 AUD	657,107
6.00%, 1/20/15	700,000 AUD	728,303
5.50%, 2/15/16	200,000 AUD	208,256
6.00%, 2/22/18	200,000 AUD	217,400
<b>Council of Europe Development Bank</b>		
5.75%, 9/16/14	550,000 AUD	555,022
5.63%, 12/14/15	300,000 AUD	304,529
<b>European Investment Bank</b>		
5.38%, 5/20/14	840,000 AUD	838,273
6.50%, 9/10/14	182,000 NZD	145,955
6.13%, 1/23/17	240,000 AUD	246,226
<b>Inter-American Development Bank</b>		
5.50%, 5/29/13	870,000 AUD	864,888
6.00%, 5/25/16	760,000 AUD	807,035
<b>International Bank for Reconstruction &amp; Development</b>		
5.50%, 10/21/14	810,000 AUD	829,426
<b>International Finance Corp.</b>		
5.75%, 6/24/14	640,000 AUD	654,121
5.75%, 3/16/15	350,000 AUD	362,848
<b>Kreditanstalt Fuer Wiederaufbau</b>		
6.00%, 1/29/15	380,000 AUD	392,817
6.38%, 2/17/15	400,000 NZD	327,201
5.75%, 5/13/15	150,000 AUD	154,746
6.25%, 12/04/19	300,000 AUD	325,522
<b>Landwirtschaftliche Rentenbank</b>		
6.00%, 7/15/14	220,000 AUD	224,290
5.75%, 7/15/15	250,000 AUD	256,581
6.50%, 4/12/17	150,000 AUD	160,402
<b>Nordic Investment Bank</b>		
6.00%, 8/20/14	600,000 AUD	613,886
6.00%, 4/06/15	740,000 AUD	763,564

**TOTAL SUPRANATIONAL BONDS**  
(Cost: \$11,173,744) **10,638,398**

**MONEY MARKET FUND - 0.0%**

Invesco Treasury Fund Private Class, 0.02% <sup>(a)</sup> (Cost: \$13,629)	13,629	<b>13,629</b>
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**TOTAL INVESTMENTS IN SECURITIES - 98.0%**  
(Cost: \$38,414,855)<sup>(b)</sup> **37,371,448**

Foreign Currency and Other Assets in Excess of Liabilities - 2.0% 761,372

**NET ASSETS - 100.0%** **\$ 38,132,820**

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

AUD - Australia dollar  
NZD - New Zealand dollar

Less than 0.05%.

- (a) Rate shown represents annualized 7-day yield as of May 31, 2012.
- (b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

*See Notes to Schedule of Investments.*

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

May 31, 2012

Investments	Principal Amount	Value
<b>FOREIGN CORPORATE BONDS - 94.8%</b>		
<b>Banks - 3.3%</b>		
Shinhan Bank, Private Placement 4.38%, 7/27/17 <sup>(e)</sup>	\$ 1,827,000	\$ 1,906,202
<b>Building Materials - 2.5%</b>		
Cemex Finance LLC 9.50%, 12/14/16	1,572,000	1,446,240
<b>Cellular Telecommunications - 2.4%</b>		
Digicel Group Ltd. 8.88%, 1/15/15	1,414,000	1,398,093
<b>Electric - 6.5%</b>		
Centrais Eletricas Brasileiras SA 5.75%, 10/27/21	1,859,000	1,979,835
Empresa de Energia de Bogota SA ESP 6.13%, 11/10/21	1,782,000	1,853,280
<b>Total Electric</b>		<b>3,833,115</b>
<b>Engineering &amp; Construction - 3.2%</b>		
Odebrecht Finance Ltd. 6.00%, 4/05/23	1,830,000	1,891,762
<b>Food - 2.5%</b>		
Grupo Bimbo SAB de CV 4.50%, 1/25/22	1,408,000	1,486,271
<b>Holding Companies-Diversified - 7.5%</b>		
Hutchison Whampoa International 11 Ltd. 4.63%, 1/13/22	3,155,000	3,252,440
Noble Group Ltd. 6.75%, 1/29/20	1,203,000	1,145,858
<b>Total Holding Companies - Diversified</b>		<b>4,398,298</b>
<b>Iron/Steel - 10.1%</b>		
CSN Resources S.A. 6.50%, 7/21/20	1,059,000	1,122,540
Evraz Group SA 6.75%, 4/27/18	1,976,000	1,840,150
POSCO 5.25%, 4/14/21	1,779,000	1,939,555
Severstal OAO Via Steel Capital S.A. 6.70%, 10/25/17	1,062,000	1,038,105

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<b>Total Iron/Steel</b>		<b>5,940,350</b>
<b>Metal-Diversified - 2.8%</b>		
Vedanta Resources PLC		
8.25%, 6/07/21	1,878,000	<b>1,629,165</b>
<b>Mining - 6.2%</b>		
Vale Overseas Ltd.		
4.38%, 1/11/22	2,484,000	2,488,695
Volcan Compania Minera S.A.A., Private Placement		
5.38%, 2/02/22 <sup>(c)</sup>	1,126,000	1,145,705
<b>Total Mining</b>		<b>3,634,400</b>
<b>Oil &amp; Gas - 34.8%</b>		
Ecopetrol S.A.		
7.63%, 7/23/19	1,425,000	1,767,000
Gazprom OAO Via GAZ Capital S.A.		
4.95%, 5/23/16	1,731,000	1,781,363
KazMunayGas National Co.		
6.38%, 4/09/21	1,827,000	1,938,904
LUKOIL International Finance B.V.		
6.13%, 11/09/20	1,798,000	1,847,445
Petrobras International Finance Co.		
5.38%, 1/27/21	3,697,000	3,964,570
Petroleos de Venezuela S.A.		
8.50%, 11/02/17	1,668,200	1,324,134
Petroleos Mexicanos		
5.50%, 1/21/21	3,729,000	4,120,545
PT Pertamina (Persero)		
5.25%, 5/23/21	1,910,000	1,890,900
TNK-BP Finance S.A.		
7.25%, 2/02/20	1,558,000	1,731,328
<b>Total Oil &amp; Gas</b>		<b>20,366,189</b>
<b>Specialty Chemicals - 3.1%</b>		
Braskem Finance Ltd.		
5.75%, 4/15/21	1,798,000	<b>1,800,247</b>
<b>Telecommunication - 9.9%</b>		
Oi SA, Private Placement		
5.75%, 2/10/22 <sup>(c)</sup>	1,846,000	1,809,080
Qtel International Finance Ltd.		
4.75%, 2/16/21 <sup>(a)</sup>	2,006,000	2,101,285
VimpelCom Holdings B.V.		
7.50%, 3/01/22 <sup>(a)</sup>	2,102,000	1,891,800
<b>Total Telecommunication</b>		<b>5,802,165</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b>		
(Cost: \$57,061,721)		<b>55,532,497</b>
<b>FOREIGN GOVERNMENT AGENCIES &amp; OBLIGATIONS - 3.3%</b>		
<b>Sovereign Agency - 3.3%</b>		
MDC-Gmtm B.V.		
5.50%, 4/20/21	1,776,000	<b>1,929,180</b>
(Cost: \$1,880,174)		

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**INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 6.9%**

Dreyfus Institutional Preferred Money Market Fund 0.18% <sup>(b)</sup>		
(Cost: \$4,067,200) <sup>(c)</sup>	4,067,200	<b>4,067,200</b>

**TOTAL INVESTMENTS IN SECURITIES - 105.0%**

(Cost: \$63,009,095) <sup>(d)</sup>		<b>61,528,877</b>
Liabilities in Excess of Cash and Other Assets - (5.0)%		(2,954,242)

**NET ASSETS - 100.0%**

**\$ 58,574,635**

(a) Security, or portion thereof, was on loan at May 31, 2012.

(b) Rate shown represents annualized 7-day yield as of May 31, 2012.

(c) At May 31, 2012, the total market value of the Fund's securities on loan was \$3,895,000 and the total market value of the collateral held by the Fund was \$4,067,200.

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

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

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited)

## WisdomTree Emerging Markets Local Debt Fund (ELD)

May 31, 2012

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT OBLIGATIONS - 81.7%</b>		
<b>Sovereign Bonds - 81.7%</b>		
<b>China Government Bond</b>		
1.00%, 12/01/13	43,000,000 CNY	\$ 6,707,224
3.30%, 10/27/14	25,740,000 CNY	4,189,434
1.80%, 12/01/15	109,000,000 CNY	16,947,216
2.48%, 12/01/20	50,500,000 CNY	7,665,252
2.36%, 8/18/21	21,000,000 CNY	3,139,795
<b>Federal Republic of Brazil</b>		
12.50%, 1/05/16 <sup>(a)</sup>	61,489,000 BRL	36,310,308
12.50%, 1/05/22	27,130,000 BRL	18,098,733
10.25%, 1/10/28	55,779,000 BRL	33,696,453
<b>Indonesia Government</b>		
12.50%, 3/15/13, Series FR33	34,167,000,000 IDR	3,848,429
11.00%, 10/15/14, Series FR26	75,811,000,000 IDR	9,116,386
9.50%, 6/15/15, Series FR27	148,891,000,000 IDR	17,678,510
10.75%, 5/15/16, Series FR30	53,118,000,000 IDR	6,697,632
7.38%, 9/15/16, Series FR55	143,000,000,000 IDR	16,356,021
10.00%, 7/15/17, Series FR28	50,000,000,000 IDR	6,321,053
11.00%, 11/15/20, Series FR31	105,372,000,000 IDR	14,499,613
8.25%, 7/15/21, Series FR53	103,330,000,000 IDR	12,287,432
8.38%, 9/15/26, Series FR56	196,988,000,000 IDR	23,720,561
8.25%, 6/15/32, Series FR58	62,207,000,000 IDR	7,321,354
<b>Korea Treasury Bond</b>		
3.75%, 6/10/13, Series 1306	17,030,000,000 KRW	14,497,555
4.50%, 3/10/15, Series 1503	18,322,260,000 KRW	16,011,552
5.00%, 6/10/20, Series 2006	24,039,220,000 KRW	22,341,392
<b>Malaysian Government</b>		
3.43%, 8/15/14, Series 0211	72,403,000 MYR	22,994,376
3.84%, 8/12/15, Series 0110	71,163,000 MYR	22,887,147
3.81%, 2/15/17, Series 0207	41,190,000 MYR	13,303,873
4.01%, 9/15/17, Series 0210	90,070,000 MYR	29,365,333
4.38%, 11/29/19, Series 0902	92,242,000 MYR	30,793,632
<b>Mexican Bonos Desarr</b>		
9.50%, 12/18/14, Series MI10	256,349,000 MXN	19,921,189
7.75%, 12/14/17, Series M10	242,147,000 MXN	18,962,742
8.50%, 12/13/18, Series M10	248,964,000 MXN	20,381,533
6.50%, 6/10/21, Series M	67,140,000 MXN	4,867,815
<b>Nota do Tesouro Nacional</b>		
10.00%, 1/01/13	6,390,000 BRL	3,192,456
10.00%, 1/01/21	800,000 BRL	394,997
<b>Poland Government Bond</b>		
5.75%, 4/25/14, Series 0414	80,790,000 PLN	23,089,616
5.50%, 10/25/19, Series 1019	52,228,000 PLN	14,890,248
5.25%, 10/25/20, Series 1020	69,539,000 PLN	19,385,293
5.75%, 9/23/22, Series 0922	65,208,000 PLN	18,729,439
<b>Republic of Chile</b>		
5.50%, 8/05/20	19,046,500,000 CLP	38,875,558
<b>Republic of Colombia</b>		

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12.00%, 10/22/15	27,189,000,000 COP	18,202,485
7.75%, 4/14/21	33,664,000,000 COP	22,170,786
Republic of Peru		
9.91%, 5/05/15	28,820,000 PEN	12,413,133
8.60%, 8/12/17	8,822,000 PEN	3,876,763
7.84%, 8/12/20	36,210,000 PEN	15,621,494
8.20%, 8/12/26	6,490,000 PEN	3,001,954
6.95%, 8/12/31	15,060,000 PEN	6,097,382
Republic of Philippines		
7.88%, 2/19/19, Series 1048	260,400,000 PHP	6,923,420
4.95%, 1/15/21	1,099,000,000 PHP	26,352,178
7.63%, 9/29/36, Series 25-9	319,500,000 PHP	8,629,291
Republic of South Africa		
8.25%, 9/15/17, Series R203	109,310,000 ZAR	13,476,872
7.25%, 1/15/20, Series R207	120,601,000 ZAR	13,795,237
10.50%, 12/21/26, Series R186	175,400,000 ZAR	24,156,985
Russian Foreign Bond		
7.85%, 3/10/18 <sup>(a)</sup>	1,440,000,000 RUB	44,305,376
Thailand Government Bond		
5.25%, 5/12/14	343,730,000 THB	11,197,398
3.13%, 12/11/15	351,770,000 THB	10,945,293
4.13%, 11/18/16	421,430,000 THB	13,594,141
2.80%, 10/10/17	387,840,000 THB	11,749,778
5.13%, 3/13/18	667,385,000 THB	22,646,661
Turkey Government Bond		
10.00%, 6/17/15	35,772,000 TRY	19,684,053
9.00%, 1/27/16	14,666,000 TRY	7,873,438
10.50%, 1/15/20	40,322,000 TRY	23,383,147

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$1,013,943,819)

**939,584,417**

**SUPRANATIONAL BONDS - 13.5%**

**Banks - 13.5%**

Asian Development Bank		
9.25%, 4/30/13	14,180,000 BRL	7,227,165
6.55%, 1/28/15	43,850,000 MXN	3,208,473
European Bank for Reconstruction & Development		
8.00%, 2/18/13	51,060,000 ZAR	6,055,608
6.50%, 2/09/15	59,610,000 RUB	1,753,689
6.75%, 5/12/17	236,850,000 RUB	6,770,124
European Investment Bank		
6.25%, 3/11/13	151,900,000 RUB	4,493,872
10.00%, 9/10/13	2,325,000 TRY	1,273,127
8.00%, 10/21/13	38,630,000 ZAR	4,634,729
8.50%, 11/04/14	77,155,000 ZAR	9,485,551
9.63%, 4/01/15	10,085,000 TRY	5,643,163
6.50%, 12/15/15	88,150,000 RUB	2,572,739
14.00%, 7/05/16	5,210,000 TRY	3,321,160
6.50%, 9/30/16	147,900,000 RUB	4,307,542
Inter-American Development Bank		
9.50%, 1/06/14	5,980,000 BRL	3,131,473
8.00%, 1/26/16	21,632,000 MXN	1,693,907
7.50%, 12/05/24	167,197,000 MXN	12,592,614
International Bank for Reconstruction & Development		
3.25%, 1/24/13	758,000,000 CLP	1,444,413
5.00%, 7/01/13	77,475,000 MXN	5,472,619
6.50%, 9/11/13	180,025,000 MXN	13,002,092
4.88%, 9/16/13	41,650,000 RUB	1,208,440
6.25%, 12/11/13	262,550,000 RUB	7,789,896
5.25%, 11/24/14	41,550,000 RUB	1,187,840



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8.75%, 3/01/17	30,680,000 ZAR	3,942,369
7.50%, 3/05/20	48,295,000 MXN	3,782,007
International Finance Corp.		
11.25%, 7/17/12	29,280,000 TRY	15,761,947
9.25%, 9/16/13	12,965,000 BRL	6,691,200
8.25%, 1/15/14	8,210,000 BRL	4,201,577
7.38%, 3/04/15	11,490,000 ZAR	1,422,484
6.00%, 1/28/16	128,810,000 MXN	9,476,768
Nordic Investment Bank		
10.00%, 5/14/13	4,085,000 BRL	2,101,393
<b>TOTAL SUPRANATIONAL BONDS</b>		<b>155,649,981</b>
(Cost: \$181,603,591)		

*See Notes to Schedule of Investments.*

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

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

May 31, 2012

Investments	Principal Amount	Value
<b>MONEY MARKET FUND - 0.4%</b>		
Invesco Treasury Fund Private Class, 0.02% <sup>(b)</sup> (Cost: \$5,230,497)	\$ 5,230,497	\$ 5,230,497
<b>REPURCHASE AGREEMENT - 2.3%</b>		
Citigroup, Inc. tri-party repurchase agreement dated 5/31/12, 0.20% due 6/01/12; Proceeds at maturity - \$26,028,444 (fully collateralized by Ginnie Mae, 5.00% due 7/20/41; Marketvalue - \$27,329,715)  (Cost: \$26,028,300)	26,028,300	26,028,300
<b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 4.5%</b>		
Dreyfus Institutional Preferred Money Market Fund, 0.18% <sup>(b)</sup> (Cost: \$51,979,020) <sup>(c)</sup>	51,979,020	51,979,020
<b>TOTAL INVESTMENTS IN SECURITIES - 102.4%</b> (Cost: \$1,278,785,227) <sup>(d)</sup>		<b>1,178,472,215</b>
Liabilities in Excess of Cash, Foreign Currency and Other Assets - (2.4)%		(27,972,819)
<b>NET ASSETS - 100.0%</b>		<b>\$ 1,150,499,396</b>

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

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

(a) Security, or portion thereof, was on loan at May 31, 2012.

(b) Rate shown represents annualized 7-day yield as of May 31, 2012.

(c)

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At May 31, 2012, the total market value of the Fund's securities on loan was \$43,938,920 and the total market value of the collateral held by the Fund was \$51,979,020.

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

*See Notes to Schedule of Investments.*

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

May 31, 2012

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES &amp; OBLIGATIONS - 69.3%</b>		
<b>Sovereign Agency - 4.6%</b>		
European Financial Stability Facility 2.75%, 7/18/16	145,000 EUR	\$ 190,312
<b>Sovereign Bonds - 64.7%</b>		
Belgium Kingdom		
3.50%, 6/28/17, Series 63	50,000 EUR	66,026
4.00%, 3/28/19, Series 55	37,000 EUR	50,129
3.75%, 9/28/20, Series 58	50,000 EUR	66,739
Bundesrepublik Deutschland		
6.00%, 6/20/16, Series 86	15,000 EUR	22,806
2.25%, 9/04/20	90,000 EUR	122,732
3.25%, 7/04/21	90,000 EUR	132,611
4.75%, 7/04/28, Series 98	135,000 EUR	236,254
European Union		
3.38%, 5/10/19	145,000 EUR	199,069
Finnish Government Bond		
3.38%, 4/15/20	45,000 EUR	63,964
3.50%, 4/15/21	45,000 EUR	64,757
4.00%, 7/04/25	40,000 EUR	61,586
France Government Bond OAT		
4.00%, 4/25/18	165,000 EUR	232,819
4.25%, 4/25/19	150,000 EUR	215,295
3.50%, 4/25/20	65,000 EUR	89,199
Kingdom of Denmark		
3.13%, 3/17/14	70,000 EUR	90,743
1.75%, 10/05/15	70,000 EUR	89,873
Kingdom of Sweden		
0.88%, 9/02/13	70,000 EUR	87,349
3.13%, 5/07/14	70,000 EUR	91,377
Luxembourg Government Bond		
3.75%, 12/04/13	60,000 EUR	77,759
3.38%, 5/18/20	65,000 EUR	91,521
Netherlands Government Bond		
4.50%, 7/15/17	130,000 EUR	189,282
4.00%, 7/15/18	60,000 EUR	86,809
3.50%, 7/15/20	20,000 EUR	28,742
5.50%, 1/15/28	40,000 EUR	72,988
Republic of Austria		
3.50%, 7/15/15	40,000 EUR	53,705
4.65%, 1/15/18, Series 2	45,000 EUR	65,104
3.90%, 7/15/20	45,000 EUR	63,870
<b>Total Sovereign Bonds</b>		<b>2,713,108</b>
<b>TOTAL FOREIGN GOVERNMENT AGENCIES &amp; OBLIGATIONS</b> (Cost: \$3,033,877)		<b>2,903,420</b>

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<b>SUPRANATIONAL BONDS - 27.4%</b>		
<b>Banks - 27.4%</b>		
Council of Europe Development Bank		
3.00%, 7/13/20	130,000 EUR	172,096
Eurofima		
4.00%, 10/27/21	95,000 EUR	135,152
European Investment Bank		
3.63%, 10/15/13	130,000 EUR	167,808
International Bank for Reconstruction & Development		
3.88%, 5/20/19	132,000 EUR	191,100
Kreditanstalt Fuer Wiederaufbau		
4.13%, 7/04/17	30,000 EUR	43,121
5.50%, 1/22/18, Series 213	45,000 EUR	68,686
Landwirtschaftliche Rentenbank		
3.75%, 2/11/16	135,000 EUR	184,552
Nordic Investment Bank		
3.00%, 4/08/14	145,000 EUR	187,892
<b>TOTAL SUPRANATIONAL BONDS</b>		<b>1,150,407</b>
(Cost: \$1,236,339)		
<b>TOTAL INVESTMENTS IN SECURITIES - 96.7%</b>		
(Cost: \$4,270,216) <sup>(a)</sup>		<b>4,053,827</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 3.3%		139,342
<b>NET ASSETS - 100.0%</b>		<b>\$ 4,193,169</b>

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

EUR - Euro

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

*See Notes to Schedule of Investments.*

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

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 46.1%</b>		
<b>Treasury Bills - 21.6%</b>		
0.10%, 6/21/12*(a)	\$ 11,000	\$ 11,000
0.05%, 7/05/12*	600,000	599,969
0.07%, 7/12/12*	400,000	399,969
<b>Total Treasury Bills</b>		<b>1,010,938</b>
<b>Treasury Bond - 6.3%</b>		
U.S. Treasury Inflation Indexed Bond		
2.38%, 1/15/25	180,000	<b>292,502</b>
<b>Treasury Notes - 18.2%</b>		
U.S. Treasury Inflation Indexed Notes		
2.13%, 1/15/19	210,000	271,944
1.38%, 1/15/20	230,000	286,716
1.13%, 1/15/21	240,000	292,433
<b>Total Treasury Notes</b>		<b>851,093</b>
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$2,044,978)		<b>2,154,533</b>
<b>FOREIGN GOVERNMENT OBLIGATIONS - 35.8%</b>		
<b>Sovereign Bonds - 35.8%</b>		
Australian Index Linked Bond		
4.00%, 8/20/20, Series 20CI	120,000 AUD	227,958
Canadian Government Real Return Index Linked Bond		
4.25%, 12/01/26, Series VS05	76,214 CAD	119,694
3.00%, 12/01/36	59,082 CAD	94,734
France Government Index Linked Bond		
1.60%, 7/25/15, Series OATe	55,000 EUR	84,721
2.10%, 7/25/23, Series OATi	70,000 EUR	106,628
Mexican Udibonos		
4.00%, 6/13/19	1,232,724 MXN	99,494
4.50%, 12/04/25	1,185,312 MXN	102,659
Republic of South Africa Index Linked Bond		
2.50%, 1/31/17, Series R211	823,750 ZAR	103,986
5.50%, 12/07/23, Series R197	708,589 ZAR	112,956
Swedish Government Index Linked Bond		
4.00%, 12/01/20, Series 3102	840,000 SEK	198,953
Turkey Government Index Linked Bond		
4.50%, 2/11/15	179,411 TRY	100,649
4.00%, 4/01/20	186,305 TRY	104,466
U.K. Treasury Index Linked Gilt		

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1.25%, 11/22/27	50,000 GBP	120,122
1.25%, 11/22/32	45,000 GBP	99,208

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$1,734,127)		<b>1,676,228</b>
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**SUPRANATIONAL BOND - 3.9%**

**Bank - 3.9%**

Morgan Stanley, Inflation Linked, Private Placement 5.40%, 5/15/15 <sup>(b)</sup> (Cost: \$220,992)	350,000 BRL	<b>185,181</b>
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**MONEY MARKET FUND - 12.6%**

Dreyfus Institutional Preferred Money Market Fund, 0.18% <sup>(c)</sup> (Cost: \$587,876)	587,876	<b>587,876</b>
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**TOTAL INVESTMENTS IN SECURITIES - 98.4%**

(Cost: \$4,587,973) <sup>(d)</sup>		<b>4,603,818</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 1.6%		73,752

**NET ASSETS - 100.0%** **\$ 4,677,570**

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

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

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

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

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

(c) Rate shown represents annualized 7-day yield as of May 31, 2012.

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

*See Notes to Schedule of Investments.*

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

May 31, 2012

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 86.9%</b>		
<b>Treasury Bills - 86.9%</b>		
U.S. Treasury Bills		
0.09%, 6/14/12*	\$ 6,000,000	\$ 5,999,852
0.09%, 6/21/12*(a)	4,755,000	4,754,847
0.06%, 7/05/12*	166,500,000	166,491,403
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$177,245,983)		<b>177,246,102</b>
<b>MONEY MARKET FUND -11.5%</b>		
Dreyfus Institutional Preferred Money Market Fund, 0.18% <sup>(b)</sup>		
(Cost: \$23,391,617)	23,391,617	<b>23,391,617</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 98.4%</b>		
(Cost: \$200,637,600) <sup>(c)</sup>		<b>200,637,719</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 1.6%		3,336,053
<b>NET ASSETS - 100.0%</b>		<b>\$ 203,973,772</b>

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

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

(b) Rate shown represents annualized 7-day yield as of May 31, 2012.

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

*See Notes to Schedule of Investments.*



**Notes to Schedule of Investments** (unaudited)**1. ORGANIZATION**

WisdomTree Trust (the Trust) is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company. The Trust was established as a Delaware statutory trust pursuant to a Trust Instrument dated December 15, 2005. As of May 31, 2012, the Trust offered 48 investment funds (each a Fund, collectively, the Funds). These notes relate only to Funds listed in the table below:

<b>Fund Name</b>	<b>Commencement of Operations</b>
WisdomTree Dreyfus Brazilian Real Fund ( Brazilian Real Fund )	May 14, 2008
WisdomTree Dreyfus Chinese Yuan Fund ( Chinese Yuan Fund )	May 14, 2008
WisdomTree Dreyfus Commodity Currency Fund ( Commodity Currency Fund )	September 24, 2010
WisdomTree Dreyfus Emerging Currency Fund ( Emerging Currency Fund )	May 6, 2009
WisdomTree Dreyfus Indian Rupee Fund ( Indian Rupee Fund )	May 14, 2008
WisdomTree Dreyfus Japanese Yen Fund ( Japanese Yen Fund )	May 21, 2008
WisdomTree Dreyfus South African Rand Fund ( South African Rand Fund )	June 25, 2008
WisdomTree Asia Local Debt Fund ( Asia Local Debt Fund )	March 17, 2011
WisdomTree Australia & New Zealand Debt Fund ( Australia & New Zealand Debt Fund )	June 25, 2008
WisdomTree Emerging Markets Corporate Bond Fund ( Emerging Markets Corporate Bond Fund )	March 8, 2012
WisdomTree Emerging Markets Local Debt Fund ( Emerging Markets Local Debt Fund )	August 9, 2010
WisdomTree Euro Debt Fund ( Euro Debt Fund )	May 14, 2008
WisdomTree Global Real Return Fund ( Global Real Return Fund ) (consolidated)	July 14, 2011
WisdomTree Managed Futures Strategy Fund ( Managed Futures Strategy Fund ) (consolidated)	January 5, 2011

**CONSOLIDATION OF SUBSIDIARIES**

The schedule of investments of the Managed Futures Strategy Fund and Global Real Return Fund each includes the investments of a wholly-owned and controlled Cayman Islands subsidiary (each, the Subsidiary, collectively, the Subsidiaries). For the Managed Futures Strategy Fund and Global Real Return Fund, the accompanying schedule of investments reflect the investments of each Fund on a consolidated basis with its respective Subsidiary. All intercompany transactions have been eliminated in consolidation. Each Fund seeks to gain exposure to commodity markets, in whole or in part, through investments in its Subsidiary. Each Fund's investment in its Subsidiary may not exceed 25% of the Fund's total assets at the end of each fiscal quarter.

**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.

**Guarantees** - 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 expect the risk of loss to be remote. Therefore, no liabilities have been recorded in connection with these indemnifications.

**Investment Valuation** - The net asset value ( NAV ) of each Fund's shares is calculated each day the national securities exchanges are open for trading as of the close of regular trading on the New York Stock Exchange, generally 4:00 p.m. New York time. NAV per share is calculated by dividing a Fund's net assets by the number of Fund shares outstanding. In calculating each Fund's NAV, investments are valued under policies approved by the Board of Trustees. Fixed income securities generally are valued at current market quotations or mean prices obtained from dealers or independent pricing services. Dealers or independent pricing services, in determining the value of securities may consider such factors as recent transactions, indications from dealers, yields and prices on



**Notes to Schedule of Investments** (unaudited)(continued)

similar securities, and market sentiment for the type of security. Futures contracts generally are valued at settlement price on the primary exchange on which they trade. Swaps are generally valued on the basis of broker dealer quotations or independent pricing services. Short-term debt securities with remaining maturities of 60 days or less generally are valued on the basis of amortized cost, which approximates fair value. 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.

Forward foreign currency contracts generally are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time for Europe and the Americas, and Tullett Prebon closing spot and forward rates as of 2:00 p.m. Singapore time for Asia. 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 will be valued in accordance with the Fund's pricing policy and procedures approved by the Board of Trustees. For these purposes, a price based on amortized cost is considered a market valuation. In addition, securities may be valued using fair value pricing and 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. Each Fund may invest in money market funds which are valued at such money market fund's NAV per share.

**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 to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classifications of fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk - for example, the risk inherent in a particular valuation technique used to measure fair value (such as a pricing model) and/or the risk inherent in the inputs to the valuation technique. Inputs may be observable or unobservable. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical securities

Level 2 other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including each Fund's assumptions in determining the fair value of 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; (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 inputs or methodology used for valuation are not necessarily an indication of the risk associated with investing in those investments.

**Notes to Schedule of Investments** (unaudited)(continued)

The valuation techniques and significant inputs used in determining the fair market values of financial instruments are as follows:

Financial instruments are valued by 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 service providers' internal models 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. Securities that use similar valuation techniques and inputs as described above are categorized as Level 2 of the fair value hierarchy. Short-term investments having a maturity of 60 days or less are generally valued at amortized cost which approximates fair market value. These investments are categorized as Level 2 of the fair value hierarchy. Over-the-counter financial derivative instruments, such as forward foreign currency contracts or swaps agreements, derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. These contracts are normally valued on the basis of broker dealer quotations or pricing service providers. Depending on the product and the terms of the transaction, the value of the financial derivative contracts can be estimated by a 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, spreads, interest rates, curves, dividends and exchange rates. Financial derivatives that use similar valuation techniques and inputs as described above are categorized as Level 2 of the fair value hierarchy.

In the event that a financial instrument cannot be valued based upon a price from a national securities exchange, pricing service provider or broker quotation, or such prices are deemed to not reflect current market value, WTAM 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. Determination of this value may include significant unobservable inputs and therefore would be reflected as Level 3 of the fair value hierarchy.

The following is a summary of the inputs used as of May 31, 2012 in valuing each Fund's assets carried at fair value:

<b>Brazilian Real Fund</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
<b>Investments in Securities</b>			
Money Market Fund	\$	\$ 51,575	\$
Repurchase Agreement		10,234,631	
U.S. Government Obligations		64,447,501	
<b>Total</b>		<b>74,733,707</b>	
Unrealized Appreciation on Forward Foreign Currency Contracts		344,430	
Unrealized Depreciation on Forward Foreign Currency Contracts		(6,530,826)	
<b>Total - Net</b>	<b>\$</b>	<b>\$ 68,547,311</b>	<b>\$</b>