

WisdomTree Trust  
Form N-Q  
July 28, 2017

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**

**MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-21864

WisdomTree Trust

(Exact name of registrant as specified in charter)

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

New York, NY 10167

(Address of principal executive offices) (Zip code)

The Corporation Trust Company

1209 Orange Street

Wilmington, DE 19801

(Name and address of agent for service)

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

Date of fiscal year end: August 31

Date of reporting period: May 31, 2017

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

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

**Item 1. Schedule of Investments.**

The Schedule(s) of Investments is attached herewith.

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

May 31, 2017

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 150.9%</b>		
<b>U.S. Treasury Bills - 150.9%</b>		
U.S. Treasury Bills		
0.73%, 6/1/17*	\$ 84,257,000	\$ 84,257,000
0.76%, 7/13/17*	80,552,000	80,474,670
0.88%, 7/27/17*	84,257,000	84,143,337
<b>TOTAL INVESTMENTS IN SECURITIES - 150.9%</b>		
(Cost: \$248,882,588)		<b>248,875,007</b>
Liabilities in Excess of Cash and Other Assets - (50.9)%		(83,900,963)
<b>NET ASSETS - 100.0%</b>		<b>\$ 164,974,044</b>

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS**

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
6/7/2017	AUD	2,738,400	USD	2,049,095	\$ 14,522
6/7/2017	AUD	2,738,400	USD	2,049,145	14,572
6/7/2017	AUD	2,086,400	USD	1,561,276	11,125
6/7/2017	AUD	2,738,400	USD	2,049,090	14,517
6/7/2017	AUD	2,738,400	USD	2,049,093	14,519
6/7/2017	CAD	6,268,500	USD	4,594,263	(46,531)
6/7/2017	CAD	6,268,500	USD	4,594,290	(46,504)
6/7/2017	CAD	6,268,500	USD	4,594,428	(46,366)
6/7/2017	CAD	4,776,000	USD	3,500,545	(35,298)
6/7/2017	CAD	6,268,500	USD	4,594,290	(46,504)
6/7/2017	CHF	1,734,600	USD	1,746,997	(44,456)
6/7/2017	CHF	1,734,600	USD	1,746,933	(44,520)
6/7/2017	CHF	1,734,600	USD	1,746,907	(44,546)
6/7/2017	CHF	1,321,600	USD	1,331,021	(33,896)
6/7/2017	CHF	1,734,600	USD	1,746,974	(44,479)
6/7/2017	CNH	8,264,550	USD	1,193,825	(27,325)
6/7/2017	CNH	6,296,800	USD	909,942	(20,458)
6/7/2017	CNH	8,264,550	USD	1,193,918	(27,232)
6/7/2017	CNH	8,264,550	USD	1,193,774	(27,376)
6/7/2017	CNH	8,264,550	USD	1,194,170	(26,980)
6/7/2017	EUR	11,543,700	USD	12,595,793	(374,784)
6/7/2017	EUR	11,543,700	USD	12,595,331	(375,245)

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6/7/2017	EUR	8,795,200	USD	9,596,495	(285,848)
6/7/2017	EUR	11,543,700	USD	12,595,620	(374,957)
6/7/2017	EUR	11,543,700	USD	12,595,435	(375,141)
6/7/2017	GBP	3,266,550	USD	4,234,922	25,597
6/7/2017	GBP	3,266,550	USD	4,234,723	25,398
6/7/2017	GBP	3,266,550	USD	4,234,824	25,499
6/7/2017	GBP	2,488,800	USD	3,226,503	19,398
6/7/2017	GBP	3,266,550	USD	4,234,863	25,538
6/7/2017	INR	53,646,600	USD	831,228	307
6/7/2017	INR	53,646,600	USD	830,019	(902)
6/7/2017	INR	53,646,600	USD	831,552	632
6/7/2017	INR	40,873,600	USD	632,522	(560)
6/7/2017	INR	53,646,600	USD	831,022	101
6/7/2017	JPY	793,103,850	USD	7,123,990	(38,406)
6/7/2017	JPY	793,103,850	USD	7,124,150	(38,246)
6/7/2017	JPY	604,269,600	USD	5,427,802	(29,261)
6/7/2017	JPY	793,103,850	USD	7,123,926	(38,470)
6/7/2017	JPY	793,103,850	USD	7,123,901	(38,495)
6/7/2017	KRW	1,713,795,300	USD	1,505,971	(24,877)
6/7/2017	KRW	1,713,795,300	USD	1,506,408	(24,440)
6/7/2017	KRW	1,713,795,300	USD	1,506,157	(24,691)
6/7/2017	KRW	1,305,748,800	USD	1,147,608	(18,752)

*See Notes to Schedule of Investments.*

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Schedule of Investments (unaudited) (continued)

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

May 31, 2017

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
6/7/2017	KRW	1,713,795,300	USD	1,506,382	\$ (24,466)
6/7/2017	MXN	75,945,450	USD	4,013,776	(55,810)
6/7/2017	MXN	75,945,450	USD	4,010,543	(59,043)
6/7/2017	MXN	57,863,200	USD	3,055,510	(45,127)
6/7/2017	MXN	75,945,450	USD	4,010,342	(59,244)
6/7/2017	MXN	75,945,450	USD	4,010,274	(59,312)
6/7/2017	USD	137,424	AUD	185,000	27
6/7/2017	USD	138,123	AUD	186,000	71
6/7/2017	USD	552,730	AUD	745,000	789
6/7/2017	USD	280,368	AUD	374,000	(2,494)
6/7/2017	USD	1,802,163	AUD	2,425,500	(68)
6/7/2017	USD	1,373,033	AUD	1,848,000	(8)
6/7/2017	USD	1,802,598	AUD	2,425,500	(502)
6/7/2017	USD	1,802,188	AUD	2,425,500	(93)
6/7/2017	USD	1,802,163	AUD	2,425,500	(68)
6/7/2017	USD	312,177	CAD	424,000	1,725
6/7/2017	USD	313,011	CAD	426,000	2,372
6/7/2017	USD	1,253,607	CAD	1,705,000	8,665
6/7/2017	USD	638,064	CAD	856,000	(4,337)
6/7/2017	USD	3,131,797	CAD	4,230,240	1
6/7/2017	USD	4,110,678	CAD	5,552,190	(193)
6/7/2017	USD	4,110,623	CAD	5,552,190	(139)
6/7/2017	USD	4,111,412	CAD	5,552,190	(927)
6/7/2017	USD	4,110,620	CAD	5,552,190	(136)
6/7/2017	USD	118,846	CHF	117,000	1,989
6/7/2017	USD	120,670	CHF	118,000	1,197
6/7/2017	USD	482,513	CHF	472,000	4,957
6/7/2017	USD	243,404	CHF	237,000	1,364
6/7/2017	USD	1,208,556	CHF	1,170,560	370
6/7/2017	USD	1,586,788	CHF	1,536,360	(73)
6/7/2017	USD	1,586,716	CHF	1,536,360	
6/7/2017	USD	1,586,757	CHF	1,536,360	(41)
6/7/2017	USD	1,586,765	CHF	1,536,360	(50)
6/7/2017	USD	81,186	CNH	559,000	1,410
6/7/2017	USD	81,687	CNH	562,000	1,352
6/7/2017	USD	326,196	CNH	2,248,000	5,963
6/7/2017	USD	163,914	CNH	1,128,000	2,757
6/7/2017	USD	1,081,378	CNH	7,320,180	234
6/7/2017	USD	1,081,691	CNH	7,320,180	(79)
6/7/2017	USD	824,027	CNH	5,577,280	59
6/7/2017	USD	1,081,659	CNH	7,320,180	(47)
6/7/2017	USD	1,081,463	CNH	7,320,180	149
6/7/2017	USD	866,594	EUR	781,000	10,943
6/7/2017	USD	876,340	EUR	785,000	5,691
6/7/2017	USD	3,492,076	EUR	3,140,000	36,049
6/7/2017	USD	1,768,408	EUR	1,576,000	2,396
6/7/2017	USD	11,488,594	EUR	10,224,480	(302)
6/7/2017	USD	11,488,819	EUR	10,224,480	(527)
6/7/2017	USD	11,488,297	EUR	10,224,480	(5)
6/7/2017	USD	11,488,614	EUR	10,224,480	(322)

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6/7/2017	USD	8,752,973	EUR	7,790,080	12
6/7/2017	USD	285,635	GBP	221,000	(851)
6/7/2017	USD	287,905	GBP	222,000	(1,832)
6/7/2017	USD	1,151,155	GBP	889,000	(5,577)
6/7/2017	USD	578,295	GBP	446,000	(3,573)
6/7/2017	USD	2,840,522	GBP	2,204,320	(2)
6/7/2017	USD	3,728,292	GBP	2,893,170	(110)
6/7/2017	USD	3,728,176	GBP	2,893,170	5
6/7/2017	USD	3,728,356	GBP	2,893,170	(174)
6/7/2017	USD	3,728,289	GBP	2,893,170	(107)

*See Notes to Schedule of Investments.*

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Schedule of Investments (unaudited) (continued)

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

May 31, 2017

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
6/7/2017	USD	56,626	INR	3,628,000	\$ (432)
6/7/2017	USD	56,669	INR	3,648,000	(166)
6/7/2017	USD	224,320	INR	14,592,000	1,693
6/7/2017	USD	113,203	INR	7,322,000	205
6/7/2017	USD	737,036	INR	47,516,700	(1,060)
6/7/2017	USD	737,345	INR	47,516,700	(1,369)
6/7/2017	USD	736,122	INR	47,516,700	(147)
6/7/2017	USD	560,994	INR	36,203,200	(251)
6/7/2017	USD	737,265	INR	47,516,700	(1,289)
6/7/2017	USD	474,619	JPY	53,629,000	9,696
6/7/2017	USD	486,424	JPY	53,933,000	636
6/7/2017	USD	1,938,405	JPY	215,727,000	9,792
6/7/2017	USD	970,176	JPY	108,245,000	7,367
6/7/2017	USD	6,344,010	JPY	702,481,710	(8)
6/7/2017	USD	4,833,549	JPY	535,224,160	(24)
6/7/2017	USD	6,344,325	JPY	702,481,710	(323)
6/7/2017	USD	6,344,233	JPY	702,481,710	(232)
6/7/2017	USD	6,344,199	JPY	702,481,710	(197)
6/7/2017	USD	103,961	KRW	115,885,000	(446)
6/7/2017	USD	103,877	KRW	116,543,000	225
6/7/2017	USD	413,262	KRW	466,159,000	3,135
6/7/2017	USD	208,958	KRW	233,904,000	(23)
6/7/2017	USD	1,033,068	KRW	1,156,550,240	21
6/7/2017	USD	1,356,180	KRW	1,517,972,190	(251)
6/7/2017	USD	1,355,938	KRW	1,517,972,190	(9)
6/7/2017	USD	1,356,422	KRW	1,517,972,190	(493)
6/7/2017	USD	1,356,301	KRW	1,517,972,190	(372)
6/7/2017	USD	274,937	MXN	5,135,000	225
6/7/2017	USD	274,977	MXN	5,165,000	1,793
6/7/2017	USD	1,095,742	MXN	20,657,000	11,176
6/7/2017	USD	560,581	MXN	10,365,000	(5,165)
6/7/2017	USD	2,746,408	MXN	51,251,680	(54)
6/7/2017	USD	3,604,872	MXN	67,267,830	(282)
6/7/2017	USD	3,604,963	MXN	67,267,830	(372)
6/7/2017	USD	3,604,831	MXN	67,267,830	(241)
6/7/2017	USD	3,604,749	MXN	67,267,830	(158)
7/6/2017	AUD	1,820,000	USD	1,351,603	(19)
7/6/2017	AUD	2,388,750	USD	1,774,084	81
7/6/2017	AUD	2,388,750	USD	1,774,053	50
7/6/2017	AUD	2,388,750	USD	1,774,464	460
7/6/2017	AUD	2,388,750	USD	1,774,041	38
7/6/2017	CAD	5,405,400	USD	4,004,107	154
7/6/2017	CAD	5,405,400	USD	4,004,021	68
7/6/2017	CAD	5,405,400	USD	4,004,000	47
7/6/2017	CAD	5,405,400	USD	4,004,798	845
7/6/2017	CAD	4,118,400	USD	3,050,554	(77)
7/6/2017	CHF	1,488,900	USD	1,540,800	56
7/6/2017	CHF	1,134,400	USD	1,173,501	(400)
7/6/2017	CHF	1,488,900	USD	1,540,678	(67)
7/6/2017	CHF	1,488,900	USD	1,540,724	(21)

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7/6/2017	CHF	1,488,900	USD	1,540,741	(3)
7/6/2017	CNH	7,149,450	USD	1,051,314	(230)
7/6/2017	CNH	7,149,450	USD	1,051,351	(193)
7/6/2017	CNH	7,149,450	USD	1,051,431	(114)
7/6/2017	CNH	7,149,450	USD	1,050,880	(664)
7/6/2017	CNH	5,447,200	USD	800,923	(254)
7/6/2017	EUR	7,483,200	USD	8,421,526	(91)
7/6/2017	EUR	9,821,700	USD	11,053,665	293
7/6/2017	EUR	9,821,700	USD	11,053,734	362
7/6/2017	EUR	9,821,700	USD	11,053,626	254

*See Notes to Schedule of Investments.*



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Schedule of Investments (unaudited) (concluded)

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

May 31, 2017

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
7/6/2017	EUR	9,821,700	USD	11,053,145	\$ (227)
7/6/2017	GBP	2,864,400	USD	3,694,812	148
7/6/2017	GBP	2,864,400	USD	3,694,635	(30)
7/6/2017	GBP	2,864,400	USD	3,694,761	96
7/6/2017	GBP	2,864,400	USD	3,694,661	(4)
7/6/2017	GBP	2,182,400	USD	2,814,947	(36)
7/6/2017	JPY	527,672,000	USD	4,771,737	(125)
7/6/2017	JPY	692,569,500	USD	6,263,335	267
7/6/2017	JPY	692,569,500	USD	6,263,091	23
7/6/2017	JPY	692,569,500	USD	6,263,312	244
7/6/2017	JPY	692,569,500	USD	6,263,108	40
7/6/2017	MXN	64,586,550	USD	3,444,070	(21)
7/6/2017	MXN	64,586,550	USD	3,443,858	(233)
7/6/2017	MXN	49,208,800	USD	2,623,854	(215)
7/6/2017	MXN	64,586,550	USD	3,443,861	(230)
7/6/2017	MXN	64,586,550	USD	3,444,089	(1)
7/7/2017	INR	47,198,550	USD	729,837	1,565
7/7/2017	INR	47,198,550	USD	728,710	439
7/7/2017	INR	47,198,550	USD	729,724	1,452
7/7/2017	INR	47,198,550	USD	730,085	1,814
7/7/2017	INR	35,960,800	USD	555,293	420
7/7/2017	KRW	1,490,697,600	USD	1,331,908	(147)
7/7/2017	KRW	1,490,697,600	USD	1,332,288	234
7/7/2017	KRW	1,490,697,600	USD	1,332,289	234
7/7/2017	KRW	1,490,697,600	USD	1,332,169	115
7/7/2017	KRW	1,135,769,600	USD	1,014,533	(366)
					<b>\$ (2,630,282)</b>

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 Schedule of Investments.*

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

May 31, 2017

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 83.3%</b>		
<b>U.S. Treasury Bills - 83.3%</b>		
U.S. Treasury Bills		
0.69%, 6/8/17*	\$ 13,000,000	\$ 12,998,310
0.80%, 7/20/17*	5,000,000	4,994,200
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$17,992,949)		<b>17,992,510</b>
<b>REPURCHASE AGREEMENT - 17.7%</b>		
<b>United States - 17.7%</b>		
Deutsche Bank, tri-party repurchase agreement dated 5/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 0.80% due 6/1/17; Proceeds at maturity - \$3,811,085 (fully collateralized by U.S. Treasury Bond, 2.75% due 8/15/42; Market value - \$3,887,292)		
(Cost: \$3,811,000)	3,811,000	<b>3,811,000</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 101.0%</b>		
(Cost: \$21,803,949)		<b>21,803,510</b>
Liabilities in Excess of Cash and Other Assets - (1.0)%		(208,535)
<b>NET ASSETS - 100.0%</b>		<b>\$ 21,594,975</b>

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS**

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
7/5/2017	USD	2,950,964	BRL	9,400,000	\$ (73,090)
7/5/2017	USD	3,665,525	BRL	11,662,600	(94,940)
7/5/2017	USD	4,271,625	BRL	13,600,000	(107,893)
8/2/2017	USD	5,857,458	BRL	19,100,000	(48,456)
8/2/2017	USD	4,783,941	BRL	15,610,000	(36,374)
					<b>\$ (360,753)</b>

**CURRENCY LEGEND**

BRL Brazilian real

USD U.S. dollar

*See Notes to Schedule of Investments.*

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

May 31, 2017

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 87.7%</b>		
<b>U.S. Treasury Bills - 87.7%</b>		
U.S. Treasury Bills		
0.73%, 6/1/17*	\$ 8,000,000	\$ 8,000,000
0.76%, 7/13/17*	16,242,000	16,226,408
0.88%, 7/27/17*	8,000,000	7,989,208
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$32,217,085)		<b>32,215,616</b>
<b>REPURCHASE AGREEMENT - 31.8%</b>		
<b>United States - 31.8%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 0.81% due 6/1/17; Proceeds at maturity - \$11,700,263 (fully collateralized by U.S. Treasury Bill, 0.00% due 11/16/17, U.S. Treasury Bond Coupon Strip, 0.00% due 8/15/18 and U.S. Treasury Note, 1.75% due 11/30/21; Market value - \$11,934,000)		
(Cost: \$11,700,000)	11,700,000	<b>11,700,000</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 119.5%</b>		
(Cost: \$43,917,085)		<b>43,915,616</b>
Liabilities in Excess of Cash, Foreign Currency and Other Assets - (19.5)%		(7,160,910)
<b>NET ASSETS - 100.0%</b>		<b>\$ 36,754,706</b>

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS**

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
6/15/2017	CNH	4,153,000	USD	598,734	\$ (10,313)
6/15/2017	CNH	8,314,000	USD	1,194,026	(25,242)
6/15/2017	CNH	30,739,239	USD	4,513,441	5,461
6/15/2017	CNH	31,993,901	USD	4,683,976	(8,003)
6/15/2017	USD	5,539,405	CNH	38,352,071	85,014
6/15/2017	USD	5,321,405	CNH	36,848,069	82,449
7/14/2017	USD	4,485,255	CNH	31,107,490	61,327

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7/14/2017	USD	4,309,053	CNH	29,887,589	59,233
7/14/2017	USD	4,607,407	CNY	32,028,389	67,588
7/14/2017	USD	4,426,724	CNY	30,772,374	64,937
8/15/2017	USD	1,963,237	CNY	13,671,000	27,700
8/15/2017	USD	1,965,354	CNY	13,671,000	25,583
8/15/2017	USD	1,963,942	CNY	13,671,000	26,994
8/15/2017	USD	1,963,801	CNY	13,671,000	27,136
8/15/2017	USD	1,496,165	CNY	10,416,000	20,739
9/18/2017	USD	4,469,797	CNH	30,678,900	(8,561)
9/18/2017	USD	4,639,462	CNH	31,931,100	3,865

**\$ 505,907**

**CURRENCY LEGEND**

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

*See Notes to Schedule of Investments.*

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

May 31, 2017

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT OBLIGATIONS - 96.2%</b>		
<b>U.S. Treasury Bills - 96.2%</b>		
U.S. Treasury Bills		
0.73%, 6/1/17*	\$ 14,420,000	\$ 14,420,000
0.76%, 7/13/17*	16,086,000	16,070,558
0.88%, 7/27/17*	14,420,000	14,400,547
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$44,892,627)		<b>44,891,105</b>
<b>REPURCHASE AGREEMENT - 31.9%</b>		
<b>United States - 31.9%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 0.81% due 6/1/17; Proceeds at maturity - \$14,860,334 (fully collateralized by U.S. Treasury Bills, 0.00% due 9/7/17 - 10/12/17, U.S. Treasury Note, 1.88% due 1/31/22, U.S. Treasury Bond Coupon Strip, 0.00% due 8/15/41 and U.S. Treasury Bonds Principal Strip, 0.00% due 11/15/28 - 11/15/39; Market value - \$15,157,200)		
(Cost: \$14,860,000)	14,860,000	<b>14,860,000</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 128.1%</b>		
(Cost: \$59,752,627)		<b>59,751,105</b>
Liabilities in Excess of Cash and Other Assets - (28.1)%		(13,098,481)
<b>NET ASSETS - 100.0%</b>		<b>\$ 46,652,624</b>

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

**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS**

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
8/3/2017	USD	3,084,825	BRL	10,030,000	\$ (34,985)
8/3/2017	USD	3,091,505	CLP	2,058,865,000	(32,826)
8/3/2017	USD	3,087,148	CNH	21,460,000	43,942
8/3/2017	USD	3,068,303	COP	9,145,845,000	30,941
8/3/2017	USD	3,088,319	IDR	41,516,275,000	12,994
8/3/2017	USD	3,099,699	INR	200,845,000	(9,371)
8/3/2017	USD	3,063,134	KRW	3,473,900,000	39,699

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8/3/2017	USD	3,083,912	MXN	59,665,000	74,179
8/3/2017	USD	3,091,788	MYR	13,440,000	52,418
8/3/2017	USD	3,052,381	PHP	153,840,000	30,385
8/3/2017	USD	3,090,343	PLN	12,015,000	136,566
8/3/2017	USD	3,076,771	RUB	179,465,000	43,194
8/3/2017	USD	3,076,379	THB	106,535,000	46,981
8/3/2017	USD	3,100,513	TRY	11,360,000	54,595
8/3/2017	USD	3,069,774	ZAR	41,630,000	53,280

**\$ 541,992**

**CURRENCY LEGEND**

BRL	Brazilian real
CLP	Chilean peso
CNH	Offshore Chinese renminbi
COP	Colombian peso
IDR	Indonesian rupiah
INR	Indian rupee
KRW	South Korean won
MXN	Mexican peso
MYR	Malaysian ringgit
PHP	Philippine peso
PLN	Polish zloty

*See Notes to Schedule of Investments.*



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

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

May 31, 2017

RUB	Russian ruble
THB	Thai baht
TRY	Turkish New lira
USD	U.S. dollar
ZAR	South African rand

*See Notes to Schedule of Investments.*

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

May 31, 2017

Investments	Principal Amount	Value
<b>FOREIGN GOVERNMENT AGENCIES - 12.3%</b>		
<b>Australia - 12.3%</b>		
Queensland Treasury Corp.		
6.00%, 7/21/22, Series 22, Reg S	1,076,000 AUD	\$ 948,010
South Australian Government Financing Authority		
5.00%, 5/20/21, Series 21	978,000 AUD	810,680
Western Australian Treasury Corp.		
7.00%, 10/15/19, Series 19	392,000 AUD	326,567
5.00%, 7/23/25, Reg S	780,000 AUD	674,071
<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>		
(Cost: \$2,980,911)		<b>2,759,328</b>
<b>FOREIGN GOVERNMENT OBLIGATIONS - 60.8%</b>		
<b>China - 3.7%</b>		
China Government Bond		
2.36%, 8/18/21, Reg S	2,500,000 CNY	344,599
3.10%, 6/29/22	2,500,000 CNY	351,045
3.48%, 6/29/27, Reg S	1,000,000 CNY	136,369
<b>Total China</b>		
		<b>832,013</b>
<b>Hong Kong - 6.2%</b>		
Hong Kong Government Bond		
1.51%, 2/24/27	650,000 HKD	85,512
Hong Kong Government Bond Programme		
1.06%, 2/5/20	4,200,000 HKD	543,148
2.46%, 8/4/21	3,450,000 HKD	468,659
1.10%, 1/17/23	2,300,000 HKD	295,501
<b>Total Hong Kong</b>		
		<b>1,392,820</b>
<b>India - 1.9%</b>		
India Government Bond		
8.27%, 6/9/20	26,000,000 INR	<b>421,110</b>
<b>Indonesia - 10.4%</b>		
Indonesia Treasury Bond		
7.88%, 4/15/19, Series FR69	3,997,000,000 IDR	308,348
12.80%, 6/15/21, Series FR34	6,828,000,000 IDR	622,955
7.00%, 5/15/22, Series FR61	8,534,000,000 IDR	649,981
8.38%, 9/15/26, Series FR56	9,150,000,000 IDR	752,196
<b>Total Indonesia</b>		
		<b>2,333,480</b>
<b>Malaysia - 6.1%</b>		

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<b>Malaysia Government Bond</b>		
3.26%, 3/1/18, Series 0213	1,062,000 MYR	248,329
4.38%, 11/29/19, Series 0902	596,000 MYR	142,466
4.16%, 7/15/21, Series 0111	850,000 MYR	202,769
3.48%, 3/15/23, Series 0313	1,232,000 MYR	283,071
3.96%, 9/15/25, Series 0115	2,110,000 MYR	492,251

**Total Malaysia 1,368,886**

**New Zealand - 3.2%**

<b>New Zealand Government Bond</b>		
5.00%, 3/15/19, Series 319, Reg S	379,000 NZD	283,460
6.00%, 5/15/21, Series 521, Reg S	544,000 NZD	441,589

**Total New Zealand 725,049**

**Philippines - 6.1%**

<b>Philippine Government Bond</b>		
5.00%, 8/18/18, Series 7-51	14,700,000 PHP	302,267
3.50%, 3/20/21, Series 7-57	23,610,000 PHP	464,388
3.63%, 9/9/25, Series 1060	21,166,000 PHP	398,347
<b>Philippine Government International Bond</b>		
3.90%, 11/26/22	10,000,000 PHP	197,127

**Total Philippines 1,362,129**

**Singapore - 6.3%**

<b>Singapore Government Bond</b>		
2.50%, 6/1/19	522,000 SGD	387,204
2.25%, 6/1/21	485,000 SGD	360,647
2.75%, 7/1/23	90,000 SGD	68,811
3.00%, 9/1/24	329,000 SGD	256,180
2.88%, 7/1/29	423,000 SGD	328,701

**Total Singapore 1,401,543**

**South Korea - 4.5%**

<b>Korea Treasury Bond</b>		
5.75%, 9/10/18, Series 1809	277,720,000 KRW	261,249
3.75%, 6/10/22, Series 2206	334,870,000 KRW	325,390
3.50%, 3/10/24, Series 2403	437,090,000 KRW	424,942

**Total South Korea 1,011,581**

**Thailand - 12.4%**

<b>Thailand Government Bond</b>		
2.55%, 6/26/20	15,559,000 THB	468,104
1.88%, 6/17/22	23,800,000 THB	690,894
3.63%, 6/16/23	19,113,000 THB	603,307
3.85%, 12/12/25	14,622,000 THB	472,149
4.88%, 6/22/29	15,452,000 THB	543,807

**Total Thailand 2,778,261**

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$14,310,863) **13,626,872**

**SUPRANATIONAL BONDS - 10.5%**

<b>Asian Development Bank</b>		
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2.85%, 10/21/20	4,000,000 CNY	571,162
European Investment Bank		
7.20%, 7/9/19, Reg S	5,190,000,000 IDR	398,514
International Finance Corp.		
8.25%, 6/10/21	41,860,000 INR	701,432
Nordic Investment Bank		
3.50%, 1/30/18	945,000 NZD	676,524
<b>TOTAL SUPRANATIONAL BONDS</b>		
(Cost: \$2,558,198)		<b>2,347,632</b>

*See Notes to Schedule of Investments.*

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

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

May 31, 2017

Investments	Principal Amount	Value
<b>REPURCHASE AGREEMENT - 4.4%</b>		
<b>United States - 4.4%</b>		
Citigroup, Inc., tri-party repurchase agreement dated 5/31/17 (tri-party custodian: The Bank of New York Mellon Corp.), 0.81% due 6/1/17; Proceeds at maturity - \$1,000,023 (fully collateralized by Fannie Mae, 4.50% due 6/1/47, Fannie Mae Interest Strip, 4.00% due 4/1/32, U.S. Treasury Note, 1.63% due 5/15/26 and U.S. Treasury Bond Coupon Strip, 0.00% due 8/15/33; Market value - \$1,027,343)		
(Cost: \$1,000,000)	1,000,000	<b>\$ 1,000,000</b>
<b>TOTAL INVESTMENTS IN SECURITIES - 88.0%</b>		
(Cost: \$20,849,972)		<b>19,733,832</b>
Cash, Foreign Currency and Other Assets in Excess of Liabilities - 12.0%		2,689,341
<b>NET ASSETS - 100.0%</b>		<b>\$ 22,423,173</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**

Settlement Date		Contracts To Deliver		In Exchange For	Unrealized Gain (Loss)
6/21/2017	INR	3,000,000	USD	46,320	\$ (48)
6/21/2017	USD	285,241	INR	18,535,000	1,237
6/21/2017	USD	301,738	KRW	348,160,000	9,109
6/21/2017	USD	283,964	KRW	327,680,000	8,597
6/21/2017	USD	301,764	KRW	348,160,000	9,082
6/21/2017	USD	555,458	KRW	633,000,000	9,700
6/21/2017	USD	268,336	KRW	300,000,000	(489)
6/21/2017	USD	372,229	TWD	11,492,565	9,698
6/21/2017	USD	350,287	TWD	10,816,532	9,173
6/21/2017	USD	372,229	TWD	11,492,565	9,698
6/21/2017	USD	275,618	TWD	8,365,000	2,372

**\$ 68,129**

**CURRENCY LEGEND**

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

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited)

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

May 31, 2017

	Principal Amount	Value
<b>Investments in Long Securities</b>		
<b>U.S. GOVERNMENT AGENCIES - 30.5%</b>		
<b>Federal Home Loan Bank - 0.9%</b>		
Federal Home Loan Bank		
5.50%, 7/15/36	\$ 150,000	\$ 203,082
<b>Federal Home Loan Mortgage Corporation - 8.8%</b>		
2.38%, 1/13/22	197,000	202,142
2.50%, 6/1/32 <sup>(a)</sup>	150,000	151,661
3.00%, 6/1/32 <sup>(a)</sup>	100,000	103,230
4.00%, 5/1/34	193,905	207,065
4.00%, 12/1/43	44,290	46,861
4.50%, 1/1/44	56,971	61,483
3.50%, 1/1/45	79,009	81,708
3.50%, 8/1/45	135,849	140,489
4.00%, 11/1/45	93,327	98,658
3.50%, 5/1/46	44,622	46,146
3.00%, 9/1/46	155,474	156,385
3.00%, 10/1/46	145,172	146,023
3.00%, 11/1/46	122,118	122,834
4.00%, 11/1/46	47,207	49,903
3.50%, 12/1/46	194,853	201,507
3.00%, 2/1/47	24,679	24,824
4.00%, 6/1/47 <sup>(a)</sup>	70,000	73,940
4.50%, 6/1/47 <sup>(a)</sup>	175,000	188,615
<b>Total Federal Home Loan Mortgage Corporation</b>		<b>2,103,474</b>
<b>Federal National Mortgage Association - 11.8%</b>		
4.00%, 8/1/18	9,184	9,542
4.00%, 7/1/19	28,997	30,129
5.50%, 10/1/25	87,611	97,550
4.00%, 7/1/26	19,192	20,195
3.50%, 12/1/26	23,132	24,242
2.50%, 8/1/28	29,677	30,218
3.00%, 11/1/28	29,717	30,691
3.00%, 7/1/29	119,780	123,706
2.50%, 6/1/31	45,046	45,555
4.00%, 4/1/32	83,973	89,359
2.50%, 6/1/32 <sup>(a)</sup>	150,000	151,553
3.50%, 6/1/32 <sup>(a)</sup>	125,000	130,869
4.00%, 8/1/34	135,745	144,808
4.50%, 9/1/39	42,481	45,955
3.50%, 6/1/42	57,090	59,255
3.50%, 5/1/43	43,213	44,765
4.00%, 6/1/43	17,279	18,327
3.00%, 8/1/43	74,897	75,730
4.00%, 11/1/43	38,045	40,246
4.50%, 5/1/44	33,504	36,170

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4.00%, 9/1/44	141,268	149,390
4.00%, 10/1/44	42,807	45,268
3.50%, 4/1/45	153,183	158,567
3.50%, 2/1/46	94,901	98,110
3.50%, 4/1/46	40,850	42,231
4.00%, 4/1/46	42,037	44,454
3.50%, 5/1/46	221,833	229,333
3.00%, 9/1/46	144,160	145,081
3.00%, 10/1/46	48,462	48,772
4.00%, 10/1/46	47,245	49,962
3.00%, 11/1/46	145,205	146,175
3.50%, 11/1/46	48,351	49,986
3.00%, 1/1/47	197,901	199,165
3.00%, 6/1/47 <sup>(a)</sup>	50,000	50,279
4.00%, 6/1/47 <sup>(a)</sup>	25,000	26,416
4.50%, 6/1/47 <sup>(a)</sup>	100,000	107,842

**Total Federal National Mortgage Association 2,839,896**

**Government National Mortgage Association - 9.0%**

5.00%, 2/20/43	76,910	84,151
5.00%, 4/20/44	171,558	185,494
3.50%, 7/20/44	253,527	265,079
4.00%, 7/20/44	121,485	128,769
5.00%, 7/20/44	33,070	35,726
3.50%, 8/20/44	312,945	327,205
5.00%, 8/20/44	30,496	32,973
3.00%, 12/20/45	310,002	316,407
3.00%, 8/20/46	70,966	72,432
3.50%, 9/20/46	280,515	293,048
4.00%, 12/20/46	106,919	113,330
3.00%, 6/1/47 <sup>(a)</sup>	150,000	152,912
4.00%, 6/1/47 <sup>(a)</sup>	150,000	158,777

**Total Government National Mortgage Association 2,166,303**

**TOTAL U.S. GOVERNMENT AGENCIES**

(Cost: \$7,234,462) **7,312,755**

**U.S. GOVERNMENT OBLIGATIONS - 33.3%**

**U.S. Treasury Bonds - 6.8%**

U.S. Treasury Bond		
6.88%, 8/15/25	401,000	546,433
4.50%, 2/15/36	50,000	64,831
3.50%, 2/15/39	20,000	22,652
2.50%, 5/15/46	1,075,000	996,223
2.25%, 8/15/46	5,000	4,382

**Total U.S. Treasury Bonds 1,634,521**

**U.S. Treasury Notes - 26.5%**

U.S. Treasury Note		
0.88%, 1/15/18	680,000	678,847
1.63%, 12/31/19	2,650,000	2,667,599
2.63%, 11/15/20	300,000	310,887
3.63%, 2/15/21	300,000	322,096
1.75%, 5/15/22	30,000	29,994
1.63%, 11/15/22	772,000	763,767
2.00%, 2/15/25	250,000	248,457
2.00%, 8/15/25	200,000	198,070



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1.50%, 8/15/26	1,200,000	1,131,469
<b>Total U.S. Treasury Notes</b>		<b>6,351,186</b>
<b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>		
(Cost: \$7,866,364)		<b>7,985,707</b>
<b>CORPORATE BONDS - 25.4%</b>		
<b>United States - 25.4%</b>		
21st Century Fox America, Inc.		
6.65%, 11/15/37	49,000	63,252
AbbVie, Inc.		
3.60%, 5/14/25	61,000	62,541
Allergan Funding SCS		
3.45%, 3/15/22	100,000	103,809
Altria Group, Inc.		
2.85%, 8/9/22	100,000	101,902

*See Notes to Schedule of Investments.*

## Schedule of Investments (unaudited) (continued)

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

May 31, 2017

	Principal Amount	Value
<b>Investments in Long Securities</b>		
American International Group, Inc. 4.88%, 6/1/22	\$ 66,000	\$ 72,684
Amgen, Inc. 4.66%, 6/15/51	88,000	91,196
Anthem, Inc. 4.65%, 1/15/43	69,000	73,623
AT&T, Inc. 3.80%, 3/15/22	52,000	54,223
4.35%, 6/15/45	52,000	47,192
Bank of America Corp. 2.60%, 1/15/19	192,000	193,898
Burlington Northern Santa Fe LLC 4.70%, 10/1/19	51,500	55,038
Capital One Financial Corp. 2.45%, 4/24/19	101,000	101,658
Citigroup, Inc. 2.70%, 3/30/21	100,000	100,887
5.50%, 9/13/25	80,000	89,559
Comcast Corp. 6.45%, 3/15/37	54,000	71,215
ConocoPhillips 6.50%, 2/1/39	80,000	104,064
CVS Health Corp. 4.88%, 7/20/35	100,000	110,519
Dow Chemical Co. (The) 4.25%, 11/15/20	125,000	133,065
Duke Energy Florida LLC 6.40%, 6/15/38	45,500	62,184
Energy Transfer L.P. 4.65%, 6/1/21	100,000	106,707
Enterprise Products Operating LLC 3.35%, 3/15/23	187,000	192,994
Ford Motor Co. 4.75%, 1/15/43	102,000	96,444
General Motors Financial Co., Inc. 4.00%, 1/15/25	80,000	80,645
Gilead Sciences, Inc. 3.65%, 3/1/26	100,000	103,127
Goldman Sachs Group, Inc. (The) 7.50%, 2/15/19	133,000	145,092
6.00%, 6/15/20, Series D	100,000	110,870
International Lease Finance Corp. 5.88%, 8/15/22	80,000	90,991
International Paper Co. 4.75%, 2/15/22	101,000	110,969
JPMorgan Chase & Co. 4.25%, 10/15/20	100,000	106,495
3.20%, 1/25/23	150,000	153,163
5.50%, 10/15/40	37,000	44,769
Kinder Morgan Energy Partners L.P.		

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5.50%, 3/1/44	99,000	104,169
Kraft Heinz Foods Co.		
5.38%, 2/10/20	100,000	108,882
3.50%, 6/6/22	150,000	155,774
Laboratory Corp. of America Holdings		
3.20%, 2/1/22	75,000	76,553
MetLife, Inc.		
3.60%, 11/13/25 <sup>(b)</sup>	100,000	104,573
Monsanto Co.		
2.75%, 7/15/21	100,000	101,866
Morgan Stanley		
4.88%, 11/1/22	100,000	109,164
NextEra Energy Capital Holdings, Inc.		
6.00%, 3/1/19	100,000	106,893
Oncor Electric Delivery Co. LLC		
7.00%, 9/1/22	115,000	139,664
Pacific Gas & Electric Co.		
4.25%, 5/15/21	150,000	160,399
PepsiCo, Inc.		
4.50%, 1/15/20 <sup>(b)</sup>	150,000	160,623
Pfizer, Inc.		
7.20%, 3/15/39	95,000	139,595
Philip Morris International, Inc.		
4.88%, 11/15/43	89,000	98,967
Plains All American Pipeline L.P.		
3.65%, 6/1/22	172,500	177,007
Prudential Financial, Inc.		
6.63%, 12/1/37, Series D	78,000	104,180
Public Service Electric & Gas Co.		
2.38%, 5/15/23	125,000	124,758
Simon Property Group L.P.		
4.38%, 3/1/21	100,000	106,923
Southern California Edison Co.		
4.65%, 10/1/43	79,000	89,790
Time Warner Cable LLC		
6.75%, 6/15/39	47,500	58,425
Time Warner, Inc.		
7.63%, 4/15/31	30,000	41,629
UnitedHealth Group, Inc.		
3.10%, 3/15/26	100,000	101,136
Verizon Communications, Inc.		
5.15%, 9/15/23	120,000	134,433
Wal-Mart Stores, Inc.		
6.20%, 4/15/38	210,000	282,379
Wells Fargo & Co.		
4.13%, 8/15/23	100,000	106,172
Wyndham Worldwide Corp.		
4.25%, 3/1/22	75,000	79,295
Xerox Corp.		
4.07%, 3/17/22 <sup>(c)</sup>	71,000	73,481

**TOTAL CORPORATE BONDS**

(Cost: \$5,973,085)

**6,081,505**

**FOREIGN CORPORATE BONDS - 4.2%**

**Belgium - 1.1%**

Anheuser-Busch InBev Finance, Inc.		
2.65%, 2/1/21	100,000	101,632
Anheuser-Busch InBev Worldwide, Inc.		
5.38%, 1/15/20	151,000	164,373

**Total Belgium**

**266,005**

*See Notes to Schedule of Investments.*

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

May 31, 2017

	Principal Amount	Value
<b>Investments in Long Securities</b>		
<b>Canada - 0.2%</b>		
Nexen Energy ULC		
6.40%, 5/15/37	\$ 42,000	\$ 53,579
<b>Colombia - 0.5%</b>		
Ecopetrol S.A.		
5.88%, 9/18/23	100,000	109,640
<b>Mexico - 1.1%</b>		
America Movil S.A.B. de C.V.		
5.00%, 3/30/20	150,000	161,540
Petroleos Mexicanos		
6.00%, 3/5/20 <sup>(b)</sup>	105,000	113,754
<b>Total Mexico</b>		<b>275,294</b>
<b>Netherlands - 0.4%</b>		
Shell International Finance B.V.		
5.50%, 3/25/40 <sup>(b)</sup>	79,000	95,901
<b>Norway - 0.4%</b>		
Statoil ASA		
2.45%, 1/17/23	100,000	99,675
<b>United Kingdom - 0.5%</b>		
HSBC Holdings PLC		
5.10%, 4/5/21	101,000	110,541
<b>TOTAL FOREIGN CORPORATE BONDS</b>		<b>1,010,635</b>
(Cost: \$995,454)		
<b>FOREIGN GOVERNMENT OBLIGATIONS - 1.4%</b>		
<b>Colombia - 0.5%</b>		
Colombia Government International Bond		
11.75%, 2/25/20	100,000	125,250
<b>Italy - 0.4%</b>		
Republic of Italy Government International Bond		
5.38%, 6/15/33	86,000	97,759
<b>Mexico - 0.5%</b>		
Mexico Government International Bond		
4.00%, 10/2/23	113,000	118,209
<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		<b>341,218</b>
(Cost: \$342,853)		

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**COMMERCIAL MORTGAGE-BACKED SECURITIES - 4.0%**

**United States - 4.0%**

CFCRE Commercial Mortgage Trust		
3.83%, 12/15/47, Series 2011-C2, Class A4	95,175	100,392
Citigroup Commercial Mortgage Trust		
1.99%, 4/10/46, Series 2013-GC11, Class A2	35,000	35,126
COMM Mortgage Trust		
3.60%, 5/10/47, Series 2014-CR17, Class ASB	55,000	58,039
2.87%, 2/10/48, Series 2015-DC1, Class A2	80,000	81,473
JPMBB Commercial Mortgage Securities Trust		
4.08%, 2/15/47, Series 2014-C18, Class A5	50,000	53,860
JPMorgan Chase Commercial Mortgage Securities Trust		
2.67%, 1/15/46, Series 2013-C13, Class A2	75,000	75,882
Morgan Stanley Bank of America Merrill Lynch Trust		
3.10%, 5/15/46, Series 2013-C9, Class A4	105,000	107,574
UBS Commercial Mortgage Trust		
3.00%, 5/10/45, Series 2012-C1, Class AAB	240,624	246,026
WFRBS Commercial Mortgage Trust		
4.02%, 12/15/46, Series 2013-C17, Class A4	100,000	107,568
2.90%, 3/15/47, Series 2014-C19, Class A2	100,000	101,734

**TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES**

(Cost: \$962,399) **967,674**

**MUNICIPAL BOND - 0.8%**

**United States - 0.8%**

State of California

7.55%, 4/1/39

(Cost: \$174,661) **120,000 181,404**

Shares

**INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 1.1%**

**United States - 1.1%**

State Street Navigator Securities Lending Government Money Market Portfolio, 0.78%<sup>(d)</sup>

(Cost: \$256,885)<sup>(e)</sup> **256,885 256,885**

**TOTAL INVESTMENTS IN LONG SECURITIES**

**BEFORE SECURITIES SOLD SHORT - 100.7%**

(Cost: \$23,806,163) **24,137,783**

**Securities Sold Short**

**Principal  
Amount**

**U.S. GOVERNMENT AGENCIES SOLD SHORT - (1.3)%**

**Government National Mortgage Association - (1.3)%**

3.50%, 6/1/47<sup>(a)</sup>

(Proceeds: \$310,688) **\$ (300,000) (313,008)**

Cash and Other Assets in Excess of Liabilities - 0.6% **147,391**

**NET ASSETS - 100.0% \$ 23,972,166**

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- (a) To-be-announced ( TBA ) security (See Note 2).
- (b) Security, or portion thereof, was on loan at May 31, 2017 (See Note 2).

*See Notes to Schedule of Investments.*

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

May 31, 2017

- (c) 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.
- (d) Rate shown represents annualized 7-day yield as of May 31, 2017.
- (e) At May 31, 2017, the total market value of the Fund's securities on loan was \$249,854 and the total market value of the collateral held by the Fund was \$256,885.

**FINANCIAL DERIVATIVE INSTRUMENTS****FUTURES CONTRACTS**

Short Exposure	Contracts	Notional Value	Expiration Date	Unrealized Appreciation/ (Depreciation)
2 Year U.S. Treasury Note	15	\$ (3,247,266)	Sep-17	\$ (707)
5 Year U.S. Treasury Note	105	(12,422,813)	Sep-17	(24,945)
U.S. Treasury Ultra Long Term Bond	13	(2,146,625)	Sep-17	(29,047)
Ultra 10 Year U.S. Treasury Note	33	(4,479,234)	Sep-17	(13,586)
				<b>\$ (68,285)</b>

*See Notes to Schedule of Investments.*



## Schedule of Investments (unaudited)

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

May 31, 2017

Investments	Principal Amount	Value
<b>U.S. GOVERNMENT AGENCIES - 29.4%</b>		
<b>Federal Home Loan Bank - 0.8%</b>		
Federal Home Loan Bank		
5.50%, 7/15/36	\$ 100,000	\$ 135,388
<b>Federal Home Loan Mortgage Corporation - 8.0%</b>		
2.50%, 6/1/32 <sup>(a)</sup>	125,000	126,384
3.00%, 6/1/32 <sup>(a)</sup>	75,000	77,423
3.50%, 12/1/33	106,011	111,460
4.00%, 6/1/34	33,291	35,551
4.00%, 12/1/43	44,290	46,861
4.50%, 4/1/44	44,546	48,074
4.00%, 11/1/45	93,327	98,657
3.50%, 4/1/46	109,010	112,733
3.50%, 5/1/46	44,622	46,146
3.00%, 6/1/46	46,841	47,116
3.00%, 11/1/46	146,542	147,401
3.50%, 12/1/46	170,496	176,319
3.00%, 3/1/47	123,711	124,437
4.00%, 6/1/47 <sup>(a)</sup>	40,000	42,252
4.50%, 6/1/47 <sup>(a)</sup>	135,000	145,503
<b>Total Federal Home Loan Mortgage Corporation</b>		<b>1,386,317</b>
<b>Federal National Mortgage Association - 12.9%</b>		
4.00%, 7/1/19	15,092	15,681
2.13%, 4/24/26	200,000	195,301
4.00%, 7/1/26	19,192	20,195
3.50%, 12/1/26	23,132	24,242
2.50%, 8/1/28	29,677	30,218
3.00%, 11/1/28	29,717	30,691
3.00%, 7/1/29	59,890	61,853
2.50%, 6/1/31	45,046	45,555
2.50%, 6/1/32 <sup>(a)</sup>	65,000	65,673
3.00%, 6/1/32 <sup>(a)</sup>	25,000	25,794
3.50%, 6/1/32 <sup>(a)</sup>	95,000	99,461
4.00%, 8/1/34	60,451	64,486
3.50%, 2/1/35	73,050	76,510
4.50%, 2/1/41	48,810	52,851
4.50%, 10/1/41	53,573	58,025
3.50%, 6/1/42	57,090	59,255
3.50%, 5/1/43	43,213	44,765
4.00%, 6/1/43	17,279	18,327
3.00%, 8/1/43	74,897	75,730
4.00%, 11/1/43	38,045	40,246
4.50%, 5/1/44	33,504	36,170
4.00%, 9/1/44	94,390	99,816
4.00%, 10/1/44	42,807	45,268
3.50%, 2/1/46	127,910	132,235

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3.50%, 4/1/46	40,850	42,231
4.00%, 4/1/46	42,037	44,454
3.50%, 5/1/46	44,367	45,867
3.50%, 6/1/46	89,407	92,430
3.00%, 9/1/46	144,160	145,081
3.00%, 10/1/46	73,193	73,712
4.00%, 10/1/46	47,245	49,962
3.00%, 11/1/46	145,205	146,175
3.50%, 11/1/46	96,703	99,972
3.00%, 6/1/47 <sup>(a)</sup>	45,000	45,251
4.00%, 6/1/47 <sup>(a)</sup>	25,000	26,416

**Total Federal National Mortgage Association** **2,229,899**

**Government National Mortgage Association - 7.7%**

5.00%, 2/20/43	76,910	84,151
3.50%, 3/20/43	86,812	90,873
5.00%, 12/20/43	124,433	134,426
3.50%, 8/20/44	156,473	163,603
5.00%, 8/20/44	64,414	69,646
3.50%, 7/20/45	54,942	57,397
3.50%, 9/20/45	49,358	51,563
3.00%, 12/20/45	171,428	174,970
4.00%, 12/20/45	90,487	95,912
3.00%, 3/20/46	104,617	106,778
4.00%, 4/20/46	64,026	67,865
3.00%, 9/20/46	44,307	45,223
3.00%, 10/20/46	48,665	49,670
4.00%, 12/20/46	33,747	35,771
3.50%, 6/1/47 <sup>(a)</sup>	100,000	104,336

**Total Government National Mortgage Association** **1,332,184**

**TOTAL U.S. GOVERNMENT AGENCIES**

(Cost: \$5,026,511) **5,083,788**

**U.S. GOVERNMENT OBLIGATIONS - 32.4%**

**U.S. Treasury Bonds - 10.6%**

U.S. Treasury Bond		
6.88%, 8/15/25	725,000	987,940
4.50%, 2/15/36	165,000	213,943
2.50%, 5/15/46	675,000	625,535