

WisdomTree Trust  
Form N-CSR  
November 02, 2018  
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**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

**FORM N-CSR**

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

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

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

**The Corporation Trust Company**

**1209 Orange Street**

**Wilmington, DE 19801**

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

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

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

**Date of reporting period: August 31, 2018**

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

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

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**Item 1. Reports to Stockholders.**

The Report to Shareholders is attached hereto.

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# WisdomTree Trust

## Annual Report

August 31, 2018

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WisdomTree Brazilian Real Strategy Fund (BZF)

WisdomTree Chinese Yuan Strategy Fund (CYB)

WisdomTree Emerging Currency Strategy Fund (CEW)

### **Fixed Income Funds:**

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

WisdomTree Emerging Markets Local Debt Fund (ELD)

WisdomTree Floating Rate Treasury Fund (USFR)

*(formerly, WisdomTree Bloomberg Floating Rate Treasury Fund)*

WisdomTree Interest Rate Hedged High Yield Bond Fund (HYZD)

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

*(formerly, WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund)*

WisdomTree Negative Duration High Yield Bond Fund (HYND)

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

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

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

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

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

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

### **Alternative Funds:**

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**Market Environment Overview**

(unaudited)

The U.S. equity market, as measured by the S&P 500<sup>®</sup> Index, returned 19.66% for the 12-month fiscal period that ended August 31, 2018 (the period). The main drivers of positive returns included positive market sentiment following strong corporate earnings, reduced headwinds due to tax cuts and deregulation, gradual monetary policy normalization, and positive consumer and business survey data. However, this period also saw its first 10% market correction in nearly three years as volatility returned to U.S. equities after a multi-year stretch of low realized volatility. February 2018 is when the first bout of significant market volatility occurred, as the CBOE Volatility Index reached an intraday high of 50.30, a level not seen since 2015. However, in the months to follow, the markets would see both sharp rebounds before ultimately settling back to a path of normalcy. From the end of March 2018 through the end of the fiscal period, volatility decreased to more subdued levels.

The run-up during the second half of 2017 was characterized by the absence of significant market volatility in favor of generally steady gains. Positive economic sentiment powered equity markets forward, as indicated by stronger consumer and business survey data, and improved corporate profit growth numbers. Despite the positives, much of the attention that was put on the pro-growth fiscal stimulus softened substantially over the first six-months of 2018, as the market grappled with geopolitical risk in the form of ongoing discussions around trade wars and tariffs. Overall, large-cap companies lagged when compared to their mid-cap and small-cap counterparts. Small-cap companies, as represented by the Russell 2000 Index, returned 25.45% for the 12-month fiscal period. There continues to be risks that weigh heavily on the markets, particularly when it comes to whether the U.S. can make amicable trade deals with its major trading partner countries or avoid potential trade-war inducing policies.

The U.S. Federal Reserve (the Fed) continued to normalize monetary policy during this time. The Fed decided to raise their target interest rate three times in this fiscal period, once in 2017 and twice so far in 2018. Additionally, the Fed called for two additional rate hikes for the remainder of 2018, a slightly more hawkish approach than their previously documented stance, which called for only one more additional hike. The 10-year U.S. Treasury yield has increased from 2.12% at the beginning of the period, to 2.86% at the end of the period; reaching a high of 3.11% in mid-May of 2018. The yield curve continued to flatten as short-term rates have increased more than long-term rates. The spread between 2-year and 10-year U.S. Treasury yields has decreased from 0.79% at the beginning of the period to 0.23% at the end of the period.

U.S. short-term and long-term interest rates, as measured by the Fed funds rate, the 2-Year U.S. Treasury Note rate and the 10-Year U.S. Treasury Note rate, rose 0.75%, 1.30%, and 0.74%, respectively over the period. U.S. short-term rates were driven by the Fed raising rates three times in 0.25% increments as they viewed measures of financial conditions positing the U.S. economy's ability to withstand monetary tightening. With geopolitical concerns and continued rate normalization policies, interest rate volatility picked up on the longer end of the curve in the first six-months of 2018. This volatility was somewhat exacerbated by the hawkish sentiment when the Fed signaled for an additional rate hike for the remainder of 2018; equaling four hikes total by the end of the 2018 calendar year.

During the last four months of 2017, investment grade and high yield spreads, as measured by the ICE BofA Merrill Lynch U.S. Corporate Master Option-Adjusted Spread and the ICE BofA Merrill Lynch U.S. High Yield Option-Adjusted Spread, both tightened 0.17% and 0.22%, respectively, to finish near multi-year lows. However, spreads in the first eight months of 2018 have seen very different paths. Investment grade spreads in 2018 have widened by 0.22%, while high-yield spreads have actually continued to tighten by 0.14%. In 2018, high-yields spreads are experiencing newfound swings of volatility alongside equity markets.

Emerging market (EM) assets have seen substantial volatility over the period. EM equities, as measured by the MSCI Emerging Markets Index, returned 4.32% in local currency terms and -0.68% in U.S. dollar terms over the period. For much of the period

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**Market Environment Overview**

(unaudited) (concluded)

(particularly from February 2018 onward) broad strength in the U.S. dollar hurt foreign EM currencies. A handful of countries (South Africa, Russia, Argentina, Brazil, and Turkey) experienced even greater negative performance due to political and/or economic shocks. Specifically, we saw the near collapse of two EM currencies in the Turkish lira (-47.20%) and the Argentinean peso (-52.98%) over the period. The Turkish lira fell in part because of a dispute the U.S. and Turkey had over a pastor being detained in Turkey, which resulted in harsh sanctions being placed on Turkey by the U.S. In addition, Turkey has experienced rampant inflation alongside deteriorating economic data. Similarly, Argentina has experienced similar drops in its currency. Hyperinflation is very prevalent in the country, with the central bank's balance sheet becoming bloated with a supply of pesos in excess of what is being demanded. Inability to enact economic reforms, declining wage growth, and requesting an IMF bailout are just a few of the reasons for the large declines. These negative drawdowns in the Turkish lira and Argentinean peso have had a spillover effect with other EM currencies as well.

Many EM countries have economies heavily reliant on the performance of the energy market, making the stabilization of oil prices a major factor. One of the biggest drivers for the positive performance has been the price movement in oil, as the price of crude oil futures have risen from \$47 per barrel at the start of the fiscal period to \$70 per barrel at the end of the fiscal period, reaching a high of \$74 at the end of June 2018. While we have seen large gains in energy prices, we have seen nearly the opposite for precious metals. Gold, silver, platinum, and copper, for example, have seen large drops over the fiscal period. Corn, wheat, and cotton have seen positive gains, while soybeans, coffee, and sugar have seen double digit drops over the period. Much of the agriculture commodity price moves continue to be swayed heavily by decisions in tariffs and trade war tactics with the U.S. and its trading partner countries, with volatility expected to continue.

On the currency front, the U.S. dollar has seen declines from its highs in the fall of 2017 through the first couple months in 2018. From August 31, 2017 through February 28, 2018, this U.S. dollar weakness helped in strengthening the British pound (+6.42%), the Japanese yen (+3.09%), and the Euro (+2.38%). However, from February 2018 through the end of the period, the U.S. dollar has strengthened considerably, with most developed markets and EM currencies experiencing negative returns. Currencies of heavy commodity exporters such as the Norwegian krone and Canadian dollar have ended the fiscal year negative. Yields in emerging market bonds (both sovereign and corporates) rose during the period, resulting in negative performance. Also, locally-denominated EM sovereign debt returns were negative during the period, resulting from rising local bond yields, and depreciating EM currencies.

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### **Information about Performance and Shareholder Expense Examples** (unaudited)

#### **Performance**

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

Fund shares are bought and sold at market price (not NAV) and are not individually redeemed from a Fund. Fund NAV returns are calculated using a Fund's daily 4:00 p.m. eastern time NAV. Market price returns reflect the midpoint of the bid and ask price as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares. Total returns for a period of less than one year are cumulative.

**Performance is historical and does not guarantee future results. Current performance may be lower or higher than quoted. Investment returns and the principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost.**

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore, index returns do not reflect deductions for fees or expenses and an index is not available for direct investment. In comparison, the Funds' performance is negatively impacted by these deductions. Fund returns do not reflect brokerage commissions or taxes on transactions in Fund shares or taxes that a shareholder would pay on Fund distributions. Past performance is no guarantee of future results. For the most recent month-end performance information visit [www.wisdomtree.com](http://www.wisdomtree.com).

#### **Shareholder Expense Examples**

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

The examples are based on an investment of \$1,000 invested at the beginning of the period and held for the entire period from March 1, 2018 to August 31, 2018. Except where noted, expenses are calculated using each Fund's annualized expense ratio (after the effect of contractual or voluntary fee waivers, if any), multiplied by the average account value for the period, multiplied by 184/365 (to reflect the one-half year period). The annualized expense ratio does not include acquired fund fees and expenses (AFFEs), which are fees and expenses incurred indirectly by a Fund through its investments in certain underlying investment companies.

#### **Actual expenses**

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

#### **Hypothetical example for comparison purposes**

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

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

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**Management's Discussion of Funds Performance**

as of August 31, 2018 (unaudited)

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

**Investment Breakdown**

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 94.2%           |
| Exchange-Traded Funds         | 4.4%            |
| Other Assets less Liabilities | 1.4%            |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\***

| Description                                   | % of Net Assets |
|---|-----------------|
| U.S. Treasury Bill, 1.92%, 10/4/18            | 48.0%           |
| U.S. Treasury Bill, 1.98%, 10/18/18           | 46.2%           |
| WisdomTree Floating Rate Treasury Fund (USFR) | 4.4%            |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and investment of cash collateral for securities on loan (if any). For a full list of holdings information for the underlying WisdomTree fund, please see page 45 of this report. The WisdomTree Bloomberg U.S. Dollar Bullish Fund (the Fund) seeks to provide total returns, before fees and expenses, that exceed the performance of the Bloomberg Dollar Total Return Index (the Index). The Fund seeks to achieve its investment objective by investing in short-term securities and instruments designed to potentially benefit as the U.S. dollar appreciates in value relative to a basket of global currencies. Although the Fund invests in short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The Fund returned 4.25% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). During the fiscal year, the U.S. dollar has strengthened against most developed and emerging currencies, with much of the broad resurgence coming from April 2018 onward. The two largest exposures in the Fund, the Euro and the Japanese yen, ended relatively flat over the fiscal period. Most notably, the Fund's short currency exposure to the Australian dollar contributed positively to performance while its short currency exposure to the Swiss franc contributed negatively to performance.

**Shareholder Expense Example**

| Beginning Account Value | Ending Account Value | Annualized Expense Ratio | Expenses Paid During the Period |
|-------------------------|----------------------|--------------------------|---------------------------------|
|-------------------------|----------------------|--------------------------|---------------------------------|

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|  |             |             |       |         |
|--|-------------|-------------|-------|---------|
| Actual                                   | \$ 1,000.00 | \$ 1,053.20 | 0.50% | \$ 2.59 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.68 | 0.50% | \$ 2.55 |

### Performance

|  | Average Annual Total Return |        |                              |
|--|-----------------------------|--------|------------------------------|
|  | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns                           | 4.25%                       | -0.20% | 3.03%                        |
| Fund Market Price Returns                  | 4.33%                       | -0.19% | 3.04%                        |
| <i>Bloomberg Dollar Total Return Index</i> | 3.95%                       | -0.14% | 3.34%                        |
| <i>Bloomberg Dollar Spot Index</i>         | 2.56%                       | -0.68% | 3.18%                        |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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**Management's Discussion of Funds Performance**

as of August 31, 2018 (unaudited)

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

**Investment Breakdown**

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 67.3%                  |
| Exchange-Traded Funds         | 4.2%                   |
| Repurchase Agreement          | 31.5%                  |
| Other Assets less Liabilities | -3.0%                  |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Holdings\***

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>1.98%, 10/18/18                            | 67.3%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>1.97%, 9/4/18 | 31.5%                  |
| WisdomTree Floating Rate Treasury Fund<br>(USFR)                  | 4.2%                   |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and investment of cash collateral for securities on loan (if any). For a full list of holdings information for the underlying WisdomTree fund, please see page 45 of this report.

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

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

The Fund returned -19.76% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Emerging Market currencies broadly, specifically the BRL, have performed poorly over the fiscal year, due to a resurgence in the U.S. dollar. Much of the headwinds that Brazil has been experiencing is due to the culmination of various factors, such as upcoming local elections in October 2018, fluctuating commodity prices, and declining economic fundamentals. Further, poor performance in other Emerging Market currencies, especially in Turkey, Argentina, and South Africa, has carried over and negatively impacted the BRL. Additionally, there may be continued volatility in the BRL in the foreseeable future, as the market lacks clarity that an investor friendly candidate will win the upcoming Brazilian presidential election.

**Shareholder Expense Example**

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|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 807.50               | 0.45%                       | \$ 2.05                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.94             | 0.45%                       | \$ 2.29                               |

**Performance**

|   | Average Annual Total Return |        |         |         |
|---|-----------------------------|--------|---------|---------|
|   | 1 Year                      | 3 Year | 5 Year  | 10 Year |
| Fund NAV Returns  | -19.76%                     | 4.45%  | -2.03%  | -1.30%  |
| Fund Market Price Returns   | -19.02%                     | 4.61%  | -1.78%  | -1.20%  |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil</i> | -19.10%                     | 5.10%  | -1.50%  | -0.46%  |
| <i>Brazilian real</i>   | -23.63%                     | -4.03% | -10.40% | -8.84%  |

Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.

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as of August 31, 2018 (unaudited)

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

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 67.6%                  |
| Exchange-Traded Funds         | 3.7%                   |
| Repurchase Agreement          | 29.9%                  |
| Other Assets less Liabilities | -1.2%                  |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Holdings\***

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>1.98%, 10/18/18                            | 35.8%                  |
| U.S. Treasury Bill,<br>1.92%, 10/4/18                             | 31.8%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>1.97%, 9/4/18 | 29.9%                  |
| WisdomTree Floating Rate Treasury Fund<br>(USFR)                  | 3.7%                   |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and investment of cash collateral for securities on loan (if any). For a full list of holdings information for the underlying WisdomTree fund, please see page 45 of this report.

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

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

The Fund returned -0.20% at net asset value ("NAV") for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Although, over the fiscal period local currencies have remained fairly range bound, there have been more headwinds of late, in the form of a strengthening U.S. dollar. The Chinese yuan has been under pressure due to a gradually slowing economy, and more importantly, rising trade tensions with the U.S. Increased tariffs from the U.S. continue to weigh on the Chinese yuan. However, officials from both countries continue to restart trade talks in hopes to strike a deal and prevent any further escalation in the trade war.

**Shareholder Expense Example**

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|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 942.30               | 0.45%                       | \$ 2.20                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.94             | 0.45%                       | \$ 2.29                               |

**Performance**

|  | Average Annual Total Return |               |               |              |
|--|-----------------------------|---------------|---------------|--------------|
|  | 1 Year                      | 3 Year        | 5 Year        | 10 Year      |
| Fund NAV Returns   | -0.20%                      | 1.10%         | 0.31%         | 1.02%        |
| Fund Market Price Returns  | -0.66%                      | 1.06%         | 0.28%         | 0.98%        |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) China</i> | <i>0.56%</i>                | <i>2.46%</i>  | <i>1.38%</i>  | <i>2.15%</i> |
| <i>Chinese yuan</i>  | <i>-3.36%</i>               | <i>-2.13%</i> | <i>-2.02%</i> | <i>0.01%</i> |

Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.



**Table of Contents****Management's Discussion of Funds Performance**

as of August 31, 2018 (unaudited)

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

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| U.S. Government Obligations   | 63.3%                  |
| Exchange-Traded Funds         | 4.1%                   |
| Repurchase Agreement          | 31.9%                  |
| Other Assets less Liabilities | 0.7%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Holdings\***

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Bill,<br>1.98%, 10/18/18                            | 33.2%                  |
| Citigroup, Inc., tri-party repurchase agreement,<br>1.97%, 9/4/18 | 31.9%                  |
| U.S. Treasury Bill,<br>1.92%, 10/4/18                             | 30.1%                  |
| WisdomTree Floating Rate Treasury Fund<br>(USFR)                  | 4.1%                   |

\*The holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes derivatives and investment of cash collateral for securities on loan (if any). For a full list of holdings information for the underlying WisdomTree fund, please see page 45 of this report.

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

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

The Fund returned -6.11% at net asset value ("NAV") for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). EM currencies broadly have performed poorly over the fiscal year due to a recent resurgence in the U.S. dollar. Much of the negative market sentiment is a direct result of various factors; such as fluctuating commodity prices, declining economic fundamentals, slowing global growth, trade wars/tariffs, and a spillover effect from poor foreign currency performance in Turkey, Argentina, and South Africa. In the face of broad EM headwinds, the Fund's currency exposure to Malaysia contributed positively to performance, while its currency exposure to Turkey contributed negatively to performance.

**Shareholder Expense Example**

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 906.70               | 0.55%                       | \$ 2.64                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.43             | 0.55%                       | \$ 2.80                               |

**Performance**

|  | Average Annual Total Return |        |        |                              |
|--|-----------------------------|--------|--------|------------------------------|
|  | 1 Year                      | 3 Year | 5 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | -6.11%                      | 1.85%  | -1.78% | -0.09%                       |
| Fund Market Price Returns                                  | -6.32%                      | 1.71%  | -1.77% | -0.21%                       |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | -4.22%                      | 2.69%  | -0.90% | 0.90%                        |
| <i>Equal-Weighted Emerging Currency Composite</i>          | -5.18%                      | 2.76%  | -1.02% | 0.73%                        |

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

Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.

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as of August 31, 2018 (unaudited)

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

| <b>Country</b>                | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| India                         | 13.8%                  |
| Thailand                      | 12.4%                  |
| Australia                     | 12.1%                  |
| Indonesia                     | 9.6%                   |
| United States                 | 8.7%                   |
| Hong Kong                     | 6.4%                   |
| Malaysia                      | 6.3%                   |
| New Zealand                   | 6.0%                   |
| Singapore                     | 4.6%                   |
| South Korea                   | 4.5%                   |
| Philippines                   | 4.4%                   |
| China                         | 4.1%                   |
| Supranational Bonds           | 4.1%                   |
| Other Assets less Liabilities | 3.0%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Citigroup, Inc., tri-party repurchase agreement,<br>1.97%, 9/4/18 | 8.7%                   |
| India Government Bond,<br>7.72%, 5/25/25                          | 5.9%                   |
| India Government Bond,<br>7.80%, 4/11/21                          | 5.7%                   |
| Queensland Treasury Corp.,<br>6.00%, 7/21/22,<br>Series 22, Reg S | 3.5%                   |
| Treasury Corp. of Victoria,<br>5.50%, 12/17/24,<br>Series 1224    | 3.1%                   |
| Thailand Government Bond,<br>1.88%, 6/17/22                       | 2.9%                   |
| Indonesia Treasury Bond,<br>9.00%, 3/15/29,<br>Series FR71        | 2.9%                   |
| Indonesia Treasury Bond,<br>8.38%, 9/15/26,<br>Series FR56        | 2.8%                   |

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|   |      |
|---|------|
| Thailand Government Bond,<br>3.85%, 12/12/25                              | 2.8% |
| Western Australian Treasury Corp.,<br>5.00%, 7/23/25,<br>Series 25, Reg S | 2.8% |

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

Fully collateralized by U.S. Government securities.

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

The Fund returned -3.56% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Emerging market currencies broadly have performed poorly over the fiscal year, due to a resurgence in the U.S. dollar. Much of the reason for the headwinds in broad emerging markets have been less as a result of Asian currencies and economies, and more so due to other emerging market countries and currencies. Still, emerging market currencies have generally experienced poor performance, particularly from spillover effects from depreciating currencies in Turkey, Argentina, and South Africa. Much of the pressures from the exposures in the Fund were derived from more geopolitical and regional risk, and rising interest rates. Trade tensions between the U.S. and China have put pressure on various local currencies, particularly the Chinese yuan. The Fund's position in Malaysian local bonds contributed positively to performance, while its position in Australian local bonds contributed negatively to performance.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 951.20               | 0.55%                       | \$ 2.70                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.43             | 0.55%                       | \$ 2.80                               |

### Performance

|                                     | Average Annual Total Return |        |        |                              |
|-------------------------------------|-----------------------------|--------|--------|------------------------------|
|                                     | 1 Year                      | 3 Year | 5 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns                    | -3.56%                      | 2.23%  | 0.03%  | 0.03%                        |
| Fund Market Price Returns           | -3.81%                      | 2.30%  | 0.15%  | -0.02%                       |
| Markit iBoxx Asian Local Bond Index | -0.72%                      | 3.60%  | 2.45%  | 2.26%                        |

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

Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.

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

as of August 31, 2018 (unaudited)

**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)**

**Country Breakdown**

| <b>Country</b>                | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Brazil                        | 9.7%                   |
| Russia                        | 9.0%                   |
| Chile                         | 7.6%                   |
| China                         | 6.9%                   |
| Mexico                        | 5.5%                   |
| Turkey                        | 5.2%                   |
| United States                 | 4.9%                   |
| India                         | 4.8%                   |
| United Arab Emirates          | 4.8%                   |
| Peru                          | 4.2%                   |
| Israel                        | 4.2%                   |
| Colombia                      | 3.6%                   |
| Indonesia                     | 3.2%                   |
| Morocco                       | 2.5%                   |
| South Korea                   | 2.5%                   |
| Kazakhstan                    | 1.9%                   |
| Luxembourg                    | 1.9%                   |
| Argentina                     | 1.7%                   |
| Jamaica                       | 1.5%                   |
| Saudi Arabia                  | 1.5%                   |
| Thailand                      | 1.4%                   |
| Singapore                     | 1.3%                   |
| Hong Kong                     | 1.2%                   |
| Panama                        | 1.2%                   |
| Philippines                   | 1.2%                   |
| South Africa                  | 1.1%                   |
| Malaysia                      | 1.0%                   |
| Netherlands                   | 0.7%                   |
| Kuwait                        | 0.7%                   |
| Ghana                         | 0.5%                   |
| Zambia                        | 0.5%                   |
| Nigeria                       | 0.4%                   |
| Other Assets less Liabilities | 1.7%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b> | <b>% of Net Assets</b> |
|--------------------|------------------------|
|--------------------|------------------------|

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|  |      |
|--|------|
| U.S. Treasury Bond,<br>3.50%, 2/15/39                            | 4.9% |
| OCP S.A.,<br>5.63%, 4/25/24, Reg S                               | 2.5% |
| Woori Bank,<br>4.75%, 4/30/24, Reg S                             | 2.5% |
| Abu Dhabi National Energy Co. PJSC,<br>4.38%, 6/22/26, Reg S     | 2.4% |
| Petrobras Global Finance B.V.,<br>5.75%, 2/1/29                  | 1.7% |
| Cemex S.A.B. de C.V.,<br>7.75%, 4/16/26, Reg S                   | 1.6% |
| Banco de Credito del Peru,<br>6.13%, 4/24/27, Reg S              | 1.6% |
| Gazprom Neft OAO via GPN Capital S.A.,<br>6.00%, 11/27/23, Reg S | 1.5% |
| Bank of China Ltd.,<br>5.00%, 11/13/24, Reg S                    | 1.5% |
| Saudi Government International Bond,<br>4.00%, 4/17/25           | 1.5% |

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

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

The Fund returned -2.08% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Security selection was the main positive driver of performance for the Fund. Within the Emerging Market fixed income asset classes, U.S. dollar-denominated corporate bonds outperformed their local currency debt counterparts. Currency crises in Turkey, Brazil, and elsewhere had spillover effects to other emerging local markets. Emerging Market corporate bonds issued in U.S. dollars were able to avoid much of this impact. Top contributors to Fund performance included the overweights to Russian Oil & Gas and Banking industry issuers, Kazakhstan Oil & Gas industry issuers, and Peruvian Metals & Mining industry issuers, as well as an underweight to Chinese issuers across various sectors. The main detractors to Fund performance included overweights to Turkish issuers, although strong security selection within Turkish banks helped reduce the detraction. Other detractors from performance included an Indian Mining industry issuer, a Colombian Communications industry issuer, and a broad underweight to the Middle East.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 974.80               | 0.60%                       | \$ 2.99                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.18             | 0.60%                       | \$ 3.06                               |

### Performance

|  | Average Annual Total Return |        |        |                              |
|--|-----------------------------|--------|--------|------------------------------|
|  | 1 Year                      | 3 Year | 5 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | -2.08%                      | 3.94%  | 3.39%  | 3.15%                        |
| Fund Market Price Returns  | -1.86%                      | 4.16%  | 3.45%  | 3.12%                        |
| <i>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad</i> | -1.59%                      | 4.90%  | 4.79%  | 4.36%                        |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**



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

as of August 31, 2018 (unaudited)

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

**Country Breakdown**

| <b>Country</b>                | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Brazil                        | 10.0%                  |
| Russia                        | 9.3%                   |
| Indonesia                     | 8.8%                   |
| India                         | 6.8%                   |
| Poland                        | 6.7%                   |
| Colombia                      | 6.2%                   |
| Thailand                      | 5.0%                   |
| Supranational Bonds           | 4.9%                   |
| United States                 | 4.9%                   |
| Mexico                        | 4.6%                   |
| South Africa                  | 4.3%                   |
| Romania                       | 3.4%                   |
| Philippines                   | 3.4%                   |
| Peru                          | 3.3%                   |
| China                         | 3.3%                   |
| Malaysia                      | 3.3%                   |
| Hungary                       | 3.2%                   |
| Chile                         | 3.2%                   |
| Turkey                        | 2.1%                   |
| Argentina                     | 1.4%                   |
| Other Assets less Liabilities | 1.9%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| Citigroup, Inc., tri-party repurchase agreement,<br>1.97%, 9/4/18  | 4.9%                   |
| Brazil Notas do Tesouro Nacional,<br>10.00%, 1/1/21,<br>Series F   | 4.0%                   |
| Brazil Letras do Tesouro Nacional,<br>8.94%, 1/1/22,<br>Series LTN | 2.1%                   |
| Russian Federal Bond - OFZ,<br>7.50%, 8/18/21,<br>Series 6217      | 1.9%                   |
| Indonesia Treasury Bond,<br>8.38%, 9/15/26,                        | 1.9%                   |



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|   |      |
|---|------|
| Series FR56   |      |
| Colombian TES,<br>6.00%, 4/28/28,<br>Series B               | 1.8% |
| Colombian TES,<br>10.00%, 7/24/24,<br>Series B              | 1.8% |
| Indonesia Treasury Bond,<br>8.25%, 6/15/32,<br>Series FR58  | 1.7% |
| Russian Federal Bond OFZ,<br>7.00%, 1/25/23,<br>Series 6211 | 1.7% |
| India Government Bond,<br>7.68%, 12/15/23                   | 1.6% |

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

Fully collateralized by U.S. Government securities.

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

The Fund returned -11.66% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Emerging Market currencies broadly have performed poorly over the fiscal year, due to a resurgence in the U.S. dollar. Much of the negative market sentiment is a direct result of various factors; such as fluctuating commodity prices, declining economic fundamentals, slowing global growth, and trade wars/tariffs. The currencies of Turkey, Argentina, and South Africa had significant collapses over the fiscal year, which had a spillover effect to other Emerging Market currencies. In addition, rising interest rates in these regions have had a negative impact on bond prices, resulting in negative performance. The Fund's position in South African local bonds contributed positively to performance, while its position in Turkish local bonds contributed negatively to performance.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 856.10               | 0.55%                       | \$ 2.57                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.43             | 0.55%                       | \$ 2.80                               |

### Performance

|   | Average Annual Total Return |        |        |                              |
|---|-----------------------------|--------|--------|------------------------------|
|   | 1 Year                      | 3 Year | 5 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | -11.66%                     | 1.87%  | -2.13% | -0.89%                       |
| Fund Market Price Returns   | -11.68%                     | 1.92%  | -1.97% | -0.97%                       |
| <i>JP Morgan Government Bond Index-Emerging Markets (GBI-EM) Global Diversified Index</i> | -10.05%                     | 3.24%  | -1.33% | -0.11%                       |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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**Management's Discussion of Funds Performance**

as of August 31, 2018 (unaudited)

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

*(formerly, WisdomTree Bloomberg Floating Rate Treasury Fund)*

**Investment Breakdown**

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

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

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

**Top Holdings\***

| Description  | % of Net Assets |
|--|-----------------|
| U.S. Treasury Floating Rate Notes, 2.12%, 4/30/20  | 28.8%           |
| U.S. Treasury Floating Rate Notes, 2.09%, 1/31/20  | 26.5%           |
| U.S. Treasury Floating Rate Notes, 2.14%, 10/31/19 | 24.1%           |
| U.S. Treasury Floating Rate Notes, 2.13%, 7/31/20  | 20.4%           |

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

The WisdomTree Floating Rate Treasury Fund (the "Fund") seeks to track the price and yield performance, before fees and expenses, of the Bloomberg U.S. Treasury Floating Rate Bond Index (the "Index"). In seeking to track the Index, the Fund invests in floating rate public obligations of the U.S. Treasury. The Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned 1.53% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). The floating rate nature of the securities used to effectuate the Fund's investment strategy has allowed the Fund to benefit from rising short-term U.S. rates, and be protected from gradual rate hikes by the U.S. Federal Reserve (the "Fed"). Over the fiscal year, the Fed raised rates three times, and is expected to hike rates two more times in the second half of 2018. For the fiscal year ended August 31, 2018, the 10-year U.S. Treasury yield increased from 2.12% to 2.86%, the 5-year U.S. Treasury yield increased from 1.70% to 2.74%, the 2-year U.S. Treasury yield increased from 1.33% to 2.63%, and the 3-month U.S. Treasury yield increased from 0.99% to 2.09%.

**Shareholder Expense Example**

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|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Net Expense<br>Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|------------------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,008.70             | 0.15% <sup>1</sup>                 | \$ 0.76                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,024.45             | 0.15% <sup>1</sup>                 | \$ 0.77                               |

<sup>1</sup> Effective June 29, 2018, the Fund's management fee was permanently reduced to 0.15%. Prior to June 29, 2018, WisdomTree Asset Management, Inc. had contractually agreed to limit the management fee to 0.15%.

### Performance

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 1.53%                       | 0.89%  | 0.57%                        |
| Fund Market Price Returns                               | 1.81%                       | 1.00%  | 0.56%                        |
| <i>Bloomberg U.S. Treasury Floating Rate Bond Index</i> | 1.74%                       | 1.08%  | 0.74%                        |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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as of August 31, 2018 (unaudited)

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

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Corporate Bonds               | 85.7%                  |
| Foreign Corporate Bonds       | 11.7%                  |
| Common Stocks                 | 0.0%*                  |
| Other Assets less Liabilities | 2.6%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

\* Represents less than 0.1%.

**Top Ten Holdings\***

| <b>Description</b>                                      | <b>% of Net Assets</b> |
|---|------------------------|
| Bausch Health Cos, Inc.,<br>5.88%, 5/15/23              | 0.6%                   |
| Reynolds Group Issuer, Inc.,<br>5.75%, 10/15/20         | 0.6%                   |
| Tenet Healthcare Corp.,<br>8.13%, 4/1/22                | 0.6%                   |
| Community Health Systems, Inc.,<br>6.25%, 3/31/23       | 0.6%                   |
| Navient Corp.,<br>8.00%, 3/25/20                        | 0.5%                   |
| Sprint Corp.,<br>7.25%, 9/15/21                         | 0.5%                   |
| HCA, Inc.,<br>6.50%, 2/15/20                            | 0.5%                   |
| HCA, Inc.,<br>7.50%, 2/15/22                            | 0.5%                   |
| Altice Luxembourg S.A.,<br>7.75%, 5/15/22               | 0.5%                   |
| Prime Security Services Borrower LLC,<br>9.25%, 5/15/23 | 0.5%                   |

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

The WisdomTree Interest Rate Hedged High Yield Bond Fund (the "Fund") seeks to track the price and yield performance, before fees and expenses, of the ICE BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index (the "Index"). In seeking to track the Index, the Fund invests mainly in short-term non-investment grade U.S. corporate fixed income securities having effective maturities generally shorter than five years and obtains short exposure to U.S. Treasuries such that the Fund's total portfolio duration approximates zero years. The Fund

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generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned 5.68% at net asset value ( NAV ) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). As interest rates rose over the period, the Fund benefited from the short futures contract hedging out the Fund's duration to zero. The Fund benefited from its exposure to credit bonds, and not investing in U.S. Treasury bonds over the period. High yield bonds tend to be less interest rate sensitive than other credit or treasury bonds, thus helping to contribute to overall performance in a rising rate environment. The Fund's positions in energy corporations contributed positively to performance while bond issuer defaults contributed negatively to performance. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2018, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago. As a result of the overall increase in U.S. Treasury yields, the Fund's use of derivatives contributed positively to overall Fund performance during the fiscal year ended August 31, 2018.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,023.10             | 0.43%                       | \$ 2.19                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,023.04             | 0.43%                       | \$ 2.19                               |

### Performance

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 5.68%                       | 6.44%  | 3.79%                        |
| Fund Market Price Returns   | 5.77%                       | 6.63%  | 3.78%                        |
| <i>ICE BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index</i> | 6.50%                       | 7.35%  | 4.46%                        |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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as of August 31, 2018 (unaudited)

**WisdomTree Interest Rate Hedged U.S. Aggregate Bond Fund (AGZD)***(formerly, WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund)***Investment Breakdown**

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| U.S. Government Obligations           | 37.0%                  |
| U.S. Government Agencies              | 28.4%                  |
| Corporate Bonds                       | 23.0%                  |
| Foreign Corporate Bonds               | 3.7%                   |
| Commercial Mortgage-Backed Securities | 2.0%                   |
| Supranational Bonds                   | 1.1%                   |
| Foreign Government Obligations        | 1.1%                   |
| Foreign Government Agencies           | 0.6%                   |
| Asset-Backed Securities               | 0.5%                   |
| Municipal Bonds                       | 0.5%                   |
| Repurchase Agreement                  | 2.8%                   |
| Other Assets less Liabilities         | -0.7%                  |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b>  | <b>% of Net Assets</b> |
|---|------------------------|
| Citigroup, Inc., tri-party repurchase agreement,<br>1.97%, 9/4/18 | 2.8%                   |
| U.S. Treasury Note,<br>1.75%, 5/15/23                             | 1.4%                   |
| U.S. Treasury Bond,<br>2.50%, 5/15/46                             | 1.3%                   |
| U.S. Treasury Note,<br>1.50%, 8/15/26                             | 1.2%                   |
| U.S. Treasury Note,<br>1.63%, 12/31/19                            | 1.1%                   |
| U.S. Treasury Note,<br>1.38%, 10/31/20                            | 1.1%                   |
| U.S. Treasury Bond,<br>6.88%, 8/15/25                             | 1.0%                   |
| U.S. Treasury Note,<br>1.63%, 11/15/22                            | 0.9%                   |
| U.S. Treasury Note,<br>2.50%, 8/15/23                             | 0.9%                   |
|   | 0.9%                   |

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U.S. Treasury Note,  
1.13%, 9/30/21

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

Fully collateralized by U.S. Government securities.

The WisdomTree Interest Rate Hedged U.S. Aggregate Bond Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration (the Index). In seeking to track the Index, the Fund invests mainly in U.S. investment grade fixed income securities and obtains short exposure to U.S. Treasuries such that the Fund's total portfolio duration approximates zero years. The Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned 2.35% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). As interest rates rose over the period, the Fund benefited from the short futures contract hedging out the Fund's duration to zero. The Fund's position in short-term corporates contributed positively to performance, while its position in long end governments contributed negatively to performance. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2018, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago. As a result of the overall increase in U.S. Treasury yields, the Fund's use of derivatives contributed positively to overall Fund performance during the fiscal year ended August 31, 2018.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,006.90             | 0.23%                       | \$ 1.16                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,024.05             | 0.23%                       | \$ 1.17                               |

### Performance

|  | Average Annual Total Return |        |                              |
|--|-----------------------------|--------|------------------------------|
|  | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | 2.35%                       | 1.87%  | 1.01%                        |
| Fund Market Price Returns  | 2.62%                       | 2.09%  | 1.12%                        |
| <i>Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration</i> | 2.46%                       | 2.12%  | 1.51%                        |

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

Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.

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as of August 31, 2018 (unaudited)

**WisdomTree Negative Duration High Yield Bond Fund (HYND)****Investment Breakdown**

| <b>Investment Type</b>        | <b>% of Net Assets</b> |
|-------------------------------|------------------------|
| Corporate Bonds               | 86.5%                  |
| Foreign Corporate Bonds       | 10.3%                  |
| Common Stocks                 | 0.0%*                  |
| Other Assets less Liabilities | 3.2%                   |
| <b>Total</b>                  | <b>100.0%</b>          |

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

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

\* Represents less than 0.1%.

**Top Ten Holdings\***

| <b>Description</b>                                | <b>% of Net Assets</b> |
|---|------------------------|
| Reynolds Group Issuer, Inc.,<br>5.75%, 10/15/20   | 0.7%                   |
| Sprint Communications, Inc.,<br>7.00%, 8/15/20    | 0.6%                   |
| Bausch Health Cos, Inc.,<br>5.88%, 5/15/23        | 0.6%                   |
| Community Health Systems, Inc.,<br>6.25%, 3/31/23 | 0.6%                   |
| Navient Corp.,<br>8.00%, 3/25/20                  | 0.6%                   |
| Dell International LLC,<br>5.88%, 6/15/21         | 0.5%                   |
| HCA, Inc.,<br>6.50%, 2/15/20                      | 0.5%                   |
| Ally Financial, Inc.,<br>8.00%, 3/15/20           | 0.5%                   |
| MGM Resorts International,<br>6.63%, 12/15/21     | 0.5%                   |
| Tenet Healthcare Corp.,<br>8.13%, 4/1/22          | 0.5%                   |

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

The WisdomTree Negative Duration High Yield Bond Fund (the "Fund") seeks to track the price and yield performance, before fees and expenses, of the ICE BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index (the "Index"). In seeking to track the Index, the Fund invests mainly in short-term non-investment grade U.S. corporate fixed income securities having effective maturities generally shorter than five years and obtains short exposure to U.S. Treasuries such that the Fund's total portfolio duration approximates negative seven years. The



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Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned 8.72% at net asset value ( NAV ) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). As interest rates rose over the period, the Fund benefited from the short futures contract hedging out the Fund's duration to negative seven years. High yield bonds tend to be less interest rate sensitive than other credit or treasury bonds, thus helping to dampen the negative impact from a rising rate environment. In addition, the Fund's negative duration positioning contributed even more so to positive performance. The Fund's exposures in energy credits contributed positively to performance while bond issuer defaults contributed negatively to performance. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2018, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago. As a result of the overall increase in U.S. Treasury yields, the Fund's use of derivatives contributed positively to overall Fund performance during the fiscal year ended August 31, 2018.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,012.00             | 0.48%                       | \$ 2.43                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,022.79             | 0.48%                       | \$ 2.45                               |

### Performance

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 8.72%                       | 5.49%  | 0.87%                        |
| Fund Market Price Returns   | 8.40%                       | 5.56%  | 0.94%                        |
| <i>ICE BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index</i> | 9.83%                       | 7.27%  | 2.29%                        |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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

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

**Investment Breakdown**

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| U.S. Government Obligations           | 35.4%                  |
| U.S. Government Agencies              | 30.2%                  |
| Corporate Bonds                       | 21.1%                  |
| Foreign Corporate Bonds               | 4.4%                   |
| Commercial Mortgage-Backed Securities | 2.7%                   |
| Supranational Bonds                   | 1.4%                   |
| Foreign Government Obligations        | 1.1%                   |
| Asset-Backed Securities               | 0.7%                   |
| Foreign Government Agencies           | 0.6%                   |
| Municipal Bonds                       | 0.4%                   |
| U.S. Government Agencies Sold Short   | -1.3%                  |
| Other Assets less Liabilities         | 3.3%                   |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b>                                      | <b>% of Net Assets</b> |
|---|------------------------|
| Federal National Mortgage Association,<br>3.50%, 7/1/43 | 1.1%                   |
| U.S. Treasury Note,<br>1.38%, 5/31/20                   | 1.0%                   |
| U.S. Treasury Note,<br>3.13%, 5/15/21                   | 0.8%                   |
| U.S. Treasury Note,<br>1.63%, 12/31/19                  | 0.8%                   |
| U.S. Treasury Note,<br>1.50%, 6/15/20                   | 0.8%                   |
| U.S. Treasury Note,<br>1.88%, 3/31/22                   | 0.8%                   |
| U.S. Treasury Note,<br>1.75%, 11/30/21                  | 0.8%                   |
| U.S. Treasury Note,<br>1.75%, 5/15/22                   | 0.8%                   |
| U.S. Treasury Note,<br>1.38%, 2/29/20                   | 0.7%                   |
|   | 0.7%                   |

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U.S. Treasury Note,  
2.13%, 8/15/21

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

The WisdomTree Negative Duration U.S. Aggregate Bond Fund (the **Fund**) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration (the **Index**). In seeking to track the Index, the Fund invests mainly in U.S. investment grade fixed income securities and obtains short exposure to U.S. Treasuries such that the Fund's total portfolio duration approximates negative five years. The Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned 3.58% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). As interest rates rose over the period, the Fund benefited from the short futures contract hedging out the duration exposure of the bonds. In addition, the Fund's negative duration positioning contributed positively to performance. The Fund's exposure to short-term corporates benefited performance, while its position in long end governments detracted from performance. During the fiscal year, the Fund invested in derivatives, specifically short futures contracts on U.S. Treasury bonds, to hedge against a rise in interest rates. At August 31, 2018, yields on 5-year, 10-year, and 30-year U.S. Treasury bonds all ended the period higher than where they began a year ago. As a result of the overall increase in U.S. Treasury yields, the Fund's use of derivatives contributed positively to overall Fund performance during the fiscal year ended August 31, 2018.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Expense Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|-----------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 996.60               | 0.28%                       | \$ 1.41                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,023.79             | 0.28%                       | \$ 1.43                               |

### Performance

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | 3.58%                       | 1.29%  | -1.13%                       |
| Fund Market Price Returns   | 3.69%                       | 1.52%  | -1.00%                       |
| <i>Bloomberg Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration</i> | 4.04%                       | 1.82%  | -0.36%                       |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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as of August 31, 2018 (unaudited)

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

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| Corporate Bonds                       | 39.9%                  |
| U.S. Government Agencies              | 25.2%                  |
| U.S. Government Obligations           | 17.7%                  |
| Foreign Corporate Bonds               | 7.2%                   |
| Commercial Mortgage-Backed Securities | 7.0%                   |
| Foreign Government Obligations        | 2.5%                   |
| Municipal Bonds                       | 0.5%                   |
| Foreign Government Agencies           | 0.2%                   |
| U.S. Government Agencies Sold Short   | -1.1%                  |
| Other Assets less Liabilities         | 0.9%                   |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b>                                      | <b>% of Net Assets</b> |
|---|------------------------|
| U.S. Treasury Note,<br>2.88%, 5/15/28                   | 0.4%                   |
| U.S. Treasury Note,<br>2.75%, 2/15/28                   | 0.4%                   |
| Federal National Mortgage Association,<br>5.00%, 9/1/48 | 0.4%                   |
| U.S. Treasury Note,<br>2.63%, 11/15/20                  | 0.4%                   |
| U.S. Treasury Note,<br>2.25%, 11/15/27                  | 0.4%                   |
| U.S. Treasury Note,<br>2.00%, 2/15/25                   | 0.3%                   |
| U.S. Treasury Note,<br>2.00%, 2/28/21                   | 0.3%                   |
| U.S. Treasury Bond,<br>7.63%, 11/15/22                  | 0.3%                   |
| Federal National Mortgage Association,<br>4.00%, 5/1/47 | 0.3%                   |
| U.S. Treasury Note,<br>2.25%, 8/15/27                   | 0.3%                   |

\*

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

The WisdomTree Yield Enhanced U.S. Aggregate Bond Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays U.S. Aggregate Enhanced Yield Index (the Index). In seeking to track the Index, the Fund invests mainly in U.S. investment grade fixed income securities. The Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned -1.44% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Rising rates over the period negatively affected Fund performance. Investment grade spreads tightened from September 2017 through February 2018, but then expanded until the end of the current fiscal period, remaining relatively unchanged over the entire fiscal period. The Fund's overweight to investment grade credit securities and underweight to U.S. Treasury securities selections contributed positively to performance. From a sector perspective, the Fund's overweight to energy corporates contributed positively to Fund performance as energy prices in oil rose over the fiscal period. However, the Fund's overweight to financials contributed negatively to performance. The Fund's position in short-term corporates contributed positively to performance while its position in long end governments contributed negatively to performance. In addition, the Fund benefited from its overweight to Baa-rated bonds (rating levels from Aaa through Baa ranked highest to lowest constitute the investment grade portion of the credit spectrum) as spreads tightened throughout the bottom tier of the investment grade spectrum.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Net Expense<br>Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|------------------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,006.50             | 0.12% <sup>1</sup>                 | \$ 0.61                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,024.60             | 0.12% <sup>1</sup>                 | \$ 0.61                               |

<sup>1</sup> WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.12% through December 31, 2018, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

### Performance

|   | Average Annual Total Return |        |                              |
|---|-----------------------------|--------|------------------------------|
|   | 1 Year                      | 3 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns  | -1.44%                      | 2.40%  | 2.27%                        |
| Fund Market Price Returns                                     | -1.58%                      | 2.42%  | 2.28%                        |
| <i>Bloomberg Barclays U.S. Aggregate Enhanced Yield Index</i> | -1.17%                      | 2.62%  | 2.50%                        |
| <i>Bloomberg Barclays U.S. Aggregate Index</i>                | -1.05%                      | 1.76%  | 1.79%                        |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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**WisdomTree Yield Enhanced U.S. Short-Term Aggregate Bond Fund (SHAG)***(formerly, WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund)***Investment Breakdown**

| <b>Investment Type</b>                | <b>% of Net Assets</b> |
|---------------------------------------|------------------------|
| Corporate Bonds                       | 51.7%                  |
| U.S. Government Obligations           | 28.0%                  |
| Foreign Corporate Bonds               | 8.9%                   |
| Commercial Mortgage-Backed Securities | 8.5%                   |
| U.S. Government Agencies              | 5.0%                   |
| Foreign Government Obligations        | 2.0%                   |
| Foreign Government Agencies           | 0.1%                   |
| Other Assets less Liabilities         | -4.2%                  |
| <b>Total</b>                          | <b>100.0%</b>          |

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

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

**Top Ten Holdings\***

| <b>Description</b>   | <b>% of Net Assets</b> |
|--|------------------------|
| U.S. Treasury Note,<br>2.63%, 7/15/21  | 6.2%                   |
| U.S. Treasury Bill,<br>1.98%, 10/18/18   | 3.4%                   |
| Federal National Mortgage Association,<br>2.50%, 9/18/33                                       | 2.7%                   |
| U.S. Treasury Note,<br>0.75%, 8/15/19  | 2.5%                   |
| Federal Home Loan Mortgage Corp.,<br>3.50%, 9/18/33  | 2.3%                   |
| U.S. Treasury Note,<br>1.13%, 8/31/21  | 1.8%                   |
| U.S. Treasury Note,<br>1.50%, 7/15/20  | 1.8%                   |
| COMM Mortgage Trust,<br>3.04%, 11/10/49,<br>Series 2016-CD2, Class A2                          | 1.7%                   |
| U.S. Treasury Note,<br>2.00%, 2/28/21  | 1.7%                   |
| JPMCC Commercial Mortgage Securities<br>Trust,<br>3.24%, 3/15/50,<br>Series 2017-JP5, Class A2 | 1.7%                   |

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

The WisdomTree Yield Enhanced U.S. Short-Term Aggregate Bond Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the Bloomberg Barclays U.S. Short Aggregate Enhanced Yield Index (the Index). In seeking to track the Index, the Fund invests mainly in short-term U.S. investment grade fixed income securities having effective maturities generally shorter than five years. The Fund generally uses a representative sampling strategy to achieve its investment objective, meaning it generally will invest in a sample of the securities in the Index whose risk, return and other characteristics resemble the risk, return and other characteristics of the Index as a whole.

The Fund returned -0.47% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). The Fund's overweight to investment grade credit securities, along with an underweight to U.S. Treasury securities selections, contributed positively to performance. Security selection was mixed with a slight drag on performance as commercial mortgage backed securities were a small drag on returns offset by the Fund's holdings in investment grade credit. Within investment grade credit, the Fund's holdings of high quality consumer non-cyclical sector was the main detractor. As interest rates rose over the fiscal year, the Fund benefited from being short-term in nature, by only investing in bonds that mature within 1-5 years. In addition, the Fund benefited from its overweight to Baa-rated bonds (rating levels from Aaa through Baa ranked highest to lowest constitute the investment grade portion of the credit spectrum) as spreads tightened throughout the bottom tier of the investment grade spectrum.

### Shareholder Expense Example

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Net Expense<br>Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|------------------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,009.40             | 0.12% <sup>1</sup>                 | \$ 0.61                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,024.60             | 0.12% <sup>1</sup>                 | \$ 0.61                               |

<sup>1</sup> WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.12% through December 31, 2018, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

### Performance

|   | Average Annual Total Return |                              |
|---|-----------------------------|------------------------------|
|   | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns  | -0.47%                      | 0.30%                        |
| Fund Market Price Returns   | -0.41%                      | 0.41%                        |
| <i>Bloomberg Barclays U.S. Short Aggregate Enhanced Yield Index</i> | -0.25%                      | 0.55%                        |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the Cboe BZX Exchange, Inc. on May 18, 2017.

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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as of August 31, 2018 (unaudited)

**WisdomTree CBOE Russell 2000 PutWrite Strategy Fund (RPUT)****Investment Breakdown**

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 75.7%           |
| Other Assets less Liabilities | 24.3%           |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\***

| Description                           | % of Net Assets |
|---------------------------------------|-----------------|
| U.S. Treasury Bill,<br>1.93%, 9/20/18 | 75.7%           |

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

The WisdomTree CBOE Russell 2000 PutWrite Strategy Fund (the "Fund") seeks to track the price and yield performance, before fees and expenses, of the CBOE Russell 2000 PutWrite Index (the "Index"), a collateralized put write strategy on the Russell 2000 Index. The strategy is designed to receive a premium from the option buyer by selling (i.e. writing) a sequence of one-month, at-the-money, Russell 2000 Index put options.

The Fund returned 5.94% at net asset value ("NAV") from February 1, 2018 (commencement of operations) through the end of the fiscal period on August 31, 2018. In 2017, the U.S. equity markets saw fairly consistent and low levels of volatility. However, in the first quarter of 2018, the markets saw a strong resurgence in market volatility, as the Chicago Board of Options Exchange Volatility Index, a measure of the market's expectation for forward volatility, spiked by as much as 124% in a single trading day on February 5, 2018. In the 26 negative trading days for the Russell 2000 Index during the first quarter, the Russell 2000 PutWrite Strategy outperformed the Russell 2000 Index on every single negative day, providing on average delivered downside protection of approximately 0.41% on each down day. Following the spikes in early 2018, volatility subsided and returned to normalized levels for the remainder of the fiscal period through August 31, 2018. Over the entire fiscal period, the Fund's positioning benefited as a result of the continued rise of the Russell 2000 Index, while providing downside protection during the bouts of market volatility.

**Shareholder Expense Example**

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Net Expense<br>Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|------------------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,091.40             | 0.43% <sup>1</sup>                 | \$ 2.27                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,023.04             | 0.43% <sup>1</sup>                 | \$ 2.19                               |



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

<sup>1</sup> WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.43% through December 31, 2018, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

### Performance

|   | <b>Cumulative Total Return<br/>Since Inception<sup>1</sup></b> |
|---|--|
| Fund NAV Returns                        | 5.94%  |
| Fund Market Price Returns               | 5.89%  |
| <i>CBOE Russell 2000 PutWrite Index</i> | 6.34%  |
| <i>Russell 2000® Index</i>              | 11.00%   |

<sup>1</sup> Total returns are calculated based on the commencement of Fund trading on the Cboe BZX Exchange, Inc. on February 1, 2018.

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

**Table of Contents****Management's Discussion of Funds Performance**

as of August 31, 2018 (unaudited)

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

| Investment Type               | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations   | 74.6%           |
| Other Assets less Liabilities | 25.4%           |
| <b>Total</b>                  | <b>100.0%</b>   |

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

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

**Top Holdings\***

| Description                         | % of Net Assets |
|-------------------------------------|-----------------|
| U.S. Treasury Bill, 2.07%, 11/15/18 | 74.6%           |

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

The WisdomTree CBOE S&P 500 PutWrite Strategy Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the CBOE S&P 500 PutWrite Index (the Index), a collateralized put write strategy on the S&P 500 Index. The strategy is designed to receive a premium from the option buyer by selling (i.e. writing) a sequence of one-month, at-the-money, S&P 500 Index put options.

The Fund returned 8.28% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). In 2017, the U.S. equity markets saw fairly consistent and low levels of volatility. However, in the first quarter of 2018, the markets saw a strong resurgence in market volatility, as the Chicago Board of Options Exchange Volatility Index, a measure of the market's expectation for forward volatility, spiked by as much as 124% in a single trading day on February 5, 2018. In the 28 negative trading days for the S&P 500 Index during the first quarter, the S&P 500 PutWrite Strategy outperformed the S&P 500 Index on every single negative day, providing on average delivered downside protection of approximately 0.33% on each down day. Following the spikes in early 2018, volatility subsided and returned to normalized levels for the remainder of the fiscal year through August 31, 2018. Over the entire fiscal year, the Fund's positioning benefited as a result of the continued rise of the S&P 500 Index, while providing downside protection during the bouts of market volatility.

**Shareholder Expense Example**

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Net Expense<br>Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|------------------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,066.60             | 0.38% <sup>1</sup>                 | \$ 1.98                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,023.29             | 0.38% <sup>1</sup>                 | \$ 1.94                               |

<sup>1</sup> WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.38% through December 31, 2018, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

**Performance**

|  | Average Annual Total Return |                              |
|--|-----------------------------|------------------------------|
|  | 1 Year                      | Since Inception <sup>1</sup> |
| Fund NAV Returns                       | 8.28%                       | 10.62%                       |
| Fund Market Price Returns              | 8.09%                       | 10.57%                       |
| <i>CBOE S&amp;P 500 PutWrite Index</i> | <i>9.08%</i>                | <i>11.29%</i>                |
| <i>S&amp;P 500® Index</i>              | <i>19.66%</i>               | <i>20.00%</i>                |

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

**Table of Contents****Management's Discussion of Funds' Performance**

as of August 31, 2018 (unaudited)

**WisdomTree Managed Futures Strategy Fund (WTMF)** *(consolidated)***Investment Breakdown**

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

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

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

**Top Holdings\***

| Description                        | % of Net Assets |
|------------------------------------|-----------------|
| U.S. Treasury Bill, 1.92%, 9/20/18 | 77.0%           |
| U.S. Treasury Bill, 1.93%, 9/13/18 | 7.3%            |
| U.S. Treasury Bill, 1.93%, 9/6/18  | 2.9%            |

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

The WisdomTree Managed Futures Strategy Fund (the "Fund") seeks to provide investors with positive total returns in rising or falling markets that are not directly correlated to broad market equity or fixed income returns. The Fund is managed using a quantitative, rules-based strategy and intends to invest in a combination of diversified futures contracts for commodities, currencies and interest rates.

The Fund returned 4.45% at net asset value (NAV) for the fiscal year ending August 31, 2018 (for more complete performance information please see the performance table below). Over the fiscal year, crude oil commodity prices saw positive gains, as prices went from \$50/barrel to approximately \$70/barrel as a result of OPEC's continued efforts to limit production globally, as well from the U.S.'s decision to start exporting its own supplies. Precious metals, such as gold, silver, platinum, and copper, saw negative performance over the fiscal period, as a sell-off in emerging markets has spilled into these key commodity resources. Agricultural commodity prices have varied, with wheat and cotton having positive performance over the period, and soybeans and coffee having negative performance over the period. Trade tensions between the U.S. and other countries continued to weigh heavily on commodity prices broadly during the fiscal year. Over the first half of the fiscal year, the U.S. dollar weakened relative to broad emerging market and developed market currencies. However, over the remaining six months, the U.S. dollar has strengthened considerably, leading to positive performance over the entire fiscal year. Towards the end of the fiscal year, some emerging market currencies depreciated significantly against the U.S. dollar. During the fiscal year, U.S. interest rates rose, as the 10-year U.S. Treasury yield increased from 2.12% to 2.86%, the 5-year U.S. Treasury yield increased from 1.70% to 2.74%, the 2-year U.S. Treasury yield increased from 1.33% to 2.63%, and the 3-month U.S. Treasury yield increased from 0.99% to 2.09%. Overall, the Fund's exposure to the energy sector contributed positively to performance, while its positioning in grains detracted from performance.

**Shareholder Expense Example**

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

|  | Beginning<br>Account Value | Ending<br>Account Value | Annualized<br>Net Expense<br>Ratio | Expenses Paid<br>During the<br>Period |
|--|----------------------------|-------------------------|------------------------------------|---------------------------------------|
| Actual                                   | \$ 1,000.00                | \$ 1,025.30             | 0.65% <sup>1</sup>                 | \$ 3.32                               |
| Hypothetical (5% return before expenses) | \$ 1,000.00                | \$ 1,021.93             | 0.65% <sup>1</sup>                 | \$ 3.31                               |

<sup>1</sup> WisdomTree Asset Management, Inc. has contractually agreed to limit the management fee to 0.65% through December 31, 2018, unless earlier terminated by the Board of Trustees of the WisdomTree Trust for any reason.

### Performance

|  | Average Annual Total Return |        |        |                              |
|--|-----------------------------|--------|--------|------------------------------|
|  | 1 Year                      | 3 Year | 5 Year | Since Inception <sup>1</sup> |
| Fund NAV Returns   | 4.45%                       | -0.49% | -0.65% | -2.52%                       |
| Fund Market Price Returns  | 4.77%                       | -0.44% | -0.65% | -2.53%                       |
| <i>Diversified Trends Indicator/WisdomTree Managed Futures Spliced Index<sup>2</sup></i> | 5.54%                       | 0.50%  | 0.39%  | -1.46%                       |
| <i>S&amp;P Diversified Trends Indicator Index</i>  | 4.28%                       | 1.38%  | 0.99%  | -1.07%                       |

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

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

**Performance is historical and does not guarantee future results. The returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or on the redemption of Fund shares.**

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

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

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

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

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

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

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

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

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

The Bloomberg Barclays U.S. Short Aggregate Enhanced Yield Index uses a rules-based approach to reallocate across subcomponents in the Bloomberg Barclays U.S. Aggregate Bond Index that generally have effective maturities shorter than 5 years and seeks to enhance yield while maintaining a similar risk profile.

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

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

#### **Bloomberg Dollar Spot Index:**

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

#### **Bloomberg Dollar Total Return Index:**

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

#### **Bloomberg U.S. Treasury Floating Rate Bond Index:**

The Bloomberg U.S. Treasury Floating Rate Bond Index is a rules-based, market-value weighted index engineered to measure the performance and characteristics of floating rate coupon U.S. Treasuries which have a maturity greater than 12 months.



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

**CBOE® Russell 2000 PutWrite Index:**

The CBOE® Russell 2000 PutWrite Index tracks the value of a cash-secured (i.e. collateralized) put option sales strategy, which consists of selling (or writing) Russell 2000 Index put options and investing the sale proceeds in one-month Treasury bills.

**CBOE® S&P 500 PutWrite Index:**

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

**Diversified Trends Indicator Index:**

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

**Equal-Weighted Emerging Currency Composite:**

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

**Forward Currency Contracts:**

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

**Markit iBoxx Asian Local Bond Index:**

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

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

**S&P 500® Index:**

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

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

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

**Spot Rate and NDF Rate Returns:**

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

**WisdomTree Managed Futures Index:**

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

\* \* \* \* \*

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

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

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

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

August 31, 2018

|   | Principal<br>Amount | Value                |
|---|---------------------|----------------------|
| <b>Investments</b>                                    |                     |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 94.2%</b>              |                     |                      |
| <b>U.S. Treasury Bills 94.2%</b>                      |                     |                      |
| U.S. Treasury Bills                                   |                     |                      |
| 1.92%, 10/4/18*                                       | \$ 43,662,000       | \$ 43,591,784        |
| 1.98%, 10/18/18*                                      | 42,128,000          | 42,026,179           |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>              |                     | <b>85,617,963</b>    |
| (Cost: \$85,607,089)                                  |                     |                      |
|   | Shares              | Value                |
| <b>EXCHANGE-TRADED FUND 4.4%</b>                      |                     |                      |
| <b>United States 4.4%</b>                             |                     |                      |
| WisdomTree Floating Rate Treasury Fund <sup>(a)</sup> |                     |                      |
| (Cost: \$4,016,800)                                   | 160,000             | <b>4,012,880</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 98.6%</b>          |                     | <b>89,630,843</b>    |
| (Cost: \$89,623,889)                                  |                     |                      |
| Other Assets less Liabilities 1.4%                    |                     | 1,253,598            |
| <b>NET ASSETS 100.0%</b>                              |                     | <b>\$ 90,884,441</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

<sup>(a)</sup> Affiliated company (See Note 3).**FINANCIAL DERIVATIVE INSTRUMENTS****FOREIGN CURRENCY CONTRACTS (OTC OVER THE COUNTER)**

| Counterparty         | Settlement<br>Date | Amount and<br>Description of<br>Currency to<br>be Purchased | Amount and<br>Description of<br>Currency to<br>be Sold | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|----------------------|--------------------|---|--|----------------------------|----------------------------|
| Bank of America N.A. | 9/6/2018           | 1,307,670 AUD   | 940,056 USD  | \$ 26                      | \$                         |
| Bank of America N.A. | 9/6/2018           | 2,835,840 CAD   | 2,173,076 USD  | 53                         |                            |
| Bank of America N.A. | 9/6/2018           | 819,210 CHF   | 845,365 USD  |                            | (96)                       |
| Bank of America N.A. | 9/6/2018           | 3,876,180 CNH   | 566,474 USD  | 14                         |                            |
| Bank of America N.A. | 9/6/2018           | 3,876,180 CNY   | 566,474 USD  | 1,081                      |                            |
| Bank of America N.A. | 9/6/2018           | 5,079,900 EUR   | 5,897,185 USD  |                            | (278)                      |
| Bank of America N.A. | 9/6/2018           | 1,521,870 GBP   | 1,973,123 USD  |                            | (22)                       |
| Bank of America N.A. | 9/6/2018           | 27,378,540 INR  | 386,593 USD  |                            | (626)                      |
| Bank of America N.A. | 9/6/2018           | 375,403,770 JPY   | 3,378,993 USD  |                            | (116)                      |
| Bank of America N.A. | 9/6/2018           | 805,850,220 KRW   | 722,412 USD  | 1,535                      |                            |
| Bank of America N.A. | 9/6/2018           | 35,309,610 MXN  | 1,847,780 USD  | 79                         |                            |
| Bank of America N.A. | 9/6/2018           | 1,000,256 USD   | 1,346,100 AUD  | 32,547                     |                            |
| Bank of America N.A. | 9/6/2018           | 2,245,309 USD   | 2,919,000 CAD  | 8,454                      |                            |
| Bank of America N.A. | 9/6/2018           | 853,947 USD   | 843,150 CHF  |                            | (16,023)                   |

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

|                      |            |           |     |             |     |        |          |
|----------------------|------------|-----------|-----|-------------|-----|--------|----------|
| Bank of America N.A. | 9/6/2018   | 585,706   | USD | 3,990,000   | CNH | 2,584  |          |
| Bank of America N.A. | 9/6/2018   | 6,130,093 | USD | 5,229,000   | EUR | 60,106 |          |
| Bank of America N.A. | 9/6/2018   | 2,059,197 | USD | 1,566,600   | GBP | 28,104 |          |
| Bank of America N.A. | 9/6/2018   | 409,228   | USD | 28,182,000  | INR | 11,934 |          |
| Bank of America N.A. | 9/6/2018   | 3,463,805 | USD | 386,421,000 | JPY |        | (14,235) |
| Bank of America N.A. | 9/6/2018   | 741,917   | USD | 829,500,000 | KRW |        | (3,276)  |
| Bank of America N.A. | 9/6/2018   | 1,938,925 | USD | 36,345,960  | MXN | 36,831 |          |
| Bank of America N.A. | 10/4/2018  | 963,855   | USD | 1,340,850   | AUD |        | (43)     |
| Bank of America N.A. | 10/4/2018  | 2,188,055 | USD | 2,853,900   | CAD |        | (99)     |
| Bank of America N.A. | 10/4/2018  | 839,565   | USD | 811,650     | CHF | 81     |          |
| Bank of America N.A. | 10/4/2018  | 5,994,723 | USD | 5,153,400   | EUR | 21     |          |
| Bank of America N.A. | 10/4/2018  | 2,014,338 | USD | 1,551,900   | GBP | 10     |          |
| Bank of America N.A. | 10/4/2018  | 397,779   | USD | 28,325,850  | INR |        | (208)    |
| Bank of America N.A. | 10/4/2018  | 3,430,267 | USD | 380,359,350 | JPY | 30     |          |
| Bank of America N.A. | 10/4/2018  | 720,381   | USD | 805,350,000 | KRW |        | (3,576)  |
| Bank of America N.A. | 10/4/2018  | 1,901,476 | USD | 36,504,300  | MXN |        | (316)    |
| Bank of America N.A. | 10/11/2018 | 572,799   | USD | 3,922,800   | CNH |        | (109)    |
| Bank of America N.A. | 10/11/2018 | 572,799   | USD | 3,922,800   | CNY |        | (1,583)  |
| Citibank N.A.        | 9/6/2018   | 1,307,670 | AUD | 940,071     | USD | 11     |          |
| Citibank N.A.        | 9/6/2018   | 2,835,840 | CAD | 2,173,132   | USD |        | (4)      |
| Citibank N.A.        | 9/6/2018   | 819,210   | CHF | 845,338     | USD |        | (69)     |
| Citibank N.A.        | 9/6/2018   | 3,876,180 | CNH | 566,498     | USD |        | (11)     |
| Citibank N.A.        | 9/6/2018   | 3,876,180 | CNY | 566,498     | USD | 1,057  |          |
| Citibank N.A.        | 9/6/2018   | 5,079,900 | EUR | 5,896,494   | USD | 413    |          |
| Citibank N.A.        | 9/6/2018   | 1,521,870 | GBP | 1,973,176   | USD |        | (76)     |
| Citibank N.A.        | 9/6/2018   | 3,826,000 | INR | 53,846      | USD | 91     |          |

*See Notes to Financial Statements.*

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

August 31, 2018

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

| Counterparty      | Settlement Date | Amount and Description of Currency to be Purchased | Amount and Description of Currency to be Sold | Unrealized Appreciation | Unrealized Depreciation |
|-------------------|-----------------|--|---|-------------------------|-------------------------|
| Citibank N.A.     | 9/6/2018        | 27,378,540   | INR 386,648                                   | USD                     | \$ (680)                |
| Citibank N.A.     | 9/6/2018        | 375,403,770  | JPY 3,379,093                                 | USD                     | (216)                   |
| Citibank N.A.     | 9/6/2018        | 112,618,000  | KRW 101,048                                   | USD                     | 124                     |
| Citibank N.A.     | 9/6/2018        | 805,850,220  | KRW 722,412                                   | USD                     | 1,535                   |
| Citibank N.A.     | 9/6/2018        | 35,309,610   | MXN 1,847,872                                 | USD                     | (14)                    |
| Citibank N.A.     | 9/6/2018        | 1,000,279  | USD 1,346,100                                 | AUD                     | 32,569                  |
| Citibank N.A.     | 9/6/2018        | 2,245,317  | USD 2,919,000                                 | CAD                     | 8,462                   |
| Citibank N.A.     | 9/6/2018        | 853,926  | USD 843,150                                   | CHF                     | (16,044)                |
| Citibank N.A.     | 9/6/2018        | 585,677  | USD 3,990,000                                 | CNH                     | 2,555                   |
| Citibank N.A.     | 9/6/2018        | 6,130,098  | USD 5,229,000                                 | EUR                     | 60,111                  |
| Citibank N.A.     | 9/6/2018        | 2,059,206  | USD 1,566,600                                 | GBP                     | 28,114                  |
| Citibank N.A.     | 9/6/2018        | 409,160  | USD 28,182,000                                | INR                     | 11,865                  |
| Citibank N.A.     | 9/6/2018        | 3,463,808  | USD 386,421,000                               | JPY                     | (14,232)                |
| Citibank N.A.     | 9/6/2018        | 741,830  | USD 829,500,000                               | KRW                     | (3,363)                 |
| Citibank N.A.     | 9/6/2018        | 1,938,949  | USD 36,345,960                                | MXN                     | 36,855                  |
| Citibank N.A.     | 10/4/2018       | 963,877  | USD 1,340,850                                 | AUD                     | (21)                    |
| Citibank N.A.     | 10/4/2018       | 2,188,134  | USD 2,853,900                                 | CAD                     | (20)                    |
| Citibank N.A.     | 10/4/2018       | 839,546  | USD 811,650                                   | CHF                     | 63                      |
| Citibank N.A.     | 10/4/2018       | 5,994,249  | USD 5,153,400                                 | EUR                     | (453)                   |
| Citibank N.A.     | 10/4/2018       | 2,014,405  | USD 1,551,900                                 | GBP                     | 76                      |
| Citibank N.A.     | 10/4/2018       | 398,171  | USD 28,325,850                                | INR                     | 183                     |
| Citibank N.A.     | 10/4/2018       | 3,430,471  | USD 380,359,350                               | JPY                     | 234                     |
| Citibank N.A.     | 10/4/2018       | 722,319  | USD 805,350,000                               | KRW                     | (1,638)                 |
| Citibank N.A.     | 10/4/2018       | 1,901,736  | USD 36,504,300                                | MXN                     | (56)                    |
| Citibank N.A.     | 10/11/2018      | 572,726  | USD 3,922,800                                 | CNH                     | (183)                   |
| Citibank N.A.     | 10/11/2018      | 572,726  | USD 3,922,800                                 | CNY                     | (1,657)                 |
| Goldman Sachs     | 9/6/2018        | 1,000,255  | USD 1,346,100                                 | AUD                     | 32,545                  |
| Goldman Sachs     | 9/6/2018        | 2,245,295  | USD 2,919,000                                 | CAD                     | 8,440                   |
| Goldman Sachs     | 9/6/2018        | 853,940  | USD 843,150                                   | CHF                     | (16,029)                |
| Goldman Sachs     | 9/6/2018        | 585,508  | USD 3,990,000                                 | CNH                     | 2,386                   |
| Goldman Sachs     | 9/6/2018        | 6,130,067  | USD 5,229,000                                 | EUR                     | 60,080                  |
| Goldman Sachs     | 9/6/2018        | 2,059,183  | USD 1,566,600                                 | GBP                     | 28,090                  |
| Goldman Sachs     | 9/6/2018        | 409,610  | USD 28,182,000                                | INR                     | 12,316                  |
| Goldman Sachs     | 9/6/2018        | 3,463,761  | USD 386,421,000                               | JPY                     | (14,278)                |
| Goldman Sachs     | 9/6/2018        | 745,779  | USD 829,500,000                               | KRW                     | 586                     |
| Goldman Sachs     | 9/6/2018        | 1,938,891  | USD 36,345,960                                | MXN                     | 36,797                  |
| HSBC Holdings PLC | 9/6/2018        | 1,307,670  | AUD 940,070                                   | USD                     | 13                      |
| HSBC Holdings PLC | 9/6/2018        | 2,835,840  | CAD 2,173,024                                 | USD                     | 105                     |
| HSBC Holdings PLC | 9/6/2018        | 819,210  | CHF 845,213                                   | USD                     | 55                      |
| HSBC Holdings PLC | 9/6/2018        | 3,876,180  | CNH 566,484                                   | USD                     | 4                       |
| HSBC Holdings PLC | 9/6/2018        | 3,876,180  | CNY 566,484                                   | USD                     | 1,071                   |
| HSBC Holdings PLC | 9/6/2018        | 5,079,900  | EUR 5,896,408                                 | USD                     | 500                     |
| HSBC Holdings PLC | 9/6/2018        | 1,521,870  | GBP 1,972,999                                 | USD                     | 101                     |
| HSBC Holdings PLC | 9/6/2018        | 27,378,540   | INR 386,014                                   | USD                     | (47)                    |
| HSBC Holdings PLC | 9/6/2018        | 375,403,770  | JPY 3,378,619                                 | USD                     | 258                     |
| HSBC Holdings PLC | 9/6/2018        | 805,850,220  | KRW 723,937                                   | USD                     | 10                      |
| HSBC Holdings PLC | 9/6/2018        | 35,309,610   | MXN 1,848,117                                 | USD                     | (258)                   |
| HSBC Holdings PLC | 10/4/2018       | 963,855  | USD 1,340,850                                 | AUD                     | (43)                    |
| HSBC Holdings PLC | 10/4/2018       | 2,187,986  | USD 2,853,900                                 | CAD                     | (168)                   |

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

|                   |           |           |     |             |     |         |
|-------------------|-----------|-----------|-----|-------------|-----|---------|
| HSBC Holdings PLC | 10/4/2018 | 839,440   | USD | 811,650     | CHF | (44)    |
| HSBC Holdings PLC | 10/4/2018 | 5,994,141 | USD | 5,153,400   | EUR | (562)   |
| HSBC Holdings PLC | 10/4/2018 | 2,014,197 | USD | 1,551,900   | GBP | (132)   |
| HSBC Holdings PLC | 10/4/2018 | 397,242   | USD | 28,325,850  | INR | (745)   |
| HSBC Holdings PLC | 10/4/2018 | 3,429,949 | USD | 380,359,350 | JPY | (289)   |
| HSBC Holdings PLC | 10/4/2018 | 722,190   | USD | 805,350,000 | KRW | (1,767) |

*See Notes to Financial Statements.*



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

August 31, 2018

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

| Counterparty                       | Settlement Date | Amount and Description of Currency to be Purchased | Amount and Description of Currency to be Sold | Unrealized Appreciation | Unrealized Depreciation |
|------------------------------------|-----------------|--|---|-------------------------|-------------------------|
| HSBC Holdings PLC                  | 10/4/2018       | 1,902,036 USD                                      | 36,504,300 MXN                                | \$ 244                  | \$                      |
| HSBC Holdings PLC                  | 10/11/2018      | 572,879 USD  | 3,922,800 CNH                                 |                         | (30)                    |
| HSBC Holdings PLC                  | 10/11/2018      | 572,879 USD  | 3,922,800 CNY                                 |                         | (1,504)                 |
| Morgan Stanley & Co. International | 9/6/2018        | 183,000 AUD  | 133,017 USD                                   |                         | (1,458)                 |
| Morgan Stanley & Co. International | 9/6/2018        | 396,000 CAD  | 305,313 USD                                   |                         | (1,855)                 |
| Morgan Stanley & Co. International | 9/6/2018        | 114,000 CHF  | 117,657 USD                                   |                         | (31)                    |
| Morgan Stanley & Co. International | 9/6/2018        | 542,000 CNH  | 78,907 USD                                    | 304                     |                         |
| Morgan Stanley & Co. International | 9/6/2018        | 710,000 EUR  | 829,096 USD                                   |                         | (4,906)                 |
| Morgan Stanley & Co. International | 9/6/2018        | 213,000 GBP  | 277,290 USD                                   |                         | (1,136)                 |
| Morgan Stanley & Co. International | 9/6/2018        | 52,463,000 JPY                                     | 472,647 USD                                   |                         | (446)                   |
| Morgan Stanley & Co. International | 9/6/2018        | 4,935,000 MXN                                      | 257,866 USD                                   | 398                     |                         |
| State Street Bank and Trust        | 9/6/2018        | 996,320 AUD  | 716,256 USD                                   |                         | (3)                     |
| State Street Bank and Trust        | 9/6/2018        | 2,160,640 CAD                                      | 1,655,731 USD                                 |                         | (14)                    |
| State Street Bank and Trust        | 9/6/2018        | 624,160 CHF  | 644,068 USD                                   |                         | (54)                    |
| State Street Bank and Trust        | 9/6/2018        | 2,953,280 CNH                                      | 431,514 USD                                   | 96                      |                         |
| State Street Bank and Trust        | 9/6/2018        | 3,870,400 EUR                                      | 4,493,205 USD                                 |                         | (324)                   |
| State Street Bank and Trust        | 9/6/2018        | 1,159,520 GBP                                      | 1,503,376 USD                                 |                         | (61)                    |
| State Street Bank and Trust        | 9/6/2018        | 20,859,840 INR                                     | 294,028 USD                                   | 42                      |                         |
| State Street Bank and Trust        | 9/6/2018        | 286,021,920 JPY                                    | 2,574,552 USD                                 |                         | (169)                   |
| State Street Bank and Trust        | 9/6/2018        | 613,981,120 KRW                                    | 551,610 USD                                   |                         | (32)                    |
| State Street Bank and Trust        | 9/6/2018        | 26,902,560 MXN                                     | 1,407,910 USD                                 |                         | (18)                    |
| State Street Bank and Trust        | 9/6/2018        | 1,000,260 USD                                      | 1,346,100 AUD                                 | 32,551                  |                         |
| State Street Bank and Trust        | 9/6/2018        | 2,245,240 USD                                      | 2,919,000 CAD                                 | 8,385                   |                         |
| State Street Bank and Trust        | 9/6/2018        | 853,925 USD  | 843,150 CHF                                   |                         | (16,045)                |
| State Street Bank and Trust        | 9/6/2018        | 585,706 USD  | 3,990,000 CNH                                 | 2,584                   |                         |
| State Street Bank and Trust        | 9/6/2018        | 6,129,931 USD                                      | 5,229,000 EUR                                 | 59,944                  |                         |
| State Street Bank and Trust        | 9/6/2018        | 2,059,139 USD                                      | 1,566,600 GBP                                 | 28,046                  |                         |
| State Street Bank and Trust        | 9/6/2018        | 409,682 USD  | 28,182,000 INR                                | 12,387                  |                         |
| State Street Bank and Trust        | 9/6/2018        | 3,463,693 USD                                      | 386,421,000 JPY                               |                         | (14,346)                |
| State Street Bank and Trust        | 9/6/2018        | 745,792 USD  | 829,500,000 KRW                               | 599                     |                         |
| State Street Bank and Trust        | 9/6/2018        | 1,938,862 USD                                      | 36,345,960 MXN                                | 36,768                  |                         |
| State Street Bank and Trust        | 10/4/2018       | 734,381 USD  | 1,021,600 AUD                                 |                         | (17)                    |
| State Street Bank and Trust        | 10/4/2018       | 1,667,124 USD                                      | 2,174,400 CAD                                 |                         | (41)                    |
| State Street Bank and Trust        | 10/4/2018       | 639,643 USD  | 618,400 CHF                                   | 37                      |                         |
| State Street Bank and Trust        | 10/4/2018       | 4,567,699 USD                                      | 3,926,400 EUR                                 | 306                     |                         |
| State Street Bank and Trust        | 10/4/2018       | 1,534,782 USD                                      | 1,182,400 GBP                                 | 56                      |                         |
| State Street Bank and Trust        | 10/4/2018       | 302,809 USD  | 21,581,600 INR                                |                         | (419)                   |
| State Street Bank and Trust        | 10/4/2018       | 2,613,664 USD                                      | 289,797,600 JPY                               | 150                     |                         |
| State Street Bank and Trust        | 10/4/2018       | 551,536 USD  | 613,600,000 KRW                               |                         | (51)                    |
| State Street Bank and Trust        | 10/4/2018       | 1,448,911 USD                                      | 27,812,800 MXN                                |                         | (74)                    |
| State Street Bank and Trust        | 10/11/2018      | 436,288 CNH  | 2,988,800 USD                                 |                         | (214)                   |
| State Street Bank and Trust        | 10/11/2018      | 436,288 USD  | 2,988,800 CNY                                 |                         | (1,337)                 |
| UBS AG                             | 9/6/2018        | 1,307,670 AUD                                      | 940,063 USD                                   | 19                      |                         |
| UBS AG                             | 9/6/2018        | 2,835,840 CAD                                      | 2,173,087 USD                                 | 41                      |                         |
| UBS AG                             | 9/6/2018        | 819,210 CHF  | 845,356 USD                                   |                         | (88)                    |
| UBS AG                             | 9/6/2018        | 3,876,180 CNH                                      | 566,361 USD                                   | 127                     |                         |
| UBS AG                             | 9/6/2018        | 3,876,180 CNY                                      | 566,361 USD                                   | 1,194                   |                         |
| UBS AG                             | 9/6/2018        | 5,079,900 EUR                                      | 5,897,200 USD                                 |                         | (293)                   |
| UBS AG                             | 9/6/2018        | 1,521,870 GBP                                      | 1,973,138 USD                                 |                         | (38)                    |

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

|        |          |             |     |           |     |        |       |
|--------|----------|-------------|-----|-----------|-----|--------|-------|
| UBS AG | 9/6/2018 | 27,378,540  | INR | 386,458   | USD |        | (490) |
| UBS AG | 9/6/2018 | 375,403,770 | JPY | 3,379,033 | USD |        | (156) |
| UBS AG | 9/6/2018 | 805,850,220 | KRW | 722,118   | USD | 1,829  |       |
| UBS AG | 9/6/2018 | 35,309,610  | MXN | 1,847,829 | USD | 29     |       |
| UBS AG | 9/6/2018 | 762,103     | USD | 1,025,600 | AUD | 24,800 |       |
| UBS AG | 9/6/2018 | 1,710,678   | USD | 2,224,000 | CAD | 6,408  |       |

*See Notes to Financial Statements.*

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

August 31, 2018

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

| Counterparty | Settlement Date | Amount and Description of Currency to be Purchased |     | Amount and Description of Currency to be Sold |     | Unrealized Appreciation | Unrealized Depreciation |
|--------------|-----------------|--|-----|---|-----|-------------------------|-------------------------|
| UBS AG       | 9/6/2018        | 650,614  | USD | 642,400                                       | CHF | \$                      | \$ (12,220)             |
| UBS AG       | 9/6/2018        | 446,291  | USD | 3,040,000                                     | CNH | 2,008                   |                         |
| UBS AG       | 9/6/2018        | 4,670,435  | USD | 3,984,000                                     | EUR | 45,683                  |                         |
| UBS AG       | 9/6/2018        | 1,568,887  | USD | 1,193,600                                     | GBP | 21,388                  |                         |
| UBS AG       | 9/6/2018        | 312,118  | USD | 21,472,000                                    | INR | 9,417                   |                         |
| UBS AG       | 9/6/2018        | 2,639,032  | USD | 294,416,000                                   | JPY |                         | (10,902)                |
| UBS AG       | 9/6/2018        | 568,220  | USD | 632,000,000                                   | KRW | 454                     |                         |
| UBS AG       | 9/6/2018        | 1,477,173  | USD | 27,692,160                                    | MXN | 27,958                  |                         |
| UBS AG       | 10/4/2018       | 963,850  | USD | 1,340,850                                     | AUD |                         | (48)                    |
| UBS AG       | 10/4/2018       | 2,188,092  | USD | 2,853,900                                     | CAD |                         | (62)                    |
| UBS AG       | 10/4/2018       | 839,533  | USD | 811,650                                       | CHF | 49                      |                         |
| UBS AG       | 10/4/2018       | 5,994,914  | USD | 5,153,400                                     | EUR | 212                     |                         |
| UBS AG       | 10/4/2018       | 2,014,365  | USD | 1,551,900                                     | GBP | 36                      |                         |
| UBS AG       | 10/4/2018       | 397,950  | USD | 28,325,850                                    | INR |                         | (37)                    |
| UBS AG       | 10/4/2018       | 3,430,360  | USD | 380,359,350                                   | JPY | 123                     |                         |
| UBS AG       | 10/4/2018       | 721,996  | USD | 805,350,000                                   | KRW |                         | (1,961)                 |
| UBS AG       | 10/4/2018       | 1,901,663  | USD | 36,504,300                                    | MXN |                         | (129)                   |
| UBS AG       | 10/11/2018      | 572,687  | USD | 3,922,800                                     | CNH |                         | (221)                   |
| UBS AG       | 10/11/2018      | 572,687  | USD | 3,922,800                                     | CNY |                         | (1,695)                 |
|              |                 |  |     |   |     | \$ 875,837              | \$ (186,630)            |

**CURRENCY LEGEND**

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

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount         | Value                |
|--|-----------------------------|----------------------|
| <b>Investments</b>   |                             |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 67.3%</b>   |                             |                      |
| <b>U.S. Treasury Bill 67.3%</b>  |                             |                      |
| U.S. Treasury Bill<br>1.98%, 10/18/18*<br>(Cost: \$7,151,789)  | \$ 7,170,000                | \$ 7,152,671         |
|  | <b>Shares</b>               |                      |
| <b>EXCHANGE-TRADED FUND 4.2%</b>   |                             |                      |
| <b>United States 4.2%</b>  |                             |                      |
| WisdomTree Floating Rate Treasury Fund <sup>(a)</sup><br>(Cost: \$450,096)   | 17,950                      | 450,195              |
|  | <b>Principal<br/>Amount</b> | <b>Value</b>         |
| <b>Investments</b>   |                             |                      |
| <b>REPURCHASE AGREEMENT 31.5%</b>  |                             |                      |
| <b>United States 31.5%</b>   |                             |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/18 (tri-party custodian: The Bank of New York Mellon Corp.), 1.97% due 9/4/18; Proceeds at maturity \$3,350,733 (fully collateralized by Fannie Mae Pool, 4.50% due 9/1/48, U.S. Treasury Note, 1.63% 1.88% due 3/31/19 8/31/22, U.S. Treasury Bond Coupon STRIPS, 0.00% due 8/15/26 and U.S. Treasury Bond Principal STRIPS, 0.00% due 8/15/22 5/15/43; Market value \$3,417,030)<br>(Cost: \$3,350,000) | \$ 3,350,000                | \$ 3,350,000         |
| <b>TOTAL INVESTMENTS IN SECURITIES 103.0%</b>  |                             |                      |
| (Cost: \$10,951,885)   |                             | <b>10,952,866</b>    |
| Other Assets less Liabilities (3.0%)   |                             | (317,106)            |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 10,635,760</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

<sup>(a)</sup> Affiliated company (See Note 3).

STRIPS Separate Trading of Registered Interest and Principal of Securities.

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

| Counterparty         | Settlement<br>Date | Amount and<br>Description of<br>Currency to<br>be Purchased | Amount and<br>Description of<br>Currency to<br>be Sold | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|----------------------|--------------------|---|--|----------------------------|----------------------------|
| Bank of America N.A. | 9/4/2018           | 6,093,646 BRL   | 1,616,009 USD  | \$                         | \$ (137,004)               |
| Bank of America N.A. | 9/4/2018           | 837,025 USD   | 3,174,000 BRL  | 66,656                     |                            |
| Bank of America N.A. | 9/4/2018           | 1,147,556 USD   | 4,739,406 BRL  |                            | (2,758)                    |

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|                      |           |           |     |           |     |                  |                       |
|----------------------|-----------|-----------|-----|-----------|-----|------------------|-----------------------|
| Bank of America N.A. | 10/3/2018 | 5,001,464 | BRL | 1,285,789 | USD |                  | (75,578)              |
| Bank of America N.A. | 11/5/2018 | 4,990,938 | BRL | 1,339,795 | USD |                  | (135,186)             |
| Bank of America N.A. | 12/4/2018 | 4,739,406 | BRL | 1,138,323 | USD | 2,198            |                       |
| Citibank N.A.        | 9/4/2018  | 6,474,497 | BRL | 1,716,645 | USD |                  | (145,203)             |
| Citibank N.A.        | 9/4/2018  | 279,990   | USD | 1,058,000 | BRL | 23,200           |                       |
| Citibank N.A.        | 9/4/2018  | 1,220,046 | USD | 5,035,617 | BRL |                  | (2,162)               |
| Citibank N.A.        | 10/3/2018 | 5,001,464 | BRL | 1,285,690 | USD |                  | (75,478)              |
| Citibank N.A.        | 11/5/2018 | 4,990,938 | BRL | 1,332,427 | USD |                  | (127,817)             |
| Citibank N.A.        | 12/4/2018 | 5,035,617 | BRL | 1,209,845 | USD | 1,957            |                       |
| Goldman Sachs        | 9/4/2018  | 6,474,497 | BRL | 1,717,282 | USD |                  | (145,840)             |
| Goldman Sachs        | 9/4/2018  | 1,219,101 | USD | 5,035,617 | BRL |                  | (3,107)               |
| Goldman Sachs        | 10/3/2018 | 4,707,262 | BRL | 1,210,031 | USD |                  | (71,007)              |
| Goldman Sachs        | 11/5/2018 | 4,697,354 | BRL | 1,254,300 | USD |                  | (120,550)             |
| Goldman Sachs        | 12/4/2018 | 5,035,617 | BRL | 1,209,090 | USD | 2,713            |                       |
|                      |           |           |     |           |     | <b>\$ 96,724</b> | <b>\$ (1,041,690)</b> |

### CURRENCY LEGEND

|     |                |
|-----|----------------|
| BRL | Brazilian real |
| USD | U.S. dollar    |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value                |
|--|---------------------|----------------------|
| <b>Investments</b>   |                     |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 67.6%</b>   |                     |                      |
| <b>U.S. Treasury Bills 67.6%</b>   |                     |                      |
| U.S. Treasury Bills  |                     |                      |
| 1.92%, 10/4/18*  | \$ 10,160,000       | \$ 10,143,661        |
| 1.98%, 10/18/18*   | 11,436,000          | 11,408,360           |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>   |                     | <b>21,552,021</b>    |
| (Cost: \$21,549,388)   |                     |                      |
|  | Shares              |                      |
| <b>EXCHANGE-TRADED FUND 3.7%</b>   |                     |                      |
| <b>United States 3.7%</b>  |                     |                      |
| WisdomTree Floating Rate Treasury Fund <sup>(a)</sup>  |                     |                      |
| (Cost: \$1,169,777)  | 46,600              | <b>1,168,751</b>     |
|  | Principal<br>Amount | Value                |
| <b>Investments</b>   |                     |                      |
| <b>REPURCHASE AGREEMENT 29.9%</b>  |                     |                      |
| <b>United States 29.9%</b>   |                     |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/18 (tri-party custodian: The Bank of New York Mellon Corp.), 1.97% due 9/4/18; Proceeds at maturity \$9,517,083 (fully collateralized by Ginnie Mae Pool, 4.50% due 7/20/40, U.S. Treasury Bond, 2.50% due 2/15/46, U.S. Treasury Note, 2.00% due 2/15/22, U.S. Treasury Bond Coupon STRIPS, 0.00% due 2/15/25, U.S. Treasury Bond Principal STRIPS, 0.00% due 8/15/28 5/15/43 and U.S. Treasury Floating Rate Note, 1.86% due 4/30/20; Market value \$9,705,305) |                     |                      |
| (Cost: \$9,515,000)  | \$ 9,515,000        | \$ 9,515,000         |
| <b>TOTAL INVESTMENTS IN SECURITIES 101.2%</b>  |                     | <b>32,235,772</b>    |
| (Cost: \$32,234,165)   |                     |                      |
| Other Assets less Liabilities (1.2)%   |                     | (374,332)            |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 31,861,440</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

<sup>(a)</sup> Affiliated company (See Note 3).

STRIPS Separate Trading of Registered Interest and Principal of Securities.

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

| Counterparty         | Settlement<br>Date | Amount and<br>Description of<br>Currency to be<br>Purchased | Amount and<br>Description of<br>Currency to<br>be Sold | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|----------------------|--------------------|---|--|----------------------------|----------------------------|
| Bank of America N.A. | 9/13/2018          | 936,091 USD   | 6,400,000 CNH  | \$ 583                     | \$                         |
| Bank of America N.A. | 10/19/2018         | 222,386 USD   | 1,521,000 CNH  | 229                        |                            |

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|                             |            |            |     |            |     |                  |                       |
|-----------------------------|------------|------------|-----|------------|-----|------------------|-----------------------|
| Bank of America N.A.        | 10/19/2018 | 1,683,186  | USD | 11,514,000 | CNY | 1,031            |                       |
| Bank of America N.A.        | 11/13/2018 | 973,251    | USD | 6,662,000  | CNY | 810              |                       |
| Citibank N.A.               | 9/13/2018  | 30,438,330 | CNH | 4,713,494  | USD |                  | (264,225)             |
| Citibank N.A.               | 9/13/2018  | 3,986,259  | USD | 27,174,330 | CNH | 14,100           |                       |
| Citibank N.A.               | 12/13/2018 | 27,174,330 | CNH | 3,981,295  | USD |                  | (17,285)              |
| Goldman Sachs               | 10/19/2018 | 52,608,360 | CNY | 7,904,969  | USD |                  | (219,074)             |
| HSBC Holdings PLC           | 10/19/2018 | 14,181,000 | CNH | 2,134,825  | USD |                  | (63,557)              |
| HSBC Holdings PLC           | 11/13/2018 | 31,681,200 | CNY | 4,644,656  | USD |                  | (20,204)              |
| Royal Bank of Canada        | 9/13/2018  | 29,244,670 | CNH | 4,527,880  | USD |                  | (253,092)             |
| State Street Bank and Trust | 11/13/2018 | 30,438,800 | CNY | 4,460,551  | USD |                  | (17,449)              |
| UBS AG                      | 9/13/2018  | 3,827,185  | USD | 26,108,670 | CNH | 10,796           |                       |
| UBS AG                      | 10/19/2018 | 54,755,640 | CNY | 8,228,981  | USD |                  | (229,376)             |
| UBS AG                      | 12/13/2018 | 26,108,670 | CNH | 3,822,422  | USD |                  | (13,864)              |
|                             |            |            |     |            |     | <b>\$ 27,549</b> | <b>\$ (1,098,126)</b> |

As of August 31, 2018, the Fund posted cash collateral of \$510,000 with the counterparty, Citibank N.A., for foreign currency contracts.

### CURRENCY LEGEND

CNH Offshore Chinese renminbi

CNY Chinese yuan

USD U.S. dollar

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value                |
|--|---------------------|----------------------|
| <b>Investments</b>   |                     |                      |
| <b>U.S. GOVERNMENT OBLIGATIONS 63.3%</b>   |                     |                      |
| <b>U.S. Treasury Bills 63.3%</b>   |                     |                      |
| U.S. Treasury Bills  |                     |                      |
| 1.92%, 10/4/18*  | \$ 8,660,000        | \$ 8,646,073         |
| 1.98%, 10/18/18*   | 9,560,000           | 9,536,894            |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b>   |                     |                      |
| (Cost: \$18,180,746)   |                     | <b>18,182,967</b>    |
|  | Shares              |                      |
| <b>EXCHANGE-TRADED FUND 4.1%</b>   |                     |                      |
| <b>United States 4.1%</b>  |                     |                      |
| WisdomTree Floating Rate Treasury Fund <sup>(a)</sup>  |                     |                      |
| (Cost: \$1,194,879)  | 47,600              | <b>1,193,832</b>     |
|  | Principal<br>Amount | Value                |
| <b>Investments</b>   |                     |                      |
| <b>REPURCHASE AGREEMENT 31.9%</b>  |                     |                      |
| <b>United States 31.9%</b>   |                     |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/18 (tri-party custodian: The Bank of New York Mellon Corp.), 1.97% due 9/4/18; Proceeds at maturity \$9,172,007 (fully collateralized by Fannie Mae pool, 6.50% due 8/1/39, U.S. Treasury Bill, 0.00% due 1/31/19, U.S. Treasury Bond, 2.50% due 2/15/46, U.S. Treasury Note, 1.75% due 2/28/22, U.S. Treasury Bond Coupon STRIPS, 0.00% due 11/15/42 and U.S. Treasury Bond Principal STRIPS, 0.00% due 8/15/25 8/15/41; Market value \$9,353,402) |                     |                      |
| (Cost: \$9,170,000)  | \$ 9,170,000        | \$ 9,170,000         |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.3%</b>   |                     |                      |
| (Cost: \$28,545,625)   |                     | <b>28,546,799</b>    |
| Other Assets less Liabilities 0.7%   |                     | 198,937              |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 28,745,736</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

<sup>(a)</sup> Affiliated company (See Note 3).

STRIPS Separate Trading of Registered Interest and Principal of Securities.

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

| Counterparty | Settlement<br>Date | Amount and<br>Description of<br>Currency to | Amount and<br>Description of<br>Currency to | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|--------------|--------------------|---|---|----------------------------|----------------------------|
|--------------|--------------------|---|---|----------------------------|----------------------------|



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|                                    |           | <b>be Purchased</b> |     | <b>be Sold</b> |     |        |             |
|------------------------------------|-----------|---------------------|-----|----------------|-----|--------|-------------|
| Citibank N.A.                      | 11/6/2018 | 27,890,000,000      | IDR | 1,906,878      | USD | \$     | \$ (57,225) |
| Citibank N.A.                      | 11/6/2018 | 132,200,000         | INR | 1,903,117      | USD |        | (58,157)    |
| Citibank N.A.                      | 11/6/2018 | 62,300,000          | THB | 1,867,786      | USD | 39,188 |             |
| Citibank N.A.                      | 11/6/2018 | 56,900,000          | TWD | 1,872,573      | USD |        | (12,954)    |
| Citibank N.A.                      | 11/6/2018 | 14,502              | USD | 55,000         | BRL | 1,228  |             |
| Citibank N.A.                      | 11/6/2018 | 21,897              | USD | 14,000,000     | CLP | 1,232  |             |
| Citibank N.A.                      | 11/6/2018 | 18,261              | USD | 53,000,000     | COP | 955    |             |
| Citibank N.A.                      | 11/6/2018 | 17,021              | USD | 248,000,000    | IDR | 574    |             |
| Citibank N.A.                      | 11/6/2018 | 20,743              | USD | 1,440,000      | INR | 647    |             |
| Citibank N.A.                      | 11/6/2018 | 10,765              | USD | 12,000,000     | KRW |        | (32)        |
| Citibank N.A.                      | 11/6/2018 | 52,756              | USD | 1,000,000      | MXN | 960    |             |
| Citibank N.A.                      | 11/6/2018 | 13,103              | USD | 700,000        | PHP | 94     |             |
| Citibank N.A.                      | 11/6/2018 | 10,956              | USD | 40,000         | PLN | 73     |             |
| Citibank N.A.                      | 11/6/2018 | 29,437              | USD | 1,855,000      | RUB | 2,075  |             |
| Citibank N.A.                      | 11/6/2018 | 72,282              | USD | 370,000        | TRY | 18,469 |             |
| Citibank N.A.                      | 11/6/2018 | 30,538              | USD | 405,000        | ZAR | 3,132  |             |
| Goldman Sachs                      | 11/6/2018 | 7,100,000           | BRL | 1,895,608      | USD |        | (182,132)   |
| Goldman Sachs                      | 11/6/2018 | 1,221,416,000       | CLP | 1,902,547      | USD |        | (99,657)    |
| HSBC Holdings PLC                  | 11/6/2018 | 12,790,000          | CNH | 1,877,734      | USD |        | (10,366)    |
| HSBC Holdings PLC                  | 11/6/2018 | 2,107,000,000       | KRW | 1,891,213      | USD | 4,580  |             |
| HSBC Holdings PLC                  | 11/6/2018 | 101,370,000         | PHP | 1,885,603      | USD |        | (1,717)     |
| Morgan Stanley & Co. International | 11/6/2018 | 5,486,000,000       | COP | 1,895,777      | USD |        | (104,419)   |
| Morgan Stanley & Co. International | 11/6/2018 | 121,000,000         | RUB | 1,910,099      | USD |        | (125,255)   |
| Royal Bank of Canada               | 11/6/2018 | 36,483,000          | MXN | 1,934,716      | USD |        | (45,033)    |
| Royal Bank of Canada               | 11/6/2018 | 6,925,000           | PLN | 1,889,992      | USD |        | (6,046)     |
| State Street Bank and Trust        | 11/7/2018 | 7,660,000           | MYR | 1,880,539      | USD |        | (28,836)    |

*See Notes to Financial Statements.*

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

August 31, 2018

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

| Counterparty | Settlement Date | Amount and Description of Currency to be Purchased | Amount and Description of Currency to be Sold | Unrealized Appreciation | Unrealized Depreciation |
|--------------|-----------------|--|---|-------------------------|-------------------------|
| UBS AG       | 11/6/2018       | 9,886,000 TRY                                      | 1,958,070 USD                                 | \$                      | \$ (520,220)            |
| UBS AG       | 11/6/2018       | 25,488,000 ZAR                                     | 1,911,791 USD                                 |                         | (187,101)               |
|              |                 |  |   | <b>\$ 73,207</b>        | <b>\$ (1,439,150)</b>   |

As of August 31, 2018, the Fund posted cash collateral of \$430,000 with the counterparty, UBS AG, for foreign currency contracts.

**CURRENCY LEGEND**

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

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount |     | Value            |
|--|---------------------|-----|------------------|
| <b>Investments</b>   |                     |     |                  |
| <b>FOREIGN GOVERNMENT AGENCIES 15.5%</b>   |                     |     |                  |
| <b>Australia 12.1%</b>   |                     |     |                  |
| Queensland Treasury Corp.<br>6.00%, 7/21/22, Series 22, Reg S  | 736,000             | AUD | \$ 604,536       |
| South Australian Government Financing Authority<br>5.00%, 5/20/21, Series 21<br>Treasury Corp. of Victoria<br>5.50%, 12/17/24, Series 1224 | 303,000             | AUD | 235,313          |
| Western Australian Treasury Corp.<br>7.00%, 10/15/19, Series 19  | 630,000             | AUD | 535,382          |
| 5.00%, 7/23/25, Series 25, Reg S   | 327,000             | AUD | 249,211          |
|  | 580,000             | AUD | 478,626          |
| <b>Total Australia</b>   |                     |     | <b>2,103,068</b> |
| <b>Indonesia 0.7%</b>  |                     |     |                  |
| Perusahaan Penerbit SBSN Indonesia<br>8.88%, 11/15/31, Series PBS  | 1,724,000,000       | IDR | <b>118,858</b>   |
| <b>New Zealand 2.7%</b>  |                     |     |                  |
| New Zealand Local Government Funding Agency Bond<br>5.50%, 4/15/23   | 250,000             | NZD | 187,374          |
| 4.50%, 4/15/27   | 390,000             | NZD | 284,169          |
| <b>Total New Zealand</b>   |                     |     | <b>471,543</b>   |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b><br>(Cost: \$3,065,955)  |                     |     | <b>2,693,469</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 68.7%</b>  |                     |     |                  |
| <b>China 4.1%</b>  |                     |     |                  |
| China Government Bond<br>2.36%, 8/18/21, Reg S   | 2,000,000           | CNY | 283,920          |
| 3.10%, 6/29/22   | 2,000,000           | CNY | 288,727          |
| 3.48%, 6/29/27, Reg S  | 1,000,000           | CNY | 142,344          |
| <b>Total China</b>   |                     |     | <b>714,991</b>   |
| <b>Hong Kong 6.4%</b>  |                     |     |                  |
| Hong Kong Government Bond<br>1.51%, 2/24/27  | 650,000             | HKD | 78,937           |
| Hong Kong Government Bond Programme<br>1.06%, 2/5/20   | 3,050,000           | HKD | 384,316          |
| 2.46%, 8/4/21  | 2,850,000           | HKD | 367,318          |
| 1.10%, 1/17/23   | 2,300,000           | HKD | 280,558          |
| <b>Total Hong Kong</b>   |                     |     | <b>1,111,129</b> |
| <b>India 13.8%</b>   |                     |     |                  |
| India Government Bond<br>8.27%, 6/9/20   | 26,000,000          | INR | 370,079          |
| 7.80%, 4/11/21   | 70,000,000          | INR | 986,546          |
| 7.72%, 5/25/25   | 74,000,000          | INR | 1,024,348        |

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|   |                  |     |                   |
|---|------------------|-----|-------------------|
| <b>Total India</b>                          |                  |     | <b>2,380,973</b>  |
| <b>Indonesia 8.9%</b>                       |                  |     |                   |
| Indonesia Treasury Bond                     |                  |     |                   |
| 7.88%, 4/15/19, Series FR69                 | 810,000,000      | IDR | 55,127            |
| 12.80%, 6/15/21, Series FR34                | 1,228,000,000    | IDR | 94,336            |
| 7.00%, 5/15/22, Series FR61                 | 6,034,000,000    | IDR | 403,600           |
| 8.38%, 9/15/26, Series FR56                 | 7,099,000,000    | IDR | 486,511           |
|   | <b>Principal</b> |     |                   |
|   | <b>Amount</b>    |     | <b>Value</b>      |
| 9.00%, 3/15/29, Series FR71                 | 6,979,000,000    | IDR | \$ 501,224        |
| <b>Total Indonesia</b>                      |                  |     | <b>1,540,798</b>  |
| <b>Malaysia 6.3%</b>                        |                  |     |                   |
| Malaysia Government Bond                    |                  |     |                   |
| 4.38%, 11/29/19, Series 0902                | 346,000          | MYR | 85,187            |
| 4.16%, 7/15/21, Series 0111                 | 690,000          | MYR | 170,586           |
| 3.88%, 3/10/22, Series 0117                 | 910,000          | MYR | 223,359           |
| 3.48%, 3/15/23, Series 0313                 | 782,000          | MYR | 188,030           |
| 3.96%, 9/15/25, Series 0115                 | 635,000          | MYR | 153,654           |
| Malaysia Government Investment Issue        |                  |     |                   |
| 4.26%, 7/26/27, Series 0117                 | 1,075,000        | MYR | 264,049           |
| <b>Total Malaysia</b>                       |                  |     | <b>1,084,865</b>  |
| <b>New Zealand 3.3%</b>                     |                  |     |                   |
| New Zealand Government Bond                 |                  |     |                   |
| 5.00%, 3/15/19, Series 319, Reg S           | 194,000          | NZD | 130,981           |
| 6.00%, 5/15/21, Series 521, Reg S           | 594,000          | NZD | 438,796           |
| <b>Total New Zealand</b>                    |                  |     | <b>569,777</b>    |
| <b>Philippines 4.4%</b>                     |                  |     |                   |
| Philippine Government Bond                  |                  |     |                   |
| 3.50%, 3/20/21, Series 7-57                 | 3,440,000        | PHP | 61,934            |
| 4.63%, 12/4/22, Series R511                 | 15,015,000       | PHP | 271,352           |
| 3.63%, 9/9/25, Series 1060                  | 16,166,000       | PHP | 258,891           |
| Philippine Government International Bond    |                  |     |                   |
| 3.90%, 11/26/22                             | 10,000,000       | PHP | 179,079           |
| <b>Total Philippines</b>                    |                  |     | <b>771,256</b>    |
| <b>Singapore 4.6%</b>                       |                  |     |                   |
| Singapore Government Bond                   |                  |     |                   |
| 2.25%, 6/1/21                               | 100,000          | SGD | 73,654            |
| 2.75%, 7/1/23                               | 290,000          | SGD | 218,173           |
| 3.00%, 9/1/24                               | 329,000          | SGD | 251,183           |
| 2.88%, 7/1/29                               | 323,000          | SGD | 245,660           |
| <b>Total Singapore</b>                      |                  |     | <b>788,670</b>    |
| <b>South Korea 4.5%</b>                     |                  |     |                   |
| Korea Treasury Bond                         |                  |     |                   |
| 3.75%, 6/10/22, Series 2206                 | 100,020,000      | KRW | 95,406            |
| 3.50%, 3/10/24, Series 2403                 | 437,090,000      | KRW | 419,861           |
| 2.25%, 6/10/25, Series 2506                 | 295,610,000      | KRW | 266,062           |
| <b>Total South Korea</b>                    |                  |     | <b>781,329</b>    |
| <b>Thailand 12.4%</b>                       |                  |     |                   |
| Thailand Government Bond                    |                  |     |                   |
| 1.88%, 6/17/22                              | 16,800,000       | THB | 507,768           |
| 3.63%, 6/16/23                              | 10,363,000       | THB | 335,789           |
| 3.85%, 12/12/25                             | 14,622,000       | THB | 486,433           |
| 4.88%, 6/22/29                              | 12,362,000       | THB | 450,247           |
| 3.40%, 6/17/36                              | 11,500,000       | THB | 359,889           |
| <b>Total Thailand</b>                       |                  |     | <b>2,140,126</b>  |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> |                  |     | <b>11,883,914</b> |
| (Cost: \$13,141,238)                        |                  |     |                   |

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount |     | Value                |
|--|---------------------|-----|----------------------|
| <b>SUPRANATIONAL BONDS 4.1%</b>  |                     |     |                      |
| Asian Development Bank<br>2.85%, 10/21/20  | 2,500,000           | CNY | \$ 359,914           |
| European Investment Bank<br>7.20%, 7/9/19, Reg S   | 5,190,000,000       | IDR | 347,781              |
| <b>TOTAL SUPRANATIONAL BONDS</b><br>(Cost: \$827,775)  |                     |     | <b>707,695</b>       |
| Investments  | Principal<br>Amount |     | Value                |
| <b>REPURCHASE AGREEMENT 8.7%</b>   |                     |     |                      |
| <b>United States 8.7%</b>  |                     |     |                      |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/18 (tri-party custodian:<br>The Bank of New York Mellon Corp.), 1.97% due 9/4/18; Proceeds at maturity<br>\$1,500,328 (fully collateralized by U.S. Treasury Note, 2.00% 2.25% due 3/31/20<br>8/15/27 and U.S. Treasury Bond Coupon STRIPS, 0.00% due 11/15/27; Market<br>value \$1,530,000)<br>(Cost: \$1,500,000) | 1,500,000           |     | <b>1,500,000</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 97.0%</b><br>(Cost: \$18,534,968)   |                     |     | <b>16,785,078</b>    |
| Other Assets less Liabilities 3.0%   |                     |     | 512,681              |
| <b>NET ASSETS 100.0%</b>   |                     |     | <b>\$ 17,297,759</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.

STRIPS Separate Trading of Registered Interest and Principal of Securities.

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

| Counterparty         | Settlement<br>Date | Amount and<br>Description of<br>Currency to<br>be Purchased | Amount and<br>Description of<br>Currency to<br>be Sold | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|----------------------|--------------------|---|--|----------------------------|----------------------------|
| Bank of America N.A. | 9/19/2018          | 71,085,000 KRW  | 66,233 USD   | \$                         | \$ (2,359)                 |
| Bank of America N.A. | 9/19/2018          | 3,584,700 PHP   | 66,891 USD   |                            | (13)                       |
| Bank of America N.A. | 9/19/2018          | 90,300 SGD  | 67,804 USD   |                            | (1,778)                    |
| Bank of America N.A. | 9/19/2018          | 7,075,249 TWD   | 239,069 USD  |                            | (8,615)                    |
| Bank of America N.A. | 9/19/2018          | 71,315 USD  | 4,877,250 INR  | 2,756                      |                            |
| Citibank N.A.        | 9/19/2018          | 71,085,000 KRW  | 66,231 USD   |                            | (2,356)                    |
| Citibank N.A.        | 9/19/2018          | 3,584,700 PHP   | 67,020 USD   |                            | (141)                      |
| Citibank N.A.        | 9/19/2018          | 90,300 SGD  | 67,799 USD   |                            | (1,773)                    |

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|                                    |           |            |     |           |     |                  |                    |
|------------------------------------|-----------|------------|-----|-----------|-----|------------------|--------------------|
| Citibank N.A.                      | 9/19/2018 | 7,075,249  | TWD | 239,274   | USD |                  | (8,820)            |
| Citibank N.A.                      | 9/19/2018 | 71,339     | USD | 4,877,250 | INR | 2,779            |                    |
| JP Morgan Chase Bank N.A.          | 9/19/2018 | 54,160,000 | KRW | 50,436    | USD |                  | (1,769)            |
| JP Morgan Chase Bank N.A.          | 9/19/2018 | 2,731,200  | PHP | 50,918    | USD | 37               |                    |
| JP Morgan Chase Bank N.A.          | 9/19/2018 | 68,800     | SGD | 51,660    | USD |                  | (1,355)            |
| JP Morgan Chase Bank N.A.          | 9/19/2018 | 5,390,666  | TWD | 182,092   | USD |                  | (6,508)            |
| JP Morgan Chase Bank N.A.          | 9/19/2018 | 54,347     | USD | 3,716,000 | INR | 2,111            |                    |
| Morgan Stanley & Co. International | 9/19/2018 | 71,085,000 | KRW | 66,179    | USD |                  | (2,305)            |
| Morgan Stanley & Co. International | 9/19/2018 | 3,584,700  | PHP | 66,934    | USD |                  | (55)               |
| Morgan Stanley & Co. International | 9/19/2018 | 90,300     | SGD | 67,801    | USD |                  | (1,776)            |
| Morgan Stanley & Co. International | 9/19/2018 | 7,075,249  | TWD | 238,908   | USD |                  | (8,453)            |
| Morgan Stanley & Co. International | 9/19/2018 | 71,414     | USD | 4,877,250 | INR | 2,855            |                    |
| UBS AG                             | 9/19/2018 | 71,085,000 | KRW | 66,217    | USD |                  | (2,342)            |
| UBS AG                             | 9/19/2018 | 3,584,700  | PHP | 66,896    | USD |                  | (17)               |
| UBS AG                             | 9/19/2018 | 90,300     | SGD | 67,803    | USD |                  | (1,777)            |
| UBS AG                             | 9/19/2018 | 7,075,249  | TWD | 239,022   | USD |                  | (8,567)            |
| UBS AG                             | 9/19/2018 | 71,330     | USD | 4,877,250 | INR | 2,770            |                    |
|                                    |           |            |     |           |     | <b>\$ 13,308</b> | <b>\$ (60,779)</b> |

*See Notes to Financial Statements.*

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**Schedule of Investments** (concluded)

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

August 31, 2018

**CURRENCY LEGEND**

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

*See Notes to Financial Statements.*



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

August 31, 2018

| Investments  | Principal<br>Amount | Value            |
|--|---------------------|------------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 4.9%</b>  |                     |                  |
| <b>U.S. Treasury Bond 4.9%</b>   |                     |                  |
| U.S. Treasury Bond   |                     |                  |
| 3.50%, 2/15/39   |                     |                  |
| (Cost: \$1,976,289)  | \$ 1,842,300        | \$ 1,997,609     |
| <b>FOREIGN CORPORATE BONDS 90.9%</b>   |                     |                  |
| <b>Argentina 1.7%</b>  |                     |                  |
| Banco Macro S.A.   |                     |                  |
| 6.75%, 11/4/26, Reg S, (6.75% fixed rate until 11/4/21; 5-year U.S. dollar Swap Rate + 5.463% thereafter) <sup>(a)</sup> | 500,000             | 405,000          |
| YPF S.A.   |                     |                  |
| 8.75%, 4/4/24 <sup>(b)</sup>   | 305,000             | 282,887          |
| <b>Total Argentina</b>   |                     | <b>687,887</b>   |
| <b>Brazil 9.7%</b>   |                     |                  |
| Banco do Brasil S.A.   |                     |                  |
| 4.88%, 4/19/23 <sup>(b)(c)</sup>   | 275,000             | 262,281          |
| 4.63%, 1/15/25 <sup>(b)</sup>  | 350,000             | 319,410          |
| Banco Safra S.A.   |                     |                  |
| 4.13%, 2/8/23 <sup>(b)</sup>   | 450,000             | 428,063          |
| Braskem Finance Ltd.   |                     |                  |
| 6.45%, 2/3/24  | 300,000             | 313,725          |
| Fibria Overseas Finance Ltd.   |                     |                  |
| 4.00%, 1/14/25   | 500,000             | 460,150          |
| Klabin Finance S.A.  |                     |                  |
| 4.88%, 9/19/27 <sup>(b)</sup>  | 300,000             | 271,500          |
| Minerva Luxembourg S.A.  |                     |                  |
| 5.88%, 1/19/28 <sup>(b)</sup>  | 400,000             | 339,500          |
| Petrobras Global Finance B.V.  |                     |                  |
| 5.75%, 2/1/29  | 800,000             | 699,280          |
| Rede D or Finance SARL   |                     |                  |
| 4.95%, 1/17/28 <sup>(b)(c)</sup>   | 475,000             | 417,406          |
| St Marys Cement, Inc.  |                     |                  |
| 5.75%, 1/28/27, Reg S  | 500,000             | 484,375          |
| <b>Total Brazil</b>  |                     | <b>3,995,690</b> |
| <b>Chile 7.6%</b>  |                     |                  |
| Celulosa Arauco y Constitucion S.A.  |                     |                  |
| 3.88%, 11/2/27   | 325,000             | 307,937          |
| 5.50%, 11/2/47   | 325,000             | 321,344          |
| Cencosud S.A.  |                     |                  |
| 4.88%, 1/20/23, Reg S  | 551,000             | 553,386          |
| Colbun S.A.  |                     |                  |
| 3.95%, 10/11/27 <sup>(b)</sup>   | 325,000             | 307,938          |
| Empresa Nacional del Petroleo  |                     |                  |
| 4.50%, 9/14/47 <sup>(b)</sup>  | 250,000             | 225,625          |
|  | 500,000             | 506,875          |

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|   |                             |                  |
|---|-----------------------------|------------------|
| Inversiones CMPC S.A.<br>4.75%, 9/15/24, Reg S<br>SACI Falabella<br>3.75%, 10/30/27 <sup>(b)</sup>  | 500,000                     | 465,000          |
| Telefonica Chile S.A.<br>3.88%, 10/12/22, Reg S   | 450,000                     | 448,875          |
| <b>Total Chile</b>  |                             | <b>3,136,980</b> |
| <b>China 6.9%</b>   |                             |                  |
| Bank of China Ltd.<br>5.00%, 11/13/24, Reg S  | 600,000                     | 618,659          |
|   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
| <b>Investments</b>  |                             |                  |
| China Construction Bank Corp.<br>3.88%, 5/13/25, Reg S, (3.875% fixed rate until 5/13/20; 5-year Constant Maturity Treasury Rate<br>+ 2.425% thereafter) <sup>(a)</sup> | 600,000                     | 595,483          |
| China Evergrande Group<br>8.75%, 6/28/25, Reg S   | 200,000                     | 179,500          |
| China Overseas Finance Cayman VI Ltd.<br>4.25%, 5/8/19, Reg S   | 350,000                     | 351,969          |
| CNAC HK Finbridge Co., Ltd.<br>5.13%, 3/14/28, Reg S  | 200,000                     | 202,101          |
| CNOOC Finance 2013 Ltd.<br>3.00%, 5/9/23  | 500,000                     | 483,947          |
| Tencent Holdings Ltd.<br>3.60%, 1/19/28 <sup>(b)</sup>  | 450,000                     | 428,555          |
| <b>Total China</b>  |                             | <b>2,860,214</b> |
| <b>Colombia 3.6%</b>  |                             |                  |
| Banco Bilbao Vizcaya Argentaria Colombia S.A.<br>4.88%, 4/21/25 <sup>(b)</sup>  | 540,000                     | 541,350          |
| 4.88%, 4/21/25, Reg S   | 200,000                     | 200,500          |
| Banco de Bogota S.A.<br>4.38%, 8/3/27, Reg S  | 400,000                     | 385,000          |
| Ecopetrol S.A.<br>5.38%, 6/26/26  | 210,000                     | 217,350          |
| 5.88%, 5/28/45  | 149,000                     | 148,091          |
| <b>Total Colombia</b>   |                             | <b>1,492,291</b> |
| <b>Ghana 0.5%</b>   |                             |                  |
| Tullow Oil PLC<br>6.25%, 4/15/22, Reg S   | 200,000                     | 197,750          |
| <b>Hong Kong 1.2%</b>   |                             |                  |
| CNAC HK Finbridge Co., Ltd.<br>4.88%, 3/14/25, Reg S  | 500,000                     | 506,469          |
| <b>India 4.8%</b>   |                             |                  |
| Bharti Airtel Ltd.<br>4.38%, 6/10/25, Reg S   | 625,000                     | 590,011          |
| ICICI Bank Ltd.<br>3.25%, 9/9/22, Series EMTN, Reg S  | 200,000                     | 193,102          |
| Reliance Industries Ltd.<br>3.67%, 11/30/27 <sup>(b)</sup>  | 617,000                     | 575,485          |
| Vedanta Resources PLC<br>6.38%, 7/30/22, Reg S  | 500,000                     | 480,751          |
| 7.13%, 5/31/23, Reg S   | 150,000                     | 145,076          |
| <b>Total India</b>  |                             | <b>1,984,425</b> |
| <b>Indonesia 2.6%</b>   |                             |                  |
| Pertamina Persero PT<br>4.30%, 5/20/23, Reg S   | 500,000                     | 500,312          |
| Perusahaan Listrik Negara PT<br>4.13%, 5/15/27 <sup>(b)</sup>   | 380,000                     | 360,050          |
| 4.13%, 5/15/27, Reg S   | 220,000                     | 208,450          |
| <b>Total Indonesia</b>  |                             | <b>1,068,812</b> |
| <b>Israel 4.2%</b>  |                             |                  |
| Israel Electric Corp. Ltd.<br>6.88%, 6/21/23, Reg S   | 500,000                     | 551,562          |

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4.25%, 8/14/28, Reg S<sup>(b)</sup>

600,000

580,500

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value            |
|--|---------------------|------------------|
| Teva Pharmaceutical Finance Netherlands III B.V.<br>2.80%, 7/21/23   | \$ 250,000          | \$ 222,163       |
| 3.15%, 10/1/26   | 450,000             | 377,343          |
| <b>Total Israel</b>  |                     | <b>1,731,568</b> |
| <b>Jamaica 1.5%</b>  |                     |                  |
| Digicel Ltd.<br>6.00%, 4/15/21, Reg S  | 450,000             | 422,600          |
| 6.75%, 3/1/23, Reg S   | 250,000             | 211,875          |
| <b>Total Jamaica</b>   |                     | <b>634,475</b>   |
| <b>Kazakhstan 1.9%</b>   |                     |                  |
| KazMunayGas National Co. JSC<br>4.75%, 4/24/25 <sup>(b)</sup>  | 200,000             | 202,300          |
| 4.75%, 4/19/27, Reg S  | 600,000             | 600,750          |
| <b>Total Kazakhstan</b>  |                     | <b>803,050</b>   |
| <b>Kuwait 0.7%</b>   |                     |                  |
| Equate Petrochemical B.V.<br>3.00%, 3/3/22, Reg S  | 280,000             | 271,950          |
| <b>Luxembourg 1.9%</b>   |                     |                  |
| Altice Financing S.A.<br>7.50%, 5/15/26, Reg S   | 250,000             | 239,063          |
| Millicom International Cellular S.A.<br>6.00%, 3/15/25, Reg S  | 330,000             | 334,537          |
| 5.13%, 1/15/28 <sup>(b)</sup>  | 216,000             | 200,583          |
| <b>Total Luxembourg</b>  |                     | <b>774,183</b>   |
| <b>Malaysia 1.0%</b>   |                     |                  |
| Petronas Capital Ltd.<br>3.50%, 3/18/25, Reg S   | 400,000             | 393,678          |
| <b>Mexico 5.5%</b>   |                     |                  |
| Banco Mercantil del Norte S.A.<br>7.63%, 1/10/28, (7.625% fixed rate until 1/6/28; 10-year Constant Maturity Treasury Rate +<br>5.353% thereafter) <sup>(a)(b)(d)</sup>  | 200,000             | 203,900          |
| BBVA Bancomer S.A.<br>6.75%, 9/30/22, Reg S  | 250,000             | 268,875          |
| Cemex S.A.B. de C.V.<br>7.75%, 4/16/26, Reg S  | 600,000             | 657,750          |
| Grupo Bimbo S.A.B. de C.V.<br>5.95%, 4/17/23, (5.95% fixed rate until 7/17/23; 5-year Constant Maturity Treasury Rate + 3.28%<br>until 7/17/28; 5-year Constant Maturity Treasury Rate + 3.53% until 7/17/43; 5-year Constant<br>Maturity Treasury Rate + 4.28% thereafter) <sup>(a)(b)(d)</sup> | 250,000             | 251,464          |
| Mexichem S.A.B. de C.V.<br>4.00%, 10/4/27 <sup>(b)</sup>   | 320,000             | 298,464          |
|  | 400,000             | 379,500          |

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|   |                             |                  |
|---|-----------------------------|------------------|
| Mexico City Airport Trust<br>4.25%, 10/31/26, Reg S   |                             |                  |
| Petroleos Mexicanos<br>6.50%, 3/13/27   | 200,000                     | 202,230          |
| <b>Total Mexico</b>   |                             | <b>2,262,183</b> |
| <b>Morocco 2.5%</b>   |                             |                  |
| OCP S.A.<br>5.63%, 4/25/24, Reg S   | 1,000,000                   | <b>1,032,500</b> |
|   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
| <b>Investments</b>  |                             |                  |
| <b>Netherlands 0.7%</b>   |                             |                  |
| Sigma Finance Netherlands B.V.<br>4.88%, 3/27/28 <sup>(b)</sup>   | 300,000                     | <b>295,125</b>   |
| <b>Panama 1.2%</b>  |                             |                  |
| Multibank, Inc.<br>4.38%, 11/9/22 <sup>(b)</sup>  | 500,000                     | <b>494,375</b>   |
| <b>Peru 4.2%</b>  |                             |                  |
| Banco de Credito del Peru<br>6.13%, 4/24/27, Reg S, (6.125% fixed rate until 4/24/22; 3-month U.S. dollar London Interbank<br>Offered Rate + 7.043% thereafter) <sup>(a)(c)</sup> | 600,000                     | 638,475          |
| Inretail Pharma S.A.<br>5.38%, 5/2/23 <sup>(b)</sup>  | 300,000                     | 306,187          |
| 5.38%, 5/2/23, Reg S  | 100,000                     | 102,063          |
| Kallpa Generacion S.A.<br>4.13%, 8/16/27, Reg S <sup>(c)</sup>  | 250,000                     | 234,062          |
| Southern Copper Corp.<br>5.25%, 11/8/42   | 460,000                     | 465,750          |
| <b>Total Peru</b>   |                             | <b>1,746,537</b> |
| <b>Philippines 1.2%</b>   |                             |                  |
| Power Sector Assets & Liabilities Management Corp.<br>7.39%, 12/2/24, Reg S   | 400,000                     | <b>477,644</b>   |
| <b>Russia 9.0%</b>  |                             |                  |
| Evraz Group S.A.<br>8.25%, 1/28/21, Reg S   | 500,000                     | 530,000          |
| Gazprom Neft OAO via GPN Capital S.A.<br>6.00%, 11/27/23, Reg S   | 600,000                     | 621,000          |
| Gazprom OAO via Gaz Capital S.A.<br>6.00%, 1/23/21, Reg S   | 570,000                     | 586,387          |
| 6.51%, 3/7/22, Reg S  | 450,000                     | 471,938          |
| Novolipetsk Steel via Steel Funding DAC<br>4.00%, 9/21/24, Reg S  | 250,000                     | 231,875          |
| Sberbank of Russia via SB Capital S.A.<br>5.50%, 2/26/24, Reg S, (5.50% fixed rate until 2/26/19; 5-year Constant Maturity Treasury Rate<br>+ 4.023% thereafter) <sup>(a)</sup>   | 500,000                     | 497,500          |
| VEON Holdings B.V.<br>7.50%, 3/1/22, Reg S  | 200,000                     | 213,500          |
| 5.95%, 2/13/23, Reg S   | 200,000                     | 200,500          |
| VTB Bank OJSC via VTB Capital S.A.<br>6.95%, 10/17/22, Reg S  | 353,000                     | 345,038          |
| <b>Total Russia</b>   |                             | <b>3,697,738</b> |
| <b>Singapore 1.3%</b>   |                             |                  |
| Oversea-Chinese Banking Corp., Ltd.<br>4.25%, 6/19/24, Reg S  | 525,000                     | <b>526,069</b>   |
| <b>South Africa 1.1%</b>  |                             |                  |
| AngloGold Ashanti Holdings PLC<br>6.50%, 4/15/40  | 102,000                     | 102,638          |
| Growthpoint Properties International Pty Ltd.<br>5.87%, 5/2/23 <sup>(b)</sup>   | 350,000                     | 360,062          |
| <b>Total South Africa</b>   |                             | <b>462,700</b>   |

See Notes to Financial Statements.



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

August 31, 2018

| Investments  | Principal<br>Amount | Value             |
|--|---------------------|-------------------|
| <b>South Korea 2.5%</b>  |                     |                   |
| Woori Bank<br>4.75%, 4/30/24, Reg S  | \$ 1,000,000        | \$ 1,010,611      |
| <b>Thailand 1.4%</b>   |                     |                   |
| PTTEP Treasury Center Co., Ltd.<br>4.60%, 7/17/22, Reg S, (4.60% fixed rate until 7/17/22; 5-year Constant Maturity Treasury Rate<br>+ 2.724% until 7/17/27; 6-month U.S. dollar London Interbank Offered Rate + 2.90% until<br>7/17/42; 6-month U.S. dollar London Interbank Offered Rate + 3.65% thereafter) <sup>(a)(d)</sup> | 600,000             | 579,462           |
| <b>Turkey 5.2%</b>   |                     |                   |
| TC Ziraat Bankasi A/S<br>4.75%, 4/29/21, Reg S   | 300,000             | 244,500           |
| Tupras Turkiye Petrol Rafinerileri A/S<br>4.50%, 10/18/24 <sup>(b)</sup>   | 500,000             | 396,875           |
| Turkiye Garanti Bankasi A/S<br>5.25%, 9/13/22, Reg S   | 500,000             | 415,000           |
| Turkiye Is Bankasi A/S<br>5.88%, 3/16/23, Reg S  | 350,000             | 292,250           |
| Turkiye Is Bankasi A/S<br>5.38%, 10/6/21, Reg S  | 250,000             | 185,000           |
| Turkiye Vakiflar Bankasi TAO<br>5.50%, 4/21/22, Reg S  | 500,000             | 362,500           |
| Turkiye Vakiflar Bankasi TAO<br>5.75%, 1/30/23 <sup>(b)</sup>  | 346,000             | 250,850           |
| <b>Total Turkey</b>  |                     | <b>2,146,975</b>  |
| <b>United Arab Emirates 4.8%</b>   |                     |                   |
| Abu Dhabi National Energy Co. PJSC<br>4.38%, 6/22/26, Reg S  | 1,000,000           | 993,125           |
| DP World Crescent Ltd.<br>3.91%, 5/31/23, Reg S  | 200,000             | 200,500           |
| DP World Ltd.<br>6.85%, 7/2/37, Reg S  | 100,000             | 117,684           |
| First Abu Dhabi Bank PJSC<br>5.25%, 6/17/20, Reg S, (5.25% fixed rate until 6/17/20; 5-year U.S. dollar Swap Rate + 3.350%<br>thereafter) <sup>(a)(d)</sup>  | 200,000             | 199,000           |
| MAF Global Securities Ltd.<br>4.75%, 5/7/24, Reg S   | 200,000             | 202,250           |
| Oztel Holdings SPC Ltd.<br>5.63%, 10/24/23, Reg S  | 250,000             | 250,000           |
| <b>Total United Arab Emirates</b>  |                     | <b>1,962,559</b>  |
| <b>Zambia 0.5%</b>   |                     |                   |
| First Quantum Minerals Ltd.<br>6.88%, 3/1/26 <sup>(b)(c)</sup>   | 200,000             | 187,500           |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>   |                     |                   |
| (Cost: \$39,050,360)   |                     | <b>37,421,400</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 0.6%</b>  |                     |                   |
| <b>Indonesia 0.6%</b>  |                     |                   |

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|   |                  |                      |
|---|------------------|----------------------|
| Lembaga Pembiayaan Ekspor Indonesia   |                  |                      |
| 3.88%, 4/6/24, Series EMTN, Reg S   |                  |                      |
| (Cost: \$251,414)   | 250,000          | 243,750              |
|   | <b>Principal</b> | <b>Value</b>         |
|   | <b>Amount</b>    |                      |
| <b>Investments</b>  |                  |                      |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.9%</b>  |                  |                      |
| <b>Nigeria 0.4%</b>   |                  |                      |
| Nigeria Government International Bond   |                  |                      |
| 6.50%, 11/28/27, Reg S  | 200,000          | 186,000              |
| <b>Saudi Arabia 1.5%</b>  |                  |                      |
| Saudi Government International Bond   |                  |                      |
| 4.00%, 4/17/25 <sup>(b)</sup>   | 600,000          | 601,800              |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>   |                  |                      |
| (Cost: \$794,438)   |                  | <b>787,800</b>       |
|   | <b>Shares</b>    |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 2.5%</b>                                   |                  |                      |
| <b>United States 2.5%</b>   |                  |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.92% <sup>(c)</sup> |                  |                      |
| (Cost: \$1,030,950) <sup>(d)</sup>  | 1,030,950        | 1,030,950            |
| <b>TOTAL INVESTMENTS IN SECURITIES 100.8%</b>   |                  |                      |
| (Cost: \$43,103,451)  |                  | <b>41,481,509</b>    |
| Other Assets less Liabilities (0.8)%  |                  | (331,086)            |
| <b>NET ASSETS 100.0%</b>  |                  | <b>\$ 41,150,423</b> |

(a) Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

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

(c) Security, or portion thereof, was on loan at August 31, 2018 (See Note 2).

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

(e) Rate shown represents annualized 7-day yield as of August 31, 2018.

(f) At August 31, 2018, the total market value of the Fund's securities on loan identified in the Schedule of Investments was \$999,965 and the total market value of the collateral held by the Fund was \$1,030,950.

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

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

|                                    | Contracts | Expiration Date | Notional Amount <sup>1</sup> | Unrealized Appreciation/ (Depreciation) |
|------------------------------------|-----------|-----------------|------------------------------|---|
| <b>Short Exposure</b>              |           |                 |                              |   |
| 10 Year U.S. Treasury Note         | 19        | 12/19/18        | \$ (2,285,047)               | \$ 2,527                                |
| U.S. Treasury Long Bond            | 17        | 12/19/18        | (2,451,719)                  | 10,625                                  |
| Ultra 10 Year U.S. Treasury Note   | 20        | 12/19/18        | (2,560,937)                  | 5,312                                   |
|                                    |           |                 | <b>\$ (7,297,703)</b>        | <b>\$ 18,464</b>                        |
| <b>Long Exposure</b>               |           |                 |                              |   |
| 2 Year U.S. Treasury Note          | 18        | 12/31/18        | \$ 3,804,469                 | \$                                      |
| 5 Year U.S. Treasury Note          | 12        | 12/31/18        | 1,360,781                    | (750)                                   |
| U.S. Treasury Ultra Long Term Bond | 1         | 12/19/18        | 159,312                      | (995)                                   |
|                                    |           |                 | <b>\$ 5,324,562</b>          | <b>\$ (1,745)</b>                       |



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|              |            |                       |                  |
|--------------|------------|-----------------------|------------------|
| <b>Total</b> | <b>Net</b> | <b>\$ (1,973,141)</b> | <b>\$ 16,719</b> |
|--------------|------------|-----------------------|------------------|

As of August 31, 2018, cash collateral posted by the Fund with the broker for futures contracts was \$71,475.

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

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments                                    | Principal<br>Amount |     | Value             |
|--|---------------------|-----|-------------------|
| <b>FOREIGN GOVERNMENT AGENCIES 0.5%</b>        |                     |     |                   |
| <b>South Africa 0.1%</b>                       |                     |     |                   |
| Landwirtschaftliche Rentenbank                 |                     |     |                   |
| 8.25%, 5/23/22, Reg S                          | 3,550,000           | ZAR | \$ 241,282        |
| <b>Turkey 0.4%</b>                             |                     |     |                   |
| Kreditanstalt fuer Wiederaufbau                |                     |     |                   |
| 9.25%, 5/22/20, Reg S                          | 5,100,000           | TRY | 608,319           |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>       |                     |     | <b>849,601</b>    |
| (Cost: \$1,996,381)                            |                     |     |                   |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 87.8%</b>    |                     |     |                   |
| <b>Argentina 1.4%</b>                          |                     |     |                   |
| Argentine Bonos del Tesoro                     |                     |     |                   |
| 18.20%, 10/3/21                                | 47,210,000          | ARS | 917,124           |
| 16.00%, 10/17/23                               | 32,928,000          | ARS | 670,301           |
| 15.50%, 10/17/26                               | 45,140,000          | ARS | 893,919           |
| <b>Total Argentina</b>                         |                     |     | <b>2,481,344</b>  |
| <b>Brazil 10.0%</b>                            |                     |     |                   |
| Brazil Letras do Tesouro Nacional              |                     |     |                   |
| 8.17%, 7/1/20, Series LTN <sup>(a)</sup>       | 1,660,000           | BRL | 343,175           |
| 8.94%, 1/1/22, Series LTN <sup>(a)</sup>       | 21,265,000          | BRL | 3,685,109         |
| Brazil Notas do Tesouro Nacional               |                     |     |                   |
| 10.00%, 1/1/21, Series F                       | 28,293,000          | BRL | 6,882,659         |
| 10.00%, 1/1/23, Series F                       | 10,130,000          | BRL | 2,345,751         |
| 10.00%, 1/1/25, Series F                       | 8,539,000           | BRL | 1,896,502         |
| 10.00%, 1/1/27, Series F                       | 8,105,000           | BRL | 1,741,291         |
| Brazilian Government International Bond        |                     |     |                   |
| 12.50%, 1/5/22                                 | 929,000             | BRL | 251,410           |
| <b>Total Brazil</b>                            |                     |     | <b>17,145,897</b> |
| <b>Chile 3.2%</b>                              |                     |     |                   |
| Bonos de la Tesoreria de la Republica en pesos |                     |     |                   |
| 4.50%, 3/1/21                                  | 1,060,000,000       | CLP | 1,592,992         |
| 4.50%, 3/1/26                                  | 1,435,000,000       | CLP | 2,127,556         |
| 5.00%, 3/1/35                                  | 1,200,000,000       | CLP | 1,777,105         |
| <b>Total Chile</b>                             |                     |     | <b>5,497,653</b>  |
| <b>China 3.3%</b>                              |                     |     |                   |
| China Government Bond                          |                     |     |                   |
| 3.09%, 11/22/18                                | 1,000,000           | CNH | 146,318           |
| 3.09%, 6/29/20, Reg S                          | 6,000,000           | CNY | 873,540           |
| 2.48%, 12/1/20                                 | 7,500,000           | CNY | 1,075,486         |
| 3.25%, 7/4/21                                  | 7,000,000           | CNH | 1,019,319         |
| 2.36%, 8/18/21, Reg S                          | 2,500,000           | CNY | 354,900           |
| 3.10%, 6/29/22                                 | 6,500,000           | CNY | 938,362           |
| 3.16%, 6/27/23                                 | 9,000,000           | CNY | 1,291,801         |

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|  |                  |     |                   |
|--|------------------|-----|-------------------|
| <b>Total China</b>                     |                  |     | <b>5,699,726</b>  |
| <b>Colombia 6.2%</b>                   |                  |     |                   |
| Colombia Government International Bond |                  |     |                   |
| 7.75%, 4/14/21                         | 2,209,000,000    | COP | 758,785           |
| Colombian TES                          |                  |     |                   |
| 11.00%, 7/24/20, Series B              | 2,252,900,000    | COP | 816,960           |
| 7.00%, 5/4/22, Series B                | 4,502,800,000    | COP | 1,539,408         |
| 10.00%, 7/24/24, Series B              | 7,824,800,000    | COP | 3,028,984         |
|  | <b>Principal</b> |     | <b>Value</b>      |
|  | <b>Amount</b>    |     |                   |
| <b>Investments</b>                     |                  |     |                   |
| 6.00%, 4/28/28, Series B               | 10,093,200,000   | COP | 3,116,088         |
| 7.75%, 9/18/30, Series B               | 2,790,700,000    | COP | 970,305           |
| 7.00%, 6/30/32, Series B               | 1,626,500,000    | COP | 526,344           |
| <b>Total Colombia</b>                  |                  |     | <b>10,756,874</b> |
| <b>Hungary 3.2%</b>                    |                  |     |                   |
| Hungary Government Bond                |                  |     |                   |
| 7.50%, 11/12/20, Series 20/A           | 230,520,000      | HUF | 933,576           |
| 7.00%, 6/24/22, Series 22/A            | 226,560,000      | HUF | 957,652           |
| 1.75%, 10/26/22, Series 22/B           | 350,000,000      | HUF | 1,237,099         |
| 3.00%, 6/26/24, Series 24/B            | 328,060,000      | HUF | 1,194,796         |
| 3.00%, 10/27/27, Series 27/A           | 353,870,000      | HUF | 1,224,679         |
| <b>Total Hungary</b>                   |                  |     | <b>5,547,802</b>  |
| <b>India 6.8%</b>                      |                  |     |                   |
| India Government Bond                  |                  |     |                   |
| 8.27%, 6/9/20                          | 103,000,000      | INR | 1,466,081         |
| 7.80%, 4/11/21                         | 100,000,000      | INR | 1,409,351         |
| 7.68%, 12/15/23                        | 200,000,000      | INR | 2,776,687         |
| 8.40%, 7/28/24                         | 134,000,000      | INR | 1,919,137         |
| 7.59%, 3/20/29                         | 100,000,000      | INR | 1,347,526         |
| 7.88%, 3/19/30                         | 100,000,000      | INR | 1,380,660         |
| 9.20%, 9/30/30                         | 90,920,000       | INR | 1,379,181         |
| <b>Total India</b>                     |                  |     | <b>11,678,623</b> |
| <b>Indonesia 8.8%</b>                  |                  |     |                   |
| Indonesia Treasury Bond                |                  |     |                   |
| 8.25%, 7/15/21, Series FR53            | 17,813,000,000   | IDR | 1,233,304         |
| 7.00%, 5/15/22, Series FR61            | 10,109,000,000   | IDR | 676,167           |
| 8.38%, 3/15/24, Series FR70            | 31,124,000,000   | IDR | 2,139,379         |
| 8.38%, 9/15/26, Series FR56            | 47,091,000,000   | IDR | 3,227,259         |
| 9.00%, 3/15/29, Series FR71            | 19,390,000,000   | IDR | 1,392,569         |
| 8.75%, 5/15/31, Series FR73            | 30,207,000,000   | IDR | 2,109,039         |
| 8.25%, 6/15/32, Series FR58            | 44,053,000,000   | IDR | 2,950,812         |
| 8.25%, 5/15/36, Series FR72            | 13,440,000,000   | IDR | 889,841           |
| 8.75%, 2/15/44, Series FR67            | 6,890,000,000    | IDR | 479,447           |
| <b>Total Indonesia</b>                 |                  |     | <b>15,097,817</b> |
| <b>Malaysia 3.3%</b>                   |                  |     |                   |
| Malaysia Government Bond               |                  |     |                   |
| 4.38%, 11/29/19, Series 0902           | 2,157,000        | MYR | 531,067           |
| 4.16%, 7/15/21, Series 0111            | 2,088,000        | MYR | 516,207           |
| 3.42%, 8/15/22, Series 0112            | 4,343,000        | MYR | 1,046,048         |
| 4.18%, 7/15/24, Series 0114            | 2,425,000        | MYR | 597,750           |
| 4.39%, 4/15/26, Series 0311            | 3,144,000        | MYR | 778,345           |
| 3.90%, 11/16/27, Series 0417           | 4,000,000        | MYR | 955,151           |
| 4.50%, 4/15/30, Series 0310            | 2,333,000        | MYR | 570,206           |
| 4.25%, 5/31/35, Series 0415            | 1,100,000        | MYR | 254,228           |
| 4.76%, 4/7/37, Series 0317             | 1,515,000        | MYR | 370,353           |
| <b>Total Malaysia</b>                  |                  |     | <b>5,619,355</b>  |
| <b>Mexico 4.6%</b>                     |                  |     |                   |
| Mexican Bonos                          |                  |     |                   |
| 5.00%, 12/11/19, Series M              | 6,534,000        | MXN | 329,835           |
| 8.00%, 6/11/20, Series M               | 24,305,000       | MXN | 1,274,187         |
| 6.50%, 6/10/21, Series M               | 12,355,000       | MXN | 624,305           |
| 6.50%, 6/9/22, Series M                | 13,487,000       | MXN | 674,459           |
| 10.00%, 12/5/24, Series M 20           | 28,983,000       | MXN | 1,676,984         |

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|                           |            |     |         |
|---------------------------|------------|-----|---------|
| 7.75%, 5/29/31, Series M  | 10,133,000 | MXN | 521,078 |
| 7.75%, 11/23/34, Series M | 13,209,000 | MXN | 675,970 |

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments                              | Principal<br>Amount |     | Value             |
|--|---------------------|-----|-------------------|
| 10.00%, 11/20/36, Series M 30            | 10,452,000          | MXN | \$ 652,178        |
| 8.50%, 11/18/38, Series M 30             | 4,854,000           | MXN | 266,595           |
| 7.75%, 11/13/42, Series M                | 14,142,000          | MXN | 719,167           |
| 8.00%, 11/7/47, Series M                 | 10,000,000          | MXN | 522,190           |
| <b>Total Mexico</b>                      |                     |     | <b>7,936,948</b>  |
| <b>Peru 3.3%</b>                         |                     |     |                   |
| Peru Government Bond                     |                     |     |                   |
| 6.15%, 8/12/32, Reg S <sup>(b)</sup>     | 1,000               | PEN | 314               |
| Peruvian Government International Bond   |                     |     |                   |
| 7.84%, 8/12/20, Reg S                    | 1,661,000           | PEN | 551,824           |
| 5.70%, 8/12/24, Reg S                    | 2,225,000           | PEN | 707,288           |
| 8.20%, 8/12/26, Reg S                    | 4,788,000           | PEN | 1,737,160         |
| 6.95%, 8/12/31, Reg S                    | 4,726,000           | PEN | 1,587,041         |
| 6.90%, 8/12/37, Reg S                    | 3,610,000           | PEN | 1,185,049         |
| <b>Total Peru</b>                        |                     |     | <b>5,768,676</b>  |
| <b>Philippines 3.4%</b>                  |                     |     |                   |
| Philippine Government International Bond |                     |     |                   |
| 4.95%, 1/15/21                           | 96,000,000          | PHP | 1,807,317         |
| 3.90%, 11/26/22                          | 116,000,000         | PHP | 2,077,317         |
| 6.25%, 1/14/36                           | 102,000,000         | PHP | 1,926,760         |
| <b>Total Philippines</b>                 |                     |     | <b>5,811,394</b>  |
| <b>Poland 6.7%</b>                       |                     |     |                   |
| Republic of Poland Government Bond       |                     |     |                   |
| 3.25%, 7/25/19, Series 0719              | 1,500,000           | PLN | 414,813           |
| 1.50%, 4/25/20, Series 0420              | 5,000,000           | PLN | 1,358,231         |
| 1.75%, 7/25/21, Series 0721              | 855,000             | PLN | 231,960           |
| 5.75%, 10/25/21, Series 1021             | 2,360,000           | PLN | 717,436           |
| 2.25%, 4/25/22, Series 0422              | 4,979,000           | PLN | 1,359,317         |
| 5.75%, 9/23/22, Series 0922              | 2,928,000           | PLN | 902,422           |
| 2.50%, 1/25/23, Series 0123              | 5,000,000           | PLN | 1,366,816         |
| 4.00%, 10/25/23, Series 1023             | 7,301,000           | PLN | 2,124,272         |
| 2.50%, 7/25/26, Series 0726              | 3,905,000           | PLN | 1,019,791         |
| 2.50%, 7/25/27, Series 0727              | 8,135,000           | PLN | 2,099,922         |
| <b>Total Poland</b>                      |                     |     | <b>11,594,980</b> |
| <b>Romania 3.4%</b>                      |                     |     |                   |
| Romania Government Bond                  |                     |     |                   |
| 2.50%, 4/29/19, Series 3Y                | 1,210,000           | RON | 302,436           |
| 2.25%, 2/26/20, Series 4Y                | 835,000             | RON | 205,627           |
| 5.75%, 4/29/20, Series 7Y                | 3,430,000           | RON | 889,817           |
| 3.25%, 3/22/21, Series 5Y                | 2,930,000           | RON | 723,416           |
| 5.95%, 6/11/21, Series 10Y               | 4,020,000           | RON | 1,058,246         |
| 5.85%, 4/26/23, Series 10Y               | 2,970,000           | RON | 796,831           |

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|                            |           |     |         |
|----------------------------|-----------|-----|---------|
| 3.25%, 4/29/24, Series 7Y  | 2,300,000 | RON | 543,906 |
| 4.75%, 2/24/25, Series 10Y | 2,495,000 | RON | 636,913 |
| 5.80%, 7/26/27, Series 15Y | 2,500,000 | RON | 673,631 |

**Total Romania** **5,830,823**

**Russia 9.3%**

|                              |             |     |           |
|------------------------------|-------------|-----|-----------|
| Russian Federal Bond OFZ     |             |     |           |
| 6.80%, 12/11/19, Series 6210 | 40,120,000  | RUB | 592,117   |
| 7.50%, 8/18/21, Series 6217  | 223,445,000 | RUB | 3,281,937 |
| 7.00%, 1/25/23, Series 6211  | 204,054,000 | RUB | 2,897,769 |
| 7.00%, 8/16/23, Series 6215  | 239,105,000 | RUB | 3,370,572 |
| 7.75%, 9/16/26, Series 6219  | 128,000,000 | RUB | 1,817,233 |

|                             | Principal<br>Amount |     | Value        |
|-----------------------------|---------------------|-----|--------------|
| Investments                 |                     |     |              |
| 7.05%, 1/19/28, Series 6212 | 119,885,000         | RUB | \$ 1,611,816 |
| 8.50%, 9/17/31, Series 6218 | 99,595,000          | RUB | 1,477,207    |
| 7.70%, 3/23/33, Series 6221 | 65,975,000          | RUB | 911,207      |

**Total Russia** **15,959,858**

**South Africa 4.2%**

|  |            |     |           |
|--|------------|-----|-----------|
| Republic of South Africa Government Bond |            |     |           |
| 10.50%, 12/21/26, Series R186            | 11,732,000 | ZAR | 869,135   |
| 7.00%, 2/28/31, Series R213              | 9,327,000  | ZAR | 524,400   |
| 6.25%, 3/31/36, Series R209              | 28,101,600 | ZAR | 1,374,588 |
| 9.00%, 1/31/40, Series 2040              | 33,000,000 | ZAR | 2,093,208 |
| 8.75%, 1/31/44, Series 2044              | 5,000,000  | ZAR | 307,065   |
| 8.75%, 2/28/48, Series 2048              | 33,120,000 | ZAR | 2,029,303 |

**Total South Africa** **7,197,699**

**Thailand 5.0%**

|                          |            |     |           |
|--------------------------|------------|-----|-----------|
| Thailand Government Bond |            |     |           |
| 1.88%, 6/17/22           | 13,870,000 | THB | 419,211   |
| 3.63%, 6/16/23           | 36,784,000 | THB | 1,191,899 |
| 3.85%, 12/12/25          | 57,480,000 | THB | 1,912,198 |
| 2.13%, 12/17/26          | 33,000,000 | THB | 971,996   |
| 4.88%, 6/22/29           | 28,602,000 | THB | 1,041,738 |
| 3.65%, 6/20/31           | 36,000,000 | THB | 1,179,375 |
| 3.40%, 6/17/36           | 58,800,000 | THB | 1,840,129 |

**Total Thailand** **8,556,546**

**Turkey 1.7%**

|                        |           |     |         |
|------------------------|-----------|-----|---------|
| Turkey Government Bond |           |     |         |
| 8.50%, 7/10/19         | 3,066,000 | TRY | 415,760 |
| 9.50%, 1/12/22         | 9,114,000 | TRY | 890,446 |
| 8.50%, 9/14/22         | 8,439,000 | TRY | 722,551 |
| 8.00%, 3/12/25         | 5,067,000 | TRY | 393,592 |
| 11.00%, 2/24/27        | 5,955,000 | TRY | 517,064 |

**Total Turkey** **2,939,413**

**TOTAL FOREIGN GOVERNMENT OBLIGATIONS**

(Cost: \$198,166,760) **151,121,428**

**SUPRANATIONAL BONDS 4.9%**

|  |                |     |           |
|--|----------------|-----|-----------|
| European Bank for Reconstruction & Development |                |     |           |
| 6.45%, 12/13/22, Reg S                         | 37,910,000,000 | IDR | 2,433,783 |
| European Investment Bank                       |                |     |           |
| 7.63%, 1/12/22                                 | 40,000,000     | MXN | 2,053,356 |
| 8.38%, 7/29/22, Reg S                          | 7,235,000      | ZAR | 493,784   |
| 8.13%, 12/21/26                                | 24,740,000     | ZAR | 1,646,953 |
| International Finance Corp.                    |                |     |           |
| 7.50%, 1/18/28                                 | 37,000,000     | MXN | 1,829,149 |

**TOTAL SUPRANATIONAL BONDS**

(Cost: \$9,359,511) **8,457,025**

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*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value                 |
|--|---------------------|-----------------------|
| <b>REPURCHASE AGREEMENT 4.9%</b>   |                     |                       |
| <b>United States 4.9%</b>  |                     |                       |
| Citigroup, Inc., tri-party repurchase agreement dated 8/31/18 (tri-party custodian: The Bank of New York Mellon Corp.), 1.97% due 9/4/18; Proceeds at maturity \$8,341,826 (fully collateralized by U.S. Treasury Note, 1.50% 2.00% due 8/31/21 2/28/23; Market value \$8,506,881) |                     |                       |
| (Cost: \$8,340,000)  | 8,340,000           | \$ 8,340,000          |
| <b>TOTAL INVESTMENTS IN SECURITIES 98.1%</b>   |                     | <b>168,768,054</b>    |
| (Cost: \$217,862,652)  |                     | 3,314,882             |
| Other Assets less Liabilities 1.9%   |                     | 3,314,882             |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 172,082,936</b> |

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

(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of August 31, 2018.

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

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

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

| Counterparty         | Settlement<br>Date | Amount and<br>Description of<br>Currency to<br>be Purchased | Amount and<br>Description of<br>Currency to<br>be Sold | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|----------------------|--------------------|---|--|----------------------------|----------------------------|
| Bank of America N.A. | 9/19/2018          | 17,975,000 INR  | 262,141 USD  | \$                         | \$ (9,467)                 |
| Bank of America N.A. | 9/19/2018          | 45,000,000 INR  | 648,135 USD  |                            | (15,572)                   |
| Bank of America N.A. | 9/19/2018          | 7,564,200 MXN   | 361,871 USD  | 32,841                     |                            |
| Bank of America N.A. | 9/19/2018          | 16,226,700 THB  | 507,973 USD  |                            | (12,030)                   |
| Bank of America N.A. | 9/19/2018          | 2,373,000 TRY   | 501,771 USD  |                            | (146,665)                  |
| Bank of America N.A. | 9/19/2018          | 310,440 USD   | 21,231,000 INR   | 11,997                     |                            |
| Citibank N.A.        | 9/19/2018          | 7,564,200 MXN   | 361,356 USD  | 33,355                     |                            |
| Citibank N.A.        | 9/19/2018          | 16,226,700 THB  | 507,630 USD  |                            | (11,687)                   |
| Citibank N.A.        | 9/19/2018          | 2,373,000 TRY   | 500,151 USD  |                            | (145,045)                  |
| Citibank N.A.        | 9/19/2018          | 5,500,000 TRY   | 1,131,208 USD  |                            | (308,164)                  |
| Citibank N.A.        | 9/19/2018          | 310,541 USD   | 21,231,000 INR   | 12,098                     |                            |



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|                                    |           |            |     |            |     |                   |                       |
|------------------------------------|-----------|------------|-----|------------|-----|-------------------|-----------------------|
| Goldman Sachs                      | 9/19/2018 | 7,564,200  | MXN | 361,915    | USD | 32,796            |                       |
| Goldman Sachs                      | 9/19/2018 | 16,226,700 | THB | 507,695    | USD | (11,752)          |                       |
| Goldman Sachs                      | 9/19/2018 | 2,373,000  | TRY | 499,287    | USD | (144,181)         |                       |
| Goldman Sachs                      | 9/19/2018 | 310,386    | USD | 21,231,000 | INR | 11,942            |                       |
| Goldman Sachs                      | 9/19/2018 | 212,397    | USD | 14,700,000 | INR | 5,760             |                       |
| HSBC Holdings PLC                  | 9/19/2018 | 10,000,000 | THB | 306,767    | USD | (1,133)           |                       |
| Morgan Stanley & Co. International | 9/19/2018 | 7,564,200  | MXN | 361,911    | USD | 32,801            |                       |
| Morgan Stanley & Co. International | 9/19/2018 | 16,226,700 | THB | 507,703    | USD | (11,760)          |                       |
| Morgan Stanley & Co. International | 9/19/2018 | 2,373,000  | TRY | 500,931    | USD | (145,825)         |                       |
| Morgan Stanley & Co. International | 9/19/2018 | 310,872    | USD | 21,231,000 | INR | 12,429            |                       |
| Societe Generale                   | 9/19/2018 | 905,698    | USD | 6,000,000  | TRY | 7,832             |                       |
| State Street Bank and Trust        | 9/4/2018  | 120,586    | USD | 1,775,445  | ZAR | (595)             |                       |
| UBS AG                             | 9/19/2018 | 5,763,200  | MXN | 275,709    | USD | 25,024            |                       |
| UBS AG                             | 9/19/2018 | 12,363,200 | THB | 386,658    | USD | (8,796)           |                       |
| UBS AG                             | 9/19/2018 | 1,808,000  | TRY | 381,140    | USD | (110,583)         |                       |
| UBS AG                             | 9/19/2018 | 236,574    | USD | 16,176,000 | INR | 9,189             |                       |
|                                    |           |            |     |            |     | <b>\$ 228,064</b> | <b>\$ (1,083,255)</b> |

*See Notes to Financial Statements.*

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**Table of Contents**

**Schedule of Investments** (concluded)

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

August 31, 2018

**CURRENCY LEGEND**

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

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b>          |
|--|-----------------------------|-----------------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 99.8%</b>                                   |                             |                       |
| <b>U.S. Treasury Notes 99.8%</b>   |                             |                       |
| U.S. Treasury Floating Rate Notes  |                             |                       |
| 2.14%, 10/31/19, (3-month U.S. Treasury Bill Money Market Yield + 0.048%)* | \$ 65,603,000               | \$ 65,654,096         |
| 2.09%, 1/31/20, (3-month U.S. Treasury Bill Money Market Yield)*           | 72,016,000                  | 72,015,522            |
| 2.12%, 4/30/20, (3-month U.S. Treasury Bill Money Market Yield + 0.033%)*  | 78,412,000                  | 78,436,352            |
| 2.13%, 7/31/20, (3-month U.S. Treasury Bill Money Market Yield + 0.043%)*  | 55,451,000                  | 55,455,121            |
| <b>TOTAL INVESTMENTS IN SECURITIES 99.8%</b>                               |                             | <b>271,561,091</b>    |
| (Cost: \$271,526,127)  |                             | 482,905               |
| Other Assets less Liabilities 0.2%   |                             | 482,905               |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 272,043,996</b> |

\* Floating rate note. Coupon shown is in effect at August 31, 2018. Date represents the ultimate maturity date.

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value      |
|--|---------------------|------------|
| <b>CORPORATE BONDS 85.7%</b>   |                     |            |
| <b>United States 85.7%</b>   |                     |            |
| 24 Hour Fitness Worldwide, Inc.<br>8.00%, 6/1/22 <sup>(a)(b)</sup>                       | \$ 272,000          | \$ 273,447 |
| 99 Cents Only Stores LLC<br>13.00%, 4/14/22, (11.00% Cash<br>+ 2.00% PIK) <sup>(a)</sup> | 50,502              | 43,684     |
| Abe Investment Holdings, Inc.<br>7.00%, 10/15/20 <sup>(a)</sup>                          | 150,000             | 142,875    |
| Acadia Healthcare Co., Inc.<br>5.13%, 7/1/22   | 27,000              | 27,270     |
| 5.63%, 2/15/23   | 511,000             | 523,775    |
| ACE Cash Express, Inc.<br>12.00%, 12/15/22 <sup>(a)</sup>                                | 220,000             | 235,833    |
| Acosta, Inc.<br>7.75%, 10/1/22 <sup>(a)</sup>  | 391,000             | 178,883    |
| Actuant Corp.<br>5.63%, 6/15/22  | 321,000             | 328,223    |
| ADT Corp. (The)<br>6.25%, 10/15/21   | 733,000             | 776,980    |
| 3.50%, 7/15/22   | 490,000             | 465,500    |
| 4.13%, 6/15/23 <sup>(b)</sup>  | 300,000             | 286,125    |
| Advanced Micro Devices, Inc.<br>7.50%, 8/15/22   | 204,000             | 229,500    |
| AES Corp.<br>4.88%, 5/15/23  | 350,000             | 356,125    |
| Ahern Rentals, Inc.<br>7.38%, 5/15/23 <sup>(a)</sup>                                     | 270,000             | 266,976    |
| Air Medical Group Holdings, Inc.<br>6.38%, 5/15/23 <sup>(a)</sup>                        | 8,000               | 7,240      |
| AK Steel Corp.<br>7.63%, 10/1/21   | 365,000             | 374,125    |
| 7.50%, 7/15/23   | 210,000             | 220,500    |
| Aleris International, Inc.<br>10.75%, 7/15/23 <sup>(a)</sup>                             | 190,000             | 202,825    |
| Allegheny Technologies, Inc.<br>5.95%, 1/15/21   | 170,000             | 173,400    |
| Allegiant Travel Co.<br>5.50%, 7/15/19 <sup>(b)</sup>                                    | 150,000             | 152,250    |
| Alliance One International, Inc.<br>8.50%, 4/15/21 <sup>(a)</sup>                        | 150,000             | 155,250    |
| 9.88%, 7/15/21 <sup>(b)</sup>  | 327,000             | 314,329    |
| Ally Financial, Inc.<br>4.75%, 9/10/18   | 630,000             | 630,063    |
| 8.00%, 12/31/18  | 226,000             | 229,966    |
| 3.50%, 1/27/19 <sup>(b)</sup>  | 671,000             | 672,510    |
| 3.75%, 11/18/19  | 518,000             | 521,237    |
| 8.00%, 3/15/20   | 235,000             | 249,981    |

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|   |                             |              |
|---|-----------------------------|--------------|
| 7.50%, 9/15/20  | 600,000                     | 642,000      |
| 4.25%, 4/15/21  | 546,000                     | 548,828      |
| Altice US Finance I Corp.<br>5.38%, 7/15/23 <sup>(a)</sup>            | 555,000                     | 559,856      |
| AMC Entertainment Holdings, Inc.<br>5.88%, 2/15/22                    | 294,000                     | 299,880      |
| AMC Networks, Inc.<br>4.75%, 12/15/22                                 | 370,000                     | 370,925      |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>  |                             |              |
| American Airlines Group, Inc.<br>5.50%, 10/1/19 <sup>(a)</sup>        | \$ 361,000                  | \$ 367,317   |
| 4.63%, 3/1/20 <sup>(a)</sup>  | 239,000                     | 241,330      |
| American Axle & Manufacturing, Inc.<br>6.63%, 10/15/22                | 286,000                     | 293,508      |
| American Midstream Partners L.P.<br>9.25%, 12/15/21 <sup>(a)</sup>    | 203,000                     | 201,478      |
| American Tire Distributors, Inc.<br>10.25%, 3/1/22 <sup>(a)</sup>     | 515,000                     | 182,825      |
| Amkor Technology, Inc.<br>6.38%, 10/1/22                              | 251,000                     | 256,020      |
| Amsted Industries, Inc.<br>5.00%, 3/15/22 <sup>(a)</sup>              | 452,000                     | 454,825      |
| Anixter, Inc.<br>5.13%, 10/1/21                                       | 621,000                     | 641,182      |
| 5.50%, 3/1/23   | 100,000                     | 104,875      |
| Antero Resources Corp.<br>5.38%, 11/1/21                              | 897,000                     | 914,940      |
| 5.13%, 12/1/22  | 270,000                     | 274,050      |
| Apex Tool Group LLC<br>9.00%, 2/15/23 <sup>(a)</sup>                  | 215,000                     | 210,163      |
| APX Group, Inc.<br>8.75%, 12/1/20                                     | 445,000                     | 446,112      |
| 7.88%, 12/1/22  | 443,000                     | 453,521      |
| Archrock Partners L.P.<br>6.00%, 4/1/21                               | 293,000                     | 293,733      |
| 6.00%, 10/1/22  | 25,000                      | 25,063       |
| Arconic, Inc.<br>6.15%, 8/15/20                                       | 442,000                     | 461,337      |
| 5.40%, 4/15/21  | 617,000                     | 635,763      |
| 5.87%, 2/23/22  | 538,000                     | 561,995      |
| Artesyn Embedded Technologies, Inc.<br>9.75%, 10/15/20 <sup>(a)</sup> | 82,000                      | 78,720       |
| Ascent Resources Utica Holdings LLC<br>10.00%, 4/1/22 <sup>(a)</sup>  | 829,000                     | 920,190      |
| Ashland LLC<br>4.75%, 8/15/22   | 620,000                     | 627,874      |
| AV Homes, Inc.<br>6.63%, 5/15/22                                      | 225,000                     | 230,344      |
| Avanos Medical, Inc.<br>6.25%, 10/15/22                               | 300,000                     | 308,250      |
| Avis Budget Car Rental LLC<br>5.13%, 6/1/22 <sup>(a)(b)</sup>         | 308,000                     | 307,230      |
| 5.50%, 4/1/23 <sup>(b)</sup>  | 411,000                     | 410,486      |
| B&G Foods, Inc.<br>4.63%, 6/1/21                                      | 412,000                     | 410,970      |
| Ball Corp.<br>4.38%, 12/15/20   | 566,000                     | 575,197      |
| 5.00%, 3/15/22  | 365,000                     | 378,231      |
| Bausch Health Cos, Inc.<br>7.50%, 7/15/21 <sup>(a)</sup>              | 718,000                     | 730,748      |
| 5.63%, 12/1/21 <sup>(a)</sup>   | 440,000                     | 437,250      |
| 6.50%, 3/15/22 <sup>(a)</sup>   | 616,000                     | 639,100      |
| 5.50%, 3/1/23 <sup>(a)</sup>  | 490,000                     | 464,339      |
| 5.88%, 5/15/23 <sup>(a)</sup>   | 1,595,000                   | 1,530,801    |
| Beazer Homes USA, Inc.<br>8.75%, 3/15/22                              | 240,000                     | 254,326      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Berry Global, Inc.<br>5.50%, 5/15/22   | \$ 210,000                  | \$ 214,200   |
| 5.13%, 7/15/23   | 365,000                     | 364,544      |
| Blackboard, Inc.<br>9.75%, 10/15/21 <sup>(a)(b)</sup>  | 185,000                     | 146,150      |
| Blackstone CQP Holdco L.P.<br>6.00%, 8/18/21 <sup>(a)</sup>  | 200,000                     | 199,038      |
| Blue Racer Midstream LLC<br>6.13%, 11/15/22 <sup>(a)</sup>   | 524,000                     | 537,090      |
| BMC Software Finance, Inc.<br>8.13%, 7/15/21 <sup>(a)</sup>  | 855,000                     | 875,058      |
| Bristow Group, Inc.<br>6.25%, 10/15/22 <sup>(b)</sup>  | 195,000                     | 138,450      |
| 8.75%, 3/1/23 <sup>(a)(b)</sup>  | 225,000                     | 215,438      |
| Buckeye Partners L.P.<br>6.38%, 1/22/78, (6.375% fixed rate until 1/22/23; 3-month U.S. dollar London Interbank<br>Offered Rate + 4.02% thereafter) <sup>(c)</sup> | 198,000                     | 189,069      |
| C&S Group Enterprises LLC<br>5.38%, 7/15/22 <sup>(a)(b)</sup>  | 250,000                     | 248,125      |
| Cable One, Inc.<br>5.75%, 6/15/22 <sup>(a)</sup>   | 440,000                     | 448,800      |
| Cablevision Systems Corp.<br>8.00%, 4/15/20  | 245,000                     | 258,475      |
| 5.88%, 9/15/22   | 320,000                     | 326,400      |
| California Resources Corp.<br>8.00%, 12/15/22 <sup>(a)</sup>   | 1,085,000                   | 977,856      |
| Calpine Corp.<br>6.00%, 1/15/22 <sup>(a)</sup>   | 551,000                     | 562,709      |
| 5.38%, 1/15/23   | 615,000                     | 586,556      |
| Calumet Specialty Products Partners L.P.<br>6.50%, 4/15/21   | 581,000                     | 575,190      |
| Cardtronics, Inc.<br>5.13%, 8/1/22   | 131,000                     | 129,232      |
| Carpenter Technology Corp.<br>5.20%, 7/15/21 <sup>(b)</sup>  | 250,000                     | 256,005      |
| Carrizo Oil & Gas, Inc.<br>6.25%, 4/15/23 <sup>(b)</sup>   | 359,000                     | 368,872      |
| CCO Holdings LLC<br>5.25%, 3/15/21   | 200,000                     | 201,625      |
| 5.25%, 9/30/22   | 670,000                     | 675,862      |
| 5.13%, 2/15/23   | 878,000                     | 881,292      |
| 5.13%, 5/1/23 <sup>(a)</sup>   | 495,000                     | 496,237      |
| CEC Entertainment, Inc.<br>8.00%, 2/15/22 <sup>(b)</sup>   | 172,000                     | 163,400      |
| Centene Corp.<br>5.63%, 2/15/21  | 453,000                     | 463,192      |
| 4.75%, 5/15/22   | 916,000                     | 936,610      |
|  | 260,000                     | 262,600      |

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|  |                             |              |
|--|-----------------------------|--------------|
| Century Aluminum Co.<br>7.50%, 6/1/21 <sup>(a)</sup>                   |                             |              |
| Century Communities, Inc.<br>6.88%, 5/15/22                            | 342,000                     | 351,850      |
| CenturyLink, Inc.<br>6.15%, 9/15/19, Series Q <sup>(b)</sup>           | 90,000                      | 92,250       |
| 5.63%, 4/1/20, Series V  | 889,000                     | 911,225      |
| 6.45%, 6/15/21, Series S   | 127,000                     | 132,715      |
| 5.80%, 3/15/22, Series T   | 1,032,000                   | 1,060,070    |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| Cequel Communications Holdings I LLC<br>5.13%, 12/15/21 <sup>(a)</sup> | \$ 664,000                  | \$ 667,176   |
| CF Industries, Inc.<br>7.13%, 5/1/20                                   | 448,000                     | 474,880      |
| 3.45%, 6/1/23  | 370,000                     | 356,587      |
| CGG Holding US, Inc.<br>9.00%, 5/1/23 <sup>(a)</sup>                   | 200,000                     | 209,250      |
| Chaparral Energy, Inc.<br>8.75%, 7/15/23 <sup>(a)</sup>                | 145,000                     | 144,638      |
| Chemours Co. (The)<br>6.63%, 5/15/23                                   | 500,000                     | 524,375      |
| Chesapeake Energy Corp.<br>6.63%, 8/15/20                              | 244,000                     | 254,370      |
| 6.13%, 2/15/21   | 269,000                     | 275,725      |
| 5.38%, 6/15/21   | 60,000                      | 60,075       |
| 4.88%, 4/15/22   | 400,000                     | 388,000      |
| 8.00%, 12/15/22 <sup>(a)</sup>   | 550,000                     | 578,875      |
| 5.75%, 3/15/23   | 100,000                     | 97,500       |
| Choice Hotels International, Inc.<br>5.75%, 7/1/22                     | 356,000                     | 376,470      |
| Cinemark USA, Inc.<br>4.88%, 6/1/23                                    | 600,000                     | 595,500      |
| CIT Group, Inc.<br>3.88%, 2/19/19                                      | 373,500                     | 376,021      |
| 5.38%, 5/15/20   | 400,000                     | 413,000      |
| 5.00%, 8/15/22   | 565,000                     | 577,712      |
| CITGO Holding, Inc.<br>10.75%, 2/15/20 <sup>(a)(b)</sup>               | 798,000                     | 855,855      |
| CITGO Petroleum Corp.<br>6.25%, 8/15/22 <sup>(a)</sup>                 | 300,000                     | 303,750      |
| Clean Harbors, Inc.<br>5.13%, 6/1/21                                   | 478,000                     | 480,390      |
| Clear Channel International B.V.<br>8.75%, 12/15/20 <sup>(a)</sup>     | 200,000                     | 207,500      |
| Clear Channel Worldwide Holdings, Inc.<br>7.63%, 3/15/20, Series A     | 210,000                     | 210,525      |
| 7.63%, 3/15/20, Series B   | 800,000                     | 806,000      |
| 6.50%, 11/15/22, Series A  | 361,000                     | 369,574      |
| 6.50%, 11/15/22, Series B  | 800,000                     | 822,000      |
| Clearwater Paper Corp.<br>4.50%, 2/1/23                                | 135,000                     | 125,888      |
| Cleaver-Brooks, Inc.<br>7.88%, 3/1/23 <sup>(a)</sup>                   | 235,000                     | 243,225      |
| Cloud Peak Energy Resources LLC<br>12.00%, 11/1/21                     | 155,000                     | 157,325      |
| CNO Financial Group, Inc.<br>4.50%, 5/30/20 <sup>(b)</sup>             | 200,000                     | 203,500      |
| CNX Resources Corp.<br>5.88%, 4/15/22                                  | 649,000                     | 650,590      |
| Cogent Communications Group, Inc.<br>5.38%, 3/1/22 <sup>(a)</sup>      | 370,000                     | 378,325      |
| Commercial Metals Co.<br>4.88%, 5/15/23                                | 215,000                     | 210,700      |
| CommScope, Inc.<br>5.00%, 6/15/21 <sup>(a)</sup>                       | 321,000                     | 323,809      |
| Community Health Systems, Inc.<br>5.13%, 8/1/21 <sup>(b)</sup>         | 493,000                     | 478,210      |



*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| 6.88%, 2/1/22 <sup>(b)</sup>  | \$ 1,268,000                | \$ 653,020   |
| 6.25%, 3/31/23  | 1,525,000                   | 1,456,375    |
| 11.00%, 6/30/23 <sup>(a)(c)</sup>   | 850,000                     | 765,000      |
| Consolidated Communications, Inc.<br>6.50%, 10/1/22   | 148,000                     | 140,415      |
| Continental Resources, Inc.<br>5.00%, 9/15/22   | 672,000                     | 681,065      |
| 4.50%, 4/15/23  | 735,000                     | 752,727      |
| CoreCivic, Inc.<br>5.00%, 10/15/22  | 200,000                     | 200,500      |
| 4.63%, 5/1/23   | 200,000                     | 195,000      |
| Covanta Holding Corp.<br>6.38%, 10/1/22   | 230,000                     | 234,600      |
| CPG Merger Sub LLC<br>8.00%, 10/1/21 <sup>(a)</sup>   | 205,000                     | 209,100      |
| Credit Acceptance Corp.<br>6.13%, 2/15/21   | 238,000                     | 241,273      |
| Crestwood Midstream Partners L.P.<br>6.25%, 4/1/23  | 400,000                     | 414,500      |
| Crown Americas LLC<br>4.50%, 1/15/23  | 300,000                     | 300,750      |
| CSC Holdings LLC<br>8.63%, 2/15/19  | 260,000                     | 266,661      |
| 6.75%, 11/15/21   | 491,000                     | 521,687      |
| 10.13%, 1/15/23 <sup>(a)</sup>  | 885,000                     | 971,287      |
| CSI Compresco L.P.<br>7.25%, 8/15/22  | 100,000                     | 93,125       |
| CURO Financial Technologies Corp.<br>12.00%, 3/1/22 <sup>(a)</sup>  | 285,000                     | 315,638      |
| CVR Partners L.P.<br>9.25%, 6/15/23 <sup>(a)</sup>  | 315,000                     | 337,050      |
| CVR Refining LLC<br>6.50%, 11/1/22  | 500,000                     | 512,500      |
| Darling Ingredients, Inc.<br>5.38%, 1/15/22   | 200,000                     | 202,750      |
| DaVita, Inc.<br>5.75%, 8/15/22  | 596,000                     | 605,685      |
| DBP Holding Corp.<br>7.75%, 10/15/20 <sup>(a)</sup>   | 130,000                     | 59,150       |
| DCP Midstream Operating L.P.<br>5.35%, 3/15/20 <sup>(a)</sup>   | 263,000                     | 269,575      |
| 4.75%, 9/30/21 <sup>(a)</sup>   | 248,000                     | 252,340      |
| 4.95%, 4/1/22   | 550,000                     | 559,625      |
| 3.88%, 3/15/23  | 245,000                     | 239,488      |
| 5.85%, 5/21/43, (5.85% fixed rate until 5/21/23; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.85% thereafter) <sup>(a)(c)</sup> | 265,000                     | 245,125      |
| Dean Foods Co.<br>6.50%, 3/15/23 <sup>(a)(b)</sup>  | 345,000                     | 329,475      |

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|   |                  |              |
|---|------------------|--------------|
| Dell International LLC  |                  |              |
| 5.88%, 6/15/21 <sup>(a)</sup>   | 630,000          | 649,791      |
| Dell, Inc.  |                  |              |
| 5.88%, 6/15/19 <sup>(b)</sup>   | 295,000          | 300,900      |
| 4.63%, 4/1/21   | 250,000          | 255,000      |
| Denbury Resources, Inc.   |                  |              |
| 9.00%, 5/15/21 <sup>(a)</sup>   | 298,000          | 321,840      |
|   | <b>Principal</b> |              |
|   | <b>Amount</b>    | <b>Value</b> |
| <b>Investments</b>  |                  |              |
| 9.25%, 3/31/22 <sup>(a)</sup>   | \$ 225,000       | \$ 241,031   |
| 5.50%, 5/1/22 <sup>(b)</sup>  | 133,000          | 120,698      |
| 4.63%, 7/15/23  | 150,000          | 129,750      |
| DISH DBS Corp.  |                  |              |
| 7.88%, 9/1/19   | 687,000          | 711,904      |
| 5.13%, 5/1/20   | 725,000          | 731,344      |
| 6.75%, 6/1/21   | 985,000          | 1,002,237    |
| 5.88%, 7/15/22  | 980,000          | 944,475      |
| 5.00%, 3/15/23  | 735,000          | 656,906      |
| DJO Finance LLC   |                  |              |
| 10.75%, 4/15/20   | 33,000           | 33,083       |
| 8.13%, 6/15/21 <sup>(a)</sup>   | 500,000          | 518,900      |
| Downstream Development Authority of the Quapaw Tribe of Oklahoma      |                  |              |
| 10.50%, 2/15/23 <sup>(a)</sup>  | 130,000          | 130,325      |
| DPL, Inc.   |                  |              |
| 7.25%, 10/15/21   | 742,000          | 805,997      |
| DriveTime Automotive Group, Inc.                                      |                  |              |
| 8.00%, 6/1/21 <sup>(a)(b)</sup>                                       | 50,000           | 51,063       |
| Dun & Bradstreet Corp. (The)  |                  |              |
| 4.25%, 6/15/20  | 40,000           | 40,431       |
| 4.63%, 12/1/22  | 250,000          | 253,362      |
| DynCorp International, Inc.   |                  |              |
| 11.88%, 11/30/20, (10.375% Cash + 1.50% PIK)                          | 192,941          | 201,865      |
| Eagle Holding Co. II LLC  |                  |              |
| 7.63%, 5/15/22, Toggle PIK (7.625% Cash or 8.375% PIK) <sup>(a)</sup> | 323,000          | 327,845      |
| Eclipse Resources Corp.   |                  |              |
| 8.88%, 7/15/23  | 245,000          | 249,900      |
| Edgewell Personal Care Co.  |                  |              |
| 4.70%, 5/19/21  | 160,000          | 162,000      |
| 4.70%, 5/24/22  | 200,000          | 199,560      |
| EMC Corp.   |                  |              |
| 2.65%, 6/1/20   | 982,000          | 960,718      |
| 3.38%, 6/1/23   | 570,000          | 538,638      |
| Encompass Health Corp.  |                  |              |
| 5.13%, 3/15/23  | 146,000          | 146,365      |
| Endo Finance LLC  |                  |              |
| 5.75%, 1/15/22 <sup>(a)</sup>   | 387,000          | 359,910      |
| 7.25%, 1/15/22 <sup>(a)</sup>   | 190,000          | 183,350      |
| 5.38%, 1/15/23 <sup>(a)</sup>   | 361,000          | 310,460      |
| 6.00%, 7/15/23 <sup>(a)</sup>   | 785,000          | 679,025      |
| Energen Corp.   |                  |              |
| 4.63%, 9/1/21   | 386,000          | 391,790      |
| Energy Transfer Equity L.P.   |                  |              |
| 7.50%, 10/15/20   | 719,000          | 775,621      |
| 4.25%, 3/15/23  | 300,000          | 301,590      |
| Energy Ventures Gom LLC   |                  |              |
| 11.00%, 2/15/23 <sup>(a)</sup>  | 200,000          | 216,629      |
| EnLink Midstream Partners L.P.  |                  |              |
| 2.70%, 4/1/19   | 190,000          | 189,090      |
| Enova International, Inc.   |                  |              |
| 9.75%, 6/1/21   | 290,000          | 305,225      |
| EnPro Industries, Inc.  |                  |              |
| 5.88%, 9/15/22  | 356,000          | 364,455      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Envision Healthcare Corp.<br>5.13%, 7/1/22 <sup>(a)</sup>                               | \$ 130,000                  | \$ 132,600   |
| 5.63%, 7/15/22  | 867,000                     | 893,010      |
| Enviva Partners L.P.<br>8.50%, 11/1/21  | 350,000                     | 364,437      |
| EP Energy LLC<br>6.38%, 6/15/23   | 190,000                     | 121,600      |
| Equinix, Inc.<br>5.38%, 1/1/22  | 478,000                     | 493,439      |
| 5.38%, 4/1/23   | 300,000                     | 307,875      |
| Exela Intermediate LLC<br>10.00%, 7/15/23 <sup>(a)</sup>                                | 505,000                     | 531,512      |
| Ferrellgas L.P.<br>6.50%, 5/1/21 <sup>(b)</sup>   | 246,000                     | 226,320      |
| 6.75%, 1/15/22  | 290,000                     | 259,550      |
| 6.75%, 6/15/23 <sup>(b)</sup>   | 305,000                     | 263,825      |
| Ferroglobe PLC<br>9.38%, 3/1/22 <sup>(a)</sup>  | 209,000                     | 218,928      |
| First Quality Finance Co., Inc.<br>4.63%, 5/15/21 <sup>(a)</sup>                        | 294,000                     | 291,795      |
| Flexi-Van Leasing, Inc.<br>10.00%, 2/15/23 <sup>(a)</sup>                               | 145,000                     | 126,875      |
| Foresight Energy LLC<br>11.50%, 4/1/23 <sup>(a)</sup>                                   | 205,000                     | 182,963      |
| Fortress Transportation & Infrastructure Investors LLC<br>6.75%, 3/15/22 <sup>(a)</sup> | 356,000                     | 369,795      |
| Forum Energy Technologies, Inc.<br>6.25%, 10/1/21                                       | 250,000                     | 251,250      |
| Freeport-McMoRan, Inc.<br>3.10%, 3/15/20  | 585,000                     | 581,578      |
| 4.00%, 11/14/21   | 296,000                     | 294,428      |
| 3.55%, 3/1/22   | 930,000                     | 899,775      |
| 6.88%, 2/15/23  | 355,000                     | 380,737      |
| 3.88%, 3/15/23  | 925,000                     | 891,469      |
| Fresh Market, Inc. (The)<br>9.75%, 5/1/23 <sup>(a)</sup>                                | 395,000                     | 272,550      |
| Frontier Communications Corp.<br>8.13%, 10/1/18 <sup>(b)</sup>                          | 387,000                     | 387,250      |
| 8.75%, 4/15/22  | 325,000                     | 263,250      |
| 10.50%, 9/15/22 <sup>(b)</sup>  | 1,012,000                   | 895,620      |
| 7.13%, 1/15/23  | 420,000                     | 288,225      |
| FTI Consulting, Inc.<br>6.00%, 11/15/22   | 200,000                     | 205,740      |
| GameStop Corp.<br>6.75%, 3/15/21 <sup>(a)(b)</sup>                                      | 350,000                     | 353,500      |
| Gates Global LLC<br>6.00%, 7/15/22 <sup>(a)</sup>                                       | 278,000                     | 281,475      |
|   | 223,000                     | 225,999      |

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|                                     |                  |              |
|-------------------------------------|------------------|--------------|
| GCI LLC                             |                  |              |
| 6.75%, 6/1/21                       |                  |              |
| Genesis Energy L.P.                 |                  |              |
| 6.75%, 8/1/22                       | 200,000          | 205,000      |
| 6.00%, 5/15/23                      | 200,000          | 197,750      |
| GenOn Energy, Inc.                  |                  |              |
| 7.88%, 6/15/17 <sup>(d)(e)</sup>    | 110,000          | 75,625       |
| Genworth Holdings, Inc.             |                  |              |
| 7.70%, 6/15/20                      | 19,000           | 19,855       |
|                                     | <b>Principal</b> | <b>Value</b> |
| <b>Investments</b>                  | <b>Amount</b>    |              |
| 7.20%, 2/15/21                      | \$ 257,000       | \$ 266,638   |
| 7.63%, 9/24/21                      | 360,000          | 374,400      |
| GEO Group, Inc. (The)               |                  |              |
| 5.88%, 1/15/22                      | 125,000          | 127,421      |
| 5.13%, 4/1/23                       | 360,000          | 349,200      |
| Global Partners L.P.                |                  |              |
| 6.25%, 7/15/22                      | 373,000          | 372,067      |
| GLP Capital L.P.                    |                  |              |
| 4.88%, 11/1/20                      | 801,000          | 823,027      |
| Gogo Intermediate Holdings LLC      |                  |              |
| 12.50%, 7/1/22 <sup>(a)(b)</sup>    | 273,000          | 298,253      |
| Graphic Packaging International LLC |                  |              |
| 4.75%, 4/15/21                      | 230,000          | 233,590      |
| Great Lakes Dredge & Dock Corp.     |                  |              |
| 8.00%, 5/15/22                      | 210,000          | 216,300      |
| Greif, Inc.                         |                  |              |
| 7.75%, 8/1/19                       | 260,000          | 270,400      |
| Griffon Corp.                       |                  |              |
| 5.25%, 3/1/22                       | 542,000          | 536,743      |
| Group 1 Automotive, Inc.            |                  |              |
| 5.00%, 6/1/22                       | 271,000          | 269,645      |
| Guitar Center Escrow Issuer, Inc.   |                  |              |
| 9.50%, 10/15/21 <sup>(a)</sup>      | 200,000          | 194,500      |
| Gulfport Energy Corp.               |                  |              |
| 6.63%, 5/1/23                       | 6,000            | 6,150        |
| Hardwoods Acquisition, Inc.         |                  |              |
| 7.50%, 8/1/21 <sup>(a)</sup>        | 145,000          | 133,581      |
| Harland Clarke Holdings Corp.       |                  |              |
| 6.88%, 3/1/20 <sup>(a)</sup>        | 82,000           | 80,565       |
| 9.25%, 3/1/21 <sup>(a)</sup>        | 307,000          | 280,905      |
| 8.38%, 8/15/22 <sup>(a)</sup>       | 459,000          | 432,607      |
| HC2 Holdings, Inc.                  |                  |              |
| 11.00%, 12/1/19 <sup>(a)</sup>      | 203,000          | 206,045      |
| HCA Healthcare, Inc.                |                  |              |
| 6.25%, 2/15/21                      | 482,000          | 504,895      |
| HCA, Inc.                           |                  |              |
| 3.75%, 3/15/19                      | 484,000          | 485,936      |
| 6.50%, 2/15/20                      | 1,231,000        | 1,280,855    |
| 7.50%, 2/15/22                      | 1,160,000        | 1,276,000    |
| 5.88%, 3/15/22                      | 927,000          | 987,255      |
| 4.75%, 5/1/23                       | 527,000          | 536,881      |
| 5.88%, 5/1/23                       | 150,000          | 157,875      |
| Hecla Mining Co.                    |                  |              |
| 6.88%, 5/1/21                       | 467,000          | 472,394      |
| Herc Rentals, Inc.                  |                  |              |
| 7.50%, 6/1/22 <sup>(a)</sup>        | 383,000          | 402,629      |
| Hertz Corp. (The)                   |                  |              |
| 5.88%, 10/15/20 <sup>(b)</sup>      | 415,000          | 414,871      |
| 7.38%, 1/15/21 <sup>(b)</sup>       | 524,000          | 525,965      |
| 7.63%, 6/1/22 <sup>(a)</sup>        | 300,000          | 298,500      |
| 6.25%, 10/15/22 <sup>(b)</sup>      | 300,000          | 281,250      |
| Hexion Nova Scotia Finance ULC      |                  |              |
| 9.00%, 11/15/20                     | 276,000          | 234,600      |
| Hexion, Inc.                        |                  |              |
| 6.63%, 4/15/20                      | 778,000          | 738,127      |
| 10.38%, 2/1/22 <sup>(a)</sup>       | 378,000          | 373,853      |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| HighPoint Operating Corp.<br>7.00%, 10/15/22  | \$ 170,000                  | \$ 170,850   |
| Hillman Group, Inc. (The)<br>6.38%, 7/15/22 <sup>(a)</sup>                                  | 340,000                     | 324,700      |
| Horizon Pharma, Inc.<br>6.63%, 5/1/23   | 285,000                     | 291,413      |
| Hornbeck Offshore Services, Inc.<br>5.88%, 4/1/20   | 165,000                     | 129,525      |
| Hot Topic, Inc.<br>5.00%, 3/1/21  | 238,000                     | 172,550      |
| Hughes Satellite Systems Corp.<br>9.25%, 6/15/21 <sup>(a)</sup>                             | 230,000                     | 224,250      |
| Huntsman International LLC<br>6.50%, 6/15/19  | 450,000                     | 462,442      |
| Icahn Enterprises L.P.<br>7.63%, 6/15/21  | 657,000                     | 709,560      |
| Immucor, Inc.<br>4.88%, 11/15/20  | 318,000                     | 326,507      |
| Infor U.S., Inc.<br>5.13%, 11/15/22   | 320,000                     | 331,200      |
| Ingram Micro, Inc.<br>6.00%, 8/1/20   | 975,000                     | 992,989      |
| International Game Technology PLC<br>5.88%, 2/1/22  | 888,000                     | 906,462      |
| INVISTA Finance LLC<br>6.25%, 2/1/22  | 330,000                     | 339,867      |
| Iridium Communications, Inc.<br>11.13%, 2/15/22 <sup>(a)(b)</sup>                           | 184,000                     | 185,380      |
| Iron Mountain, Inc.<br>7.13%, 5/1/21, Toggle PIK (7.125% Cash or 7.875% PIK) <sup>(a)</sup> | 363,000                     | 367,654      |
| iStar, Inc.<br>5.75%, 8/15/20 <sup>(a)</sup>  | 100,000                     | 101,625      |
| IQVIA, Inc.<br>6.50%, 5/15/22   | 785,000                     | 799,106      |
| Ingles Markets, Inc.<br>7.13%, 7/15/23 <sup>(a)</sup>                                       | 315,000                     | 322,088      |
| Infor U.S., Inc.<br>5.75%, 6/15/23  | 345,000                     | 348,450      |
| Informatica LLC<br>5.00%, 8/10/22   | 25,000                      | 24,740       |
| Infur Software Parent LLC<br>6.25%, 2/15/22 <sup>(a)</sup>                                  | 1,052,000                   | 1,090,924    |
| Informatica LLC<br>4.25%, 10/15/19 <sup>(a)</sup>   | 605,000                     | 609,537      |
| Iron Mountain, Inc.<br>4.88%, 5/15/23 <sup>(a)</sup>  | 410,000                     | 413,075      |
| Iridium Communications, Inc.<br>10.25%, 4/15/23 <sup>(a)</sup>                              | 175,000                     | 189,438      |
| Iron Mountain, Inc.<br>4.38%, 6/1/21 <sup>(a)</sup>   | 237,000                     | 238,185      |
| iStar, Inc.<br>5.00%, 7/1/19  | 190,000                     | 190,356      |
| Iron Mountain, Inc.<br>6.50%, 7/1/21  | 226,000                     | 232,215      |
| Iron Mountain, Inc.<br>6.00%, 4/1/22  | 300,000                     | 303,375      |



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|                                      |                  |              |
|--------------------------------------|------------------|--------------|
| 5.25%, 9/15/22                       | 145,000          | 143,913      |
| Jack Ohio Finance LLC                |                  |              |
| 6.75%, 11/15/21 <sup>(a)</sup>       | 210,000          | 217,875      |
| 10.25%, 11/15/22 <sup>(a)</sup>      | 145,000          | 158,050      |
| JC Penney Corp., Inc.                |                  |              |
| 5.88%, 7/1/23 <sup>(a)(b)</sup>      | 240,000          | 216,600      |
| Jefferies Finance LLC                |                  |              |
| 7.38%, 4/1/20 <sup>(a)</sup>         | 200,000          | 204,500      |
|                                      | <b>Principal</b> | <b>Value</b> |
|                                      | <b>Amount</b>    |              |
| <b>Investments</b>                   |                  |              |
| 7.50%, 4/15/21 <sup>(a)</sup>        | \$ 470,000       | \$ 486,450   |
| Jones Energy Holdings LLC            |                  |              |
| 6.75%, 4/1/22 <sup>(b)</sup>         | 195,000          | 119,925      |
| 9.25%, 3/15/23 <sup>(a)</sup>        | 200,000          | 203,500      |
| Joseph T Ryerson & Son, Inc.         |                  |              |
| 11.00%, 5/15/22 <sup>(a)</sup>       | 507,000          | 560,235      |
| Jurassic Holdings III, Inc.          |                  |              |
| 6.88%, 2/15/21 <sup>(a)(b)</sup>     | 270,000          | 264,600      |
| K Hovnanian Enterprises, Inc.        |                  |              |
| 10.00%, 7/15/22 <sup>(a)</sup>       | 210,000          | 211,050      |
| KB Home                              |                  |              |
| 4.75%, 5/15/19                       | 324,000          | 326,430      |
| 8.00%, 3/15/20                       | 252,000          | 267,120      |
| 7.00%, 12/15/21                      | 324,000          | 342,630      |
| 7.63%, 5/15/23                       | 120,000          | 128,868      |
| Kinetic Concepts, Inc.               |                  |              |
| 7.88%, 2/15/21 <sup>(a)</sup>        | 190,000          | 196,650      |
| 12.50%, 11/1/21 <sup>(a)</sup>       | 219,000          | 240,900      |
| KLX, Inc.                            |                  |              |
| 5.88%, 12/1/22 <sup>(a)</sup>        | 791,000          | 820,662      |
| L Brands, Inc.                       |                  |              |
| 6.63%, 4/1/21                        | 500,000          | 527,500      |
| 5.63%, 2/15/22                       | 470,000          | 477,637      |
| Ladder Capital Finance Holdings LLLP |                  |              |
| 5.25%, 3/15/22 <sup>(a)</sup>        | 459,000          | 461,869      |
| Lamar Media Corp.                    |                  |              |
| 5.00%, 5/1/23                        | 310,000          | 316,975      |
| Laredo Petroleum, Inc.               |                  |              |
| 5.63%, 1/15/22                       | 487,000          | 488,217      |
| Leidos Holdings, Inc.                |                  |              |
| 4.45%, 12/1/20                       | 338,000          | 344,861      |
| Lennar Corp.                         |                  |              |
| 4.13%, 12/1/18                       | 50,000           | 50,125       |
| 4.50%, 6/15/19                       | 907,000          | 912,669      |
| 6.63%, 5/1/20                        | 250,000          | 261,765      |
| 8.38%, 1/15/21                       | 10,000           | 11,025       |
| 4.75%, 4/1/21                        | 210,000          | 213,413      |
| 6.25%, 12/15/21                      | 286,000          | 301,730      |
| 4.13%, 1/15/22                       | 212,000          | 211,470      |
| 4.75%, 11/15/22                      | 312,000          | 313,560      |
| Level 3 Financing, Inc.              |                  |              |
| 5.38%, 8/15/22                       | 1,000,000        | 1,012,500    |
| 5.13%, 5/1/23                        | 337,000          | 337,536      |
| Level 3 Parent LLC                   |                  |              |
| 5.75%, 12/1/22                       | 488,000          | 492,880      |
| Lexmark International, Inc.          |                  |              |
| 7.13%, 3/15/20 <sup>(b)</sup>        | 240,000          | 211,200      |
| LifePoint Health, Inc.               |                  |              |
| 5.50%, 12/1/21                       | 335,000          | 341,700      |
| LIN Television Corp.                 |                  |              |
| 5.88%, 11/15/22                      | 429,000          | 439,725      |
| Live Nation Entertainment, Inc.      |                  |              |
| 5.38%, 6/15/22 <sup>(a)</sup>        | 297,000          | 303,311      |
| LKQ Corp.                            |                  |              |
| 4.75%, 5/15/23                       | 200,000          | 201,500      |
| LSB Industries, Inc.                 |                  |              |
| 9.63%, 5/1/23 <sup>(a)(b)</sup>      | 190,000          | 199,025      |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| LTF Merger Sub, Inc.<br>8.50%, 6/15/23 <sup>(a)</sup>                    | \$ 400,000                  | \$ 419,000   |
| M/I Homes, Inc.<br>6.75%, 1/15/21  | 324,000                     | 332,871      |
| Mack-Cali Realty L.P.<br>3.15%, 5/15/23                                  | 300,000                     | 265,940      |
| Mallinckrodt International Finance S.A.<br>4.88%, 4/15/20 <sup>(a)</sup> | 332,000                     | 332,415      |
| 5.75%, 8/1/22 <sup>(a)(b)</sup>  | 398,000                     | 373,125      |
| 4.75%, 4/15/23 <sup>(b)</sup>  | 257,000                     | 224,233      |
| Manitowoc Co., Inc. (The)<br>12.75%, 8/15/21 <sup>(a)</sup>              | 315,000                     | 348,075      |
| Martin Midstream Partners L.P.<br>7.25%, 2/15/21                         | 183,000                     | 183,458      |
| Masonite International Corp.<br>5.63%, 3/15/23 <sup>(a)</sup>            | 320,000                     | 328,800      |
| Mattel, Inc.<br>4.35%, 10/1/20 <sup>(b)</sup>                            | 400,000                     | 399,750      |
| 3.15%, 3/15/23 <sup>(b)</sup>  | 200,000                     | 175,810      |
| MDC Holdings, Inc.<br>5.63%, 2/1/20                                      | 186,000                     | 191,115      |
| Meritage Homes Corp.<br>7.15%, 4/15/20                                   | 289,000                     | 304,895      |
| 7.00%, 4/1/22  | 143,000                     | 154,440      |
| MGM Resorts International<br>6.75%, 10/1/20                              | 856,000                     | 902,010      |
| 6.63%, 12/15/21  | 1,076,000                   | 1,140,560    |
| 7.75%, 3/15/22   | 300,000                     | 330,375      |
| 6.00%, 3/15/23   | 650,000                     | 676,422      |
| Midas Intermediate Holdco II LLC<br>7.88%, 10/1/22 <sup>(a)</sup>        | 161,000                     | 141,076      |
| Midcontinent Express Pipeline LLC<br>6.70%, 9/15/19 <sup>(a)</sup>       | 220,000                     | 226,078      |
| Molina Healthcare, Inc.<br>5.38%, 11/15/22                               | 536,000                     | 549,400      |
| Momentive Performance Materials, Inc.<br>3.88%, 10/24/21                 | 227,000                     | 242,890      |
| Monitronics International, Inc.<br>9.13%, 4/1/20 <sup>(b)</sup>          | 200,000                     | 148,000      |
| Moog, Inc.<br>5.25%, 12/1/22 <sup>(a)</sup>                              | 231,000                     | 234,754      |
| Murphy Oil Corp.<br>4.00%, 6/1/22  | 175,000                     | 173,053      |
| 4.45%, 12/1/22 <sup>(b)</sup>  | 348,000                     | 348,216      |
| Murray Energy Corp.<br>11.25%, 4/15/21 <sup>(a)</sup>                    | 515,000                     | 367,581      |
| Nabors Industries, Inc.<br>5.00%, 9/15/20                                | 300,000                     | 302,593      |

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|  |                  |              |
|--|------------------|--------------|
| 5.50%, 1/15/23 <sup>(b)</sup>  | 659,000          | 660,561      |
| National CineMedia LLC   |                  |              |
| 6.00%, 4/15/22   | 436,000          | 444,720      |
| Nationstar Mortgage Holdings, Inc.                                   |                  |              |
| 8.13%, 7/15/23 <sup>(a)</sup>  | 480,000          | 499,200      |
| Nationstar Mortgage LLC  |                  |              |
| 6.50%, 7/1/21  | 285,000          | 285,713      |
| Natural Resource Partners L.P.                                       |                  |              |
| 10.50%, 3/15/22  | 300,000          | 322,500      |
|  | <b>Principal</b> |              |
| <b>Investments</b>   | <b>Amount</b>    | <b>Value</b> |
| Navient Corp.  |                  |              |
| 5.50%, 1/15/19   | \$ 496,000       | \$ 500,489   |
| 8.00%, 3/25/20   | 1,335,000        | 1,418,771    |
| 5.00%, 10/26/20  | 400,000          | 402,084      |
| 5.88%, 3/25/21   | 255,000          | 261,770      |
| 6.63%, 7/26/21   | 387,000          | 403,931      |
| 7.25%, 1/25/22   | 100,000          | 106,125      |
| 6.50%, 6/15/22   | 252,000          | 260,896      |
| 5.50%, 1/25/23   | 750,000          | 744,367      |
| Navios Maritime Acquisition Corp.                                    |                  |              |
| 8.13%, 11/15/21 <sup>(a)</sup>                                       | 411,000          | 355,515      |
| Navios Maritime Holdings, Inc.                                       |                  |              |
| 7.38%, 1/15/22 <sup>(a)</sup>  | 370,000          | 308,950      |
| NCL Corp., Ltd.  |                  |              |
| 4.75%, 12/15/21 <sup>(a)</sup>                                       | 275,000          | 277,406      |
| NCR Corp.  |                  |              |
| 4.63%, 2/15/21   | 130,000          | 128,050      |
| 5.88%, 12/15/21  | 23,000           | 23,297       |
| 5.00%, 7/15/22   | 353,000          | 345,940      |
| Neiman Marcus Group Ltd. LLC   |                  |              |
| 8.00%, 10/15/21 <sup>(a)(b)</sup>                                    | 463,000          | 315,998      |
| 8.75%, 10/15/21, Toggle PIK (8.75% Cash or 9.50% PIK) <sup>(a)</sup> | 318,062          | 218,668      |
| Neovia Logistics Services LLC  |                  |              |
| 8.88%, 8/1/20 <sup>(a)</sup>   | 140,000          | 128,625      |
| Netflix, Inc.  |                  |              |
| 5.38%, 2/1/21  | 246,000          | 254,303      |
| 5.50%, 2/15/22   | 345,000          | 357,506      |
| New Home Co., Inc. (The)   |                  |              |
| 7.25%, 4/1/22  | 269,000          | 274,380      |
| Newfield Exploration Co.   |                  |              |
| 5.75%, 1/30/22   | 430,000          | 455,800      |
| Nexstar Broadcasting, Inc.   |                  |              |
| 6.13%, 2/15/22 <sup>(a)</sup>  | 151,000          | 154,303      |
| NGL Energy Partners L.P.   |                  |              |
| 5.13%, 7/15/19   | 184,000          | 185,012      |
| 6.88%, 10/15/21  | 424,000          | 431,420      |
| NGPL PipeCo LLC  |                  |              |
| 4.38%, 8/15/22 <sup>(a)</sup>  | 211,000          | 213,374      |
| Nielsen Co. Luxembourg SARL (The)                                    |                  |              |
| 5.50%, 10/1/21 <sup>(a)</sup>  | 648,000          | 650,430      |
| Nielsen Finance LLC  |                  |              |
| 5.00%, 4/15/22 <sup>(a)</sup>  | 1,192,000        | 1,160,472    |
| Nine West Holdings, Inc.   |                  |              |
| 8.25%, 3/15/19 <sup>(a)(e)</sup>                                     | 98,000           | 26,950       |
| Northwest Acquisitions ULC   |                  |              |
| 7.13%, 11/1/22 <sup>(a)</sup>  | 305,000          | 312,244      |
| NRG Energy, Inc.   |                  |              |
| 6.25%, 7/15/22   | 362,000          | 374,670      |
| Nuance Communications, Inc.  |                  |              |
| 5.38%, 8/15/20 <sup>(a)</sup>  | 183,000          | 183,114      |
| NuStar Logistics L.P.  |                  |              |
| 4.80%, 9/1/20  | 451,000          | 456,074      |
| Oasis Petroleum, Inc.  |                  |              |
| 6.88%, 3/15/22   | 426,000          | 434,520      |
| Ocwen Loan Servicing LLC   |                  |              |
| 8.38%, 11/15/22 <sup>(a)</sup>                                       | 220,000          | 223,850      |

*See Notes to Financial Statements.*



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

August 31, 2018

| Investments   | Principal<br>Amount | Value      |
|---|---------------------|------------|
| Omnimax International, Inc.<br>12.00%, 8/15/20 <sup>(a)</sup>                                     | \$ 134,000          | \$ 140,030 |
| Ortho-Clinical Diagnostics, Inc.<br>6.63%, 5/15/22 <sup>(a)</sup>                                 | 639,000             | 630,214    |
| Outfront Media Capital LLC<br>5.25%, 2/15/22  | 264,000             | 266,307    |
| Owens-Brockway Glass Container, Inc.<br>5.00%, 1/15/22 <sup>(a)</sup>                             | 245,000             | 246,531    |
| Park Aerospace Holdings Ltd.<br>3.63%, 3/15/21 <sup>(a)</sup>                                     | 200,000             | 197,000    |
| 5.25%, 8/15/22 <sup>(a)</sup>   | 1,086,000           | 1,110,435  |
| 4.50%, 3/15/23 <sup>(a)</sup>   | 465,000             | 460,931    |
| Parker Drilling Co.<br>6.75%, 7/15/22 <sup>(b)</sup>  | 148,000             | 117,660    |
| PBF Logistics L.P.<br>6.88%, 5/15/23  | 300,000             | 307,875    |
| Peabody Energy Corp.<br>6.00%, 3/31/22 <sup>(a)</sup>   | 296,000             | 298,220    |
| Penske Automotive Group, Inc.<br>5.75%, 10/1/22   | 507,000             | 517,457    |
| PetSmart, Inc.<br>7.13%, 3/15/23 <sup>(a)</sup>   | 935,000             | 633,462    |
| PF Chang's China Bistro, Inc.<br>10.25%, 6/30/20 <sup>(a)(b)</sup>                                | 205,000             | 197,825    |
| PHI, Inc.<br>5.25%, 3/15/19 <sup>(b)</sup>  | 100,000             | 95,500     |
| Pioneer Energy Services Corp.<br>6.13%, 3/15/22   | 150,000             | 132,000    |
| Pioneer Holdings LLC<br>9.00%, 11/1/22 <sup>(a)</sup>   | 135,000             | 139,725    |
| Pitney Bowes, Inc.<br>3.63%, 9/15/20  | 145,000             | 144,094    |
| 3.63%, 10/1/21  | 250,000             | 238,281    |
| 4.38%, 5/15/22  | 400,000             | 366,500    |
| 4.70%, 4/1/23   | 175,000             | 157,063    |
| Platform Specialty Products Corp.<br>6.50%, 2/1/22 <sup>(a)</sup>                                 | 542,000             | 556,227    |
| Polaris Intermediate Corp.<br>8.50%, 12/1/22, Toggle PIK (8.50% Cash or 9.25% PIK) <sup>(a)</sup> | 650,000             | 673,562    |
| PolyOne Corp.<br>5.25%, 3/15/23   | 200,000             | 206,810    |
| PQ Corp.<br>6.75%, 11/15/22 <sup>(a)</sup>  | 50,000              | 52,438     |
| Prestige Brands, Inc.<br>5.38%, 12/15/21 <sup>(a)</sup>   | 150,000             | 150,750    |
| Prime Security Services Borrower LLC<br>9.25%, 5/15/23 <sup>(a)</sup>                             | 1,150,000           | 1,234,870  |
|   | 559,000             | 563,360    |

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|   |                             |              |
|---|-----------------------------|--------------|
| PulteGroup, Inc.<br>4.25%, 3/1/21   |                             |              |
| QEP Resources, Inc.<br>5.38%, 10/1/22   | 732,000                     | 739,540      |
| Quorum Health Corp.<br>11.63%, 4/15/23 <sup>(b)</sup>                         | 250,000                     | 250,000      |
| QVC, Inc.<br>4.38%, 3/15/23   | 579,000                     | 573,241      |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>  |                             |              |
| Qwest Corp.<br>6.75%, 12/1/21   | \$ 396,000                  | \$ 425,223   |
| Radiate Holdco LLC<br>6.88%, 2/15/23 <sup>(a)</sup>                           | 145,000                     | 140,650      |
| Range Resources Corp.<br>5.75%, 6/1/21  | 518,000                     | 532,245      |
|   | 25,000                      | 25,375       |
|   | 200,000                     | 198,000      |
|   | 400,000                     | 393,320      |
| Realogy Group LLC<br>4.50%, 4/15/19 <sup>(a)</sup>                            | 275,000                     | 277,063      |
|   | 370,000                     | 370,462      |
|   | 245,000                     | 230,300      |
| RegionalCare Hospital Partners Holdings, Inc.<br>8.25%, 5/1/23 <sup>(a)</sup> | 350,000                     | 373,625      |
| Rent-A-Center, Inc.<br>6.63%, 11/15/20 <sup>(b)</sup>                         | 240,000                     | 242,100      |
|   | 200,000                     | 202,000      |
| Resolute Energy Corp.<br>8.50%, 5/1/20  | 275,000                     | 275,172      |
| Revlon Consumer Products Corp.<br>5.75%, 2/15/21 <sup>(b)</sup>               | 253,000                     | 208,725      |
| Reynolds Group Issuer, Inc.<br>5.75%, 10/15/20                                | 1,487,581                   | 1,491,300    |
|   | 795,000                     | 793,012      |
| RHP Hotel Properties L.P.<br>5.00%, 4/15/21                                   | 567,000                     | 574,530      |
| Rite Aid Corp.<br>6.13%, 4/1/23 <sup>(a)</sup>                                | 800,000                     | 721,760      |
| Riverbed Technology, Inc.<br>8.88%, 3/1/23 <sup>(a)(b)</sup>                  | 260,000                     | 241,475      |
| Rivers Pittsburgh Borrower L.P.<br>6.13%, 8/15/21 <sup>(a)</sup>              | 268,000                     | 268,670      |
| Rockies Express Pipeline LLC<br>5.63%, 4/15/20 <sup>(a)</sup>                 | 350,000                     | 362,687      |
| Rowan Cos., Inc.<br>4.88%, 6/1/22   | 377,000                     | 352,495      |
| RR Donnelley & Sons Co.<br>7.88%, 3/15/21 <sup>(b)</sup>                      | 299,000                     | 316,566      |
| rue21, Inc.<br>9.00%, 10/15/21 <sup>(a)(e)</sup>                              | 50,000                      | 188          |
| Sable International Finance Ltd.<br>6.88%, 8/1/22 <sup>(a)</sup>              | 475,000                     | 495,781      |
| Sable Permian Resources Land LLC<br>8.00%, 6/15/20 <sup>(a)</sup>             | 160,000                     | 159,600      |
|   | 293,000                     | 188,985      |
|   | 150,000                     | 166,500      |
|   | 260,000                     | 163,800      |
| Sabre GBLB, Inc.<br>5.38%, 4/15/23 <sup>(a)</sup>                             | 330,000                     | 334,125      |
| Safeway, Inc.<br>5.00%, 8/15/19   | 320,000                     | 322,400      |
| Sanchez Energy Corp.<br>7.75%, 6/15/21  | 290,000                     | 203,000      |
|   | 600,000                     | 341,790      |
|   | 150,000                     | 146,625      |

See Notes to Financial Statements.





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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Sanmina Corp.<br>4.38%, 6/1/19 <sup>(a)</sup>  | \$ 235,000                  | \$ 236,586   |
| SBA Communications Corp.<br>4.88%, 7/15/22   | 370,000                     | 375,550      |
| 4.00%, 10/1/22   | 367,000                     | 360,666      |
| SCANA Corp.<br>4.75%, 5/15/21 <sup>(b)</sup>   | 300,000                     | 303,272      |
| Scientific Games International, Inc.<br>6.63%, 5/15/21   | 164,000                     | 163,180      |
| 10.00%, 12/1/22  | 1,055,000                   | 1,119,724    |
| Sealed Air Corp.<br>6.50%, 12/1/20 <sup>(a)</sup>  | 200,000                     | 211,500      |
| 5.25%, 4/1/23 <sup>(a)</sup>   | 300,000                     | 306,000      |
| Select Medical Corp.<br>6.38%, 6/1/21  | 424,000                     | 429,830      |
| SemGroup Corp.<br>5.63%, 7/15/22   | 262,000                     | 261,018      |
| SESI LLC<br>7.13%, 12/15/21  | 406,000                     | 412,597      |
| Sinclair Television Group, Inc.<br>5.38%, 4/1/21   | 295,000                     | 296,844      |
| 6.13%, 10/1/22   | 314,000                     | 323,090      |
| Sirius XM Radio, Inc.<br>3.88%, 8/1/22 <sup>(a)</sup>  | 497,000                     | 490,141      |
| 4.63%, 5/15/23 <sup>(a)</sup>  | 300,000                     | 299,700      |
| SM Energy Co.<br>6.13%, 11/15/22   | 270,000                     | 279,113      |
| Sonic Automotive, Inc.<br>5.00%, 5/15/23   | 140,000                     | 132,650      |
| Sotero Health Topco, Inc.<br>8.13%, 11/1/21, Toggle PIK (8.125% Cash or 8.875% PIK) <sup>(a)</sup> | 380,000                     | 384,750      |
| Southern Star Central Corp.<br>5.13%, 7/15/22 <sup>(a)</sup>                                       | 314,000                     | 314,785      |
| Southwestern Energy Co.<br>4.10%, 3/15/22 <sup>(b)</sup>   | 500,000                     | 490,000      |
| Spectrum Brands Holdings, Inc.<br>7.75%, 1/15/22   | 430,000                     | 442,900      |
| Springleaf Finance Corp.<br>5.25%, 12/15/19  | 465,000                     | 472,556      |
| 8.25%, 12/15/20  | 400,000                     | 433,500      |
| 7.75%, 10/1/21   | 571,000                     | 618,821      |
| 6.13%, 5/15/22   | 624,000                     | 644,280      |
| 5.63%, 3/15/23   | 150,000                     | 150,000      |
| Sprint Capital Corp.<br>6.90%, 5/1/19  | 534,000                     | 547,350      |
| Sprint Communications, Inc.<br>9.00%, 11/15/18 <sup>(a)</sup>                                      | 668,000                     | 676,350      |
| 7.00%, 3/1/20 <sup>(a)</sup>   | 609,000                     | 634,121      |

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|  |                             |              |
|--|-----------------------------|--------------|
| 7.00%, 8/15/20   | 1,077,000                   | 1,130,850    |
| 11.50%, 11/15/21   | 342,000                     | 404,415      |
| 6.00%, 11/15/22  | 675,000                     | 684,916      |
| Sprint Corp.   |                             |              |
| 7.25%, 9/15/21   | 1,311,000                   | 1,377,782    |
| StandardAero Aviation Holdings, Inc.   |                             |              |
| 10.00%, 7/15/23 <sup>(a)</sup>   | 235,000                     | 253,800      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| Starwood Property Trust, Inc.  |                             |              |
| 5.00%, 12/15/21  | \$ 565,000                  | \$ 570,650   |
| Steel Dynamics, Inc.   |                             |              |
| 5.13%, 10/1/21   | 339,000                     | 344,170      |
| 5.25%, 4/15/23   | 250,000                     | 254,763      |
| Summit Materials LLC   |                             |              |
| 6.13%, 7/15/23   | 315,000                     | 320,906      |
| Sungard Availability Services Capital, Inc.  |                             |              |
| 8.75%, 4/1/22 <sup>(a)</sup>   | 210,000                     | 107,100      |
| Sunoco L.P.  |                             |              |
| 4.88%, 1/15/23 <sup>(a)</sup>  | 400,000                     | 395,616      |
| Surgery Center Holdings, Inc.  |                             |              |
| 8.88%, 4/15/21 <sup>(a)(b)</sup>   | 230,000                     | 240,638      |
| Symantec Corp.   |                             |              |
| 4.20%, 9/15/20   | 319,000                     | 321,868      |
| 3.95%, 6/15/22   | 250,000                     | 243,079      |
| Synovus Financial Corp.  |                             |              |
| 5.75%, 12/15/25, (5.75% fixed rate until 12/15/20; 3-month U.S. dollar London Interbank Offered Rate + 4.182% thereafter) <sup>(c)</sup> | 250,000                     | 259,000      |
| T-Mobile USA, Inc.   |                             |              |
| 4.00%, 4/15/22 <sup>(b)</sup>  | 650,000                     | 647,562      |
| Talen Energy Supply LLC  |                             |              |
| 4.60%, 12/15/21  | 285,000                     | 248,663      |
| 9.50%, 7/15/22 <sup>(a)(b)</sup>   | 272,000                     | 263,840      |
| Tapstone Energy LLC  |                             |              |
| 9.75%, 6/1/22 <sup>(a)</sup>   | 145,000                     | 127,600      |
| Targa Resources Partners L.P.  |                             |              |
| 4.13%, 11/15/19  | 5,000                       | 5,017        |
| 5.25%, 5/1/23  | 500,000                     | 507,500      |
| Taylor Morrison Communities, Inc.  |                             |              |
| 5.25%, 4/15/21 <sup>(a)</sup>  | 250,000                     | 250,625      |
| 5.88%, 4/15/23 <sup>(a)</sup>  | 170,000                     | 170,901      |
| Teekay Offshore Partners L.P.  |                             |              |
| 8.50%, 7/15/23 <sup>(a)</sup>  | 360,000                     | 369,900      |
| TEGNA, Inc.  |                             |              |
| 5.13%, 10/15/19  | 53,000                      | 53,066       |
| 5.13%, 7/15/20   | 455,000                     | 459,550      |
| 4.88%, 9/15/21 <sup>(a)</sup>  | 146,000                     | 146,730      |
| Tenet Healthcare Corp.   |                             |              |
| 6.75%, 2/1/20  | 129,000                     | 133,031      |
| 4.75%, 6/1/20  | 70,000                      | 71,050       |
| 6.00%, 10/1/20   | 887,000                     | 924,697      |
| 4.50%, 4/1/21  | 400,000                     | 401,500      |
| 4.38%, 10/1/21   | 506,000                     | 507,265      |
| 7.50%, 1/1/22 <sup>(a)</sup>   | 500,000                     | 525,470      |
| 8.13%, 4/1/22  | 1,387,000                   | 1,470,220    |
| 6.75%, 6/15/23 <sup>(b)</sup>  | 915,000                     | 918,431      |
| TIBCO Software, Inc.   |                             |              |
| 11.38%, 12/1/21 <sup>(a)</sup>   | 467,000                     | 500,274      |
| TMX Finance LLC  |                             |              |
| 11.13%, 4/1/23 <sup>(a)</sup>  | 270,000                     | 277,763      |
| Toll Brothers Finance Corp.  |                             |              |
| 4.00%, 12/31/18  | 200,000                     | 200,500      |
| 5.88%, 2/15/22   | 425,000                     | 444,656      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Tops Holding LLC<br>8.00%, 6/15/22 <sup>(a)(e)</sup>  | \$ 50,000                   | \$ 29,500    |
| TPC Group, Inc.<br>8.75%, 12/15/20 <sup>(a)</sup>   | 331,000                     | 332,655      |
| TransDigm, Inc.<br>5.50%, 10/15/20  | 173,000                     | 173,649      |
| 6.00%, 7/15/22  | 710,000                     | 718,875      |
| Transocean, Inc.<br>6.50%, 11/15/20   | 220,000                     | 227,700      |
| 8.38%, 12/15/21   | 250,000                     | 268,750      |
| 5.80%, 10/15/22   | 230,000                     | 228,275      |
| 9.00%, 7/15/23 <sup>(a)</sup>   | 625,000                     | 675,781      |
| TreeHouse Foods, Inc.<br>4.88%, 3/15/22   | 68,000                      | 68,255       |
| TRI Pointe Group, Inc.<br>4.38%, 6/15/19  | 543,000                     | 548,430      |
| Tribune Media Co.<br>5.88%, 7/15/22   | 638,000                     | 650,760      |
| Triumph Group, Inc.<br>4.88%, 4/1/21  | 350,000                     | 336,875      |
| Ultra Resources, Inc.<br>6.88%, 4/15/22 <sup>(a)</sup>  | 336,000                     | 165,480      |
| Unit Corp.<br>6.63%, 5/15/21  | 314,000                     | 315,178      |
| United Continental Holdings, Inc.<br>6.00%, 12/1/20   | 295,000                     | 309,750      |
| 4.25%, 10/1/22  | 249,000                     | 244,954      |
| United Rentals North America, Inc.<br>4.63%, 7/15/23  | 505,000                     | 512,322      |
| United States Steel Corp.<br>7.38%, 4/1/20 <sup>(b)</sup>   | 248,000                     | 260,865      |
| Uniti Group L.P.<br>6.00%, 4/15/23 <sup>(a)</sup>   | 265,000                     | 255,063      |
| Univar USA, Inc.<br>6.75%, 7/15/23 <sup>(a)</sup>   | 215,000                     | 221,988      |
| Universal Hospital Services, Inc.<br>7.63%, 8/15/20   | 386,000                     | 387,930      |
| Univision Communications, Inc.<br>5.13%, 5/15/23 <sup>(a)</sup>   | 565,000                     | 538,162      |
| Urban One, Inc.<br>7.38%, 4/15/22 <sup>(a)</sup>  | 25,000                      | 24,938       |
| VeriSign, Inc.<br>4.63%, 5/1/23   | 300,000                     | 305,760      |
| Veritas U.S., Inc.<br>7.50%, 2/1/23 <sup>(a)</sup>  | 282,000                     | 271,425      |
| Vertiv Intermediate Holding Corp.<br>12.00%, 2/15/22, Toggle PIK (12.00% Cash or 13.00% PIK) <sup>(a)</sup> | 246,000                     | 251,228      |
|   | 385,000                     | 397,512      |

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|  |                             |                    |
|--|-----------------------------|--------------------|
| VFH Parent LLC<br>6.75%, 6/15/22 <sup>(a)</sup>  |                             |                    |
| Viacom, Inc.<br>5.88%, 2/28/57, (5.875% fixed rate until 2/28/22; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.895% thereafter) <sup>(c)</sup>       | 321,000                     | 315,209            |
| Vine Oil & Gas L.P.<br>8.75%, 4/15/23 <sup>(a)</sup>   | 300,000                     | 290,625            |
|  | <b>Principal<br/>Amount</b> | <b>Value</b>       |
| <b>Investments</b>   |                             |                    |
| Vistra Energy Corp.<br>5.88%, 6/1/23   | \$ 23,000                   | \$ 23,776          |
| 7.38%, 11/1/22   | 780,000                     | 814,125            |
| Voya Financial, Inc.<br>5.65%, 5/15/53, (5.65% fixed rate until 5/15/23; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.58% thereafter) <sup>(c)</sup> | 300,000                     | 300,750            |
| W/S Packaging Holdings, Inc.<br>9.00%, 4/15/23 <sup>(a)</sup>  | 125,000                     | 128,125            |
| Weatherford International Ltd.<br>5.13%, 9/15/20   | 350,000                     | 349,125            |
| 7.75%, 6/15/21 <sup>(b)</sup>  | 300,000                     | 295,125            |
| 4.50%, 4/15/22 <sup>(b)</sup>  | 242,000                     | 211,750            |
| 8.25%, 6/15/23 <sup>(b)</sup>  | 370,000                     | 345,025            |
| WESCO Distribution, Inc.<br>5.38%, 12/15/21  | 503,000                     | 511,174            |
| WEX, Inc.<br>4.75%, 2/1/23 <sup>(a)</sup>  | 150,000                     | 150,938            |
| Whiting Petroleum Corp.<br>5.75%, 3/15/21  | 400,000                     | 411,000            |
| William Carter Co. (The)<br>5.25%, 8/15/21   | 320,000                     | 325,000            |
| William Lyon Homes, Inc.<br>7.00%, 8/15/22   | 300,000                     | 306,375            |
| Williams Cos., Inc. (The)<br>7.88%, 9/1/21   | 300,000                     | 334,875            |
| 3.70%, 1/15/23   | 414,000                     | 410,377            |
| Williams Scotsman International, Inc.<br>7.88%, 12/15/22 <sup>(a)</sup>  | 200,000                     | 206,500            |
| WPX Energy, Inc.<br>6.00%, 1/15/22   | 504,000                     | 522,900            |
| WR Grace & Co-Conn<br>5.13%, 10/1/21 <sup>(a)</sup>  | 346,000                     | 356,380            |
| Wyndham Destinations, Inc.<br>4.25%, 3/1/22  | 250,000                     | 241,860            |
| 3.90%, 3/1/23  | 422,000                     | 395,625            |
| Wynn Las Vegas LLC<br>4.25%, 5/30/23 <sup>(a)</sup>  | 332,000                     | 319,550            |
| Xerium Technologies, Inc.<br>9.50%, 8/15/21  | 150,000                     | 157,875            |
| XPO Logistics, Inc.<br>6.50%, 6/15/22 <sup>(a)</sup>   | 721,000                     | 747,475            |
| York Risk Services Holding Corp.<br>8.50%, 10/1/22 <sup>(a)</sup>  | 200,000                     | 180,000            |
| Yum! Brands, Inc.<br>5.30%, 9/15/19  | 250,000                     | 255,373            |
| 3.88%, 11/1/20 <sup>(b)</sup>  | 125,000                     | 125,469            |
| 3.75%, 11/1/21 <sup>(b)</sup>  | 225,000                     | 222,750            |
| Zachry Holdings, Inc.<br>7.50%, 2/1/20 <sup>(a)</sup>  | 175,000                     | 175,875            |
| Zayo Group LLC<br>6.00%, 4/1/23  | 462,000                     | 478,480            |
| <b>TOTAL CORPORATE BONDS</b>   |                             |                    |
| (Cost: \$225,297,107)  |                             | <b>224,850,829</b> |

See Notes to Financial Statements.



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

August 31, 2018

| Investments   | Principal<br>Amount | Value            |
|---|---------------------|------------------|
| <b>FOREIGN CORPORATE BONDS 11.7%</b>                                      |                     |                  |
| <b>Australia 0.5%</b>   |                     |                  |
| Ausdrill Finance Pty Ltd.<br>6.88%, 11/1/19 <sup>(a)</sup>                | \$ 200,000          | \$ 200,500       |
| Barmingo Finance Pty Ltd.<br>6.63%, 5/15/22 <sup>(a)</sup>                | 58,000              | 57,565           |
| FMG Resources August 2006 Pty Ltd.<br>4.75%, 5/15/22 <sup>(a)</sup>       | 688,000             | 677,714          |
| Virgin Australia Holdings Ltd.<br>8.50%, 11/15/19 <sup>(a)(b)</sup>       | 452,000             | 456,633          |
| <b>Total Australia</b>  |                     | <b>1,392,412</b> |
| <b>Bermuda 0.1%</b>   |                     |                  |
| Teekay Corp.<br>8.50%, 1/15/20  | 381,000             | <b>394,811</b>   |
| <b>Canada 4.0%</b>  |                     |                  |
| 1011778 BC ULC<br>4.63%, 1/15/22 <sup>(a)</sup>                           | 691,000             | 692,727          |
| Air Canada<br>7.75%, 4/15/21 <sup>(a)</sup>                               | 377,000             | 407,160          |
| Athabasca Oil Corp.<br>9.88%, 2/24/22 <sup>(a)</sup>                      | 317,000             | 328,888          |
| Baytex Energy Corp.<br>5.13%, 6/1/21 <sup>(a)</sup>                       | 316,000             | 308,890          |
| Bombardier, Inc.<br>7.75%, 3/15/20 <sup>(a)</sup>                         | 418,000             | 440,467          |
| 8.75%, 12/1/21 <sup>(a)</sup>   | 794,000             | 877,370          |
| 5.75%, 3/15/22 <sup>(a)(b)</sup>  | 245,000             | 246,838          |
| 6.00%, 10/15/22 <sup>(a)</sup>  | 340,000             | 342,550          |
| 6.13%, 1/15/23 <sup>(a)</sup>   | 615,000             | 622,687          |
| Brookfield Residential Properties, Inc.<br>6.50%, 12/15/20 <sup>(a)</sup> | 281,000             | 283,389          |
| 6.13%, 7/1/22 <sup>(a)</sup>  | 305,000             | 308,813          |
| Cascades, Inc.<br>5.50%, 7/15/22 <sup>(a)</sup>                           | 327,000             | 328,635          |
| Concordia International Corp.<br>9.00%, 4/1/22 <sup>(a)</sup>             | 230,000             | 210,450          |
| Cooke Omega Investments, Inc.<br>8.50%, 12/15/22 <sup>(a)</sup>           | 215,000             | 214,463          |
| Eldorado Gold Corp.<br>6.13%, 12/15/20 <sup>(a)</sup>                     | 379,000             | 357,207          |
| GFL Environmental, Inc.<br>5.63%, 5/1/22 <sup>(a)</sup>                   | 193,000             | 187,693          |
| 5.38%, 3/1/23 <sup>(a)</sup>  | 190,000             | 180,975          |
| goeasy Ltd.<br>7.88%, 11/1/22 <sup>(a)</sup>                              | 210,000             | 219,975          |
|   | 155,000             | 134,075          |

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|  |                             |                   |
|--|-----------------------------|-------------------|
| Imperial Metals Corp.<br>7.00%, 3/15/19 <sup>(a)(b)</sup>  |                             |                   |
| Jupiter Resources, Inc.<br>8.50%, 10/1/22 <sup>(a)</sup>   | 550,000                     | 279,125           |
| Kissner Holdings L.P.<br>8.38%, 12/1/22 <sup>(a)</sup>   | 187,000                     | 191,208           |
| MEG Energy Corp.<br>6.38%, 1/30/23 <sup>(a)</sup>  | 396,000                     | 361,350           |
| Mountain Province Diamonds, Inc.<br>8.00%, 12/15/22 <sup>(a)</sup>   | 25,000                      | 25,594            |
|  | <b>Principal<br/>Amount</b> | <b>Value</b>      |
| <b>Investments</b>   |                             |                   |
| New Gold, Inc.<br>6.25%, 11/15/22 <sup>(a)</sup>   | \$ 240,000                  | \$ 214,200        |
| Norbord, Inc.<br>6.25%, 4/15/23 <sup>(a)</sup>   | 205,000                     | 214,481           |
| Open Text Corp.<br>5.63%, 1/15/23 <sup>(a)</sup>   | 325,000                     | 337,187           |
| Quebecor Media, Inc.<br>5.75%, 1/15/23   | 408,000                     | 424,320           |
| Rockpoint Gas Storage Canada Ltd.<br>7.00%, 3/31/23 <sup>(a)</sup>   | 190,000                     | 192,375           |
| Seven Generations Energy Ltd.<br>6.88%, 6/30/23 <sup>(a)</sup>   | 240,000                     | 250,800           |
| Taseko Mines Ltd.<br>8.75%, 6/15/22 <sup>(a)</sup>   | 150,000                     | 151,500           |
| Tervita Escrow Corp.<br>7.63%, 12/1/21 <sup>(a)</sup>  | 430,000                     | 447,737           |
| Videotron Ltd.<br>5.00%, 7/15/22   | 445,000                     | 454,456           |
| Xplornet Communications, Inc.<br>9.63%, 6/1/22, Toggle PIK (9.625% Cash or 10.625% PIK) <sup>(a)</sup>                                 | 140,000                     | 143,500           |
| <b>Total Canada</b>  |                             | <b>10,381,085</b> |
| <b>Chile 0.1%</b>  |                             |                   |
| Lundin Mining Corp.<br>7.88%, 11/1/22 <sup>(a)</sup>   | 265,000                     | 277,587           |
| <b>Denmark 0.1%</b>  |                             |                   |
| DKT Finance ApS<br>9.38%, 6/17/23 <sup>(a)</sup>   | 220,000                     | 233,200           |
| <b>Finland 0.2%</b>  |                             |                   |
| Nokia Oyj<br>5.38%, 5/15/19  | 426,000                     | 433,753           |
| 3.38%, 6/12/22   | 68,000                      | 66,632            |
| <b>Total Finland</b>   |                             | <b>500,385</b>    |
| <b>Germany 0.4%</b>  |                             |                   |
| Deutsche Bank AG<br>4.30%, 5/24/28, (4.296% fixed rate until 5/24/23; 5-year U.S. dollar Swap Rate + 2.248% thereafter) <sup>(c)</sup> | 800,000                     | 731,977           |
| Welltec A/S<br>9.50%, 12/1/22 <sup>(a)</sup>   | 200,000                     | 206,400           |
| <b>Total Germany</b>   |                             | <b>938,377</b>    |
| <b>Ireland 0.4%</b>  |                             |                   |
| Ardagh Packaging Finance PLC<br>4.25%, 9/15/22 <sup>(a)</sup>  | 558,000                     | 551,722           |
| 4.63%, 5/15/23 <sup>(a)</sup>  | 200,000                     | 198,750           |
| Fly Leasing Ltd.<br>6.38%, 10/15/21  | 210,000                     | 217,613           |
| <b>Total Ireland</b>   |                             | <b>968,085</b>    |
| <b>Italy 0.1%</b>  |                             |                   |
| Telecom Italia Capital S.A.<br>7.18%, 6/18/19  | 293,000                     | 301,790           |

See Notes to Financial Statements.





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

August 31, 2018

| Investments  | Principal<br>Amount | Value            |
|--|---------------------|------------------|
| <b>Liberia 0.0%</b>  |                     |                  |
| Eletson Holdings, Inc.<br>9.63%, 1/15/22, Series Ai  | \$ 53,264           | \$ 33,823        |
| <b>Luxembourg 1.9%</b>   |                     |                  |
| Alice Financing S.A.<br>6.63%, 2/15/23 <sup>(a)</sup>  | 899,000             | 906,857          |
| Alice Luxembourg S.A.<br>7.75%, 5/15/22 <sup>(a)</sup>   | 1,305,000           | 1,262,587        |
| ARD Securities Finance SARL<br>8.75%, 1/31/23, Toggle PIK (8.75% Cash or 8.75% PIK) <sup>(a)</sup>   | 230,052             | 230,627          |
| Intelsat Jackson Holdings S.A.<br>7.25%, 10/15/20  | 998,000             | 1,001,743        |
| 7.50%, 4/1/21  | 703,000             | 710,909          |
| 9.50%, 9/30/22 <sup>(a)</sup>  | 300,000             | 349,500          |
| Intelsat Luxembourg S.A.<br>8.13%, 6/1/23  | 480,000             | 418,200          |
| <b>Total Luxembourg</b>  |                     | <b>4,880,423</b> |
| <b>Netherlands 1.1%</b>  |                     |                  |
| InterGen N.V.<br>7.00%, 6/30/23 <sup>(a)</sup>   | 230,000             | 228,965          |
| Koninklijke KPN N.V.<br>7.00%, 3/28/73, (7.00% fixed rate until 3/28/23; 10-year U.S. dollar Swap Rate + 5.21% until<br>3/28/43; 10-year U.S. dollar Swap Rate + 5.96% thereafter) <sup>(a)(c)</sup> | 200,000             | 213,250          |
| Lincoln Finance Ltd.<br>7.38%, 4/15/21 <sup>(a)</sup>  | 371,000             | 383,521          |
| NXP B.V.<br>4.13%, 6/15/20 <sup>(a)</sup>  | 300,000             | 303,375          |
| 4.13%, 6/1/21 <sup>(a)</sup>   | 541,000             | 543,029          |
| 4.63%, 6/15/22 <sup>(a)</sup>  | 250,000             | 253,678          |
| 3.88%, 9/1/22 <sup>(a)</sup>   | 758,000             | 753,262          |
| OCI N.V.<br>6.63%, 4/15/23 <sup>(a)</sup>  | 300,000             | 311,625          |
| <b>Total Netherlands</b>   |                     | <b>2,990,705</b> |
| <b>New Zealand 0.1%</b>  |                     |                  |
| Trilogy International Partners LLC<br>8.88%, 5/1/22 <sup>(a)(b)</sup>  | 220,000             | 223,300          |
| <b>Norway 0.1%</b>   |                     |                  |
| Aker BP ASA<br>6.00%, 7/1/22 <sup>(a)</sup>  | 235,000             | 242,491          |
| <b>Russia 0.1%</b>   |                     |                  |
| Petropavlovsk 2016 Ltd.<br>8.13%, 11/14/22 <sup>(a)</sup>  | 200,000             | 162,257          |
| <b>Sweden 0.3%</b>   |                     |                  |
| Perstorp Holding AB<br>11.00%, 9/30/21 <sup>(a)</sup>  | 226,000             | 246,905          |

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|  |                             |                       |
|--|-----------------------------|-----------------------|
| Telefonaktiebolaget LM Ericsson<br>4.13%, 5/15/22  | 538,000                     | 532,732               |
| <b>Total Sweden</b>  |                             | <b>779,637</b>        |
| <b>Switzerland 0.1%</b>  |                             |                       |
| VistaJet Malta Finance PLC<br>7.75%, 6/1/20 <sup>(a)(b)</sup>  | 250,000                     | <b>251,406</b>        |
|  | <b>Principal<br/>Amount</b> | <b>Value</b>          |
| <b>Investments</b>   |                             |                       |
| <b>United Kingdom 2.1%</b>   |                             |                       |
| Algeco Global Finance PLC<br>8.00%, 2/15/23 <sup>(a)(b)</sup>  | \$ 200,000                  | \$ 206,500            |
| Alpha 2 B.V.<br>8.75%, 6/1/23, Toggle PIK (8.75% Cash or 9.50% PIK) <sup>(a)</sup>   | 200,000                     | 201,250               |
| Ardonagh Midco 3 PLC<br>8.63%, 7/15/23 <sup>(a)</sup>  | 250,000                     | 255,000               |
| Avon International Operations, Inc.<br>7.88%, 8/15/22 <sup>(a)</sup>   | 304,000                     | 310,460               |
| Avon Products, Inc.<br>6.60%, 3/15/20  | 160,000                     | 160,615               |
| 7.00%, 3/15/23 <sup>(b)</sup>  | 240,000                     | 207,000               |
| Fiat Chrysler Automobiles N.V.<br>4.50%, 4/15/20   | 672,000                     | 677,880               |
| 5.25%, 4/15/23   | 600,000                     | 611,250               |
| Global Ship Lease, Inc.<br>9.88%, 11/15/22 <sup>(a)</sup>  | 230,000                     | 232,300               |
| Inmarsat Finance PLC<br>4.88%, 5/15/22 <sup>(a)</sup>  | 550,000                     | 554,125               |
| Jaguar Land Rover Automotive PLC<br>4.25%, 11/15/19 <sup>(a)</sup>   | 462,000                     | 462,000               |
| 3.50%, 3/15/20 <sup>(a)</sup>  | 200,000                     | 197,750               |
| 5.63%, 2/1/23 <sup>(a)</sup>   | 200,000                     | 198,000               |
| KCA Deutag UK Finance PLC<br>9.88%, 4/1/22 <sup>(a)</sup>  | 228,000                     | 228,570               |
| 9.63%, 4/1/23 <sup>(a)</sup>   | 260,000                     | 253,500               |
| Petrofac Ltd.<br>3.40%, 10/10/18 <sup>(a)</sup>  | 221,000                     | 221,552               |
| Virgin Media Finance PLC<br>6.38%, 4/15/23 <sup>(a)</sup>  | 300,000                     | 310,500               |
| Virgin Media Secured Finance PLC<br>5.25%, 1/15/21   | 270,000                     | 277,425               |
| <b>Total United Kingdom</b>  |                             | <b>5,565,677</b>      |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$30,596,760)   |                             | <b>30,517,451</b>     |
|  | <b>Shares</b>               |                       |
| <b>COMMON STOCKS 0.0%</b>  |                             |                       |
| <b>United States 0.0%</b>  |                             |                       |
| Harvest Oil & Gas Corp.*<br>(Cost: \$62,225)   | 3,624                       | <b>62,215</b>         |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 6.3%</b>  |                             |                       |
| <b>United States 6.3%</b>  |                             |                       |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.92% <sup>(f)</sup><br>(Cost: \$16,524,323) <sup>(g)</sup> | 16,524,323                  | <b>16,524,323</b>     |
| <b>TOTAL INVESTMENTS IN SECURITIES 103.7%</b><br>(Cost: \$272,480,415)   |                             | <b>271,954,818</b>    |
| Other Assets less Liabilities (3.7%)   |                             | (9,622,635)           |
| <b>NET ASSETS 100.0%</b>   |                             | <b>\$ 262,332,183</b> |

*See Notes to Financial Statements.*

**Table of Contents**

**Schedule of Investments** (concluded)

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

August 31, 2018

\* Non-income producing security.

Security is being fair valued using significant unobservable inputs by a pricing committee under the direction of the Board of Trustees. The aggregate value of fair valued securities is \$62,215, which represents 0.02% of net assets.

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

(b) Security, or portion thereof, was on loan at August 31, 2018 (See Note 2).

(c) Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

(d) Security in default on principal payment.

(e) Security in default on interest payments.

(f) Rate shown represents annualized 7-day yield as of August 31, 2018.

(g) At August 31, 2018, the total market value of the Fund's securities on loan identified in the Schedule of Investments was \$15,747,026. The Fund also had securities on loan having a total market value of \$402,558 that were sold and pending settlement. The total market value of the collateral held by the Fund was \$16,735,565. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$211,242.

PIK Payment In Kind.

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

| Short Exposure            | Contracts | Expiration Date | Notional Amount <sup>1</sup> | Unrealized Appreciation/ (Depreciation) |
|---------------------------|-----------|-----------------|------------------------------|---|
| 2 Year U.S. Treasury Note | 596       | 12/31/18        | \$ (125,970,188)             | \$ (111,481)                            |
| 5 Year U.S. Treasury Note | 684       | 12/31/18        | (77,564,532)                 | (143,689)                               |
|                           |           |                 | <b>\$ (203,534,720)</b>      | <b>\$ (255,170)</b>                     |

As of August 31, 2018, cash collateral posted by the Fund with the broker for futures contracts was \$947,224.

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

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value      |
|--|---------------------|------------|
| <b>U.S. GOVERNMENT AGENCIES 28.4%</b>              |                     |            |
| <b>Federal Home Loan Bank 0.4%</b>                 |                     |            |
| Federal Home Loan Bank                             |                     |            |
| 5.50%, 7/15/36                                     | \$ 150,000          | \$ 194,473 |
| <b>Federal Home Loan Mortgage Corporation 8.1%</b> |                     |            |
| 2.38%, 1/13/22                                     | 197,000             | 194,667    |
| 2.50%, 6/1/29                                      | 94,246              | 92,188     |
| 3.00%, 8/1/29                                      | 48,476              | 48,351     |
| 3.00%, 4/1/30                                      | 84,011              | 83,665     |
| 3.00%, 5/1/30                                      | 42,547              | 42,355     |
| 2.50%, 12/1/31                                     | 76,040              | 73,918     |
| 2.50%, 11/1/32                                     | 45,266              | 43,999     |
| 3.00%, 1/1/33                                      | 46,397              | 46,061     |
| 2.00%, 9/1/33 <sup>(a)</sup>                       | 25,000              | 23,568     |
| 2.50%, 9/1/33 <sup>(a)</sup>                       | 50,000              | 48,567     |
| 3.00%, 9/1/33 <sup>(a)</sup>                       | 25,000              | 24,803     |
| 3.50%, 9/1/33 <sup>(a)</sup>                       | 50,000              | 50,550     |
| 4.00%, 5/1/34                                      | 70,720              | 73,146     |
| 3.50%, 8/1/34                                      | 42,251              | 42,847     |
| 3.00%, 5/1/37                                      | 44,210              | 43,532     |
| 5.50%, 4/1/38                                      | 55,725              | 60,301     |
| 4.50%, 12/1/40                                     | 75,985              | 79,814     |
| 4.00%, 2/1/41                                      | 303,446             | 311,990    |
| 3.50%, 3/1/42                                      | 88,199              | 88,427     |
| 3.00%, 7/1/43                                      | 102,713             | 100,266    |
| 3.00%, 8/1/43                                      | 139,392             | 136,084    |
| 4.00%, 12/1/43                                     | 34,997              | 35,808     |
| 3.00%, 1/1/44                                      | 138,217             | 134,983    |
| 3.50%, 9/1/44                                      | 137,172             | 137,526    |
| 3.50%, 1/1/45                                      | 65,144              | 65,017     |
| 3.00%, 4/1/45                                      | 59,431              | 57,803     |
| 4.50%, 7/1/45                                      | 50,283              | 52,811     |
| 3.50%, 8/1/45                                      | 111,658             | 111,394    |
| 4.00%, 8/1/45                                      | 64,488              | 65,850     |
| 3.50%, 9/1/45                                      | 46,099              | 45,990     |
| 4.00%, 11/1/45                                     | 71,968              | 73,467     |
| 3.50%, 3/1/46                                      | 81,502              | 81,289     |
| 3.00%, 4/1/46                                      | 23,633              | 22,916     |
| 3.00%, 5/1/46                                      | 189,807             | 184,247    |
| 3.50%, 5/1/46                                      | 36,824              | 36,713     |
| 3.00%, 9/1/46                                      | 52,994              | 51,384     |
| 3.00%, 10/1/46                                     | 129,173             | 125,248    |
| 3.00%, 11/1/46                                     | 109,570             | 106,208    |
| 4.00%, 11/1/46                                     | 38,162              | 38,953     |
| 3.50%, 12/1/46                                     | 165,234             | 164,582    |
| 3.00%, 2/1/47                                      | 22,513              | 21,816     |
| 4.00%, 2/1/47                                      | 39,524              | 40,335     |
| 4.50%, 4/1/47                                      | 45,436              | 47,250     |

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|   |                  |                  |
|---|------------------|------------------|
| 3.50%, 5/1/47                                       | 43,829           | 43,649           |
| 4.50%, 5/1/47                                       | 77,372           | 80,466           |
| 3.50%, 8/1/47                                       | 215,765          | 214,844          |
| 4.00%, 8/1/47                                       | 101,467          | 103,540          |
| 4.50%, 9/1/47                                       | 41,483           | 43,138           |
| 3.50%, 10/1/47                                      | 47,747           | 47,538           |
| 4.00%, 2/1/48                                       | 59,779           | 60,961           |
| 2.50%, 9/1/48 <sup>(a)</sup>                        | 25,000           | 23,407           |
| 3.50%, 9/1/48 <sup>(a)</sup>                        | 100,000          | 99,481           |
|   | <b>Principal</b> |                  |
| <b>Investments</b>                                  | <b>Amount</b>    | <b>Value</b>     |
| 4.50%, 9/1/48 <sup>(a)</sup>                        | \$ 25,000        | \$ 25,979        |
| 5.00%, 9/1/48 <sup>(a)</sup>                        | 100,000          | 105,695          |
|   |                  |                  |
| <b>Total Federal Home Loan Mortgage Corporation</b> |                  | <b>4,259,387</b> |
| <b>Federal National Mortgage Association 12.1%</b>  |                  |                  |
| 4.00%, 7/1/19                                       | 127              | 130              |
| 5.50%, 10/1/25                                      | 63,825           | 68,497           |
| 4.00%, 7/1/26                                       | 13,174           | 13,498           |
| 3.50%, 10/1/26                                      | 74,429           | 75,301           |
| 3.50%, 12/1/26                                      | 16,899           | 17,097           |
| 2.50%, 8/1/28                                       | 43,250           | 42,368           |
| 3.00%, 11/1/28                                      | 22,065           | 22,019           |
| 3.00%, 7/1/29                                       | 90,516           | 90,331           |
| 3.00%, 9/1/30                                       | 48,427           | 48,328           |
| 2.50%, 6/1/31                                       | 37,805           | 36,777           |
| 2.50%, 7/1/31                                       | 38,448           | 37,402           |
| 2.50%, 10/1/31                                      | 132,477          | 128,874          |
| 2.50%, 4/1/32                                       | 39,736           | 38,655           |
| 2.50%, 10/1/32                                      | 44,774           | 43,556           |
| 2.50%, 12/1/32                                      | 22,993           | 22,368           |
| 3.00%, 3/1/33                                       | 56,978           | 56,702           |
| 3.00%, 4/1/33                                       | 95,753           | 95,290           |
| 2.00%, 9/1/33 <sup>(a)</sup>                        | 25,000           | 23,599           |
| 2.50%, 9/1/33 <sup>(a)</sup>                        | 25,000           | 24,302           |
| 3.00%, 9/1/33 <sup>(a)</sup>                        | 25,000           | 24,856           |
| 3.50%, 9/1/33 <sup>(a)</sup>                        | 50,000           | 50,547           |
| 4.00%, 9/1/33 <sup>(a)</sup>                        | 75,000           | 76,770           |
| 6.00%, 2/1/34                                       | 70,597           | 77,981           |
| 4.00%, 8/1/34                                       | 23,975           | 24,710           |
| 3.50%, 1/1/36                                       | 27,973           | 28,290           |
| 3.00%, 11/1/36                                      | 106,783          | 105,190          |
| 3.00%, 2/1/37                                       | 109,715          | 108,208          |
| 3.50%, 4/1/38                                       | 48,815           | 48,897           |
| 4.50%, 9/1/39                                       | 32,449           | 34,017           |
| 3.50%, 6/1/42                                       | 22,480           | 22,540           |
| 4.00%, 7/1/42                                       | 128,722          | 132,309          |
| 4.00%, 9/1/42                                       | 108,514          | 111,354          |
| 3.00%, 1/1/43                                       | 114,422          | 111,781          |
| 3.00%, 4/1/43                                       | 120,648          | 117,774          |
| 3.50%, 5/1/43                                       | 34,778           | 34,870           |
| 4.00%, 6/1/43                                       | 13,858           | 14,219           |
| 3.00%, 8/1/43                                       | 64,650           | 63,115           |
| 4.00%, 11/1/43                                      | 30,175           | 30,877           |
| 3.00%, 2/1/44                                       | 98,911           | 96,675           |
| 4.50%, 5/1/44                                       | 24,378           | 25,468           |
| 4.00%, 9/1/44                                       | 112,277          | 114,630          |
| 4.00%, 10/1/44                                      | 33,796           | 34,503           |
| 3.50%, 2/1/45                                       | 190,277          | 190,784          |
| 3.50%, 4/1/45                                       | 124,198          | 123,838          |
| 4.00%, 8/1/45                                       | 227,765          | 232,352          |
| 3.50%, 12/1/45                                      | 165,168          | 164,690          |
| 3.50%, 1/1/46                                       | 148,813          | 148,337          |
| 3.50%, 2/1/46                                       | 79,606           | 79,368           |
| 3.50%, 4/1/46                                       | 34,464           | 34,351           |
| 4.00%, 4/1/46                                       | 32,548           | 33,206           |
| 3.50%, 5/1/46                                       | 260,318          | 259,411          |
| 4.50%, 5/1/46                                       | 165,401          | 171,875          |
| 4.00%, 7/1/46                                       | 89,739           | 91,496           |

3.00%, 9/1/46

128,661

124,683

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>                                   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|--|-----------------------------|------------------|
| 3.00%, 10/1/46                                       | \$ 88,081                   | \$ 85,344        |
| 4.00%, 10/1/46                                       | 39,425                      | 40,193           |
| 2.50%, 11/1/46                                       | 22,977                      | 21,541           |
| 3.00%, 11/1/46                                       | 246,865                     | 239,433          |
| 3.50%, 11/1/46                                       | 42,634                      | 42,511           |
| 3.00%, 12/1/46                                       | 170,003                     | 164,713          |
| 3.00%, 1/1/47  | 90,629                      | 87,809           |
| 3.00%, 2/1/47  | 45,700                      | 44,277           |
| 4.00%, 2/1/47  | 44,908                      | 45,772           |
| 3.50%, 3/1/47  | 21,820                      | 21,725           |
| 4.00%, 3/1/47  | 46,685                      | 47,584           |
| 4.00%, 5/1/47  | 134,812                     | 137,400          |
| 4.00%, 8/1/47  | 135,689                     | 138,573          |
| 3.50%, 11/1/47                                       | 383,175                     | 381,407          |
| 4.50%, 11/1/47                                       | 87,169                      | 90,581           |
| 3.50%, 12/1/47                                       | 143,644                     | 142,961          |
| 3.00%, 1/1/48  | 48,414                      | 46,905           |
| 3.50%, 1/1/48  | 160,590                     | 159,828          |
| 3.00%, 9/1/48 <sup>(a)</sup>                         | 25,000                      | 24,197           |
| 3.50%, 9/1/48 <sup>(a)</sup>                         | 75,000                      | 74,594           |
| 4.00%, 9/1/48 <sup>(a)</sup>                         | 25,000                      | 25,458           |
| 4.50%, 9/1/48 <sup>(a)</sup>                         | 50,000                      | 51,929           |
| 5.00%, 9/1/48 <sup>(a)</sup>                         | 150,000                     | 158,639          |
| 5.50%, 9/1/48 <sup>(a)</sup>                         | 75,000                      | 80,496           |
| <b>Total Federal National Mortgage Association</b>   |                             | <b>6,382,936</b> |
| <b>Government National Mortgage Association 7.8%</b> |                             |                  |
| 5.00%, 2/20/43                                       | 59,521                      | 63,486           |
| 4.00%, 5/20/43                                       | 57,854                      | 59,772           |
| 5.00%, 4/20/44                                       | 126,508                     | 134,855          |
| 3.50%, 7/20/44                                       | 193,129                     | 194,939          |
| 4.00%, 7/20/44                                       | 37,808                      | 39,033           |
| 5.00%, 7/20/44                                       | 23,086                      | 24,605           |
| 3.50%, 8/20/44                                       | 240,758                     | 242,904          |
| 5.00%, 8/20/44                                       | 21,707                      | 23,134           |
| 3.00%, 9/20/44                                       | 105,742                     | 104,371          |
| 3.00%, 1/20/45                                       | 45,043                      | 44,264           |
| 3.50%, 11/20/45                                      | 204,508                     | 206,111          |
| 3.00%, 12/20/45                                      | 252,870                     | 248,214          |
| 4.50%, 12/20/45                                      | 90,511                      | 95,393           |
| 3.00%, 5/20/46                                       | 44,288                      | 43,493           |
| 3.50%, 9/20/46                                       | 226,948                     | 228,132          |
| 4.00%, 10/20/46                                      | 157,244                     | 161,779          |
| 4.00%, 12/20/46                                      | 72,505                      | 74,464           |
| 4.00%, 1/20/47                                       | 68,857                      | 70,613           |
| 4.50%, 1/20/47                                       | 78,875                      | 83,108           |
| 3.50%, 2/20/47                                       | 90,692                      | 91,136           |

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|   |                  |                   |
|---|------------------|-------------------|
| 4.00%, 2/20/47  | 68,818           | 70,574            |
| 3.50%, 4/20/47  | 136,584          | 137,252           |
| 4.00%, 7/20/47  | 104,103          | 107,136           |
| 3.00%, 8/20/47  | 116,733          | 114,318           |
| 4.00%, 8/20/47  | 86,366           | 88,569            |
| 4.50%, 10/20/47                                       | 45,397           | 47,249            |
| 3.00%, 11/20/47                                       | 144,014          | 141,012           |
| 3.00%, 12/20/47                                       | 121,058          | 118,535           |
| 3.50%, 1/20/48  | 390,331          | 392,388           |
| 4.00%, 1/20/48  | 50,016           | 51,292            |
| 3.00%, 2/20/48  | 97,944           | 95,903            |
| 3.50%, 7/20/48  | 149,521          | 150,253           |
|   | <b>Principal</b> | <b>Value</b>      |
| <b>Investments</b>                                    | <b>Amount</b>    | <b>Value</b>      |
| 2.50%, 9/1/48 <sup>(a)</sup>                          | \$ 25,000        | \$ 23,700         |
| 3.00%, 9/1/48 <sup>(a)</sup>                          | 200,000          | 195,656           |
| 3.50%, 9/1/48 <sup>(a)</sup>                          | 25,000           | 25,099            |
| 4.00%, 9/1/48 <sup>(a)</sup>                          | 75,000           | 76,819            |
| 4.50%, 9/1/48 <sup>(a)</sup>                          | 50,000           | 51,976            |
| <b>Total Government National Mortgage Association</b> |                  | <b>4,121,537</b>  |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b>                 |                  |                   |
| (Cost: \$15,080,466)                                  |                  | <b>14,958,333</b> |
| <b>U.S. GOVERNMENT OBLIGATIONS 37.0%</b>              |                  |                   |
| <b>U.S. Treasury Bonds 7.3%</b>                       |                  |                   |
| U.S. Treasury Bond                                    |                  |                   |
| 7.63%, 11/15/22                                       | 200,000          | 238,715           |
| 6.88%, 8/15/25  | 401,000          | 504,022           |
| 5.38%, 2/15/31  | 25,000           | 31,499            |
| 5.00%, 5/15/37  | 25,000           | 32,516            |
| 4.38%, 2/15/38  | 80,000           | 97,161            |
| 4.50%, 5/15/38  | 25,000           | 30,865            |
| 3.50%, 2/15/39  | 130,000          | 141,149           |
| 4.25%, 5/15/39  | 150,000          | 180,141           |
| 4.50%, 8/15/39  | 125,000          | 155,085           |
| 4.38%, 11/15/39                                       | 13,000           | 15,898            |
| 2.88%, 5/15/43  | 75,000           | 73,321            |
| 3.63%, 8/15/43  | 80,000           | 88,677            |
| 3.75%, 11/15/43                                       | 155,000          | 175,356           |
| 3.38%, 5/15/44  | 125,000          | 133,281           |
| 3.13%, 8/15/44  | 300,000          | 306,457           |
| 3.00%, 11/15/44                                       | 154,000          | 153,868           |
| 2.50%, 2/15/45  | 75,000           | 68,051            |
| 3.00%, 5/15/45  | 100,000          | 99,904            |
| 2.88%, 8/15/45  | 100,000          | 97,535            |
| 3.00%, 11/15/45                                       | 150,000          | 149,839           |
| 2.50%, 5/15/46  | 760,000          | 687,236           |
| 2.25%, 8/15/46  | 30,000           | 25,706            |
| 2.75%, 8/15/47  | 100,000          | 94,980            |
| 2.75%, 11/15/47                                       | 100,000          | 94,963            |
| 3.00%, 2/15/48  | 150,000          | 149,745           |
| 3.13%, 5/15/48  | 25,000           | 25,586            |
| <b>Total U.S. Treasury Bonds</b>                      |                  | <b>3,851,556</b>  |
| <b>U.S. Treasury Notes 29.7%</b>                      |                  |                   |
| U.S. Treasury Note                                    |                  |                   |
| 1.13%, 2/28/19  | 100,000          | 99,461            |
| 0.88%, 7/31/19  | 300,000          | 295,834           |
| 1.75%, 9/30/19  | 100,000          | 99,217            |
| 1.13%, 12/31/19                                       | 300,000          | 294,527           |
| 1.63%, 12/31/19                                       | 600,000          | 592,793           |
| 1.88%, 12/31/19                                       | 200,000          | 198,250           |
| 3.50%, 5/15/20  | 120,000          | 121,756           |
| 1.38%, 5/31/20  | 200,000          | 195,816           |
| 1.50%, 5/31/20  | 200,000          | 196,234           |
| 1.63%, 6/30/20  | 130,000          | 127,707           |
| 1.88%, 6/30/20  | 200,000          | 197,410           |

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|                |         |         |
|----------------|---------|---------|
| 2.50%, 6/30/20 | 130,000 | 129,721 |
| 1.50%, 7/15/20 | 205,000 | 200,852 |
| 1.63%, 7/31/20 | 200,000 | 196,301 |
| 2.00%, 7/31/20 | 100,000 | 98,857  |
| 1.50%, 8/15/20 | 170,000 | 166,388 |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b> | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--------------------|-----------------------------|--------------|
| 2.63%, 8/15/20     | \$ 200,000                  | \$ 200,000   |
| 1.38%, 8/31/20     | 200,000                     | 195,160      |
| 1.38%, 9/30/20     | 200,000                     | 194,941      |
| 1.63%, 10/15/20    | 200,000                     | 195,836      |
| 1.38%, 10/31/20    | 600,000                     | 584,109      |
| 1.75%, 11/15/20    | 200,000                     | 196,164      |
| 2.63%, 11/15/20    | 300,000                     | 299,772      |
| 1.63%, 11/30/20    | 450,000                     | 440,007      |
| 1.75%, 12/31/20    | 305,000                     | 298,811      |
| 3.63%, 2/15/21     | 300,000                     | 306,727      |
| 1.13%, 2/28/21     | 305,000                     | 293,729      |
| 1.13%, 7/31/21     | 200,000                     | 191,285      |
| 2.13%, 8/15/21     | 100,000                     | 98,400       |
| 1.13%, 8/31/21     | 170,000                     | 162,370      |
| 1.13%, 9/30/21     | 500,000                     | 476,875      |
| 2.13%, 9/30/21     | 300,000                     | 294,955      |
| 1.25%, 10/31/21    | 105,000                     | 100,417      |
| 2.00%, 10/31/21    | 95,000                      | 92,991       |
| 2.00%, 11/15/21    | 120,000                     | 117,431      |
| 1.75%, 5/15/22     | 30,000                      | 28,979       |
| 1.63%, 8/15/22     | 200,000                     | 191,813      |
| 1.63%, 8/31/22     | 200,000                     | 191,703      |
| 1.88%, 8/31/22     | 200,000                     | 193,574      |
| 1.75%, 9/30/22     | 200,000                     | 192,500      |
| 1.88%, 9/30/22     | 200,000                     | 193,438      |
| 1.63%, 11/15/22    | 522,000                     | 499,183      |
| 1.50%, 3/31/23     | 225,000                     | 213,135      |
| 2.75%, 4/30/23     | 200,000                     | 200,109      |
| 1.75%, 5/15/23     | 750,000                     | 717,671      |
| 2.75%, 5/31/23     | 200,000                     | 200,156      |
| 1.38%, 6/30/23     | 135,000                     | 126,752      |
| 1.25%, 7/31/23     | 100,000                     | 93,199       |
| 2.50%, 8/15/23     | 500,000                     | 494,522      |
| 1.38%, 9/30/23     | 200,000                     | 187,039      |
| 1.63%, 10/31/23    | 100,000                     | 94,617       |
| 2.25%, 1/31/24     | 110,000                     | 107,196      |
| 2.75%, 2/15/24     | 140,000                     | 139,937      |
| 2.50%, 5/15/24     | 300,000                     | 295,740      |
| 2.25%, 11/15/24    | 180,000                     | 174,502      |
| 2.13%, 11/30/24    | 75,000                      | 72,176       |
| 2.25%, 12/31/24    | 105,000                     | 101,741      |
| 2.50%, 1/31/25     | 105,000                     | 103,218      |
| 2.00%, 2/15/25     | 250,000                     | 238,257      |
| 2.75%, 2/28/25     | 105,000                     | 104,777      |
| 2.13%, 5/15/25     | 300,000                     | 287,637      |
| 2.00%, 8/15/25     | 170,000                     | 161,334      |
| 2.25%, 11/15/25    | 300,000                     | 289,078      |
| 1.50%, 8/15/26     | 725,000                     | 656,862      |

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|                 |         |         |
|-----------------|---------|---------|
| 2.25%, 2/15/27  | 100,000 | 95,609  |
| 2.38%, 5/15/27  | 250,000 | 241,152 |
| 2.25%, 8/15/27  | 220,000 | 209,623 |
| 2.25%, 11/15/27 | 125,000 | 118,945 |
| 2.75%, 2/15/28  | 195,000 | 193,286 |
| 2.88%, 5/15/28  | 250,000 | 250,327 |

**Total U.S. Treasury Notes** **15,610,891**  
**TOTAL U.S. GOVERNMENT OBLIGATIONS**

(Cost: \$19,569,844)

**19,462,447**

|                                       | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---------------------------------------|-----------------------------|--------------|
| <b>Investments</b>                    |                             |              |
| <b>CORPORATE BONDS 23.0%</b>          |                             |              |
| <b>United States 23.0%</b>            |                             |              |
| 21st Century Fox America, Inc.        |                             |              |
| 6.40%, 12/15/35                       | \$ 5,000                    | \$ 6,207     |
| 6.65%, 11/15/37                       | 22,000                      | 28,630       |
| 4.95%, 10/15/45                       | 5,000                       | 5,503        |
| 3M Co.                                |                             |              |
| 2.25%, 9/19/26                        | 5,000                       | 4,593        |
| 3.13%, 9/19/46                        | 25,000                      | 21,673       |
| Abbott Laboratories                   |                             |              |
| 3.40%, 11/30/23                       | 20,000                      | 19,948       |
| 6.15%, 11/30/37                       | 30,000                      | 36,280       |
| 4.75%, 4/15/43                        | 10,000                      | 10,731       |
| AbbVie, Inc.                          |                             |              |
| 3.60%, 5/14/25                        | 61,000                      | 59,674       |
| Activision Blizzard, Inc.             |                             |              |
| 2.30%, 9/15/21                        | 5,000                       | 4,848        |
| 2.60%, 6/15/22                        | 25,000                      | 24,282       |
| Aetna, Inc.                           |                             |              |
| 3.88%, 8/15/47                        | 20,000                      | 17,925       |
| Air Lease Corp.                       |                             |              |
| 2.13%, 1/15/20                        | 5,000                       | 4,934        |
| 3.38%, 6/1/21                         | 5,000                       | 4,975        |
| 2.63%, 7/1/22                         | 5,000                       | 4,815        |
| 3.88%, 7/3/23                         | 5,000                       | 4,979        |
| 4.25%, 9/15/24                        | 5,000                       | 5,022        |
| 3.63%, 4/1/27                         | 25,000                      | 23,492       |
| Aircastle Ltd.                        |                             |              |
| 5.00%, 4/1/23                         | 5,000                       | 5,205        |
| Alexandria Real Estate Equities, Inc. |                             |              |
| 4.00%, 1/15/24                        | 5,000                       | 5,058        |
| Allergan Funding SCS                  |                             |              |
| 3.45%, 3/15/22                        | 25,000                      | 24,838       |
| 4.55%, 3/15/35                        | 10,000                      | 9,851        |
| 4.75%, 3/15/45                        | 5,000                       | 4,999        |
| Altria Group, Inc.                    |                             |              |
| 2.85%, 8/9/22                         | 75,000                      | 73,674       |
| Amazon.com, Inc.                      |                             |              |
| 4.05%, 8/22/47                        | 25,000                      | 24,833       |
| Ameren Illinois Co.                   |                             |              |
| 3.80%, 5/15/28                        | 50,000                      | 50,847       |
| American Express Co.                  |                             |              |
| 3.00%, 10/30/24                       | 50,000                      | 48,156       |
| 4.05%, 12/3/42                        | 20,000                      | 19,973       |
| American Express Credit Corp.         |                             |              |
| 2.25%, 8/15/19                        | 5,000                       | 4,979        |
| 1.70%, 10/30/19                       | 5,000                       | 4,941        |
| 3.30%, 5/3/27                         | 10,000                      | 9,778        |
| American Honda Finance Corp.          |                             |              |
| 1.95%, 7/20/20                        | 25,000                      | 24,526       |
| 2.65%, 2/12/21                        | 5,000                       | 4,958        |
| 2.90%, 2/16/24                        | 5,000                       | 4,874        |
| 2.30%, 9/9/26                         | 5,000                       | 4,559        |
| American International Group, Inc.    |                             |              |
| 2.30%, 7/16/19                        | 25,000                      | 24,910       |
| 4.88%, 6/1/22                         | 5,000                       | 5,245        |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>            | <b>Principal<br/>Amount</b> | <b>Value</b> |
|-------------------------------|-----------------------------|--------------|
| 4.70%, 7/10/35                | \$ 5,000                    | \$ 4,990     |
| 4.75%, 4/1/48                 | 30,000                      | 29,818       |
| American Tower Corp.          |                             |              |
| 2.80%, 6/1/20                 | 5,000                       | 4,962        |
| 3.30%, 2/15/21                | 5,000                       | 4,988        |
| 3.60%, 1/15/28                | 20,000                      | 18,833       |
| American Water Capital Corp.  |                             |              |
| 2.95%, 9/1/27                 | 5,000                       | 4,766        |
| 3.75%, 9/1/47                 | 5,000                       | 4,634        |
| Amgen, Inc.                   |                             |              |
| 3.45%, 10/1/20                | 5,000                       | 5,035        |
| 2.25%, 8/19/23                | 5,000                       | 4,724        |
| 4.66%, 6/15/51                | 88,000                      | 88,352       |
| Anadarko Petroleum Corp.      |                             |              |
| 5.55%, 3/15/26                | 25,000                      | 26,924       |
| Anthem, Inc.                  |                             |              |
| 2.50%, 11/21/20               | 10,000                      | 9,856        |
| 4.65%, 1/15/43                | 69,000                      | 67,980       |
| Aon Corp.                     |                             |              |
| 5.00%, 9/30/20                | 50,000                      | 51,687       |
| Apache Corp.                  |                             |              |
| 6.00%, 1/15/37                | 17,000                      | 18,850       |
| Apple, Inc.                   |                             |              |
| 1.50%, 9/12/19                | 5,000                       | 4,951        |
| 1.55%, 2/7/20                 | 70,000                      | 68,873       |
| 2.00%, 5/6/20                 | 70,000                      | 69,122       |
| 3.00%, 2/9/24                 | 20,000                      | 19,795       |
| 3.00%, 6/20/27                | 25,000                      | 24,035       |
| 4.45%, 5/6/44                 | 20,000                      | 21,137       |
| 4.38%, 5/13/45                | 20,000                      | 20,978       |
| Ares Capital Corp.            |                             |              |
| 4.25%, 3/1/25                 | 5,000                       | 4,849        |
| Ascension Health              |                             |              |
| 4.85%, 11/15/53               | 25,000                      | 28,450       |
| Assurant, Inc.                |                             |              |
| 4.00%, 3/15/23                | 10,000                      | 9,957        |
| 5.88%, 10/1/19                | 5,000                       | 5,149        |
| 4.60%, 2/15/21                | 5,000                       | 5,134        |
| 2.80%, 2/17/21                | 25,000                      | 24,733       |
| 4.45%, 5/15/21                | 25,000                      | 25,678       |
| 3.00%, 2/15/22                | 25,000                      | 24,610       |
| 3.20%, 3/1/22                 | 50,000                      | 49,488       |
| 4.30%, 2/15/30 <sup>(b)</sup> | 54,000                      | 51,899       |
| 4.35%, 6/15/45                | 102,000                     | 87,792       |
| 5.45%, 3/1/47                 | 10,000                      | 9,956        |
| AXA Equitable Holdings, Inc.  |                             |              |
| 4.35%, 4/20/28 <sup>(b)</sup> | 50,000                      | 48,561       |
| Bank of America Corp.         |                             |              |

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|  |                         |              |
|--|-------------------------|--------------|
| 2.60%, 1/15/19, Series L   | 28,000                  | 28,005       |
| 5.63%, 7/1/20  | 5,000                   | 5,223        |
| 2.63%, 10/19/20  | 10,000                  | 9,899        |
| 2.15%, 11/9/20   | 5,000                   | 4,900        |
| 2.33%, 10/1/21, (2.328% fixed rate until 10/1/20; 3-month U.S. dollar London Interbank Offered Rate + 0.63% thereafter) <sup>(c)</sup>   | 10,000                  | 9,796        |
|  | <b>Principal Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                         |              |
| 3.50%, 5/17/22, (3.499% fixed rate until 5/17/21; 3-month U.S. dollar London Interbank Offered Rate + 0.63% thereafter) <sup>(c)</sup>   | \$ 10,000               | \$ 10,022    |
| 3.00%, 12/20/23, (3.004% fixed rate until 12/20/22; 3-month U.S. dollar London Interbank Offered Rate + 0.79% thereafter) <sup>(c)</sup> | 165,000                 | 160,801      |
| 4.13%, 1/22/24   | 50,000                  | 51,171       |
| 4.20%, 8/26/24   | 50,000                  | 50,306       |
| 3.42%, 12/20/28, (3.419% fixed rate until 12/20/27; 3-month U.S. dollar London Interbank Offered Rate + 1.04% thereafter) <sup>(c)</sup> | 75,000                  | 70,756       |
| 4.75%, 4/21/45, Series L   | 10,000                  | 10,289       |
| 3.95%, 1/23/49, (3.946% fixed rate until 1/23/48; 3-month U.S. dollar London Interbank Offered Rate + 1.19% thereafter) <sup>(c)</sup>   | 20,000                  | 18,515       |
| Bayer US Finance II LLC  |                         |              |
| 2.75%, 7/15/21 <sup>(b)</sup>  | 100,000                 | 97,457       |
| BB&T Corp.   |                         |              |
| 5.25%, 11/1/19   | 25,000                  | 25,659       |
| 2.45%, 1/15/20   | 25,000                  | 24,862       |
| 2.05%, 5/10/21   | 5,000                   | 4,855        |
| 3.20%, 9/3/21  | 5,000                   | 5,005        |
| Becton Dickinson and Co.   |                         |              |
| 2.68%, 12/15/19  | 25,000                  | 24,881       |
| 2.89%, 6/6/22  | 20,000                  | 19,496       |
| Bemis Co., Inc.  |                         |              |
| 4.50%, 10/15/21  | 5,000                   | 5,118        |
| Berkshire Hathaway Energy Co.  |                         |              |
| 3.25%, 4/15/28   | 25,000                  | 23,946       |
| Berkshire Hathaway, Inc.   |                         |              |
| 2.10%, 8/14/19   | 5,000                   | 4,980        |
| 3.75%, 8/15/21   | 5,000                   | 5,126        |
| Boardwalk Pipelines L.P.   |                         |              |
| 4.95%, 12/15/24  | 5,000                   | 5,114        |
| 4.45%, 7/15/27   | 20,000                  | 19,572       |
| Boeing Capital Corp.   |                         |              |
| 4.70%, 10/27/19  | 5,000                   | 5,113        |
| Boeing Co. (The)   |                         |              |
| 2.25%, 6/15/26   | 5,000                   | 4,578        |
| 5.88%, 2/15/40   | 10,000                  | 12,652       |
| Boston Properties L.P.   |                         |              |
| 5.88%, 10/15/19  | 5,000                   | 5,128        |
| 3.85%, 2/1/23  | 5,000                   | 5,055        |
| 3.13%, 9/1/23  | 5,000                   | 4,906        |
| 3.65%, 2/1/26  | 5,000                   | 4,899        |
| 2.75%, 10/1/26   | 5,000                   | 4,587        |
| Boston Scientific Corp.  |                         |              |
| 6.00%, 1/15/20   | 25,000                  | 25,979       |
| Brixmor Operating Partnership L.P.   |                         |              |
| 3.65%, 6/15/24   | 5,000                   | 4,853        |
| Broadcom Corp.   |                         |              |
| 2.38%, 1/15/20   | 10,000                  | 9,897        |
| 3.88%, 1/15/27   | 25,000                  | 23,431       |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>                                      | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Burlington Northern Santa Fe LLC<br>4.70%, 10/1/19      | \$ 51,500                   | \$ 52,513    |
| 6.15%, 5/1/37   | 10,000                      | 12,400       |
| 3.90%, 8/1/46   | 5,000                       | 4,798        |
| Campbell Soup Co.<br>3.30%, 3/15/21                     | 5,000                       | 4,978        |
| Capital One Financial Corp.<br>2.50%, 5/12/20           | 30,000                      | 29,705       |
| 4.75%, 7/15/21  | 5,000                       | 5,179        |
| 3.50%, 6/15/23  | 30,000                      | 29,693       |
| Cardinal Health, Inc.<br>2.40%, 11/15/19                | 5,000                       | 4,974        |
| Carnival Corp.<br>3.95%, 10/15/20                       | 5,000                       | 5,079        |
| Caterpillar Financial Services Corp.<br>2.10%, 1/10/20  | 25,000                      | 24,776       |
| 2.85%, 6/1/22   | 5,000                       | 4,944        |
| 2.40%, 6/6/22   | 5,000                       | 4,869        |
| 3.75%, 11/24/23   | 25,000                      | 25,560       |
| Cboe Global Markets, Inc.<br>3.65%, 1/12/27             | 5,000                       | 4,867        |
| CBRE Services, Inc.<br>4.88%, 3/1/26                    | 5,000                       | 5,204        |
| CBS Corp.<br>3.38%, 3/1/22                              | 5,000                       | 4,955        |
| 3.38%, 2/15/28  | 5,000                       | 4,598        |
| 4.90%, 8/15/44  | 5,000                       | 4,863        |
| Celanese US Holdings LLC<br>5.88%, 6/15/21              | 5,000                       | 5,286        |
| Celgene Corp.<br>4.00%, 8/15/23                         | 20,000                      | 20,311       |
| 3.45%, 11/15/27   | 30,000                      | 28,301       |
| CenterPoint Energy Resources Corp.<br>3.55%, 4/1/23     | 10,000                      | 9,973        |
| 4.10%, 9/1/47   | 5,000                       | 4,691        |
| Charter Communications Operating LLC<br>6.83%, 10/23/55 | 25,000                      | 27,590       |
| Church & Dwight Co., Inc.<br>2.88%, 10/1/22             | 5,000                       | 4,898        |
| 3.15%, 8/1/27   | 35,000                      | 32,923       |
| Cigna Corp.<br>3.88%, 10/15/47                          | 5,000                       | 4,299        |
| Cintas Corp. No<br>2.90%, 4/1/22                        | 5,000                       | 4,921        |
| 3.25%, 6/1/22   | 30,000                      | 29,906       |
| 3.70%, 4/1/27   | 25,000                      | 24,822       |
| Cisco Systems, Inc.<br>1.85%, 9/20/21                   | 10,000                      | 9,688        |

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|  |                  |              |
|--|------------------|--------------|
| 3.00%, 6/15/22   | 5,000            | 4,987        |
| 2.60%, 2/28/23   | 5,000            | 4,900        |
| 5.90%, 2/15/39   | 15,000           | 18,801       |
| Citigroup, Inc.  |                  |              |
| 2.65%, 10/26/20  | 10,000           | 9,889        |
| 2.70%, 3/30/21   | 100,000          | 98,581       |
| 3.30%, 4/27/25   | 10,000           | 9,685        |
| 5.50%, 9/13/25   | 80,000           | 85,327       |
| 3.70%, 1/12/26   | 10,000           | 9,789        |
|  | <b>Principal</b> |              |
| <b>Investments</b>   | <b>Amount</b>    | <b>Value</b> |
| 4.45%, 9/29/27   | \$ 25,000        | \$ 24,814    |
| 3.52%, 10/27/28, (3.52% fixed rate until 10/27/27; 3-month U.S. dollar London Interbank Offered Rate + 1.151% thereafter) <sup>(e)</sup> | 25,000           | 23,607       |
| 6.63%, 6/15/32   | 5,000            | 5,941        |
| 6.68%, 9/13/43   | 20,000           | 24,916       |
| CME Group, Inc.  |                  |              |
| 3.00%, 3/15/25   | 5,000            | 4,867        |
| 5.30%, 9/15/43   | 5,000            | 5,954        |
| 4.15%, 6/15/48   | 5,000            | 5,130        |
| CNH Industrial Capital LLC   |                  |              |
| 4.38%, 4/5/22 <sup>(d)</sup>   | 5,000            | 5,078        |
| Comcast Cable Communications Holdings, Inc.  |                  |              |
| 9.46%, 11/15/22  | 5,000            | 6,142        |
| Comcast Corp.  |                  |              |
| 3.13%, 7/15/22   | 5,000            | 4,970        |
| 3.55%, 5/1/28  | 100,000          | 96,996       |
| 6.45%, 3/15/37   | 29,000           | 35,187       |
| 3.40%, 7/15/46   | 10,000           | 8,317        |
| 4.05%, 11/1/52   | 10,000           | 8,904        |
| Commonwealth Edison Co.  |                  |              |
| 4.70%, 1/15/44   | 15,000           | 16,367       |
| Concho Resources, Inc.   |                  |              |
| 3.75%, 10/1/27   | 25,000           | 23,972       |
| ConocoPhillips   |                  |              |
| 6.50%, 2/1/39  | 20,000           | 26,063       |
| Consolidated Edison Co. of New York, Inc.  |                  |              |
| 4.00%, 11/15/57, Series C  | 20,000           | 18,725       |
| Continental Resources, Inc.  |                  |              |
| 4.50%, 4/15/23   | 5,000            | 5,121        |
| Costco Wholesale Corp.   |                  |              |
| 2.30%, 5/18/22   | 5,000            | 4,866        |
| 3.00%, 5/18/27   | 5,000            | 4,825        |
| CSX Corp.  |                  |              |
| 4.50%, 8/1/54  | 20,000           | 19,646       |
| 4.00%, 12/5/23   | 50,000           | 50,446       |
| 6.25%, 6/1/27  | 50,000           | 56,540       |
| 4.88%, 7/20/35   | 50,000           | 50,869       |
| 5.05%, 3/25/48   | 10,000           | 10,244       |
| DDR Corp.  |                  |              |
| 4.70%, 6/1/27  | 30,000           | 30,466       |
| Dell International LLC   |                  |              |
| 8.35%, 7/15/46 <sup>(b)</sup>  | 25,000           | 30,765       |
| Delphi Corp.   |                  |              |
| 4.15%, 3/15/24   | 5,000            | 5,056        |
| Delta Air Lines, Inc.  |                  |              |
| 2.60%, 12/4/20   | 10,000           | 9,805        |
| Discovery Communications LLC   |                  |              |
| 2.20%, 9/20/19   | 5,000            | 4,961        |
| 4.38%, 6/15/21   | 5,000            | 5,099        |
| 5.20%, 9/20/47   | 10,000           | 9,737        |
| Dominion Energy, Inc.  |                  |              |
| 5.95%, 6/15/35, Series B   | 5,000            | 5,743        |
| Dover Corp.  |                  |              |
| 3.15%, 11/15/25  | 25,000           | 24,126       |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>                                       | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Dow Chemical Co. (The)<br>4.25%, 11/15/20                | \$ 125,000                  | \$ 127,750   |
| 4.13%, 11/15/21  | 5,000                       | 5,105        |
| 3.00%, 11/15/22  | 5,000                       | 4,903        |
| 7.38%, 11/1/29   | 5,000                       | 6,318        |
| 4.25%, 10/1/34   | 5,000                       | 4,885        |
| 9.40%, 5/15/39   | 5,000                       | 7,715        |
| 4.38%, 11/15/42  | 5,000                       | 4,753        |
| Duke Energy Corp.<br>3.15%, 8/15/27                      | 25,000                      | 23,509       |
| Duke Energy Florida LLC<br>6.40%, 6/15/38                | 45,500                      | 59,032       |
| DXC Technology Co.<br>4.75%, 4/15/27                     | 10,000                      | 10,223       |
| Eastman Chemical Co.<br>2.70%, 1/15/20                   | 5,000                       | 4,979        |
| 4.80%, 9/1/42  | 5,000                       | 5,028        |
| eBay, Inc.<br>2.20%, 8/1/19                              | 5,000                       | 4,974        |
| Ecolab, Inc.<br>2.70%, 11/1/26                           | 5,000                       | 4,671        |
| Eli Lilly & Co.<br>3.70%, 3/1/45                         | 5,000                       | 4,826        |
| 3.95%, 5/15/47   | 25,000                      | 25,172       |
| Emerson Electric Co.<br>2.63%, 2/15/23                   | 5,000                       | 4,855        |
| Enbridge Energy Partners L.P.<br>5.88%, 10/15/25         | 5,000                       | 5,511        |
| Energy Transfer Partners L.P.<br>4.65%, 6/1/21           | 100,000                     | 102,686      |
| 4.20%, 9/15/23, Series 5Y                                | 5,000                       | 5,066        |
| 6.63%, 10/15/36  | 20,000                      | 22,438       |
| Entergy Louisiana LLC<br>4.00%, 3/15/33                  | 5,000                       | 5,098        |
| Enterprise Products Operating LLC<br>3.35%, 3/15/23      | 87,000                      | 86,373       |
| 6.88%, 3/1/33, Series D                                  | 20,000                      | 25,120       |
| 4.25%, 2/15/48   | 100,000                     | 94,677       |
| EQT Midstream Partners L.P.<br>4.75%, 7/15/23, Series 5Y | 5,000                       | 5,078        |
| Exelon Corp.<br>5.10%, 6/15/45                           | 35,000                      | 37,455       |
| Expedia Group, Inc.<br>5.95%, 8/15/20                    | 5,000                       | 5,244        |
| 3.80%, 2/15/28   | 5,000                       | 4,702        |
| Express Scripts Holding Co.<br>4.75%, 11/15/21           | 5,000                       | 5,173        |
| 3.40%, 3/1/27  | 10,000                      | 9,281        |

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|  |                             |              |
|--|-----------------------------|--------------|
| Exxon Mobil Corp.<br>3.04%, 3/1/26                             | 25,000                      | 24,434       |
| 3.57%, 3/6/45  | 25,000                      | 23,472       |
| Family Dollar Stores, Inc.<br>5.00%, 2/1/21                    | 50,000                      | 51,890       |
| FedEx Corp.<br>3.20%, 2/1/25                                   | 5,000                       | 4,907        |
| 3.88%, 8/1/42  | 5,000                       | 4,470        |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b><br>4.75%, 11/15/45                          | \$ 5,000                    | \$ 5,051     |
| 4.40%, 1/15/47   | 20,000                      | 19,063       |
| Fidelity National Information Services, Inc.<br>3.50%, 4/15/23 | 25,000                      | 24,893       |
| 4.75%, 5/15/48, Series 30Y                                     | 5,000                       | 5,066        |
| Fifth Third Bancorp<br>8.25%, 3/1/38                           | 20,000                      | 27,715       |
| FirstEnergy Corp.<br>3.90%, 7/15/27, Series B                  | 20,000                      | 19,695       |
| Flex Ltd.<br>5.00%, 2/15/23                                    | 5,000                       | 5,184        |
| Florida Power & Light Co.<br>4.13%, 6/1/48                     | 30,000                      | 30,741       |
| Fluor Corp.<br>3.38%, 9/15/21                                  | 10,000                      | 10,122       |
| Ford Motor Co.<br>6.63%, 10/1/28                               | 5,000                       | 5,366        |
| 4.75%, 1/15/43   | 27,000                      | 22,460       |
| FS Investment Corp.<br>4.00%, 7/15/19                          | 10,000                      | 10,022       |
| General Electric Co.<br>5.55%, 5/4/20                          | 5,000                       | 5,200        |
| 5.30%, 2/11/21   | 5,000                       | 5,245        |
| 4.65%, 10/17/21  | 10,000                      | 10,417       |
| 6.75%, 3/15/32, Series A                                       | 20,000                      | 24,832       |
| 5.88%, 1/14/38   | 25,000                      | 28,642       |
| General Mills, Inc.<br>4.55%, 4/17/38                          | 30,000                      | 29,544       |
| General Motors Co.<br>4.20%, 10/1/27                           | 75,000                      | 72,250       |
| General Motors Financial Co., Inc.<br>2.35%, 10/4/19           | 5,000                       | 4,971        |
| 3.55%, 4/9/21  | 5,000                       | 4,996        |
| 3.15%, 6/30/22   | 5,000                       | 4,876        |
| 4.00%, 1/15/25   | 80,000                      | 77,654       |
| Georgia Power Co.<br>2.00%, 3/30/20                            | 25,000                      | 24,560       |
| 4.30%, 3/15/43   | 50,000                      | 48,486       |
| Georgia-Pacific LLC<br>7.75%, 11/15/29                         | 5,000                       | 6,664        |
| Gilead Sciences, Inc.<br>1.85%, 9/20/19                        | 5,000                       | 4,955        |
| 2.55%, 9/1/20  | 10,000                      | 9,914        |
| 3.65%, 3/1/26  | 100,000                     | 99,207       |
| 5.65%, 12/1/41   | 25,000                      | 29,217       |
| 4.50%, 2/1/45  | 20,000                      | 20,105       |
| Goldman Sachs Capital I<br>6.35%, 2/15/34                      | 20,000                      | 23,501       |
| 2.55%, 10/23/19  | 10,000                      | 9,966        |
| 5.38%, 3/15/20   | 30,000                      | 31,010       |
| 6.00%, 6/15/20, Series D                                       | 100,000                     | 104,784      |
| 3.63%, 1/22/23   | 30,000                      | 30,019       |
| 3.20%, 2/23/23   | 30,000                      | 29,512       |
| 5.95%, 1/15/27   | 25,000                      | 27,656       |
| 3.85%, 1/26/27   | 25,000                      | 24,370       |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| 3.69%, 6/5/28, (3.691% fixed rate until 6/5/27; 3-month U.S. dollar London Interbank Offered Rate + 1.51% thereafter) <sup>(c)</sup> | \$ 25,000                   | \$ 23,944    |
| 6.13%, 2/15/33   | 10,000                      | 11,605       |
| 5.15%, 5/22/45   | 20,000                      | 20,615       |
| Halliburton Co.  |                             |              |
| 6.70%, 9/15/38   | 20,000                      | 25,052       |
| Harris Corp.   |                             |              |
| 2.70%, 4/27/20   | 5,000                       | 4,959        |
| HCP, Inc.  |                             |              |
| 3.15%, 8/1/22  | 30,000                      | 29,379       |
| 3.88%, 8/15/24   | 5,000                       | 4,929        |
| Healthcare Trust of America Holdings L.P.  |                             |              |
| 3.75%, 7/1/27  | 5,000                       | 4,769        |
| Hess Corp.   |                             |              |
| 6.00%, 1/15/40   | 25,000                      | 26,136       |
| Hewlett Packard Enterprise Co.   |                             |              |
| 3.60%, 10/15/20  | 50,000                      | 50,412       |
| 4.40%, 10/15/22  | 50,000                      | 51,552       |
| 6.20%, 10/15/35  | 25,000                      | 25,944       |
| Home Depot, Inc. (The)   |                             |              |
| 2.80%, 9/14/27   | 25,000                      | 23,624       |
| 5.88%, 12/16/36  | 15,000                      | 18,487       |
| Honeywell International, Inc.  |                             |              |
| 1.80%, 10/30/19  | 5,000                       | 4,959        |
| 2.50%, 11/1/26   | 10,000                      | 9,315        |
| Hospitality Properties Trust   |                             |              |
| 5.00%, 8/15/22   | 5,000                       | 5,162        |
| HP, Inc.   |                             |              |
| 4.30%, 6/1/21  | 50,000                      | 51,310       |
| Hubbell, Inc.  |                             |              |
| 3.15%, 8/15/27   | 25,000                      | 23,357       |
| Hudson Pacific Properties L.P.   |                             |              |
| 3.95%, 11/1/27   | 5,000                       | 4,734        |
| Humana, Inc.   |                             |              |
| 4.80%, 3/15/47   | 25,000                      | 25,943       |
| Hyatt Hotels Corp.   |                             |              |
| 3.38%, 7/15/23   | 50,000                      | 49,280       |
| Illinois Tool Works, Inc.  |                             |              |
| 2.65%, 11/15/26  | 5,000                       | 4,684        |
| Intel Corp.  |                             |              |
| 3.30%, 10/1/21   | 10,000                      | 10,110       |
| 4.10%, 5/11/47   | 20,000                      | 20,182       |
| Intercontinental Exchange, Inc.  |                             |              |
| 2.75%, 12/1/20   | 10,000                      | 9,924        |
| 3.10%, 9/15/27   | 5,000                       | 4,765        |
| International Business Machines Corp.  |                             |              |
| 5.88%, 11/29/32  | 25,000                      | 30,146       |
|  | 10,000                      | 10,223       |

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|   |                         |              |
|---|-------------------------|--------------|
| International Lease Finance Corp.<br>6.25%, 5/15/19   |                         |              |
| 5.88%, 8/15/22  | 80,000                  | 85,335       |
| International Paper Co.<br>4.75%, 2/15/22   | 101,000                 | 105,039      |
| 3.80%, 1/15/26  | 5,000                   | 4,942        |
| 7.30%, 11/15/39   | 5,000                   | 6,391        |
| 4.80%, 6/15/44  | 5,000                   | 4,969        |
|   | <b>Principal Amount</b> | <b>Value</b> |
| <b>Investments</b><br>4.35%, 8/15/48  | 10,000                  | 9,198        |
| Jabil, Inc.<br>4.70%, 9/15/22   | 5,000                   | 5,134        |
| Jefferies Group LLC<br>6.45%, 6/8/27  | 25,000                  | 27,203       |
| John Deere Capital Corp.<br>1.25%, 10/9/19  | 5,000                   | 4,917        |
| 1.95%, 6/22/20  | 14,000                  | 13,782       |
| 2.80%, 3/6/23   | 25,000                  | 24,567       |
| 3.45%, 6/7/23 <sup>(d)</sup>  | 5,000                   | 5,047        |
| 2.80%, 9/8/27   | 5,000                   | 4,703        |
| Johnson & Johnson<br>2.63%, 1/15/25   | 50,000                  | 48,632       |
| Johnson Controls International PLC<br>5.00%, 3/30/20  | 30,000                  | 30,840       |
| 6.00%, 1/15/36  | 25,000                  | 29,215       |
| JPMorgan Chase & Co.<br>4.95%, 3/25/20  | 30,000                  | 30,842       |
| 4.25%, 10/15/20   | 100,000                 | 102,241      |
| 2.55%, 10/29/20   | 10,000                  | 9,884        |
| 4.50%, 1/24/22  | 10,000                  | 10,373       |
| 3.20%, 1/25/23  | 150,000                 | 148,620      |
| 3.30%, 4/1/26   | 10,000                  | 9,659        |
| 3.51%, 1/23/29, (3.509% fixed rate until 1/23/28; 3-month U.S. dollar London Interbank Offered Rate + 0.945% thereafter) <sup>(c)</sup> | 25,000                  | 23,916       |
| 5.50%, 10/15/40   | 37,000                  | 42,238       |
| 5.63%, 8/16/43  | 20,000                  | 22,890       |
| Juniper Networks, Inc.<br>3.30%, 6/15/20  | 5,000                   | 4,989        |
| Kaiser Foundation Hospitals<br>4.15%, 5/1/47  | 10,000                  | 10,303       |
| Keurig Dr Pepper, Inc.<br>4.42%, 12/15/46   | 25,000                  | 23,286       |
| Kimco Realty Corp.<br>2.80%, 10/1/26  | 5,000                   | 4,507        |
| Kinder Morgan Energy Partners L.P.<br>3.45%, 2/15/23  | 5,000                   | 4,935        |
| 3.50%, 9/1/23   | 5,000                   | 4,936        |
| 5.50%, 3/1/44   | 99,000                  | 101,822      |
| Kinder Morgan, Inc.<br>7.75%, 1/15/32   | 5,000                   | 6,231        |
| KLA-Tencor Corp.<br>4.13%, 11/1/21  | 5,000                   | 5,093        |
| Kraft Heinz Foods Co.<br>5.38%, 2/10/20   | 50,000                  | 51,609       |
| 3.38%, 6/15/21  | 5,000                   | 5,006        |
| 3.50%, 6/6/22   | 100,000                 | 99,772       |
| 3.00%, 6/1/26   | 25,000                  | 22,853       |
| 4.38%, 6/1/46   | 10,000                  | 8,793        |
| Kroger Co. (The)<br>3.70%, 8/1/27   | 20,000                  | 19,383       |
| Laboratory Corp. of America Holdings<br>3.20%, 2/1/22   | 75,000                  | 74,394       |
| Lam Research Corp.<br>2.80%, 6/15/21  | 5,000                   | 4,933        |

See Notes to Financial Statements.





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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Legg Mason, Inc.<br>5.63%, 1/15/44                           | \$ 5,000                    | \$ 5,139     |
| Lincoln National Corp.<br>3.80%, 3/1/28                      | 5,000                       | 4,869        |
| Lockheed Martin Corp.<br>4.25%, 11/15/19                     | 5,000                       | 5,083        |
| 6.15%, 9/1/36, Series B                                      | 25,000                      | 30,764       |
| 4.09%, 9/15/52   | 25,000                      | 24,006       |
| Lowe's Cos., Inc.<br>4.63%, 4/15/20                          | 5,000                       | 5,101        |
| 3.80%, 11/15/21  | 5,000                       | 5,108        |
| 4.05%, 5/3/47  | 15,000                      | 14,706       |
| LYB International Finance B.V.<br>4.88%, 3/15/44             | 5,000                       | 5,058        |
| LYB International Finance II B.V.<br>3.50%, 3/2/27           | 25,000                      | 23,822       |
| Macy's Retail Holdings, Inc.<br>3.63%, 6/1/24 <sup>(d)</sup> | 5,000                       | 4,828        |
| Marathon Oil Corp.<br>3.85%, 6/1/25                          | 5,000                       | 4,924        |
| 6.80%, 3/15/32   | 5,000                       | 5,949        |
| Marriott International, Inc.<br>3.38%, 10/15/20              | 50,000                      | 50,114       |
| 3.13%, 10/15/21, Series N                                    | 5,000                       | 4,963        |
| Marsh & McLennan Cos., Inc.<br>2.35%, 9/10/19                | 5,000                       | 4,976        |
| 4.20%, 3/1/48  | 5,000                       | 4,967        |
| Martin Marietta Materials, Inc.<br>3.50%, 12/15/27           | 5,000                       | 4,652        |
| Marvell Technology Group Ltd.<br>4.20%, 6/22/23              | 5,000                       | 5,027        |
| Massachusetts Institute of Technology<br>3.89%, 7/1/2116     | 20,000                      | 18,648       |
| McCormick & Co., Inc.<br>2.70%, 8/15/22                      | 5,000                       | 4,874        |
| McDonald's Corp.<br>2.20%, 5/26/20                           | 25,000                      | 24,693       |
| 3.38%, 5/26/25   | 5,000                       | 4,921        |
| 3.70%, 2/15/42   | 20,000                      | 18,165       |
| McKesson Corp.<br>3.95%, 2/16/28                             | 5,000                       | 4,845        |
| Medtronic, Inc.<br>4.63%, 3/15/44                            | 5,000                       | 5,334        |
| Merck & Co., Inc.<br>2.35%, 2/10/22                          | 5,000                       | 4,898        |
| 2.40%, 9/15/22   | 5,000                       | 4,879        |
| MetLife, Inc.<br>3.60%, 11/13/25                             | 100,000                     | 99,621       |

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|   |                             |              |
|---|-----------------------------|--------------|
| Microsoft Corp.<br>1.85%, 2/12/20   | 5,000                       | 4,947        |
| 3.30%, 2/6/27   | 150,000                     | 148,865      |
| 3.50%, 11/15/42   | 25,000                      | 23,476       |
| 4.25%, 2/6/47, Series 30Y   | 20,000                      | 21,188       |
| 4.50%, 2/6/57   | 20,000                      | 21,900       |
| MidAmerican Energy Co.<br>4.80%, 9/15/43  | 15,000                      | 16,595       |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>  |                             |              |
| Molson Coors Brewing Co.<br>5.00%, 5/1/42   | \$ 5,000                    | \$ 5,106     |
| Moody's Corp.<br>3.25%, 6/7/21  | 5,000                       | 4,992        |
| 2.75%, 12/15/21   | 5,000                       | 4,910        |
| 3.25%, 1/15/28  | 20,000                      | 19,026       |
| Morgan Stanley<br>5.50%, 7/28/21  | 10,000                      | 10,586       |
| 4.88%, 11/1/22  | 100,000                     | 104,312      |
| 3.75%, 2/25/23  | 10,000                      | 10,074       |
| 3.70%, 10/23/24   | 10,000                      | 9,928        |
| 4.00%, 7/23/25  | 10,000                      | 10,053       |
| 3.13%, 7/27/26  | 10,000                      | 9,359        |
| 3.59%, 7/22/28, (3.591% fixed rate until 7/22/27; 3-month U.S. dollar London Interbank Offered Rate + 1.34% thereafter) <sup>(c)</sup>  | 25,000                      | 23,849       |
| 3.77%, 1/24/29, (3.772% fixed rate until 1/24/28; 3-month U.S. dollar London Interbank Offered Rate + 1.14% thereafter) <sup>(c)</sup>  | 25,000                      | 24,156       |
| 3.97%, 7/22/38, (3.971% fixed rate until 7/22/37; 3-month U.S. dollar London Interbank Offered Rate + 1.455% thereafter) <sup>(c)</sup> | 20,000                      | 18,821       |
| 4.38%, 1/22/47  | 20,000                      | 19,669       |
| Mosaic Co. (The)<br>4.88%, 11/15/41   | 10,000                      | 9,321        |
| 5.63%, 11/15/43   | 5,000                       | 5,132        |
| Motorola Solutions, Inc.<br>3.50%, 3/1/23   | 5,000                       | 4,896        |
| Mount Sinai Hospitals Group, Inc.<br>3.98%, 7/1/48, Series 2017   | 5,000                       | 4,819        |
| MPLX L.P.<br>4.00%, 3/15/28   | 20,000                      | 19,327       |
| Mylan N.V.<br>3.75%, 12/15/20   | 30,000                      | 30,166       |
| 3.95%, 6/15/26  | 10,000                      | 9,507        |
| NBCUniversal Media LLC<br>5.95%, 4/1/41   | 5,000                       | 5,817        |
| Newell Brands, Inc.<br>3.85%, 4/1/23  | 30,000                      | 29,493       |
| NIKE, Inc.<br>3.88%, 11/1/45  | 5,000                       | 4,871        |
| 3.38%, 11/1/46  | 5,000                       | 4,492        |
| NiSource, Inc.<br>3.65%, 6/15/23 <sup>(b)</sup>   | 5,000                       | 5,006        |
| 5.25%, 2/15/43  | 5,000                       | 5,558        |
| 5.65%, 2/1/45   | 5,000                       | 5,789        |
| 3.95%, 3/30/48  | 20,000                      | 18,568       |
| Noble Energy, Inc.<br>3.90%, 11/15/24   | 5,000                       | 4,961        |
| Nordstrom, Inc.<br>6.95%, 3/15/28   | 5,000                       | 5,670        |
| Norfolk Southern Corp.<br>3.25%, 12/1/21  | 5,000                       | 4,994        |
| 2.90%, 2/15/23  | 10,000                      | 9,811        |

See Notes to Financial Statements.

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

August 31, 2018

| <b>Investments</b>                       | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| 3.15%, 6/1/27                            | \$ 25,000                   | \$ 23,894    |
| 4.05%, 8/15/52                           | 5,000                       | 4,719        |
| Northrop Grumman Corp.                   |                             |              |
| 3.50%, 3/15/21                           | 5,000                       | 5,049        |
| 3.25%, 8/1/23                            | 50,000                      | 49,652       |
| 3.20%, 2/1/27                            | 25,000                      | 23,689       |
| NVIDIA Corp.                             |                             |              |
| 2.20%, 9/16/21                           | 5,000                       | 4,868        |
| NVR, Inc.                                |                             |              |
| 3.95%, 9/15/22                           | 5,000                       | 5,035        |
| Occidental Petroleum Corp.               |                             |              |
| 3.40%, 4/15/26                           | 5,000                       | 4,960        |
| Omega Healthcare Investors, Inc.         |                             |              |
| 4.75%, 1/15/28 <sup>(d)</sup>            | 25,000                      | 24,679       |
| Oncor Electric Delivery Co. LLC          |                             |              |
| 7.00%, 9/1/22                            | 115,000                     | 130,813      |
| ONEOK, Inc.                              |                             |              |
| 4.55%, 7/15/28                           | 30,000                      | 30,361       |
| Oracle Corp.                             |                             |              |
| 5.00%, 7/8/19                            | 70,000                      | 71,411       |
| 2.25%, 10/8/19                           | 10,000                      | 9,961        |
| 3.63%, 7/15/23                           | 25,000                      | 25,418       |
| 4.50%, 7/8/44                            | 25,000                      | 26,038       |
| 4.00%, 11/15/47                          | 20,000                      | 19,325       |
| Pacific Gas & Electric Co.               |                             |              |
| 4.25%, 5/15/21                           | 150,000                     | 151,881      |
| 2.95%, 3/1/26                            | 20,000                      | 18,166       |
| 4.45%, 4/15/42                           | 5,000                       | 4,762        |
| 4.30%, 3/15/45                           | 15,000                      | 14,039       |
| Parker-Hannifin Corp.                    |                             |              |
| 3.50%, 9/15/22                           | 5,000                       | 5,037        |
| People's United Financial, Inc.          |                             |              |
| 3.65%, 12/6/22                           | 5,000                       | 4,987        |
| PepsiCo, Inc.                            |                             |              |
| 3.00%, 10/15/27 <sup>(d)</sup>           | 30,000                      | 28,786       |
| 4.25%, 10/22/44                          | 25,000                      | 25,869       |
| Pfizer, Inc.                             |                             |              |
| 3.00%, 12/15/26                          | 10,000                      | 9,722        |
| 7.20%, 3/15/39                           | 95,000                      | 132,347      |
| 4.30%, 6/15/43                           | 5,000                       | 5,210        |
| Philip Morris International, Inc.        |                             |              |
| 1.88%, 11/1/19                           | 5,000                       | 4,941        |
| 4.88%, 11/15/43                          | 34,000                      | 35,442       |
| Plains All American Pipeline L.P.        |                             |              |
| 3.65%, 6/1/22                            | 122,500                     | 121,513      |
| PNC Financial Services Group, Inc. (The) |                             |              |
| 5.13%, 2/8/20                            | 5,000                       | 5,150        |
| 3.90%, 4/29/24                           | 30,000                      | 30,131       |

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|  |                             |              |
|--|-----------------------------|--------------|
| Precision Castparts Corp.<br>2.25%, 6/15/20  | 5,000                       | 4,946        |
| Procter & Gamble Co. (The)<br>1.75%, 10/25/19 <sup>(d)</sup>   | 5,000                       | 4,950        |
| 2.15%, 8/11/22   | 30,000                      | 29,093       |
| Prologis L.P.<br>4.38%, 9/15/48  | 5,000                       | 5,225        |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| Prudential Financial, Inc.<br>2.35%, 8/15/19   | \$ 5,000                    | \$ 4,983     |
| 5.70%, 12/14/36  | 5,000                       | 5,823        |
| 6.63%, 12/1/37   | 20,000                      | 25,464       |
| 4.60%, 5/15/44   | 5,000                       | 5,170        |
| 5.38%, 5/15/45, (5.375% fixed rate until 5/15/25; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.031% thereafter) <sup>(e)</sup> | 5,000                       | 5,063        |
| Public Service Electric & Gas Co.<br>2.38%, 5/15/23  | 125,000                     | 120,093      |
| QUALCOMM, Inc.<br>3.00%, 5/20/22   | 10,000                      | 9,885        |
| 2.60%, 1/30/23   | 10,000                      | 9,624        |
| 2.90%, 5/20/24   | 30,000                      | 28,801       |
| Quest Diagnostics, Inc.<br>4.70%, 4/1/21   | 5,000                       | 5,146        |
| Raytheon Co.<br>3.13%, 10/15/20  | 5,000                       | 5,019        |
| Realty Income Corp.<br>3.25%, 10/15/22   | 30,000                      | 29,775       |
| 3.00%, 1/15/27   | 5,000                       | 4,664        |
| Republic Services, Inc.<br>5.50%, 9/15/19  | 5,000                       | 5,130        |
| 5.00%, 3/1/20  | 5,000                       | 5,150        |
| 5.25%, 11/15/21  | 5,000                       | 5,290        |
| Reynolds American, Inc.<br>7.25%, 6/15/37  | 25,000                      | 31,515       |
| 5.85%, 8/15/45   | 10,000                      | 10,963       |
| Rockwell Collins, Inc.<br>2.80%, 3/15/22   | 20,000                      | 19,546       |
| 4.80%, 12/15/43  | 10,000                      | 10,316       |
| Roper Technologies, Inc.<br>3.80%, 12/15/26  | 5,000                       | 4,903        |
| Royal Caribbean Cruises Ltd.<br>7.50%, 10/15/27  | 10,000                      | 11,909       |
| Ryder System, Inc.<br>3.75%, 6/9/23  | 50,000                      | 50,333       |
| Sabra Health Care L.P.<br>5.13%, 8/15/26   | 5,000                       | 4,860        |
| Santander Holdings USA, Inc.<br>4.40%, 7/13/27   | 25,000                      | 24,379       |
| Seagate HDD Cayman<br>4.25%, 3/1/22  | 50,000                      | 49,804       |
| Sempra Energy<br>1.63%, 10/7/19  | 5,000                       | 4,923        |
| 2.40%, 3/15/20   | 5,000                       | 4,937        |
| 2.88%, 10/1/22   | 5,000                       | 4,878        |
| 4.05%, 12/1/23   | 5,000                       | 5,075        |
| 3.25%, 6/15/27   | 25,000                      | 23,432       |
| Shire Acquisitions Investments Ireland DAC<br>2.40%, 9/23/21   | 10,000                      | 9,672        |
| Simon Property Group L.P.<br>2.50%, 9/1/20   | 5,000                       | 4,947        |
| 4.38%, 3/1/21  | 100,000                     | 102,741      |
| 2.35%, 1/30/22   | 5,000                       | 4,856        |
| 2.75%, 2/1/23  | 5,000                       | 4,875        |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| 3.75%, 2/1/24  | \$ 5,000                    | \$ 5,059     |
| 3.30%, 1/15/26   | 5,000                       | 4,874        |
| 3.25%, 11/30/26  | 5,000                       | 4,838        |
| South Carolina Electric & Gas Co.<br>5.10%, 6/1/65   | 20,000                      | 20,612       |
| Southern California Edison Co.<br>4.65%, 10/1/43   | 79,000                      | 83,498       |
| Southern California Gas Co.<br>4.13%, 6/1/48, Series UU  | 5,000                       | 5,071        |
| Southern Co. Gas Capital Corp.<br>4.40%, 6/1/43  | 5,000                       | 4,966        |
| Southern Power Co.<br>5.15%, 9/15/41   | 15,000                      | 15,380       |
| Southwest Airlines Co.<br>2.75%, 11/6/19   | 5,000                       | 4,988        |
| Spectra Energy Partners L.P.<br>3.50%, 3/15/25   | 5,000                       | 4,850        |
| Spirit AeroSystems, Inc.<br>3.95%, 6/15/23   | 5,000                       | 5,030        |
| Starbucks Corp.<br>2.45%, 6/15/26  | 5,000                       | 4,557        |
| State Street Corp.<br>2.65%, 5/15/23, (2.653% fixed rate until 5/15/22; 3-month U.S. dollar London Interbank<br>Offered Rate + 0.635% thereafter) <sup>(c)</sup> | 5,000                       | 4,879        |
| 3.10%, 5/15/23   | 50,000                      | 49,420       |
| Stryker Corp.<br>3.38%, 5/15/24  | 5,000                       | 4,957        |
| Sunoco Logistics Partners Operations L.P.<br>3.90%, 7/15/26  | 5,000                       | 4,797        |
| Synchrony Financial<br>2.70%, 2/3/20   | 5,000                       | 4,955        |
| 3.70%, 8/4/26  | 5,000                       | 4,541        |
| Synovus Financial Corp.<br>3.13%, 11/1/22  | 5,000                       | 4,794        |
| Sysco Corp.<br>3.30%, 7/15/26  | 5,000                       | 4,811        |
| Tapestry, Inc.<br>4.13%, 7/15/27   | 5,000                       | 4,801        |
| Target Corp.<br>2.90%, 1/15/22   | 25,000                      | 24,945       |
| 2.50%, 4/15/26   | 5,000                       | 4,668        |
| TD Ameritrade Holding Corp.<br>2.95%, 4/1/22   | 10,000                      | 9,873        |
| Texas Instruments, Inc.<br>1.65%, 8/3/19   | 5,000                       | 4,958        |
| 2.90%, 11/3/27   | 30,000                      | 28,650       |
| Time Warner Cable LLC<br>6.75%, 6/15/39  | 47,500                      | 52,551       |

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|                                   |                         |              |
|-----------------------------------|-------------------------|--------------|
| 4.50%, 9/15/42                    | 10,000                  | 8,474        |
| Toyota Motor Credit Corp.         |                         |              |
| 2.90%, 4/17/24                    | 5,000                   | 4,877        |
| Travelers Cos., Inc. (The)        |                         |              |
| 6.25%, 6/15/37                    | 10,000                  | 12,646       |
| 4.00%, 5/30/47                    | 25,000                  | 24,499       |
| Trimble, Inc.                     |                         |              |
| 4.15%, 6/15/23                    | 5,000                   | 5,026        |
|                                   | <b>Principal Amount</b> | <b>Value</b> |
| <b>Investments</b>                |                         |              |
| Tyson Foods, Inc.                 |                         |              |
| 2.25%, 8/23/21                    | \$ 5,000                | \$ 4,841     |
| U.S. Bancorp                      |                         |              |
| 2.63%, 1/24/22, Series V          | 5,000                   | 4,908        |
| 3.90%, 4/26/28                    | 30,000                  | 30,622       |
| Union Pacific Corp.               |                         |              |
| 3.50%, 6/8/23                     | 55,000                  | 55,288       |
| 3.75%, 7/15/25                    | 5,000                   | 5,051        |
| 3.25%, 8/15/25                    | 5,000                   | 4,877        |
| 2.75%, 3/1/26                     | 5,000                   | 4,690        |
| 4.82%, 2/1/44                     | 20,000                  | 21,517       |
| 4.80%, 9/10/58                    | 5,000                   | 5,242        |
| 4.38%, 11/15/65                   | 5,000                   | 4,668        |
| United Parcel Service, Inc.       |                         |              |
| 2.45%, 10/1/22                    | 5,000                   | 4,863        |
| 2.40%, 11/15/26                   | 5,000                   | 4,608        |
| 3.05%, 11/15/27                   | 25,000                  | 24,086       |
| 3.40%, 11/15/46                   | 5,000                   | 4,452        |
| United Technologies Corp.         |                         |              |
| 1.50%, 11/1/19                    | 5,000                   | 4,923        |
| 1.95%, 11/1/21                    | 25,000                  | 24,040       |
| 3.75%, 11/1/46                    | 50,000                  | 44,458       |
| UnitedHealth Group, Inc.          |                         |              |
| 2.70%, 7/15/20                    | 10,000                  | 9,975        |
| 2.13%, 3/15/21                    | 10,000                  | 9,775        |
| 3.15%, 6/15/21                    | 5,000                   | 5,006        |
| 2.88%, 3/15/22                    | 5,000                   | 4,969        |
| 2.75%, 2/15/23                    | 5,000                   | 4,885        |
| 3.10%, 3/15/26                    | 100,000                 | 96,774       |
| 5.80%, 3/15/36                    | 5,000                   | 6,006        |
| 3.95%, 10/15/42                   | 5,000                   | 4,866        |
| 3.75%, 10/15/47                   | 15,000                  | 14,093       |
| Ventas Realty L.P.                |                         |              |
| 4.38%, 2/1/45                     | 25,000                  | 23,418       |
| VEREIT Operating Partnership L.P. |                         |              |
| 3.95%, 8/15/27                    | 5,000                   | 4,776        |
| Verizon Communications, Inc.      |                         |              |
| 1.75%, 8/15/21                    | 5,000                   | 4,811        |
| 5.15%, 9/15/23                    | 120,000                 | 128,901      |
| 5.85%, 9/15/35                    | 50,000                  | 56,303       |
| 6.55%, 9/15/43                    | 20,000                  | 24,297       |
| 5.50%, 3/16/47                    | 10,000                  | 10,848       |
| 5.01%, 4/15/49                    | 25,000                  | 25,237       |
| Visa, Inc.                        |                         |              |
| 3.65%, 9/15/47                    | 30,000                  | 28,498       |
| Wachovia Corp.                    |                         |              |
| 5.50%, 8/1/35                     | 5,000                   | 5,462        |
| Walgreens Boots Alliance, Inc.    |                         |              |
| 3.80%, 11/18/24                   | 30,000                  | 29,715       |
| Walmart, Inc.                     |                         |              |
| 1.75%, 10/9/19                    | 5,000                   | 4,955        |
| 3.25%, 10/25/20                   | 5,000                   | 5,064        |
| 2.35%, 12/15/22                   | 5,000                   | 4,860        |
| 6.50%, 8/15/37                    | 50,000                  | 66,804       |
| 4.05%, 6/29/48                    | 10,000                  | 10,139       |
| Walt Disney Co. (The)             |                         |              |
| 3.70%, 12/1/42                    | 5,000                   | 4,628        |
| 3.00%, 7/30/46                    | 50,000                  | 41,556       |



*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| Warner Media LLC   |                             |                   |
| 3.80%, 2/15/27   | \$ 25,000                   | \$ 24,041         |
| 5.38%, 10/15/41  | 5,000                       | 4,957             |
| Waste Management, Inc.   |                             |                   |
| 4.75%, 6/30/20   | 5,000                       | 5,162             |
| Wells Fargo & Co.  |                             |                   |
| 2.55%, 12/7/20   | 10,000                      | 9,881             |
| 3.00%, 1/22/21   | 5,000                       | 4,982             |
| 2.10%, 7/26/21   | 10,000                      | 9,671             |
| 4.13%, 8/15/23   | 100,000                     | 101,872           |
| 3.58%, 5/22/28, (3.584% fixed rate until 5/22/27; 3-month U.S. dollar London Interbank Offered Rate + 1.31% thereafter) <sup>(c)</sup> | 25,000                      | 24,137            |
| 5.38%, 2/7/35  | 5,000                       | 5,684             |
| 5.38%, 11/2/43   | 50,000                      | 53,819            |
| Welltower, Inc.  |                             |                   |
| 4.25%, 4/1/26  | 25,000                      | 25,070            |
| Western Union Co. (The)  |                             |                   |
| 3.60%, 3/15/22   | 5,000                       | 4,967             |
| 4.25%, 6/9/23  | 5,000                       | 5,017             |
| Westlake Chemical Corp.  |                             |                   |
| 5.00%, 8/15/46   | 5,000                       | 5,080             |
| Whirlpool Corp.  |                             |                   |
| 4.50%, 6/1/46  | 5,000                       | 4,518             |
| Williams Cos, Inc.   |                             |                   |
| 3.75%, 6/15/27   | 10,000                      | 9,617             |
| 6.30%, 4/15/40   | 10,000                      | 11,496            |
| Xerox Corp.  |                             |                   |
| 4.07%, 3/17/22   | 71,000                      | 70,147            |
| Xilinx, Inc.   |                             |                   |
| 2.13%, 3/15/19   | 70,000                      | 69,819            |
| 3.00%, 3/15/21   | 5,000                       | 4,979             |
| Xylem, Inc.  |                             |                   |
| 4.88%, 10/1/21   | 5,000                       | 5,218             |
| 3.25%, 11/1/26   | 5,000                       | 4,746             |
| Zimmer Biomet Holdings, Inc.   |                             |                   |
| 3.15%, 4/1/22  | 5,000                       | 4,921             |
| <b>TOTAL CORPORATE BONDS</b>   |                             |                   |
| (Cost: \$12,269,618)   |                             | <b>12,082,866</b> |
| <b>FOREIGN CORPORATE BONDS 3.7%</b>  |                             |                   |
| <b>Australia 0.1%</b>  |                             |                   |
| BHP Billiton Finance USA Ltd.  |                             |                   |
| 5.00%, 9/30/43   | 25,000                      | 28,092            |
| Westpac Banking Corp.  |                             |                   |
| 2.15%, 3/6/20  | 10,000                      | 9,873             |
| 2.60%, 11/23/20  | 10,000                      | 9,884             |

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|  |                         |                |
|--|-------------------------|----------------|
| 3.35%, 3/8/27  | 25,000                  | 24,102         |
| 4.32%, 11/23/31, (4.322% fixed rate until 11/23/26; 5-year U.S. dollar ICE Swap Rate + 2.236% thereafter) <sup>(c)</sup>                 | 10,000                  | 9,721          |
| <b>Total Australia</b>   |                         | <b>81,672</b>  |
| <b>Belgium 0.3%</b>  |                         |                |
| Anheuser-Busch InBev Finance, Inc.<br>3.65%, 2/1/26  | 100,000                 | 98,024         |
|  | <b>Principal Amount</b> | <b>Value</b>   |
| <b>Investments</b>   |                         |                |
| Anheuser-Busch InBev Worldwide, Inc.<br>4.60%, 4/15/48   | \$ 20,000               | \$ 19,773      |
| 4.44%, 10/6/48   | 20,000                  | 19,233         |
| <b>Total Belgium</b>   |                         | <b>137,030</b> |
| <b>Brazil 0.1%</b>   |                         |                |
| Vale Overseas Ltd.<br>6.25%, 8/10/26   | 25,000                  | 27,534         |
| 6.88%, 11/21/36  | 10,000                  | 11,563         |
| <b>Total Brazil</b>  |                         | <b>39,097</b>  |
| <b>Canada 0.8%</b>   |                         |                |
| Bank of Montreal<br>3.80%, 12/15/32, (3.803% fixed rate until 12/15/27; 5-year U.S. dollar Swap Rate + 1.432% thereafter) <sup>(c)</sup> | 25,000                  | 23,529         |
| Bank of Nova Scotia (The)<br>2.45%, 9/19/22  | 50,000                  | 48,372         |
| Brookfield Finance, Inc.<br>4.70%, 9/20/47   | 5,000                   | 4,831          |
| Canadian Imperial Bank of Commerce<br>1.60%, 9/6/19  | 5,000                   | 4,948          |
| Canadian National Railway Co.<br>2.40%, 2/3/20   | 5,000                   | 4,966          |
| Cenovus Energy, Inc.<br>5.25%, 6/15/37   | 30,000                  | 29,679         |
| Kinross Gold Corp.<br>4.50%, 7/15/27   | 5,000                   | 4,550          |
| Magna International, Inc.<br>3.63%, 6/15/24  | 5,000                   | 4,984          |
| Methanex Corp.<br>4.25%, 12/1/24   | 25,000                  | 24,527         |
| Nexen Energy ULC<br>6.40%, 5/15/37   | 27,000                  | 33,351         |
| Nutrien Ltd.<br>5.63%, 12/1/40   | 5,000                   | 5,461          |
| 5.25%, 1/15/45   | 5,000                   | 5,257          |
| Rogers Communications, Inc.<br>3.00%, 3/15/23  | 50,000                  | 48,936         |
| Royal Bank of Canada<br>2.15%, 3/6/20  | 5,000                   | 4,944          |
| TELUS Corp.<br>4.60%, 11/16/48   | 5,000                   | 4,984          |
| Thomson Reuters Corp.<br>4.50%, 5/23/43  | 5,000                   | 4,728          |
| Toronto-Dominion Bank (The)<br>1.45%, 8/13/19  | 5,000                   | 4,943          |
| 1.90%, 10/24/19  | 10,000                  | 9,903          |
| 1.85%, 9/11/20   | 100,000                 | 97,783         |
| TransCanada PipeLines Ltd.<br>4.25%, 5/15/28   | 20,000                  | 20,200         |
| 4.63%, 3/1/34  | 30,000                  | 30,498         |
| <b>Total Canada</b>  |                         | <b>421,374</b> |
| <b>Colombia 0.2%</b>   |                         |                |
| Ecopetrol S.A.<br>5.88%, 9/18/23   | 100,000                 | 106,550        |

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*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>                    | <b>Principal<br/>Amount</b> | <b>Value</b>   |
|---------------------------------------|-----------------------------|----------------|
| <b>Germany 0.1%</b>                   |                             |                |
| Bayer US Finance II LLC               |                             |                |
| 4.70%, 7/15/64 <sup>(b)</sup>         | \$ 25,000                   | \$ 21,959      |
| Deutsche Bank AG                      |                             |                |
| 2.70%, 7/13/20                        | 30,000                      | 29,383         |
| 2.95%, 8/20/20 <sup>(d)</sup>         | 5,000                       | 4,920          |
| <b>Total Germany</b>                  |                             | <b>56,262</b>  |
| <b>Japan 0.2%</b>                     |                             |                |
| Mitsubishi UFJ Financial Group, Inc.  |                             |                |
| 3.00%, 2/22/22                        | 5,000                       | 4,920          |
| 3.76%, 7/26/23                        | 50,000                      | 50,396         |
| 3.78%, 3/2/25                         | 5,000                       | 5,006          |
| 3.68%, 2/22/27                        | 20,000                      | 19,699         |
| Nomura Holdings, Inc.                 |                             |                |
| 6.70%, 3/4/20                         | 10,000                      | 10,490         |
| Sumitomo Mitsui Financial Group, Inc. |                             |                |
| 2.93%, 3/9/21                         | 10,000                      | 9,903          |
| 2.63%, 7/14/26                        | 10,000                      | 9,156          |
| 3.35%, 10/18/27                       | 25,000                      | 23,986         |
| <b>Total Japan</b>                    |                             | <b>133,556</b> |
| <b>Mexico 0.3%</b>                    |                             |                |
| Petroleos Mexicanos                   |                             |                |
| 6.00%, 3/5/20                         | 85,000                      | 87,975         |
| 5.50%, 1/21/21                        | 10,000                      | 10,300         |
| 4.88%, 1/24/22                        | 10,000                      | 10,082         |
| 4.63%, 9/21/23                        | 10,000                      | 9,853          |
| 6.50%, 3/13/27                        | 10,000                      | 10,149         |
| 6.38%, 1/23/45                        | 10,000                      | 8,984          |
| 6.75%, 9/21/47                        | 20,000                      | 18,564         |
| 6.35%, 2/12/48 <sup>(b)</sup>         | 20,000                      | 17,850         |
| <b>Total Mexico</b>                   |                             | <b>173,757</b> |
| <b>Netherlands 0.2%</b>               |                             |                |
| Cooperatieve Rabobank UA              |                             |                |
| 5.25%, 5/24/41                        | 25,000                      | 28,773         |
| Shell International Finance B.V.      |                             |                |
| 3.40%, 8/12/23                        | 50,000                      | 50,378         |
| 5.50%, 3/25/40                        | 29,000                      | 34,491         |
| <b>Total Netherlands</b>              |                             | <b>113,642</b> |
| <b>Norway 0.1%</b>                    |                             |                |
| Equinor ASA                           |                             |                |
| 2.25%, 11/8/19                        | 5,000                       | 4,963          |
| 2.45%, 1/17/23                        | 60,000                      | 58,457         |

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|   |         |                  |
|---|---------|------------------|
| <b>Total Norway</b>                     |         | <b>63,420</b>    |
| <b>Peru 0.1%</b>                        |         |                  |
| Southern Copper Corp.                   |         |                  |
| 6.75%, 4/16/40                          | 5,000   | 5,939            |
| 5.25%, 11/8/42                          | 25,000  | 25,196           |
| <b>Total Peru</b>                       |         | <b>31,135</b>    |
| <b>Spain 0.1%</b>                       |         |                  |
| Telefonica Emisiones SAU                |         |                  |
| 5.13%, 4/27/20                          | 5,000   | 5,153            |
| 7.05%, 6/20/36                          | 10,000  | 12,179           |
| Telefonica Europe B.V.                  |         |                  |
| 8.25%, 9/15/30                          | 50,000  | 65,464           |
| <b>Total Spain</b>                      |         | <b>82,796</b>    |
| <b>Switzerland 0.1%</b>                 |         |                  |
| ABB Finance USA, Inc.                   |         |                  |
| 2.80%, 4/3/20                           | 5,000   | 4,993            |
| Novartis Capital Corp.                  |         |                  |
| 1.80%, 2/14/20                          | 5,000   | 4,929            |
| 2.40%, 5/17/22                          | 5,000   | 4,873            |
| 3.70%, 9/21/42                          | 15,000  | 14,631           |
| <b>Total Switzerland</b>                |         | <b>29,426</b>    |
| <b>United Kingdom 1.0%</b>              |         |                  |
| AstraZeneca PLC                         |         |                  |
| 1.95%, 9/18/19                          | 5,000   | 4,961            |
| BP Capital Markets PLC                  |         |                  |
| 2.75%, 5/10/23                          | 30,000  | 29,191           |
| 3.54%, 11/4/24                          | 5,000   | 5,009            |
| 3.12%, 5/4/26                           | 5,000   | 4,824            |
| 3.28%, 9/19/27                          | 25,000  | 24,220           |
| Diageo Capital PLC                      |         |                  |
| 4.83%, 7/15/20                          | 5,000   | 5,163            |
| HSBC Holdings PLC                       |         |                  |
| 5.10%, 4/5/21                           | 101,000 | 105,282          |
| 4.00%, 3/30/22                          | 75,000  | 76,375           |
| 7.63%, 5/17/32                          | 25,000  | 31,948           |
| Lloyds Bank PLC                         |         |                  |
| 6.38%, 1/21/21                          | 75,000  | 80,089           |
| Royal Bank of Scotland Group PLC        |         |                  |
| 5.13%, 5/28/24                          | 100,000 | 100,488          |
| Santander UK PLC                        |         |                  |
| 2.38%, 3/16/20                          | 30,000  | 29,654           |
| Unilever Capital Corp.                  |         |                  |
| 5.90%, 11/15/32                         | 5,000   | 6,190            |
| Vodafone Group PLC                      |         |                  |
| 4.38%, 2/19/43                          | 10,000  | 9,083            |
| <b>Total United Kingdom</b>             |         | <b>512,477</b>   |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>    |         |                  |
| (Cost: \$2,002,552)                     |         | <b>1,982,194</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 0.6%</b> |         |                  |
| <b>Austria 0.0%</b>                     |         |                  |
| Oesterreichische Kontrollbank AG        |         |                  |
| 1.13%, 4/26/19                          | 10,000  | 9,910            |
| 1.75%, 1/24/20                          | 5,000   | 4,938            |
| 2.38%, 10/1/21                          | 10,000  | 9,859            |
| <b>Total Austria</b>                    |         | <b>24,707</b>    |
| <b>Canada 0.3%</b>                      |         |                  |
| Export Development Canada               |         |                  |
| 1.63%, 1/17/20                          | 30,000  | 29,571           |
| 1.75%, 7/21/20                          | 10,000  | 9,821            |
| 2.50%, 1/24/23                          | 10,000  | 9,848            |
|   | 10,000  | 9,621            |

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Province of British Columbia Canada  
2.00%, 10/23/22  
Province of Manitoba Canada  
1.75%, 5/30/19

10,000

9,927

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>   |
|---|-----------------------------|----------------|
| Province of New Brunswick Canada<br>3.63%, 2/24/28                | \$ 20,000                   | \$ 20,381      |
| Province of Ontario Canada<br>4.40%, 4/14/20                      | 10,000                      | 10,252         |
| 1.88%, 5/21/20  | 10,000                      | 9,837          |
| 2.55%, 2/12/21  | 10,000                      | 9,900          |
| 2.50%, 9/10/21  | 10,000                      | 9,848          |
| 2.25%, 5/18/22  | 10,000                      | 9,701          |
| 3.20%, 5/16/24  | 10,000                      | 10,014         |
| Province of Quebec Canada<br>3.50%, 7/29/20                       | 10,000                      | 10,118         |
| 2.63%, 2/13/23  | 10,000                      | 9,818          |
| 2.88%, 10/16/24, Series QO  | 10,000                      | 9,889          |
| <b>Total Canada</b>   |                             | <b>178,546</b> |
| <b>Germany 0.2%</b>   |                             |                |
| Kreditanstalt fuer Wiederaufbau<br>1.50%, 9/9/19                  | 10,000                      | 9,896          |
| 2.75%, 9/8/20   | 10,000                      | 9,996          |
| 1.63%, 5/29/20  | 30,000                      | 29,435         |
| 1.88%, 12/15/20   | 10,000                      | 9,799          |
| 2.38%, 8/25/21  | 10,000                      | 9,867          |
| 2.13%, 6/15/22  | 10,000                      | 9,730          |
| 2.13%, 1/17/23  | 10,000                      | 9,686          |
| 2.50%, 11/20/24   | 15,000                      | 14,632         |
| Landwirtschaftliche Rentenbank<br>2.25%, 10/1/21                  | 10,000                      | 9,828          |
| <b>Total Germany</b>  |                             | <b>112,869</b> |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>                          |                             | <b>316,122</b> |
| (Cost: \$316,158)   |                             | <b>316,122</b> |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.1%</b>                        |                             |                |
| <b>Colombia 0.2%</b>  |                             |                |
| Colombia Government International Bond<br>11.75%, 2/25/20         | 100,000                     | <b>112,700</b> |
| <b>Italy 0.2%</b>   |                             |                |
| Republic of Italy Government International Bond<br>5.38%, 6/15/33 | 86,000                      | <b>92,181</b>  |
| <b>Mexico 0.3%</b>  |                             |                |
| Mexico Government International Bond<br>4.00%, 10/2/23            | 113,000                     | 113,427        |
| 5.75%, 10/12/2110   | 20,000                      | 20,125         |
| <b>Total Mexico</b>   |                             | <b>133,552</b> |
| <b>Philippines 0.4%</b>   |                             |                |
| Philippine Government International Bond<br>3.95%, 1/20/40        | 200,000                     | <b>196,660</b> |



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|   |         |                  |
|---|---------|------------------|
| <b>Uruguay 0.0%</b>   |         |                  |
| Uruguay Government International Bond   |         |                  |
| 4.98%, 4/20/55  | 25,000  | 25,137           |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>                                     |         |                  |
| (Cost: \$571,797)   |         | <b>560,230</b>   |
| <b>SUPRANATIONAL BONDS 1.1%</b>   |         |                  |
| European Investment Bank  |         |                  |
| 1.75%, 5/15/20  | 30,000  | 29,521           |
| 2.50%, 3/15/23  | 150,000 | 147,346          |
| 2.38%, 5/24/27  | 100,000 | 94,918           |
| Inter-American Development Bank   |         |                  |
| 1.75%, 9/14/22  | 150,000 | 143,649          |
| International Bank for Reconstruction & Development                             |         |                  |
| 2.13%, 11/1/20  | 150,000 | 148,099          |
| 2.50%, 11/22/27, Series GDIF  | 25,000  | 24,018           |
| <b>TOTAL SUPRANATIONAL BONDS</b>  |         |                  |
| (Cost: \$590,013)   |         | <b>587,551</b>   |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 2.0%</b>                               |         |                  |
| <b>United States 2.0%</b>   |         |                  |
| CFCRE Commercial Mortgage Trust   |         |                  |
| 3.83%, 12/15/47, Series 2011-C2, Class A4                                       | 95,175  | 96,074           |
| COMM Mortgage Trust   |         |                  |
| 3.60%, 5/10/47, Series 2014-CR17, Class ASB                                     | 55,000  | 55,693           |
| 2.87%, 2/10/48, Series 2015-DC1, Class A2                                       | 80,000  | 79,873           |
| Federal Home Loan Mortgage Corp. Multifamily                                    |         |                  |
| 3.43%, 1/25/27, Series K063, Class A2 <sup>(c)</sup>                            | 70,000  | 70,652           |
| Federal National Mortgage Association Alternative Credit Enhancement Securities |         |                  |
| 3.30%, 7/25/23, Series 2014-M1, Class A2 <sup>(c)</sup>                         | 128,511 | 129,606          |
| 2.57%, 12/25/26, Series 2017-M3, Class A2 <sup>(c)</sup>                        | 45,000  | 42,335           |
| 3.14%, 3/25/28, Series 2018-M4, Class A2 <sup>(c)</sup>                         | 25,000  | 24,335           |
| 3.09%, 7/25/29, Series 2018-M3, Class A1 <sup>(c)</sup>                         | 24,976  | 24,708           |
| JPMBB Commercial Mortgage Securities Trust                                      |         |                  |
| 4.08%, 2/15/47, Series 2014-C18, Class A5                                       | 50,000  | 51,806           |
| Morgan Stanley Bank of America Merrill Lynch Trust                              |         |                  |
| 3.10%, 5/15/46, Series 2013-C9, Class A4  | 105,000 | 103,971          |
| UBS Commercial Mortgage Trust   |         |                  |
| 3.00%, 5/10/45, Series 2012-C1, Class AAB                                       | 177,047 | 176,895          |
| WFRBS Commercial Mortgage Trust   |         |                  |
| 4.02%, 12/15/46, Series 2013-C17, Class A4                                      | 100,000 | 103,227          |
| 2.90%, 3/15/47, Series 2014-C19, Class A2                                       | 83,876  | 83,889           |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b>                              |         |                  |
| (Cost: \$1,058,858)   |         | <b>1,043,064</b> |
| <b>MUNICIPAL BONDS 0.5%</b>   |         |                  |
| <b>United States 0.5%</b>   |         |                  |
| New Jersey Transportation Trust Fund Authority                                  |         |                  |
| 5.75%, 12/15/28, Series C   | 50,000  | 55,810           |
| Port Authority of New York & New Jersey   |         |                  |
| 4.81%, 10/15/65, Series 192   | 25,000  | 28,314           |
| State of California   |         |                  |
| 7.55%, 4/1/39   | 120,000 | 178,400          |
| <b>TOTAL MUNICIPAL BONDS</b>  |         |                  |
| (Cost: \$256,257)   |         | <b>262,524</b>   |
| <b>ASSET-BACKED SECURITIES 0.5%</b>   |         |                  |
| <b>United States 0.5%</b>   |         |                  |
| Americredit Automobile Receivables Trust  |         |                  |
| 3.07%, 12/19/22, Series 2018-1, Class A3  | 30,000  | 30,007           |

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value                |
|--|---------------------|----------------------|
| BMW Vehicle Owner Trust<br>2.51%, 6/25/24, Series 2018-A, Class A4   | \$ 10,000           | \$ 9,858             |
| Citibank Credit Card Issuance Trust<br>1.92%, 4/7/22, Series 2017-A3, Class A3   | 100,000             | 98,524               |
| GM Financial Automobile Leasing Trust<br>2.06%, 5/20/20, Series 2017-1, Class A3   | 45,000              | 44,815               |
| Mercedes-Benz Auto Lease Trust<br>2.51%, 10/16/23, Series 2018-A, Class A4   | 20,000              | 19,837               |
| World Financial Network Credit Card Master Trust<br>3.07%, 12/16/24, Series 2018-A, Class A  | 67,000              | 66,756               |
| <b>TOTAL ASSET-BACKED SECURITIES</b><br>(Cost: \$270,397)  |                     | <b>269,797</b>       |
| <b>REPURCHASE AGREEMENT 2.8%</b><br><b>United States 2.8%</b><br>Citigroup, Inc., tri-party repurchase agreement dated 8/31/18 (tri-party custodian: The Bank of New York Mellon Corp.), 1.97% due 9/4/18; Proceeds at maturity \$1,450,317 (fully collateralized by U.S. Treasury Bill, 0.00% due 1/10/19 and U.S. Treasury Note, 1.75% due 2/28/22; Market value \$1,479,004)<br>(Cost: \$1,450,000) | 1,450,000           | <b>1,450,000</b>     |
|  | <b>Shares</b>       |                      |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.1%</b><br><b>United States 0.1%</b><br>State Street Navigator Securities Lending Government Money Market Portfolio, 1.92%(e)<br>(Cost: \$69,435) <sup>(f)</sup>   | 69,435              | <b>69,435</b>        |
| <b>TOTAL INVESTMENTS IN SECURITIES 100.8%</b><br>(Cost: \$53,505,395)  |                     | <b>53,044,563</b>    |
| Other Assets less Liabilities (0.8)%   |                     | (438,124)            |
| <b>NET ASSETS 100.0%</b>   |                     | <b>\$ 52,606,439</b> |

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

(a) To-be-announced ( TBA ) security (See Note 2). TBA securities are non-income producing.

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

(c) Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

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(d) Security, or portion thereof, was on loan at August 31, 2018 (See Note 2).

(e) Rate shown represents annualized 7-day yield as of August 31, 2018.

(f) At August 31, 2018, the total market value of the Fund's securities on loan identified in the Schedule of Investments was \$67,483 and the total market value of the collateral held by the Fund was \$69,435.

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

| Short Exposure                     | Contracts | Expiration<br>Date | Notional<br>Amount <sup>1</sup> | Unrealized<br>Appreciation/<br>(Depreciation) |
|------------------------------------|-----------|--------------------|---------------------------------|---|
| 2 Year U.S. Treasury Note          | 62        | 12/31/18           | \$ (13,104,281)                 | \$ (11,644)                                   |
| 5 Year U.S. Treasury Note          | 279       | 12/31/18           | (31,638,164)                    | (58,878)                                      |
| U.S. Treasury Ultra Long Term Bond | 23        | 12/19/18           | (3,664,188)                     | (14,022)                                      |
| Ultra 10 Year U.S. Treasury Note   | 64        | 12/19/18           | (8,195,000)                     | (25,000)                                      |
|                                    |           |                    | <b>\$ (56,601,633)</b>          | <b>\$ (109,544)</b>                           |

As of August 31, 2018, cash collateral posted by the Fund with the broker for futures contracts was \$480,951.

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

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value     |
|--|---------------------|-----------|
| <b>CORPORATE BONDS 86.5%</b>                                       |                     |           |
| <b>United States 86.5%</b>   |                     |           |
| 24 Hour Fitness Worldwide, Inc.<br>8.00%, 6/1/22 <sup>(a)(b)</sup> | \$ 85,000           | \$ 85,452 |
| Abe Investment Holdings, Inc.<br>7.00%, 10/15/20 <sup>(a)</sup>    | 30,000              | 28,575    |
| Acadia Healthcare Co., Inc.<br>5.13%, 7/1/22                       | 50,000              | 50,500    |
| ACE Cash Express, Inc.<br>12.00%, 12/15/22 <sup>(a)</sup>          | 90,000              | 96,477    |
| ACI Worldwide, Inc.<br>6.38%, 8/15/20 <sup>(a)</sup>               | 50,000              | 50,000    |
| Acosta, Inc.<br>7.75%, 10/1/22 <sup>(a)</sup>                      | 75,000              | 34,313    |
| Actuant Corp.<br>5.63%, 6/15/22                                    | 50,000              | 51,125    |
| ADT Corp. (The)<br>6.25%, 10/15/21                                 | 120,000             | 127,200   |
| 3.50%, 7/15/22   | 100,000             | 95,000    |
| 4.13%, 6/15/23 <sup>(b)</sup>                                      | 75,000              | 71,531    |
| Advanced Micro Devices, Inc.<br>7.50%, 8/15/22                     | 40,000              | 45,000    |
| AES Corp.<br>4.00%, 3/15/21  | 60,000              | 60,312    |
| 4.50%, 3/15/23   | 50,000              | 50,188    |
| 4.88%, 5/15/23   | 120,000             | 122,100   |
| Ahern Rentals, Inc.<br>7.38%, 5/15/23 <sup>(a)</sup>               | 65,000              | 64,272    |
| Air Medical Group Holdings, Inc.<br>6.38%, 5/15/23 <sup>(a)</sup>  | 40,000              | 36,200    |
| AK Steel Corp.<br>7.63%, 10/1/21                                   | 40,000              | 41,000    |
| 7.50%, 7/15/23   | 35,000              | 36,750    |
| Aleris International, Inc.<br>10.75%, 7/15/23 <sup>(a)</sup>       | 43,000              | 45,903    |
| Allegheny Technologies, Inc.<br>5.95%, 1/15/21                     | 70,000              | 71,400    |
| Allegiant Travel Co.<br>5.50%, 7/15/19 <sup>(b)</sup>              | 20,000              | 20,300    |
| Alliance One International, Inc.<br>8.50%, 4/15/21 <sup>(a)</sup>  | 55,000              | 56,925    |
| 9.88%, 7/15/21 <sup>(b)</sup>                                      | 60,000              | 57,675    |
| Ally Financial, Inc.<br>8.00%, 12/31/18                            | 45,000              | 45,790    |
| 3.75%, 11/18/19  | 145,000             | 145,906   |
| 8.00%, 3/15/20   | 260,000             | 276,575   |
| 7.50%, 9/15/20   | 150,000             | 160,500   |
| 4.25%, 4/15/21   | 50,000              | 50,259    |

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|   |                             |              |
|---|-----------------------------|--------------|
| 4.63%, 5/19/22  | 65,000                      | 65,569       |
| Altice US Finance I Corp.<br>5.38%, 7/15/23 <sup>(a)</sup>            | 200,000                     | 201,750      |
| AMC Entertainment Holdings, Inc.<br>5.88%, 2/15/22 <sup>(b)</sup>     | 60,000                      | 61,200       |
| AMC Networks, Inc.<br>4.75%, 12/15/22                                 | 120,000                     | 120,300      |
| American Airlines Group, Inc.<br>5.50%, 10/1/19 <sup>(a)</sup>        | 150,000                     | 152,625      |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>  |                             |              |
| American Axle & Manufacturing, Inc.<br>6.63%, 10/15/22 <sup>(b)</sup> | \$ 49,000                   | \$ 50,286    |
| American Midstream Partners L.P.<br>9.25%, 12/15/21 <sup>(a)</sup>    | 40,000                      | 39,700       |
| American Tire Distributors, Inc.<br>10.25%, 3/1/22 <sup>(a)</sup>     | 105,000                     | 37,275       |
| Anixter, Inc.<br>5.63%, 5/1/19  | 36,000                      | 36,675       |
| 5.13%, 10/1/21  | 125,000                     | 129,062      |
| 5.50%, 3/1/23   | 40,000                      | 41,950       |
| Antero Resources Corp.<br>5.38%, 11/1/21                              | 125,000                     | 127,500      |
| 5.13%, 12/1/22  | 140,000                     | 142,100      |
| Apex Tool Group LLC<br>9.00%, 2/15/23 <sup>(a)</sup>                  | 30,000                      | 29,325       |
| APX Group, Inc.<br>6.38%, 12/1/19                                     | 26,000                      | 26,414       |
| 8.75%, 12/1/20  | 85,000                      | 85,212       |
| 7.88%, 12/1/22  | 100,000                     | 102,375      |
| Archrock Partners L.P.<br>6.00%, 4/1/21                               | 34,000                      | 34,085       |
| 6.00%, 10/1/22  | 35,000                      | 35,088       |
| Arconic, Inc.<br>6.15%, 8/15/20                                       | 175,000                     | 182,656      |
| 5.40%, 4/15/21  | 115,000                     | 118,497      |
| Artesyn Embedded Technologies, Inc.<br>9.75%, 10/15/20 <sup>(a)</sup> | 50,000                      | 48,000       |
| Ascent Resources Utica Holdings LLC<br>10.00%, 4/1/22 <sup>(a)</sup>  | 163,000                     | 180,930      |
| Ashland LLC<br>4.75%, 8/15/22   | 150,000                     | 151,905      |
| Ashton Woods USA LLC<br>6.88%, 2/15/21 <sup>(a)</sup>                 | 59,000                      | 59,885       |
| AV Homes, Inc.<br>6.63%, 5/15/22                                      | 35,000                      | 35,831       |
| Avis Budget Car Rental LLC<br>5.13%, 6/1/22 <sup>(a)(b)</sup>         | 50,000                      | 49,875       |
| 5.50%, 4/1/23 <sup>(b)</sup>  | 70,000                      | 69,912       |
| B&G Foods, Inc.<br>4.63%, 6/1/21                                      | 122,000                     | 121,695      |
| Ball Corp.<br>5.00%, 3/15/22  | 215,000                     | 222,794      |
| Bausch Health Cos, Inc.<br>7.50%, 7/15/21 <sup>(a)</sup>              | 140,000                     | 142,486      |
| 5.63%, 12/1/21 <sup>(a)</sup>   | 145,000                     | 144,094      |
| 6.50%, 3/15/22 <sup>(a)</sup>   | 126,000                     | 130,725      |
| 5.50%, 3/1/23 <sup>(a)</sup>  | 125,000                     | 118,454      |
| 5.88%, 5/15/23 <sup>(a)</sup>   | 335,000                     | 321,516      |
| Beazer Homes USA, Inc.<br>5.75%, 6/15/19                              | 5,000                       | 5,124        |
| 8.75%, 3/15/22  | 45,000                      | 47,686       |
| Berry Global, Inc.<br>6.00%, 10/15/22                                 | 75,000                      | 77,437       |
| 5.13%, 7/15/23  | 75,000                      | 74,906       |
| Blackboard, Inc.<br>9.75%, 10/15/21 <sup>(a)(b)</sup>                 | 40,000                      | 31,600       |

See Notes to Financial Statements.



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

August 31, 2018

| Investments  | Principal<br>Amount | Value      |
|--|---------------------|------------|
| Blue Racer Midstream LLC<br>6.13%, 11/15/22 <sup>(a)</sup>   | \$ 105,000          | \$ 107,623 |
| BMC Software Finance, Inc.<br>8.13%, 7/15/21 <sup>(a)</sup>  | 165,000             | 168,871    |
| Boyd Gaming Corp.<br>6.88%, 5/15/23  | 75,000              | 79,125     |
| Bristow Group, Inc.<br>6.25%, 10/15/22 <sup>(b)</sup>  | 35,000              | 24,850     |
| 8.75%, 3/1/23 <sup>(a)</sup>   | 35,000              | 33,513     |
| Buckeye Partners L.P.<br>6.38%, 1/22/78, (6.375% fixed rate until 1/22/23; 3-month U.S. dollar London Interbank Offered<br>Rate + 4.02% thereafter) <sup>(c)</sup> | 35,000              | 33,421     |
| C&S Group Enterprises LLC<br>5.38%, 7/15/22 <sup>(a)</sup>   | 8,000               | 7,940      |
| Cable One, Inc.<br>5.75%, 6/15/22 <sup>(a)</sup>   | 45,000              | 45,900     |
| Cablevision Systems Corp.<br>8.00%, 4/15/20  | 45,000              | 47,475     |
| 5.88%, 9/15/22   | 85,000              | 86,700     |
| California Resources Corp.<br>8.00%, 12/15/22 <sup>(a)(b)</sup>  | 235,000             | 211,794    |
| Calpine Corp.<br>6.00%, 1/15/22 <sup>(a)</sup>   | 40,000              | 40,850     |
| 5.38%, 1/15/23   | 130,000             | 123,987    |
| Calumet Specialty Products Partners L.P.<br>6.50%, 4/15/21   | 120,000             | 118,800    |
| 7.63%, 1/15/22   | 35,000              | 34,825     |
| 7.75%, 4/15/23   | 30,000              | 29,850     |
| Cardtronics, Inc.<br>5.13%, 8/1/22   | 45,000              | 44,393     |
| Carpenter Technology Corp.<br>4.45%, 3/1/23  | 75,000              | 74,808     |
| Carrizo Oil & Gas, Inc.<br>6.25%, 4/15/23 <sup>(b)</sup>   | 80,000              | 82,200     |
| CCO Holdings LLC<br>5.25%, 3/15/21   | 50,000              | 50,406     |
| 5.25%, 9/30/22   | 120,000             | 121,050    |
| 5.13%, 2/15/23   | 113,000             | 113,424    |
| 4.00%, 3/1/23 <sup>(a)</sup>   | 50,000              | 47,813     |
| 5.13%, 5/1/23 <sup>(a)</sup>   | 115,000             | 115,287    |
| CEC Entertainment, Inc.<br>8.00%, 2/15/22 <sup>(b)</sup>   | 25,000              | 23,750     |
| Centene Corp.<br>5.63%, 2/15/21  | 137,000             | 140,082    |
| 4.75%, 5/15/22   | 110,000             | 112,475    |
| Century Aluminum Co.<br>7.50%, 6/1/21 <sup>(a)</sup>   | 24,000              | 24,240     |
|  | 52,000              | 53,498     |

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|  |                             |              |
|--|-----------------------------|--------------|
| Century Communities, Inc.<br>6.88%, 5/15/22                            |                             |              |
| CenturyLink, Inc.<br>5.63%, 4/1/20, Series V                           | 160,000                     | 164,000      |
| 6.45%, 6/15/21, Series S   | 115,000                     | 120,175      |
| 5.80%, 3/15/22, Series T   | 130,000                     | 133,536      |
| Cequel Communications Holdings I LLC<br>5.13%, 12/15/21 <sup>(a)</sup> | 131,000                     | 131,560      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| CF Industries, Inc.<br>7.13%, 5/1/20                                   | \$ 50,000                   | \$ 53,000    |
| 3.45%, 6/1/23 <sup>(b)</sup>   | 75,000                      | 72,281       |
| Chaparral Energy, Inc.<br>8.75%, 7/15/23 <sup>(a)</sup>                | 35,000                      | 34,913       |
| Chemours Co. (The)<br>6.63%, 5/15/23                                   | 85,000                      | 89,144       |
| Chesapeake Energy Corp.<br>6.63%, 8/15/20                              | 25,000                      | 26,063       |
| 6.13%, 2/15/21   | 70,000                      | 71,750       |
| 4.88%, 4/15/22   | 125,000                     | 121,250      |
| 8.00%, 12/15/22 <sup>(a)(b)</sup>                                      | 140,000                     | 147,350      |
| Choice Hotels International, Inc.<br>5.75%, 7/1/22                     | 100,000                     | 105,750      |
| Cinemark USA, Inc.<br>5.13%, 12/15/22                                  | 54,000                      | 54,540       |
| 4.88%, 6/1/23  | 124,000                     | 123,070      |
| CIT Group, Inc.<br>5.38%, 5/15/20                                      | 30,000                      | 30,975       |
| 4.13%, 3/9/21  | 45,000                      | 45,281       |
| 5.00%, 8/15/22   | 145,000                     | 148,262      |
| CITGO Holding, Inc.<br>10.75%, 2/15/20 <sup>(a)(b)</sup>               | 175,000                     | 187,687      |
| CITGO Petroleum Corp.<br>6.25%, 8/15/22 <sup>(a)</sup>                 | 25,000                      | 25,313       |
| Clean Harbors, Inc.<br>5.13%, 6/1/21                                   | 50,000                      | 50,250       |
| Clear Channel International B.V.<br>8.75%, 12/15/20 <sup>(a)</sup>     | 16,000                      | 16,600       |
| Clear Channel Worldwide Holdings, Inc.<br>7.63%, 3/15/20, Series A     | 110,000                     | 110,275      |
| 7.63%, 3/15/20, Series B   | 85,000                      | 85,637       |
| 6.50%, 11/15/22, Series A  | 138,000                     | 141,277      |
| 6.50%, 11/15/22, Series B  | 260,000                     | 267,150      |
| Clearwater Paper Corp.<br>4.50%, 2/1/23                                | 40,000                      | 37,300       |
| Cleaver-Brooks, Inc.<br>7.88%, 3/1/23 <sup>(a)</sup>                   | 55,000                      | 56,925       |
| Cloud Peak Energy Resources LLC<br>12.00%, 11/1/21                     | 25,000                      | 25,375       |
| CNG Holdings, Inc.<br>9.38%, 5/15/20 <sup>(a)</sup>                    | 35,000                      | 35,000       |
| CNO Financial Group, Inc.<br>4.50%, 5/30/20                            | 45,000                      | 45,788       |
| CNX Resources Corp.<br>5.88%, 4/15/22                                  | 75,000                      | 75,184       |
| Cogent Communications Group, Inc.<br>5.38%, 3/1/22 <sup>(a)</sup>      | 54,000                      | 55,215       |
| Commercial Metals Co.<br>4.88%, 5/15/23                                | 30,000                      | 29,400       |
| CommScope, Inc.<br>5.00%, 6/15/21 <sup>(a)</sup>                       | 50,000                      | 50,438       |
| Community Health Systems, Inc.<br>5.13%, 8/1/21 <sup>(b)</sup>         | 90,000                      | 87,300       |
| 6.88%, 2/1/22 <sup>(b)</sup>   | 264,000                     | 135,960      |
| 6.25%, 3/31/23   | 335,000                     | 319,925      |
| 11.00%, 6/30/23 <sup>(a)(b)(c)</sup>                                   | 185,000                     | 166,500      |

See Notes to Financial Statements.





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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Consolidated Communications, Inc.<br>6.50%, 10/1/22 <sup>(b)</sup>  | \$ 55,000                   | \$ 52,181    |
| Continental Resources, Inc.<br>5.00%, 9/15/22   | 120,000                     | 121,619      |
| 4.50%, 4/15/23  | 200,000                     | 204,824      |
| CoreCivic, Inc.<br>4.13%, 4/1/20  | 30,000                      | 30,225       |
| 4.63%, 5/1/23   | 55,000                      | 53,625       |
| Covanta Holding Corp.<br>6.38%, 10/1/22   | 40,000                      | 40,800       |
| CPG Merger Sub LLC<br>8.00%, 10/1/21 <sup>(a)</sup>   | 50,000                      | 51,000       |
| Credit Acceptance Corp.<br>6.13%, 2/15/21   | 29,000                      | 29,399       |
| 7.38%, 3/15/23  | 35,000                      | 36,794       |
| Crestwood Midstream Partners L.P.<br>6.25%, 4/1/23  | 125,000                     | 129,531      |
| Crown Americas LLC<br>4.50%, 1/15/23  | 45,000                      | 45,113       |
| CSC Holdings LLC<br>8.63%, 2/15/19  | 50,000                      | 51,281       |
| 6.75%, 11/15/21   | 95,000                      | 100,937      |
| 10.13%, 1/15/23 <sup>(a)</sup>  | 200,000                     | 219,500      |
| CSI Compressco L.P.<br>7.25%, 8/15/22   | 30,000                      | 27,938       |
| CURO Financial Technologies Corp.<br>12.00%, 3/1/22 <sup>(a)</sup>  | 85,000                      | 94,137       |
| CVR Partners L.P.<br>9.25%, 6/15/23 <sup>(a)</sup>  | 80,000                      | 85,600       |
| CVR Refining LLC<br>6.50%, 11/1/22  | 100,000                     | 102,500      |
| Darling Ingredients, Inc.<br>5.38%, 1/15/22   | 75,000                      | 76,031       |
| DaVita, Inc.<br>5.75%, 8/15/22  | 125,000                     | 127,031      |
| DBP Holding Corp.<br>7.75%, 10/15/20 <sup>(a)</sup>   | 25,000                      | 11,375       |
| DCP Midstream Operating L.P.<br>2.70%, 4/1/19   | 30,000                      | 29,888       |
| 5.35%, 3/15/20 <sup>(a)</sup>   | 72,000                      | 73,800       |
| 4.95%, 4/1/22   | 35,000                      | 35,613       |
| 3.88%, 3/15/23  | 125,000                     | 122,187      |
| 5.85%, 5/21/43, (5.85% fixed rate until 5/21/23; 3-month U.S. dollar London Interbank Offered<br>Rate + 3.85% thereafter) <sup>(a)(c)</sup> | 70,000                      | 64,750       |
| Dean Foods Co.<br>6.50%, 3/15/23 <sup>(a)(b)</sup>  | 65,000                      | 62,075       |
| Deck Chassis Acquisition, Inc.<br>10.00%, 6/15/23 <sup>(a)</sup>  | 34,000                      | 36,210       |

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|   |                  |              |
|---|------------------|--------------|
| Dell International LLC  |                  |              |
| 5.88%, 6/15/21 <sup>(a)</sup>   | 275,000          | 283,639      |
| Dell, Inc.  |                  |              |
| 5.88%, 6/15/19 <sup>(b)</sup>   | 50,000           | 51,000       |
| 4.63%, 4/1/21   | 50,000           | 51,000       |
| Denbury Resources, Inc.   |                  |              |
| 9.00%, 5/15/21 <sup>(a)</sup>   | 55,000           | 59,400       |
| 9.25%, 3/31/22 <sup>(a)</sup>   | 75,000           | 80,344       |
|   | <b>Principal</b> | <b>Value</b> |
|   | <b>Amount</b>    |              |
| <b>Investments</b>  |                  |              |
| 5.50%, 5/1/22   | \$ 35,000        | \$ 31,763    |
| 4.63%, 7/15/23  | 30,000           | 25,950       |
| DISH DBS Corp.  |                  |              |
| 7.88%, 9/1/19   | 125,000          | 129,531      |
| 5.13%, 5/1/20   | 155,000          | 156,356      |
| 6.75%, 6/1/21   | 80,000           | 81,400       |
| 5.88%, 7/15/22  | 195,000          | 187,931      |
| 5.00%, 3/15/23  | 250,000          | 223,437      |
| DJO Finance LLC   |                  |              |
| 10.75%, 4/15/20 <sup>(b)</sup>  | 85,000           | 85,212       |
| 8.13%, 6/15/21 <sup>(a)</sup>   | 95,000           | 98,591       |
| Downstream Development Authority of the Quapaw Tribe of Oklahoma      |                  |              |
| 10.50%, 2/15/23 <sup>(a)</sup>  | 25,000           | 25,063       |
| DPL, Inc.   |                  |              |
| 7.25%, 10/15/21   | 75,000           | 81,469       |
| DriveTime Automotive Group, Inc.                                      |                  |              |
| 8.00%, 6/1/21 <sup>(a)</sup>  | 35,000           | 35,744       |
| Dun & Bradstreet Corp. (The)  |                  |              |
| 4.25%, 6/15/20  | 10,000           | 10,108       |
| 4.63%, 12/1/22  | 75,000           | 76,009       |
| DynCorp International, Inc.   |                  |              |
| 11.88%, 11/30/20, (10.375% Cash + 1.50% PIK)                          | 37,565           | 39,302       |
| Eagle Holding Co. II LLC  |                  |              |
| 7.63%, 5/15/22, Toggle PIK (7.625% Cash or 8.375% PIK) <sup>(a)</sup> | 60,000           | 60,900       |
| Eclipse Resources Corp.   |                  |              |
| 8.88%, 7/15/23  | 55,000           | 56,100       |
| Edgewell Personal Care Co.  |                  |              |
| 4.70%, 5/19/21  | 75,000           | 75,937       |
| 4.70%, 5/24/22  | 107,000          | 106,765      |
| EMC Corp.   |                  |              |
| 2.65%, 6/1/20   | 205,000          | 200,557      |
| 3.38%, 6/1/23 <sup>(b)</sup>  | 75,000           | 70,873       |
| Encompass Health Corp.  |                  |              |
| 5.13%, 3/15/23  | 55,000           | 55,138       |
| Endo Finance LLC  |                  |              |
| 5.75%, 1/15/22 <sup>(a)</sup>   | 75,000           | 69,750       |
| 7.25%, 1/15/22 <sup>(a)</sup>   | 55,000           | 53,075       |
| 5.38%, 1/15/23 <sup>(a)</sup>   | 70,000           | 60,200       |
| 6.00%, 7/15/23 <sup>(a)</sup>   | 200,000          | 173,000      |
| Energen Corp.   |                  |              |
| 4.63%, 9/1/21   | 35,000           | 35,525       |
| Energy Transfer Equity L.P.   |                  |              |
| 7.50%, 10/15/20   | 59,000           | 63,646       |
| 4.25%, 3/15/23  | 150,000          | 150,795      |
| Energy Ventures Gom LLC   |                  |              |
| 11.00%, 2/15/23 <sup>(a)</sup>  | 40,000           | 43,326       |
| EnerSys   |                  |              |
| 5.00%, 4/30/23 <sup>(a)</sup>   | 8,000            | 8,110        |
| EnLink Midstream Partners L.P.  |                  |              |
| 2.70%, 4/1/19   | 40,000           | 39,808       |
| Enova International, Inc.   |                  |              |
| 9.75%, 6/1/21   | 55,000           | 57,888       |
| EnPro Industries, Inc.  |                  |              |
| 5.88%, 9/15/22  | 86,000           | 88,042       |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Envision Healthcare Corp.<br>5.13%, 7/1/22 <sup>(a)</sup>                               | \$ 70,000                   | \$ 71,400    |
| 5.63%, 7/15/22  | 125,000                     | 128,750      |
| Enviva Partners L.P.<br>8.50%, 11/1/21  | 35,000                      | 36,444       |
| EP Energy LLC<br>6.38%, 6/15/23   | 35,000                      | 22,400       |
| Equinix, Inc.<br>5.38%, 1/1/22  | 125,000                     | 129,037      |
| 5.38%, 4/1/23   | 105,000                     | 107,756      |
| Exela Intermediate LLC<br>10.00%, 7/15/23 <sup>(a)</sup>                                | 105,000                     | 110,512      |
| Ferrellgas L.P.<br>6.50%, 5/1/21 <sup>(b)</sup>   | 50,000                      | 46,000       |
| 6.75%, 1/15/22  | 45,000                      | 40,275       |
| 6.75%, 6/15/23 <sup>(b)</sup>   | 45,000                      | 38,925       |
| First Quality Finance Co., Inc.<br>4.63%, 5/15/21 <sup>(a)</sup>                        | 54,000                      | 53,595       |
| Flexi-Van Leasing, Inc.<br>10.00%, 2/15/23 <sup>(a)</sup>                               | 30,000                      | 26,250       |
| Foresight Energy LLC<br>11.50%, 4/1/23 <sup>(a)</sup>                                   | 50,000                      | 44,625       |
| Fortress Transportation & Infrastructure Investors LLC<br>6.75%, 3/15/22 <sup>(a)</sup> | 115,000                     | 119,456      |
| Forum Energy Technologies, Inc.<br>6.25%, 10/1/21                                       | 35,000                      | 35,175       |
| Freeport-McMoRan, Inc.<br>3.10%, 3/15/20  | 100,000                     | 99,415       |
| 4.00%, 11/14/21   | 70,000                      | 69,628       |
| 3.55%, 3/1/22   | 200,000                     | 193,500      |
| 6.88%, 2/15/23  | 75,000                      | 80,437       |
| 3.88%, 3/15/23  | 195,000                     | 187,931      |
| Fresh Market, Inc. (The)<br>9.75%, 5/1/23 <sup>(a)</sup>                                | 85,000                      | 58,650       |
| Frontier Communications Corp.<br>8.13%, 10/1/18 <sup>(b)</sup>                          | 55,000                      | 55,035       |
| 7.13%, 3/15/19 <sup>(b)</sup>   | 40,000                      | 40,350       |
| 8.75%, 4/15/22  | 45,000                      | 36,450       |
| 10.50%, 9/15/22 <sup>(b)</sup>  | 205,000                     | 181,425      |
| 7.13%, 1/15/23 <sup>(b)</sup>   | 95,000                      | 65,194       |
| FTI Consulting, Inc.<br>6.00%, 11/15/22   | 50,000                      | 51,435       |
| FTS International, Inc.<br>6.25%, 5/1/22  | 40,000                      | 39,300       |
| GameStop Corp.<br>6.75%, 3/15/21 <sup>(a)(b)</sup>                                      | 50,000                      | 50,500       |
| Gates Global LLC<br>6.00%, 7/15/22 <sup>(a)</sup>                                       | 63,000                      | 63,788       |

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|                                     |                             |              |
|-------------------------------------|-----------------------------|--------------|
| GCI LLC                             |                             |              |
| 6.75%, 6/1/21                       | 30,000                      | 30,404       |
| Genesis Energy L.P.                 |                             |              |
| 6.75%, 8/1/22                       | 130,000                     | 133,250      |
| 6.00%, 5/15/23                      | 50,000                      | 49,438       |
| GenOn Energy, Inc.                  |                             |              |
| 7.88%, 6/15/17 <sup>(d)(e)</sup>    | 70,000                      | 48,125       |
|                                     | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>                  |                             |              |
| Genworth Holdings, Inc.             |                             |              |
| 7.70%, 6/15/20 <sup>(b)</sup>       | \$ 40,000                   | \$ 41,800    |
| 7.20%, 2/15/21                      | 40,000                      | 41,500       |
| 7.63%, 9/24/21                      | 75,000                      | 78,000       |
| GEO Group, Inc. (The)               |                             |              |
| 5.88%, 1/15/22                      | 80,000                      | 81,550       |
| 5.13%, 4/1/23                       | 30,000                      | 29,100       |
| Global Partners L.P.                |                             |              |
| 6.25%, 7/15/22                      | 100,000                     | 99,750       |
| GLP Capital L.P.                    |                             |              |
| 4.88%, 11/1/20                      | 130,000                     | 133,575      |
| Gogo Intermediate Holdings LLC      |                             |              |
| 12.50%, 7/1/22 <sup>(a)(b)</sup>    | 65,000                      | 71,012       |
| Graphic Packaging International LLC |                             |              |
| 4.88%, 11/15/22                     | 50,000                      | 50,500       |
| Great Lakes Dredge & Dock Corp.     |                             |              |
| 8.00%, 5/15/22                      | 25,000                      | 25,750       |
| Great Western Petroleum LLC         |                             |              |
| 9.00%, 9/30/21 <sup>(a)</sup>       | 45,000                      | 46,463       |
| Griffon Corp.                       |                             |              |
| 5.25%, 3/1/22                       | 60,000                      | 59,418       |
| Group 1 Automotive, Inc.            |                             |              |
| 5.00%, 6/1/22                       | 50,000                      | 49,750       |
| Guitar Center Escrow Issuer, Inc.   |                             |              |
| 9.50%, 10/15/21 <sup>(a)</sup>      | 60,000                      | 58,350       |
| Hardwoods Acquisition, Inc.         |                             |              |
| 7.50%, 8/1/21 <sup>(a)</sup>        | 30,000                      | 27,638       |
| Harland Clarke Holdings Corp.       |                             |              |
| 6.88%, 3/1/20 <sup>(a)</sup>        | 54,000                      | 53,055       |
| 9.25%, 3/1/21 <sup>(a)</sup>        | 80,000                      | 73,200       |
| 8.38%, 8/15/22 <sup>(a)</sup>       | 75,000                      | 70,687       |
| HC2 Holdings, Inc.                  |                             |              |
| 11.00%, 12/1/19 <sup>(a)</sup>      | 50,000                      | 50,750       |
| HCA Healthcare, Inc.                |                             |              |
| 6.25%, 2/15/21                      | 110,000                     | 115,225      |
| HCA, Inc.                           |                             |              |
| 3.75%, 3/15/19                      | 100,000                     | 100,400      |
| 4.25%, 10/15/19                     | 125,000                     | 126,707      |
| 6.50%, 2/15/20                      | 270,000                     | 280,935      |
| 7.50%, 2/15/22                      | 100,000                     | 110,000      |
| 5.88%, 3/15/22                      | 80,000                      | 85,200       |
| 4.75%, 5/1/23                       | 140,000                     | 142,625      |
| 5.88%, 5/1/23                       | 175,000                     | 184,187      |
| Hecla Mining Co.                    |                             |              |
| 6.88%, 5/1/21                       | 65,000                      | 65,751       |
| Herc Rentals, Inc.                  |                             |              |
| 7.50%, 6/1/22 <sup>(a)</sup>        | 65,000                      | 68,331       |
| Hertz Corp. (The)                   |                             |              |
| 5.88%, 10/15/20 <sup>(b)</sup>      | 70,000                      | 69,978       |
| 7.38%, 1/15/21 <sup>(b)</sup>       | 115,000                     | 115,431      |
| 7.63%, 6/1/22 <sup>(a)</sup>        | 145,000                     | 144,275      |
| 6.25%, 10/15/22 <sup>(b)</sup>      | 50,000                      | 46,875       |
| Hexion Nova Scotia Finance ULC      |                             |              |
| 9.00%, 11/15/20                     | 55,000                      | 46,750       |
| Hexion, Inc.                        |                             |              |
| 6.63%, 4/15/20                      | 150,000                     | 142,312      |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| 10.00%, 4/15/20 <sup>(b)</sup>  | \$ 40,000                   | \$ 39,750    |
| 10.38%, 2/1/22 <sup>(a)</sup>   | 75,000                      | 74,177       |
| HighPoint Operating Corp.<br>7.00%, 10/15/22  | 39,000                      | 39,195       |
| Hillman Group, Inc. (The)<br>6.38%, 7/15/22 <sup>(a)</sup>  | 80,000                      | 76,400       |
| Hornbeck Offshore Services, Inc.<br>5.88%, 4/1/20   | 55,000                      | 43,175       |
| 5.00%, 3/1/21 <sup>(b)</sup>  | 25,000                      | 18,125       |
| Hot Topic, Inc.<br>9.25%, 6/15/21 <sup>(a)</sup>  | 35,000                      | 34,125       |
| Hughes Satellite Systems Corp.<br>6.50%, 6/15/19  | 90,000                      | 92,488       |
| 7.63%, 6/15/21  | 122,000                     | 131,760      |
| Huntsman International LLC<br>4.88%, 11/15/20   | 103,000                     | 105,755      |
| 5.13%, 11/15/22   | 50,000                      | 51,750       |
| Icahn Enterprises L.P.<br>6.00%, 8/1/20   | 100,000                     | 101,845      |
| 5.88%, 2/1/22   | 200,000                     | 204,158      |
| 6.25%, 2/1/22   | 110,000                     | 113,289      |
| IFM US Colonial Pipeline 2 LLC<br>6.45%, 5/1/21 <sup>(a)</sup>                                    | 100,000                     | 106,206      |
| Immucor, Inc.<br>11.13%, 2/15/22 <sup>(a)(b)</sup>  | 35,000                      | 35,263       |
| Infor Software Parent LLC<br>7.13%, 5/1/21, Toggle PIK (7.125% Cash or 7.875% PIK) <sup>(a)</sup> | 75,000                      | 75,961       |
| Infor U.S., Inc.<br>5.75%, 8/15/20 <sup>(a)</sup>   | 75,000                      | 76,219       |
| 6.50%, 5/15/22  | 160,000                     | 162,875      |
| Informatica LLC<br>7.13%, 7/15/23 <sup>(a)</sup>  | 83,000                      | 84,867       |
| Ingles Markets, Inc.<br>5.75%, 6/15/23  | 65,000                      | 65,650       |
| Ingram Micro, Inc.<br>5.00%, 8/10/22  | 50,000                      | 49,481       |
| International Game Technology PLC<br>6.25%, 2/15/22 <sup>(a)</sup>                                | 200,000                     | 207,400      |
| INVISTA Finance LLC<br>4.25%, 10/15/19 <sup>(a)</sup>   | 105,000                     | 105,787      |
| IQVIA, Inc.<br>4.88%, 5/15/23 <sup>(a)</sup>  | 140,000                     | 141,050      |
| Iridium Communications, Inc.<br>10.25%, 4/15/23 <sup>(a)</sup>                                    | 51,000                      | 55,208       |
| Iron Mountain, Inc.<br>4.38%, 6/1/21 <sup>(a)</sup>   | 125,000                     | 125,625      |
| iStar, Inc.<br>5.00%, 7/1/19  | 25,000                      | 25,047       |



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|                                      |                             |              |
|--------------------------------------|-----------------------------|--------------|
| 6.00%, 4/1/22                        | 158,000                     | 159,777      |
| Jack Ohio Finance LLC                |                             |              |
| 6.75%, 11/15/21 <sup>(a)</sup>       | 120,000                     | 124,500      |
| 10.25%, 11/15/22 <sup>(a)(b)</sup>   | 25,000                      | 27,250       |
| JC Penney Corp., Inc.                |                             |              |
| 5.88%, 7/1/23 <sup>(a)(b)</sup>      | 55,000                      | 49,638       |
|                                      | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>                   |                             |              |
| Jefferies Finance LLC                |                             |              |
| 6.88%, 4/15/22 <sup>(a)</sup>        | \$ 200,000                  | \$ 203,000   |
| Jones Energy Holdings LLC            |                             |              |
| 6.75%, 4/1/22 <sup>(b)</sup>         | 40,000                      | 24,600       |
| 9.25%, 3/15/23 <sup>(a)</sup>        | 50,000                      | 50,875       |
| Joseph T Ryerson & Son, Inc.         |                             |              |
| 11.00%, 5/15/22 <sup>(a)</sup>       | 85,000                      | 93,925       |
| Jurassic Holdings III, Inc.          |                             |              |
| 6.88%, 2/15/21 <sup>(a)(b)</sup>     | 80,000                      | 78,400       |
| K Hovnanian Enterprises, Inc.        |                             |              |
| 10.00%, 7/15/22 <sup>(a)</sup>       | 40,000                      | 40,200       |
| KB Home                              |                             |              |
| 4.75%, 5/15/19                       | 100,000                     | 100,750      |
| 7.50%, 9/15/22                       | 50,000                      | 53,375       |
| 7.63%, 5/15/23                       | 40,000                      | 42,956       |
| Kinetic Concepts, Inc.               |                             |              |
| 7.88%, 2/15/21 <sup>(a)</sup>        | 25,000                      | 25,875       |
| 12.50%, 11/1/21 <sup>(a)</sup>       | 90,000                      | 99,000       |
| KLX, Inc.                            |                             |              |
| 5.88%, 12/1/22 <sup>(a)</sup>        | 147,000                     | 152,512      |
| L Brands, Inc.                       |                             |              |
| 6.63%, 4/1/21                        | 135,000                     | 142,425      |
| 5.63%, 2/15/22                       | 120,000                     | 121,950      |
| Ladder Capital Finance Holdings LLLP |                             |              |
| 5.88%, 8/1/21 <sup>(a)</sup>         | 20,000                      | 20,350       |
| 5.25%, 3/15/22 <sup>(a)</sup>        | 136,000                     | 136,850      |
| Lamar Media Corp.                    |                             |              |
| 5.00%, 5/1/23                        | 75,000                      | 76,687       |
| Laredo Petroleum, Inc.               |                             |              |
| 5.63%, 1/15/22                       | 75,000                      | 75,187       |
| Lee Enterprises, Inc.                |                             |              |
| 9.50%, 3/15/22 <sup>(a)</sup>        | 105,000                     | 109,650      |
| Leidos Holdings, Inc.                |                             |              |
| 4.45%, 12/1/20                       | 45,000                      | 45,914       |
| Lennar Corp.                         |                             |              |
| 4.50%, 6/15/19                       | 50,000                      | 50,313       |
| 6.63%, 5/1/20                        | 100,000                     | 104,706      |
| 8.38%, 1/15/21                       | 49,000                      | 54,023       |
| 4.75%, 4/1/21 <sup>(b)</sup>         | 25,000                      | 25,406       |
| 6.25%, 12/15/21                      | 67,000                      | 70,685       |
| 4.13%, 1/15/22                       | 60,000                      | 59,850       |
| 4.75%, 11/15/22                      | 79,000                      | 79,395       |
| Level 3 Financing, Inc.              |                             |              |
| 5.38%, 8/15/22                       | 100,000                     | 101,250      |
| 5.63%, 2/1/23                        | 125,000                     | 126,839      |
| 5.13%, 5/1/23                        | 85,000                      | 85,135       |
| Level 3 Parent LLC                   |                             |              |
| 5.75%, 12/1/22                       | 55,000                      | 55,550       |
| Lexmark International, Inc.          |                             |              |
| 7.13%, 3/15/20 <sup>(b)</sup>        | 50,000                      | 44,000       |
| LifePoint Health, Inc.               |                             |              |
| 5.50%, 12/1/21                       | 100,000                     | 102,000      |
| LIN Television Corp.                 |                             |              |
| 5.88%, 11/15/22                      | 40,000                      | 41,000       |
| Live Nation Entertainment, Inc.      |                             |              |
| 5.38%, 6/15/22 <sup>(a)</sup>        | 80,000                      | 81,700       |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Lonestar Resources America, Inc.<br>11.25%, 1/1/23 <sup>(a)</sup>        | \$ 30,000                   | \$ 32,700    |
| LSB Industries, Inc.<br>9.63%, 5/1/23 <sup>(a)</sup>                     | 59,000                      | 61,803       |
| M/I Homes, Inc.<br>6.75%, 1/15/21  | 50,000                      | 51,369       |
| Mack-Cali Realty L.P.<br>3.15%, 5/15/23                                  | 25,000                      | 22,162       |
| Mallinckrodt International Finance S.A.<br>4.88%, 4/15/20 <sup>(a)</sup> | 50,000                      | 50,063       |
| 5.75%, 8/1/22 <sup>(a)(b)</sup>  | 50,000                      | 46,875       |
| 4.75%, 4/15/23 <sup>(b)</sup>  | 115,000                     | 100,337      |
| Manitowoc Co., Inc. (The)<br>12.75%, 8/15/21 <sup>(a)</sup>              | 50,000                      | 55,250       |
| Martin Midstream Partners L.P.<br>7.25%, 2/15/21                         | 35,000                      | 35,088       |
| Masonite International Corp.<br>5.63%, 3/15/23 <sup>(a)</sup>            | 48,000                      | 49,320       |
| MasTec, Inc.<br>4.88%, 3/15/23   | 45,000                      | 44,438       |
| Mattel, Inc.<br>4.35%, 10/1/20 <sup>(b)</sup>                            | 30,000                      | 29,981       |
| 2.35%, 8/15/21   | 50,000                      | 45,250       |
| 3.15%, 3/15/23 <sup>(b)</sup>  | 25,000                      | 21,976       |
| MBIA, Inc.<br>6.40%, 8/15/22   | 40,000                      | 39,700       |
| Meritage Homes Corp.<br>7.00%, 4/1/22                                    | 50,000                      | 54,000       |
| MGM Resorts International<br>6.75%, 10/1/20                              | 100,000                     | 105,375      |
| 6.63%, 12/15/21  | 260,000                     | 275,600      |
| 7.75%, 3/15/22   | 180,000                     | 198,225      |
| 6.00%, 3/15/23   | 25,000                      | 26,016       |
| Michaels Stores, Inc.<br>5.88%, 12/15/20 <sup>(a)</sup>                  | 50,000                      | 50,250       |
| Midas Intermediate Holdco II LLC<br>7.88%, 10/1/22 <sup>(a)</sup>        | 39,000                      | 34,174       |
| Midcontinent Express Pipeline LLC<br>6.70%, 9/15/19 <sup>(a)</sup>       | 44,000                      | 45,216       |
| Molina Healthcare, Inc.<br>5.38%, 11/15/22                               | 95,000                      | 97,375       |
| Momentive Performance Materials, Inc.<br>3.88%, 10/24/21                 | 125,000                     | 133,750      |
| Monitronics International, Inc.<br>9.13%, 4/1/20 <sup>(b)</sup>          | 55,000                      | 40,700       |
| Moog, Inc.<br>5.25%, 12/1/22 <sup>(a)</sup>                              | 75,000                      | 76,219       |
|  | 11,000                      | 11,303       |

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|  |                  |              |
|--|------------------|--------------|
| Multi-Color Corp.<br>6.13%, 12/1/22 <sup>(a)</sup>                   |                  |              |
| Murphy Oil Corp.<br>4.00%, 6/1/22 <sup>(b)</sup>                     | 45,000           | 44,499       |
| 4.45%, 12/1/22 <sup>(b)</sup>  | 80,000           | 80,050       |
| Murray Energy Corp.<br>11.25%, 4/15/21 <sup>(a)(b)</sup>             | 121,000          | 86,364       |
| Nabors Industries, Inc.<br>5.00%, 9/15/20                            | 54,000           | 54,467       |
|  | <b>Principal</b> | <b>Value</b> |
| <b>Investments</b>   | <b>Amount</b>    |              |
| 4.63%, 9/15/21   | \$ 70,000        | \$ 69,896    |
| 5.50%, 1/15/23 <sup>(b)</sup>  | 75,000           | 75,178       |
| National CineMedia LLC<br>6.00%, 4/15/22                             | 105,000          | 107,100      |
| Nationstar Mortgage Holdings, Inc.<br>8.13%, 7/15/23 <sup>(a)</sup>  | 100,000          | 104,000      |
| Nationstar Mortgage LLC<br>6.50%, 7/1/21                             | 60,000           | 60,150       |
| Natural Resource Partners L.P.<br>10.50%, 3/15/22                    | 55,000           | 59,125       |
| Navient Corp.<br>4.88%, 6/17/19                                      | 50,000           | 50,400       |
| 8.00%, 3/25/20   | 300,000          | 318,825      |
| 5.88%, 3/25/21   | 150,000          | 153,982      |
| 6.63%, 7/26/21   | 70,000           | 73,062       |
| 6.50%, 6/15/22   | 100,000          | 103,530      |
| 5.50%, 1/25/23   | 95,000           | 94,287       |
| Navios Maritime Acquisition Corp.<br>8.13%, 11/15/21 <sup>(a)</sup>  | 70,000           | 60,550       |
| Navios Maritime Holdings, Inc.<br>7.38%, 1/15/22 <sup>(a)</sup>      | 60,000           | 50,100       |
| NCL Corp., Ltd.<br>4.75%, 12/15/21 <sup>(a)</sup>                    | 90,000           | 90,787       |
| NCR Corp.<br>4.63%, 2/15/21  | 50,000           | 49,250       |
| 5.88%, 12/15/21  | 40,000           | 40,516       |
| 5.00%, 7/15/22   | 110,000          | 107,800      |
| Neiman Marcus Group Ltd. LLC<br>8.00%, 10/15/21 <sup>(a)(b)</sup>    | 110,000          | 75,075       |
| 8.75%, 10/15/21, Toggle PIK (8.75% Cash or 9.50% PIK) <sup>(a)</sup> | 60,000           | 41,250       |
| Neovia Logistics Services LLC<br>8.88%, 8/1/20 <sup>(a)</sup>        | 40,000           | 36,750       |
| Netflix, Inc.<br>5.38%, 2/1/21 <sup>(b)</sup>                        | 45,000           | 46,519       |
| 5.50%, 2/15/22   | 65,000           | 67,356       |
| New Home Co., Inc. (The)<br>7.25%, 4/1/22                            | 75,000           | 76,500       |
| Newfield Exploration Co.<br>5.75%, 1/30/22                           | 90,000           | 95,400       |
| Nexstar Broadcasting, Inc.<br>6.13%, 2/15/22 <sup>(a)</sup>          | 85,000           | 86,859       |
| NGL Energy Partners L.P.<br>5.13%, 7/15/19                           | 75,000           | 75,412       |
| 6.88%, 10/15/21  | 40,000           | 40,700       |
| NGPL PipeCo LLC<br>4.38%, 8/15/22 <sup>(a)</sup>                     | 70,000           | 70,787       |
| Nielsen Co. Luxembourg SARL (The)<br>5.50%, 10/1/21 <sup>(a)</sup>   | 150,000          | 150,562      |
| Nielsen Finance LLC<br>4.50%, 10/1/20                                | 50,000           | 50,000       |
| 5.00%, 4/15/22 <sup>(a)</sup>  | 240,000          | 233,652      |
| Nine West Holdings, Inc.<br>8.25%, 3/15/19 <sup>(a)(d)</sup>         | 25,000           | 6,875        |
| Northern Oil and Gas, Inc.<br>8.00%, 6/1/20 <sup>(b)</sup>           | 25,000           | 25,125       |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Northwest Acquisitions ULC<br>7.13%, 11/1/22 <sup>(a)</sup>           | \$ 60,000                   | \$ 61,425    |
| NRG Energy, Inc.<br>6.25%, 7/15/22                                    | 69,000                      | 71,415       |
| Nuance Communications, Inc.<br>5.38%, 8/15/20 <sup>(a)</sup>          | 13,000                      | 13,008       |
| NuStar Logistics L.P.<br>4.80%, 9/1/20                                | 95,000                      | 96,069       |
| Oasis Petroleum, Inc.<br>6.88%, 3/15/22 <sup>(b)</sup>                | 48,000                      | 48,960       |
| 6.88%, 1/15/23  | 75,000                      | 76,687       |
| Ocwen Loan Servicing LLC<br>8.38%, 11/15/22 <sup>(a)</sup>            | 35,000                      | 35,613       |
| OI European Group B.V.<br>4.00%, 3/15/23 <sup>(a)</sup>               | 30,000                      | 28,538       |
| Omnimax International, Inc.<br>12.00%, 8/15/20 <sup>(a)</sup>         | 100,000                     | 104,500      |
| Ortho-Clinical Diagnostics, Inc.<br>6.63%, 5/15/22 <sup>(a)</sup>     | 150,000                     | 147,937      |
| Outfront Media Capital LLC<br>5.25%, 2/15/22                          | 130,000                     | 131,136      |
| Owens-Brockway Glass Container, Inc.<br>5.00%, 1/15/22 <sup>(a)</sup> | 50,000                      | 50,313       |
| Oxford Finance LLC<br>6.38%, 12/15/22 <sup>(a)</sup>                  | 40,000                      | 41,000       |
| Park Aerospace Holdings Ltd.<br>5.25%, 8/15/22 <sup>(a)</sup>         | 195,000                     | 199,387      |
| 4.50%, 3/15/23 <sup>(a)</sup>   | 130,000                     | 128,862      |
| Parker Drilling Co.<br>6.75%, 7/15/22 <sup>(b)</sup>                  | 35,000                      | 27,825       |
| Peabody Energy Corp.<br>6.00%, 3/31/22 <sup>(a)</sup>                 | 45,000                      | 45,338       |
| Penske Automotive Group, Inc.<br>5.75%, 10/1/22                       | 50,000                      | 51,031       |
| PetSmart, Inc.<br>7.13%, 3/15/23 <sup>(a)</sup>                       | 205,000                     | 138,887      |
| PF Chang's China Bistro, Inc.<br>10.25%, 6/30/20 <sup>(a)(b)</sup>    | 30,000                      | 28,950       |
| PHI, Inc.<br>5.25%, 3/15/19 <sup>(b)</sup>                            | 75,000                      | 71,625       |
| Pioneer Energy Services Corp.<br>6.13%, 3/15/22                       | 30,000                      | 26,400       |
| Pioneer Holdings LLC<br>9.00%, 11/1/22 <sup>(a)</sup>                 | 25,000                      | 25,875       |
| Pitney Bowes, Inc.<br>3.63%, 9/15/20                                  | 45,000                      | 44,719       |
| 3.63%, 10/1/21  | 55,000                      | 52,422       |
| 4.38%, 5/15/22  | 35,000                      | 32,069       |

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|   |                         |              |
|---|-------------------------|--------------|
| 4.70%, 4/1/23   | 50,000                  | 44,875       |
| Plantronics, Inc.   |                         |              |
| 5.50%, 5/31/23 <sup>(a)</sup>                                       | 50,000                  | 49,750       |
| Platform Specialty Products Corp.                                   |                         |              |
| 6.50%, 2/1/22 <sup>(a)</sup>  | 130,000                 | 133,412      |
| Polaris Intermediate Corp.  |                         |              |
| 8.50%, 12/1/22, Toggle PIK (8.50% Cash or 9.25% PIK) <sup>(a)</sup> | 120,000                 | 124,350      |
|   | <b>Principal Amount</b> | <b>Value</b> |
| <b>Investments</b>  |                         |              |
| PolyOne Corp.   |                         |              |
| 5.25%, 3/15/23  | \$ 50,000               | \$ 51,703    |
| PQ Corp.  |                         |              |
| 6.75%, 11/15/22 <sup>(a)</sup>                                      | 100,000                 | 104,875      |
| Prime Security Services Borrower LLC                                |                         |              |
| 9.25%, 5/15/23 <sup>(a)</sup>                                       | 235,000                 | 252,343      |
| PulteGroup, Inc.  |                         |              |
| 4.25%, 3/1/21   | 80,000                  | 80,624       |
| QEP Resources, Inc.   |                         |              |
| 6.88%, 3/1/21   | 115,000                 | 121,612      |
| 5.38%, 10/1/22  | 90,000                  | 90,927       |
| Quorum Health Corp.   |                         |              |
| 11.63%, 4/15/23 <sup>(b)</sup>                                      | 35,000                  | 35,000       |
| QVC, Inc.   |                         |              |
| 5.13%, 7/2/22   | 125,000                 | 127,645      |
| 4.38%, 3/15/23  | 25,000                  | 24,751       |
| Qwest Corp.   |                         |              |
| 6.75%, 12/1/21  | 105,000                 | 112,748      |
| Radiate Holdco LLC  |                         |              |
| 6.88%, 2/15/23 <sup>(a)</sup>                                       | 55,000                  | 53,350       |
| Range Resources Corp.   |                         |              |
| 5.00%, 3/15/23  | 195,000                 | 191,743      |
| Realogy Group LLC   |                         |              |
| 4.50%, 4/15/19 <sup>(a)</sup>                                       | 55,000                  | 55,413       |
| 5.25%, 12/1/21 <sup>(a)</sup>                                       | 65,000                  | 65,081       |
| 4.88%, 6/1/23 <sup>(a)</sup>  | 60,000                  | 56,400       |
| RegionalCare Hospital Partners Holdings, Inc.                       |                         |              |
| 8.25%, 5/1/23 <sup>(a)</sup>  | 75,000                  | 80,062       |
| Rent-A-Center, Inc.   |                         |              |
| 6.63%, 11/15/20 <sup>(b)</sup>                                      | 83,000                  | 83,726       |
| Resolute Energy Corp.   |                         |              |
| 8.50%, 5/1/20   | 25,000                  | 25,016       |
| Resolute Forest Products, Inc.                                      |                         |              |
| 5.88%, 5/15/23 <sup>(b)</sup>                                       | 60,000                  | 62,025       |
| Revlon Consumer Products Corp.                                      |                         |              |
| 5.75%, 2/15/21 <sup>(b)</sup>                                       | 50,000                  | 41,250       |
| Reynolds Group Issuer, Inc.   |                         |              |
| 5.75%, 10/15/20   | 387,643                 | 388,612      |
| 5.13%, 7/15/23 <sup>(a)</sup>                                       | 160,000                 | 159,600      |
| RHP Hotel Properties L.P.   |                         |              |
| 5.00%, 4/15/21  | 35,000                  | 35,465       |
| 5.00%, 4/15/23  | 71,000                  | 71,334       |
| Rite Aid Corp.  |                         |              |
| 6.13%, 4/1/23 <sup>(a)</sup>  | 170,000                 | 153,374      |
| Riverbed Technology, Inc.   |                         |              |
| 8.88%, 3/1/23 <sup>(a)(b)</sup>                                     | 50,000                  | 46,438       |
| Rivers Pittsburgh Borrower L.P.                                     |                         |              |
| 6.13%, 8/15/21 <sup>(a)</sup>                                       | 55,000                  | 55,138       |
| Rockies Express Pipeline LLC  |                         |              |
| 6.00%, 1/15/19 <sup>(a)</sup>                                       | 110,000                 | 111,197      |
| 5.63%, 4/15/20 <sup>(a)</sup>                                       | 53,000                  | 54,921       |
| Rowan Cos., Inc.  |                         |              |
| 4.88%, 6/1/22   | 74,000                  | 69,190       |
| RR Donnelley & Sons Co.   |                         |              |
| 7.88%, 3/15/21 <sup>(b)</sup>                                       | 45,000                  | 47,644       |

See Notes to Financial Statements.





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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| rue21, Inc.<br>9.00%, 10/15/21 <sup>(a)(d)</sup>                        | \$ 25,000                   | \$ 94        |
| Sable Permian Resources Land LLC<br>8.00%, 6/15/20 <sup>(a)</sup>       | 22,000                      | 21,945       |
| 7.13%, 11/1/20 <sup>(a)</sup>   | 60,000                      | 38,700       |
| 13.00%, 11/30/20 <sup>(a)</sup>   | 50,000                      | 55,500       |
| 7.38%, 11/1/21 <sup>(a)</sup>   | 50,000                      | 31,500       |
| Sabre GBLB, Inc.<br>5.38%, 4/15/23 <sup>(a)</sup>                       | 60,000                      | 60,750       |
| Safeway, Inc.<br>5.00%, 8/15/19   | 50,000                      | 50,375       |
| Sanchez Energy Corp.<br>7.75%, 6/15/21                                  | 63,000                      | 44,100       |
| 6.13%, 1/15/23 <sup>(b)</sup>   | 105,000                     | 59,813       |
| 7.25%, 2/15/23 <sup>(a)(b)</sup>  | 50,000                      | 48,875       |
| Sanmina Corp.<br>4.38%, 6/1/19 <sup>(a)</sup>                           | 55,000                      | 55,371       |
| SBA Communications Corp.<br>4.88%, 7/15/22                              | 75,000                      | 76,125       |
| 4.00%, 10/1/22  | 75,000                      | 73,705       |
| SCANA Corp.<br>4.75%, 5/15/21 <sup>(b)</sup>                            | 50,000                      | 50,545       |
| 4.13%, 2/1/22   | 35,000                      | 34,659       |
| Scientific Games International, Inc.<br>6.63%, 5/15/21                  | 50,000                      | 49,750       |
| 10.00%, 12/1/22   | 205,000                     | 217,577      |
| Sealed Air Corp.<br>4.88%, 12/1/22 <sup>(a)</sup>                       | 75,000                      | 75,656       |
| 5.25%, 4/1/23 <sup>(a)</sup>  | 70,000                      | 71,400       |
| Select Medical Corp.<br>6.38%, 6/1/21                                   | 65,000                      | 65,894       |
| SemGroup Corp.<br>5.63%, 7/15/22  | 100,000                     | 99,625       |
| Seminole Hard Rock Entertainment, Inc.<br>5.88%, 5/15/21 <sup>(a)</sup> | 45,000                      | 45,225       |
| Service Corp. International<br>5.38%, 1/15/22                           | 122,000                     | 124,100      |
| SESI LLC<br>7.13%, 12/15/21   | 45,000                      | 45,731       |
| Shea Homes L.P.<br>5.88%, 4/1/23 <sup>(a)</sup>                         | 40,000                      | 39,800       |
| Sinclair Television Group, Inc.<br>5.38%, 4/1/21                        | 55,000                      | 55,344       |
| 6.13%, 10/1/22  | 67,000                      | 68,940       |
| Sirius XM Radio, Inc.<br>3.88%, 8/1/22 <sup>(a)</sup>                   | 75,000                      | 73,965       |
| 4.63%, 5/15/23 <sup>(a)</sup>   | 50,000                      | 49,950       |
|   | 58,000                      | 59,958       |

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|  |                             |              |
|--|-----------------------------|--------------|
| SM Energy Co.<br>6.13%, 11/15/22 <sup>(b)</sup>  |                             |              |
| Sonic Automotive, Inc.<br>5.00%, 5/15/23   | 30,000                      | 28,425       |
| Sotera Health Holdings LLC<br>6.50%, 5/15/23 <sup>(a)</sup>  | 50,000                      | 51,595       |
| Southern Star Central Corp.<br>5.13%, 7/15/22 <sup>(a)</sup>   | 110,000                     | 110,275      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| Southwestern Energy Co.<br>4.10%, 3/15/22 <sup>(b)</sup>   | \$ 115,000                  | \$ 112,700   |
| Spectrum Brands Holdings, Inc.<br>7.75%, 1/15/22   | 100,000                     | 103,000      |
| Spectrum Brands, Inc.<br>6.63%, 11/15/22   | 50,000                      | 51,563       |
| Springleaf Finance Corp.<br>5.25%, 12/15/19  | 75,000                      | 76,219       |
| 8.25%, 12/15/20  | 100,000                     | 108,375      |
| 7.75%, 10/1/21   | 75,000                      | 81,281       |
| 6.13%, 5/15/22   | 103,000                     | 106,347      |
| 5.63%, 3/15/23   | 95,000                      | 95,000       |
| Sprint Capital Corp.<br>6.90%, 5/1/19  | 145,000                     | 148,625      |
| Sprint Communications, Inc.<br>9.00%, 11/15/18 <sup>(a)</sup>  | 43,000                      | 43,538       |
| 7.00%, 3/1/20 <sup>(a)</sup>   | 50,000                      | 52,063       |
| 7.00%, 8/15/20   | 313,000                     | 328,650      |
| 11.50%, 11/15/21   | 160,000                     | 189,200      |
| 6.00%, 11/15/22  | 175,000                     | 177,571      |
| Sprint Corp.<br>7.25%, 9/15/21   | 115,000                     | 120,858      |
| Standard Industries, Inc.<br>5.50%, 2/15/23 <sup>(a)</sup>   | 125,000                     | 128,162      |
| StandardAero Aviation Holdings, Inc.<br>10.00%, 7/15/23 <sup>(a)</sup>   | 50,000                      | 54,000       |
| Starwood Property Trust, Inc.<br>3.63%, 2/1/21 <sup>(a)</sup>  | 50,000                      | 48,875       |
| 5.00%, 12/15/21  | 69,000                      | 69,690       |
| Steel Dynamics, Inc.<br>5.13%, 10/1/21   | 100,000                     | 101,525      |
| 5.25%, 4/15/23   | 50,000                      | 50,953       |
| Summit Materials LLC<br>6.13%, 7/15/23   | 65,000                      | 66,219       |
| Sungard Availability Services Capital, Inc.<br>8.75%, 4/1/22 <sup>(a)</sup>  | 45,000                      | 22,950       |
| Sunoco L.P.<br>4.88%, 1/15/23 <sup>(a)</sup>   | 95,000                      | 93,959       |
| SUPERVALU, Inc.<br>7.75%, 11/15/22   | 50,000                      | 52,125       |
| Surgery Center Holdings, Inc.<br>8.88%, 4/15/21 <sup>(a)(b)</sup>  | 80,000                      | 83,700       |
| Symantec Corp.<br>4.20%, 9/15/20   | 125,000                     | 126,124      |
| Synovus Financial Corp.<br>5.75%, 12/15/25, (5.75% fixed rate until 12/15/20; 3-month U.S. dollar London Interbank<br>Offered Rate + 4.182% thereafter) <sup>(c)</sup> | 50,000                      | 51,800       |
| T-Mobile USA, Inc.<br>4.00%, 4/15/22 <sup>(b)</sup>  | 55,000                      | 54,794       |
| 6.00%, 3/1/23  | 165,000                     | 170,230      |
| Talen Energy Supply LLC<br>4.60%, 12/15/21   | 55,000                      | 47,988       |
| 9.50%, 7/15/22 <sup>(a)(b)</sup>   | 50,000                      | 48,500       |
| Tapstone Energy LLC<br>9.75%, 6/1/22 <sup>(a)</sup>  | 30,000                      | 26,400       |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Targa Resources Partners L.P.<br>4.13%, 11/15/19                   | \$ 50,000                   | \$ 50,165    |
| 5.25%, 5/1/23  | 100,000                     | 101,500      |
| Taylor Morrison Communities, Inc.<br>5.25%, 4/15/21 <sup>(a)</sup> | 50,000                      | 50,125       |
| 5.88%, 4/15/23 <sup>(a)</sup>                                      | 43,000                      | 43,228       |
| Teekay Offshore Partners L.P.<br>8.50%, 7/15/23 <sup>(a)(b)</sup>  | 75,000                      | 77,062       |
| TEGNA, Inc.<br>4.88%, 9/15/21 <sup>(a)</sup>                       | 150,000                     | 150,750      |
| Tenet Healthcare Corp.<br>6.75%, 2/1/20                            | 65,000                      | 67,031       |
| 4.75%, 6/1/20  | 45,000                      | 45,675       |
| 6.00%, 10/1/20   | 150,000                     | 156,375      |
| 4.50%, 4/1/21  | 80,000                      | 80,300       |
| 4.38%, 10/1/21   | 175,000                     | 175,437      |
| 7.50%, 1/1/22 <sup>(a)</sup>                                       | 75,000                      | 78,820       |
| 8.13%, 4/1/22  | 260,000                     | 275,600      |
| 6.75%, 6/15/23 <sup>(b)</sup>                                      | 220,000                     | 220,825      |
| TerraForm Power Operating LLC<br>4.25%, 1/31/23 <sup>(a)</sup>     | 50,000                      | 48,875       |
| TIBCO Software, Inc.<br>11.38%, 12/1/21 <sup>(a)</sup>             | 155,000                     | 166,044      |
| TMX Finance LLC<br>11.13%, 4/1/23 <sup>(a)</sup>                   | 60,000                      | 61,725       |
| Toll Brothers Finance Corp.<br>4.00%, 12/31/18                     | 75,000                      | 75,187       |
| 5.88%, 2/15/22   | 25,000                      | 26,156       |
| 4.38%, 4/15/23   | 35,000                      | 34,964       |
| Townsquare Media, Inc.<br>6.50%, 4/1/23 <sup>(a)(b)</sup>          | 25,000                      | 23,531       |
| TPC Group, Inc.<br>8.75%, 12/15/20 <sup>(a)</sup>                  | 100,000                     | 100,500      |
| TransDigm, Inc.<br>5.50%, 10/15/20                                 | 65,000                      | 65,244       |
| 6.00%, 7/15/22   | 175,000                     | 177,187      |
| Transocean, Inc.<br>6.50%, 11/15/20                                | 75,000                      | 77,625       |
| 8.38%, 12/15/21  | 111,000                     | 119,325      |
| 9.00%, 7/15/23 <sup>(a)</sup>                                      | 120,000                     | 129,750      |
| TRI Pointe Group, Inc.<br>4.38%, 6/15/19                           | 66,000                      | 66,660       |
| 4.88%, 7/1/21  | 30,000                      | 30,000       |
| Tribune Media Co.<br>5.88%, 7/15/22                                | 102,000                     | 104,040      |
| Triumph Group, Inc.<br>4.88%, 4/1/21 <sup>(b)</sup>                | 35,000                      | 33,688       |
| 5.25%, 6/1/22  | 30,000                      | 28,275       |

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|  |                             |              |
|--|-----------------------------|--------------|
| Ultra Resources, Inc.<br>6.88%, 4/15/22 <sup>(a)(b)</sup>  | 70,000                      | 34,475       |
| Unit Corp.<br>6.63%, 5/15/21   | 65,000                      | 65,244       |
| United Continental Holdings, Inc.<br>4.25%, 10/1/22  | 25,000                      | 24,594       |
| United Rentals North America, Inc.<br>4.63%, 7/15/23   | 100,000                     | 101,450      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| United States Steel Corp.<br>7.38%, 4/1/20 <sup>(b)</sup>  | \$ 105,000                  | \$ 110,447   |
| Uniti Group L.P.<br>6.00%, 4/15/23 <sup>(a)</sup>  | 50,000                      | 48,125       |
| Univar USA, Inc.<br>6.75%, 7/15/23 <sup>(a)</sup>  | 40,000                      | 41,300       |
| Universal Hospital Services, Inc.<br>7.63%, 8/15/20  | 125,000                     | 125,625      |
| Univision Communications, Inc.<br>6.75%, 9/15/22 <sup>(a)</sup>  | 25,000                      | 25,594       |
| Urban One, Inc.<br>5.13%, 5/15/23 <sup>(a)</sup>   | 170,000                     | 161,925      |
| Urban One, Inc.<br>9.25%, 2/15/20 <sup>(a)(b)</sup>  | 25,000                      | 24,875       |
| VeriSign, Inc.<br>7.38%, 4/15/22 <sup>(a)</sup>  | 35,000                      | 34,913       |
| VeriSign, Inc.<br>4.63%, 5/1/23  | 100,000                     | 101,920      |
| Vertiv Intermediate Holding Corp.<br>12.00%, 2/15/22, Toggle PIK (12.00% Cash or 13.00% PIK) <sup>(a)</sup>  | 45,000                      | 45,956       |
| VFH Parent LLC<br>6.75%, 6/15/22 <sup>(a)</sup>  | 45,000                      | 46,463       |
| Viacom, Inc.<br>5.88%, 2/28/57, (5.875% fixed rate until 2/28/22; 3-month U.S. dollar London Interbank Offered<br>Rate + 3.895% thereafter) <sup>(c)</sup>       | 60,000                      | 58,918       |
| Vine Oil & Gas L.P.<br>8.75%, 4/15/23 <sup>(a)</sup>   | 55,000                      | 53,281       |
| Vistra Energy Corp.<br>7.38%, 11/1/22  | 165,000                     | 172,219      |
| Voya Financial, Inc.<br>5.65%, 5/15/53, (5.65% fixed rate until 5/15/23; 3-month U.S. dollar London Interbank Offered<br>Rate + 3.58% thereafter) <sup>(c)</sup> | 75,000                      | 75,187       |
| W/S Packaging Holdings, Inc.<br>9.00%, 4/15/23 <sup>(a)</sup>  | 45,000                      | 46,125       |
| Watco Cos. LLC<br>6.38%, 4/1/23 <sup>(a)</sup>   | 50,000                      | 51,313       |
| Weatherford International Ltd.<br>5.13%, 9/15/20   | 35,000                      | 34,913       |
| Weatherford International Ltd.<br>7.75%, 6/15/21 <sup>(b)</sup>  | 75,000                      | 73,781       |
| Weatherford International Ltd.<br>4.50%, 4/15/22 <sup>(b)</sup>  | 60,000                      | 52,500       |
| Weatherford International Ltd.<br>8.25%, 6/15/23 <sup>(b)</sup>  | 70,000                      | 65,275       |
| WESCO Distribution, Inc.<br>5.38%, 12/15/21  | 50,000                      | 50,813       |
| WEX, Inc.<br>4.75%, 2/1/23 <sup>(a)</sup>  | 50,000                      | 50,313       |
| Whiting Petroleum Corp.<br>5.75%, 3/15/21  | 95,000                      | 97,612       |
| Whiting Petroleum Corp.<br>6.25%, 4/1/23   | 75,000                      | 77,437       |
| William Carter Co. (The)<br>5.25%, 8/15/21   | 59,000                      | 59,922       |
| Williams Cos., Inc. (The)<br>7.88%, 9/1/21   | 30,000                      | 33,488       |
| Williams Cos., Inc. (The)<br>3.70%, 1/15/23  | 95,000                      | 94,169       |
| WPX Energy, Inc.<br>6.00%, 1/15/22   | 9,000                       | 9,338        |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|---|-----------------------------|-------------------|
| WR Grace & Co-Conn<br>5.13%, 10/1/21 <sup>(a)</sup>                 | \$ 100,000                  | \$ 103,000        |
| Wyndham Destinations, Inc.<br>4.25%, 3/1/22                         | 70,000                      | 67,721            |
| 3.90%, 3/1/23   | 80,000                      | 75,000            |
| Xerium Technologies, Inc.<br>9.50%, 8/15/21                         | 45,000                      | 47,363            |
| XPO Logistics, Inc.<br>6.50%, 6/15/22 <sup>(a)</sup>                | 112,000                     | 116,113           |
| York Risk Services Holding Corp.<br>8.50%, 10/1/22 <sup>(a)</sup>   | 35,000                      | 31,500            |
| Yum! Brands, Inc.<br>5.30%, 9/15/19                                 | 35,000                      | 35,752            |
| 3.88%, 11/1/20 <sup>(b)</sup>                                       | 50,000                      | 50,188            |
| 3.75%, 11/1/21  | 75,000                      | 74,250            |
| Zayo Group LLC<br>6.00%, 4/1/23                                     | 150,000                     | 155,350           |
| Zekelman Industries, Inc.<br>9.88%, 6/15/23 <sup>(a)</sup>          | 55,000                      | 59,881            |
| <b>TOTAL CORPORATE BONDS</b><br>(Cost: \$49,322,430)                |                             | <b>49,342,926</b> |
| <b>FOREIGN CORPORATE BONDS 10.3%</b>                                |                             |                   |
| <b>Australia 0.4%</b>   |                             |                   |
| Barmenco Finance Pty Ltd.<br>6.63%, 5/15/22 <sup>(a)</sup>          | 35,000                      | 34,737            |
| FMG Resources August 2006 Pty Ltd.<br>4.75%, 5/15/22 <sup>(a)</sup> | 75,000                      | 73,879            |
| 5.13%, 3/15/23 <sup>(a)(b)</sup>                                    | 50,000                      | 49,000            |
| Virgin Australia Holdings Ltd.<br>7.88%, 10/15/21 <sup>(a)</sup>    | 86,000                      | 84,925            |
| <b>Total Australia</b>  |                             | <b>242,541</b>    |
| <b>Bermuda 0.1%</b>   |                             |                   |
| Teekay Corp.<br>8.50%, 1/15/20                                      | 60,000                      | 62,175            |
| <b>Canada 4.3%</b>  |                             |                   |
| 1011778 BC ULC<br>4.63%, 1/15/22 <sup>(a)</sup>                     | 125,000                     | 125,312           |
| Air Canada<br>7.75%, 4/15/21 <sup>(a)</sup>                         | 105,000                     | 113,400           |
| Athabasca Oil Corp.<br>9.88%, 2/24/22 <sup>(a)</sup>                | 100,000                     | 103,750           |
| Baytex Energy Corp.<br>5.13%, 6/1/21 <sup>(a)</sup>                 | 25,000                      | 24,438            |
| Bombardier, Inc.<br>7.75%, 3/15/20 <sup>(a)</sup>                   | 80,000                      | 84,300            |

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|   |                  |                  |
|---|------------------|------------------|
| 8.75%, 12/1/21 <sup>(a)</sup>   | 130,000          | 143,650          |
| 5.75%, 3/15/22 <sup>(a)</sup>   | 65,000           | 65,487           |
| 6.00%, 10/15/22 <sup>(a)</sup>  | 180,000          | 181,350          |
| 6.13%, 1/15/23 <sup>(a)</sup>   | 115,000          | 116,437          |
| Brookfield Residential Properties, Inc.   |                  |                  |
| 6.50%, 12/15/20 <sup>(a)</sup>  | 22,000           | 22,187           |
| 6.13%, 7/1/22 <sup>(a)</sup>  | 125,000          | 126,562          |
| Cascades, Inc.  |                  |                  |
| 5.50%, 7/15/22 <sup>(a)</sup>   | 60,000           | 60,300           |
|   | <b>Principal</b> | <b>Value</b>     |
|   | <b>Amount</b>    |                  |
| <b>Investments</b>  |                  |                  |
| Concordia International Corp.   |                  |                  |
| 9.00%, 4/1/22 <sup>(a)</sup>  | \$ 35,000        | \$ 32,025        |
| Cooke Omega Investments, Inc.   |                  |                  |
| 8.50%, 12/15/22 <sup>(a)</sup>  | 30,000           | 29,925           |
| Eldorado Gold Corp.   |                  |                  |
| 6.13%, 12/15/20 <sup>(a)</sup>  | 80,000           | 75,400           |
| GFL Environmental, Inc.   |                  |                  |
| 5.63%, 5/1/22 <sup>(a)</sup>  | 75,000           | 72,937           |
| goeasy Ltd.   |                  |                  |
| 7.88%, 11/1/22 <sup>(a)</sup>   | 65,000           | 68,087           |
| Hudbay Minerals, Inc.   |                  |                  |
| 7.25%, 1/15/23 <sup>(a)</sup>   | 69,000           | 70,552           |
| Imperial Metals Corp.   |                  |                  |
| 7.00%, 3/15/19 <sup>(a)(b)</sup>  | 30,000           | 25,950           |
| Jupiter Resources, Inc.   |                  |                  |
| 8.50%, 10/1/22 <sup>(a)</sup>   | 110,000          | 55,825           |
| Kissner Holdings L.P.   |                  |                  |
| 8.38%, 12/1/22 <sup>(a)</sup>   | 55,000           | 56,238           |
| MEG Energy Corp.  |                  |                  |
| 6.38%, 1/30/23 <sup>(a)</sup>   | 76,000           | 69,350           |
| Mountain Province Diamonds, Inc.  |                  |                  |
| 8.00%, 12/15/22 <sup>(a)</sup>  | 45,000           | 46,069           |
| New Gold, Inc.  |                  |                  |
| 6.25%, 11/15/22 <sup>(a)</sup>  | 55,000           | 49,088           |
| Norbord, Inc.   |                  |                  |
| 6.25%, 4/15/23 <sup>(a)</sup>   | 15,000           | 15,694           |
| Open Text Corp.   |                  |                  |
| 5.63%, 1/15/23 <sup>(a)</sup>   | 25,000           | 25,938           |
| Quebecor Media, Inc.  |                  |                  |
| 5.75%, 1/15/23  | 141,000          | 146,640          |
| Rockpoint Gas Storage Canada Ltd.   |                  |                  |
| 7.00%, 3/31/23 <sup>(a)</sup>   | 35,000           | 35,438           |
| Seven Generations Energy Ltd.   |                  |                  |
| 6.88%, 6/30/23 <sup>(a)</sup>   | 45,000           | 47,025           |
| Taseko Mines Ltd.   |                  |                  |
| 8.75%, 6/15/22 <sup>(a)</sup>   | 50,000           | 50,500           |
| Teine Energy Ltd.   |                  |                  |
| 6.88%, 9/30/22 <sup>(a)</sup>   | 55,000           | 55,550           |
| Tervita Escrow Corp.  |                  |                  |
| 7.63%, 12/1/21 <sup>(a)</sup>   | 115,000          | 119,744          |
| Videotron Ltd.  |                  |                  |
| 5.00%, 7/15/22  | 75,000           | 76,594           |
| Xplornet Communications, Inc.   |                  |                  |
| 9.63%, 6/1/22, Toggle PIK (9.625% Cash or 10.625% PIK) <sup>(a)</sup>   | 26,328           | 26,986           |
| <b>Total Canada</b>   |                  | <b>2,418,728</b> |
| <b>Finland 0.2%</b>   |                  |                  |
| Nokia Oyj   |                  |                  |
| 3.38%, 6/12/22  | 125,000          | 122,485          |
| <b>France 0.1%</b>  |                  |                  |
| Credit Agricole S.A.  |                  |                  |
| 8.38%, 10/13/19, (8.375% fixed rate until 10/13/19; 3-month U.S. dollar London Interbank Offered Rate + 6.982% thereafter) <sup>(a)(c)(f)</sup> | 71,000           | 74,416           |

*See Notes to Financial Statements.*





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

August 31, 2018

| Investments  | Principal Amount | Value            |
|--|------------------|------------------|
| <b>Germany 0.3%</b>  |                  |                  |
| Deutsche Bank AG<br>4.30%, 5/24/28, (4.296% fixed rate until 5/24/23; 5-year U.S. dollar Swap Rate + 2.248% thereafter) <sup>(c)</sup> | \$ 200,000       | \$ 182,994       |
| <b>Ireland 0.4%</b>  |                  |                  |
| Ardagh Packaging Finance PLC<br>4.63%, 5/15/23 <sup>(a)</sup>  | 200,000          | 198,750          |
| Avolon Holdings Funding Ltd.<br>5.50%, 1/15/23 <sup>(a)</sup>  | 45,000           | 46,350           |
| <b>Total Ireland</b>   |                  | <b>245,100</b>   |
| <b>Italy 0.2%</b>  |                  |                  |
| Telecom Italia Capital S.A.<br>7.18%, 6/18/19  | 75,000           | 77,250           |
| <b>Luxembourg 1.8%</b>   |                  |                  |
| Altice Financing S.A.<br>6.63%, 2/15/23 <sup>(a)</sup>   | 200,000          | 201,748          |
| Altice Luxembourg S.A.<br>7.75%, 5/15/22 <sup>(a)</sup>  | 275,000          | 266,063          |
| Intelsat Jackson Holdings S.A.<br>7.25%, 10/15/20  | 215,000          | 215,806          |
| 7.50%, 4/1/21  | 175,000          | 176,969          |
| 9.50%, 9/30/22 <sup>(a)</sup>  | 78,000           | 90,870           |
| Intelsat Luxembourg S.A.<br>8.13%, 6/1/23  | 105,000          | 91,481           |
| <b>Total Luxembourg</b>  |                  | <b>1,042,937</b> |
| <b>Netherlands 0.7%</b>  |                  |                  |
| NXP B.V.<br>4.13%, 6/15/20 <sup>(a)</sup>  | 200,000          | 202,250          |
| 4.13%, 6/1/21 <sup>(a)</sup>   | 200,000          | 200,750          |
| <b>Total Netherlands</b>   |                  | <b>403,000</b>   |
| <b>New Zealand 0.1%</b>  |                  |                  |
| Trilogy International Partners LLC<br>8.88%, 5/1/22 <sup>(a)(b)</sup>  | 35,000           | 35,525           |
| <b>Sweden 0.2%</b>   |                  |                  |
| Perstorp Holding AB<br>11.00%, 9/30/21 <sup>(a)</sup>  | 6,000            | 6,555            |
| Telefonaktiebolaget LM Ericsson<br>4.13%, 5/15/22  | 105,000          | 103,972          |
| <b>Total Sweden</b>  |                  | <b>110,527</b>   |
| <b>United Kingdom 1.5%</b>   |                  |                  |
| Avon International Operations, Inc.<br>7.88%, 8/15/22 <sup>(a)</sup>   | 45,000           | 45,956           |

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|   |                             |                      |
|---|-----------------------------|----------------------|
| Avon Products, Inc.<br>6.60%, 3/15/20   | 54,000                      | 54,207               |
| 7.00%, 3/15/23 <sup>(b)</sup>   | 63,000                      | 54,338               |
| Fiat Chrysler Automobiles N.V.<br>5.25%, 4/15/23 <sup>(b)</sup>   | 200,000                     | 203,750              |
| Inmarsat Finance PLC<br>4.88%, 5/15/22 <sup>(a)</sup>   | 132,000                     | 132,990              |
| Jaguar Land Rover Automotive PLC<br>5.63%, 2/1/23 <sup>(a)(b)</sup>   | 150,000                     | 148,500              |
| KCA Deutag UK Finance PLC<br>7.25%, 5/15/21 <sup>(a)</sup>  | 200,000                     | 188,000              |
|   | <b>Principal<br/>Amount</b> | <b>Value</b>         |
| <b>Investments</b>  |                             |                      |
| Petrofac Ltd.<br>3.40%, 10/10/18 <sup>(a)</sup>   | \$ 25,000                   | \$ 25,063            |
| <b>Total United Kingdom</b>   |                             | <b>852,804</b>       |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>  |                             |                      |
| (Cost: \$5,859,535)   |                             | <b>5,870,482</b>     |
|   | <b>Shares</b>               |                      |
| <b>COMMON STOCKS 0.0%</b>   |                             |                      |
| <b>United States 0.0%</b>   |                             |                      |
| Harvest Oil & Gas Corp.*<br>(Cost: \$11,875)  | 691                         | 11,863               |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 9.2%</b>   |                             |                      |
| <b>United States 9.2%</b>   |                             |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.92% <sup>(g)</sup><br>(Cost: \$5,240,470) <sup>(h)</sup> | 5,240,470                   | 5,240,470            |
| <b>TOTAL INVESTMENTS IN SECURITIES 106.0%</b>   |                             |                      |
| (Cost: \$60,434,310)  |                             | <b>60,465,741</b>    |
| Other Assets less Liabilities (6.0%)  |                             | (3,443,624)          |
| <b>NET ASSETS 100.0%</b>  |                             | <b>\$ 57,022,117</b> |

\* Non-income producing security.

Security is being fair valued using significant unobservable inputs by a pricing committee under the direction of the Board of Trustees. The aggregate value of fair valued securities is \$11,863, which represents 0.02% of net assets.

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

(b) Security, or portion thereof, was on loan at August 31, 2018 (See Note 2).

(c) Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

(d) Security in default on interest payments.

(e) Security in default on principal payment.

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

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(g) Rate shown represents annualized 7-day yield as of August 31, 2018.

(h) At August 31, 2018, the total market value of the Fund's securities on loan identified in the Schedule of Investments was \$4,999,861. The Fund also had securities on loan having a total market value of \$72,099 that were sold and pending settlement. The total market value of the collateral held by the Fund was \$5,259,771. The total market value of the collateral includes non-cash U.S. Government securities collateral having a value of \$19,301.

PIK Payment In Kind.

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

| Short Exposure                     | Contracts | Expiration<br>Date | Notional<br>Amount <sup>1</sup> | Unrealized<br>Appreciation/<br>(Depreciation) |
|------------------------------------|-----------|--------------------|---------------------------------|---|
| 5 Year U.S. Treasury Note          | 71        | 12/31/18           | \$ (8,051,289)                  | \$ (14,983)                                   |
| U.S. Treasury Ultra Long Term Bond | 46        | 12/19/18           | (7,328,375)                     | (27,450)                                      |
| Ultra 10 Year U.S. Treasury Note   | 340       | 12/19/18           | (43,535,938)                    | (132,203)                                     |
|                                    |           |                    | <b>\$ (58,915,602)</b>          | <b>\$ (174,636)</b>                           |

As of August 31, 2018, cash collateral posted by the Fund with the broker for futures contracts was \$807,053.

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

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value     |
|--|---------------------|-----------|
| <b>Investments in Long Securities</b>              |                     |           |
| <b>U.S. GOVERNMENT AGENCIES 30.2%</b>              |                     |           |
| <b>Federal Home Loan Bank 0.2%</b>                 |                     |           |
| Federal Home Loan Bank                             |                     |           |
| 5.50%, 7/15/36                                     | \$ 50,000           | \$ 64,824 |
| <b>Federal Home Loan Mortgage Corporation 8.4%</b> |                     |           |
| 1.63%, 9/29/20                                     | 50,000              | 48,995    |
| 3.00%, 8/1/29                                      | 48,476              | 48,351    |
| 2.50%, 9/1/29                                      | 36,472              | 35,664    |
| 6.75%, 9/15/29, Series GDIF                        | 25,000              | 33,274    |
| 2.50%, 2/1/30                                      | 32,131              | 31,382    |
| 2.50%, 4/1/30                                      | 23,633              | 23,141    |
| 3.00%, 6/1/30                                      | 48,551              | 48,314    |
| 3.00%, 12/1/30                                     | 45,533              | 45,205    |
| 2.50%, 11/1/32                                     | 45,266              | 43,999    |
| 3.00%, 1/1/33                                      | 46,397              | 46,061    |
| 3.50%, 2/1/33                                      | 22,772              | 23,038    |
| 3.00%, 9/1/33 <sup>(a)</sup>                       | 25,000              | 24,803    |
| 3.50%, 9/1/33 <sup>(a)</sup>                       | 25,000              | 25,275    |
| 5.00%, 9/1/35                                      | 90,757              | 96,959    |
| 3.00%, 9/1/36                                      | 62,911              | 62,044    |
| 3.50%, 4/1/37                                      | 27,783              | 28,082    |
| 5.50%, 12/1/38                                     | 81,961              | 89,052    |
| 4.00%, 2/1/41                                      | 182,979             | 188,060   |
| 4.50%, 5/1/41                                      | 90,554              | 94,801    |
| 3.50%, 10/1/41                                     | 149,184             | 149,568   |
| 3.00%, 4/1/43                                      | 92,508              | 90,331    |
| 3.50%, 7/1/43                                      | 45,085              | 45,202    |
| 3.00%, 8/1/43                                      | 41,184              | 40,207    |
| 4.00%, 12/1/43                                     | 34,997              | 35,808    |
| 3.00%, 1/1/44                                      | 138,217             | 134,983   |
| 4.50%, 4/1/44                                      | 33,282              | 34,646    |
| 3.50%, 3/1/45                                      | 63,972              | 63,821    |
| 3.50%, 12/1/45                                     | 57,562              | 57,426    |
| 3.50%, 5/1/46                                      | 36,824              | 36,713    |
| 3.50%, 8/1/46                                      | 81,590              | 81,715    |
| 4.00%, 9/1/46                                      | 37,485              | 38,262    |
| 3.00%, 10/1/46                                     | 156,571             | 151,821   |
| 3.00%, 11/1/46                                     | 111,521             | 108,113   |
| 3.50%, 2/1/47                                      | 88,740              | 88,383    |
| 4.00%, 2/1/47                                      | 67,190              | 68,570    |
| 3.00%, 3/1/47                                      | 45,419              | 44,030    |
| 4.50%, 3/1/47                                      | 21,137              | 21,981    |
| 4.50%, 5/1/47                                      | 27,080              | 28,163    |
| 4.50%, 8/1/47                                      | 20,731              | 21,560    |
| 3.50%, 9/1/47                                      | 93,288              | 92,886    |
| 4.00%, 10/1/47                                     | 23,139              | 23,598    |
| 4.00%, 1/1/48                                      | 47,777              | 48,818    |

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|  |                  |                  |
|--|------------------|------------------|
| <b>Total Federal Home Loan Mortgage Corporation</b>  |                  | <b>2,543,105</b> |
| <b>Federal National Mortgage Association 13.7%</b>   |                  |                  |
| 1.00%, 10/24/19                                      | 100,000          | 98,311           |
| 2.63%, 9/6/24  | 75,000           | 73,975           |
| 2.13%, 4/24/26                                       | 100,000          | 94,400           |
| 4.00%, 7/1/26  | 13,174           | 13,498           |
| 3.50%, 12/1/26                                       | 16,899           | 17,097           |
| 3.50%, 1/1/27  | 23,043           | 23,313           |
| 3.00%, 11/1/28                                       | 22,065           | 22,019           |
|  | <b>Principal</b> | <b>Value</b>     |
| <b>Investments in Long Securities</b>                | <b>Amount</b>    |                  |
| 2.50%, 4/1/30  | \$ 30,727        | \$ 30,013        |
| 3.00%, 9/1/30  | 51,172           | 51,067           |
| 3.00%, 10/1/30                                       | 28,244           | 28,186           |
| 2.50%, 5/1/31  | 49,967           | 48,608           |
| 2.50%, 6/1/31  | 37,805           | 36,777           |
| 2.50%, 9/1/31  | 35,819           | 34,844           |
| 3.00%, 6/1/32  | 25,824           | 25,699           |
| 2.50%, 12/1/32                                       | 45,987           | 44,736           |
| 2.50%, 1/1/33  | 28,054           | 27,291           |
| 6.00%, 4/1/33  | 38,986           | 43,066           |
| 2.00%, 9/1/33 <sup>(a)</sup>                         | 25,000           | 23,599           |
| 3.00%, 9/1/33 <sup>(a)</sup>                         | 25,000           | 24,856           |
| 3.50%, 9/1/33 <sup>(a)</sup>                         | 50,000           | 50,547           |
| 3.50%, 8/1/34  | 49,789           | 50,506           |
| 4.00%, 8/1/34  | 12,095           | 12,466           |
| 6.00%, 8/1/34  | 26,407           | 29,177           |
| 4.00%, 10/1/35                                       | 51,753           | 53,405           |
| 3.50%, 1/1/36  | 28,624           | 28,948           |
| 3.00%, 11/1/36                                       | 42,713           | 42,076           |
| 3.00%, 12/1/36                                       | 65,794           | 64,890           |
| 4.50%, 11/1/39                                       | 96,742           | 101,416          |
| 4.50%, 2/1/41  | 37,803           | 39,611           |
| 5.50%, 12/1/41                                       | 60,128           | 65,072           |
| 4.00%, 2/1/42  | 135,429          | 139,285          |
| 3.50%, 6/1/42  | 181,281          | 181,762          |
| 3.00%, 1/1/43  | 114,422          | 111,781          |
| 3.00%, 4/1/43  | 156,151          | 152,512          |
| 4.00%, 6/1/43  | 13,858           | 14,219           |
| 3.50%, 7/1/43  | 519,381          | 521,385          |
| 3.00%, 9/1/43  | 118,617          | 115,850          |
| 4.00%, 9/1/43  | 133,629          | 137,333          |
| 4.00%, 11/1/43                                       | 30,175           | 30,877           |
| 4.50%, 5/1/44  | 24,378           | 25,468           |
| 5.00%, 6/1/44  | 69,479           | 74,945           |
| 4.00%, 9/1/44  | 29,414           | 30,029           |
| 4.00%, 10/1/44                                       | 33,796           | 34,503           |
| 4.00%, 1/1/45  | 100,220          | 102,279          |
| 3.50%, 4/1/46  | 34,464           | 34,350           |
| 4.00%, 4/1/46  | 32,548           | 33,206           |
| 3.50%, 5/1/46  | 37,493           | 37,361           |
| 3.00%, 9/1/46  | 234,816          | 227,551          |
| 3.00%, 10/1/46                                       | 131,673          | 127,635          |
| 4.00%, 10/1/46                                       | 39,425           | 40,193           |
| 2.50%, 11/1/46                                       | 22,977           | 21,541           |
| 3.00%, 11/1/46                                       | 41,751           | 40,608           |
| 3.50%, 11/1/46                                       | 85,268           | 85,021           |
| 4.00%, 3/1/47  | 129,712          | 132,208          |
| 4.00%, 4/1/47  | 69,519           | 70,854           |
| 3.50%, 5/1/47  | 86,927           | 86,555           |
| 3.50%, 7/1/47  | 91,840           | 91,423           |
| 3.50%, 9/1/47  | 23,409           | 23,300           |
| 3.50%, 10/1/47                                       | 38,424           | 38,243           |
| 3.50%, 11/1/47                                       | 28,717           | 28,581           |
| 4.50%, 11/1/47                                       | 67,565           | 70,210           |
| <b>Total Federal National Mortgage Association</b>   |                  | <b>4,160,537</b> |
| <b>Government National Mortgage Association 7.8%</b> |                  |                  |
| 3.00%, 5/20/42                                       | 79,980           | 78,953           |

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3.50%, 6/20/42

98,874

100,166

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>                 | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| 3.00%, 12/20/42                                       | \$ 88,524                   | \$ 87,387        |
| 3.50%, 3/20/43  | 68,774                      | 69,268           |
| 3.50%, 4/20/43  | 73,770                      | 74,666           |
| 3.00%, 4/20/44  | 26,030                      | 25,696           |
| 5.00%, 8/20/44  | 45,850                      | 48,865           |
| 3.50%, 9/20/44  | 94,992                      | 95,795           |
| 4.00%, 12/20/44                                       | 77,402                      | 79,915           |
| 4.50%, 12/20/44                                       | 64,700                      | 68,173           |
| 3.00%, 4/20/45  | 34,891                      | 34,278           |
| 2.50%, 5/20/45  | 32,984                      | 31,377           |
| 3.50%, 7/20/45  | 41,937                      | 42,214           |
| 3.50%, 9/20/45  | 38,752                      | 39,007           |
| 3.00%, 12/20/45                                       | 139,834                     | 137,260          |
| 4.00%, 12/20/45                                       | 31,349                      | 32,366           |
| 3.00%, 4/20/46  | 24,311                      | 23,848           |
| 3.00%, 5/20/46  | 22,144                      | 21,747           |
| 3.50%, 6/20/46  | 96,678                      | 97,212           |
| 4.00%, 8/20/46  | 20,580                      | 21,198           |
| 3.50%, 11/20/46                                       | 127,795                     | 128,422          |
| 3.00%, 12/15/46                                       | 97,649                      | 95,812           |
| 4.00%, 12/20/46                                       | 22,885                      | 23,503           |
| 3.00%, 1/20/47  | 43,053                      | 42,178           |
| 4.00%, 1/20/47  | 34,429                      | 35,307           |
| 3.50%, 2/20/47  | 100,586                     | 101,078          |
| 3.00%, 6/20/47  | 67,227                      | 65,851           |
| 3.50%, 8/20/47  | 69,566                      | 69,907           |
| 4.00%, 8/20/47  | 86,366                      | 88,569           |
| 3.50%, 9/20/47  | 93,898                      | 94,358           |
| 4.00%, 11/20/47                                       | 73,712                      | 75,592           |
| 4.50%, 12/20/47                                       | 69,138                      | 71,958           |
| 3.50%, 1/20/48  | 73,344                      | 73,757           |
| 4.00%, 1/20/48  | 72,081                      | 73,919           |
| 3.50%, 9/1/48 <sup>(a)</sup>                          | 25,000                      | 25,054           |
| 4.00%, 9/1/48 <sup>(a)</sup>                          | 50,000                      | 51,191           |
| 4.50%, 9/1/48 <sup>(a)</sup>                          | 50,000                      | 51,929           |
| <b>Total Government National Mortgage Association</b> |                             | <b>2,377,776</b> |
| <b>Tennessee Valley Authority 0.1%</b>                |                             |                  |
| Tennessee Valley Authority                            |                             |                  |
| 5.25%, 9/15/39  | 25,000                      | <b>31,285</b>    |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b>                 |                             |                  |
| (Cost: \$9,267,566)                                   |                             | <b>9,177,527</b> |
| <b>U.S. GOVERNMENT OBLIGATIONS 35.4%</b>              |                             |                  |
| <b>U.S. Treasury Bonds 7.5%</b>                       |                             |                  |
| U.S. Treasury Bond                                    |                             |                  |
| 6.88%, 8/15/25  | 95,000                      | 119,407          |



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|                 |        |         |
|-----------------|--------|---------|
| 6.75%, 8/15/26  | 85,000 | 108,815 |
| 6.50%, 11/15/26 | 90,000 | 114,240 |
| 5.25%, 11/15/28 | 80,000 | 96,817  |
| 6.25%, 5/15/30  | 50,000 | 66,694  |
| 5.38%, 2/15/31  | 50,000 | 62,997  |
| 4.75%, 2/15/41  | 35,000 | 45,126  |
| 4.38%, 5/15/41  | 20,000 | 24,582  |
| 3.75%, 8/15/41  | 75,000 | 84,483  |
| 3.00%, 5/15/42  | 55,000 | 55,069  |
| 3.13%, 2/15/43  | 25,000 | 25,527  |
| 2.88%, 5/15/43  | 80,000 | 78,209  |
| 3.63%, 8/15/43  | 75,000 | 83,134  |

| <b>Investments in Long Securities</b> | <b>Principal Amount</b> | <b>Value</b> |
|---------------------------------------|-------------------------|--------------|
| 3.75%, 11/15/43                       | \$ 140,000              | \$ 158,386   |
| 3.63%, 2/15/44                        | 120,000                 | 133,224      |
| 3.38%, 5/15/44                        | 75,000                  | 79,969       |
| 3.13%, 8/15/44                        | 75,000                  | 76,614       |
| 2.50%, 2/15/45                        | 125,000                 | 113,418      |
| 3.00%, 5/15/45                        | 70,000                  | 69,933       |
| 2.88%, 8/15/45                        | 115,000                 | 112,165      |
| 3.00%, 11/15/45                       | 140,000                 | 139,850      |
| 2.50%, 2/15/46                        | 160,000                 | 144,756      |
| 2.50%, 5/15/46                        | 165,000                 | 149,203      |
| 2.25%, 8/15/46                        | 20,000                  | 17,138       |
| 2.75%, 8/15/47                        | 65,000                  | 61,737       |
| 2.75%, 11/15/47                       | 50,000                  | 47,482       |

**Total U.S. Treasury Bonds** **2,268,975**

**U.S. Treasury Notes 27.9%**

| <b>U.S. Treasury Note</b> | <b>Principal Amount</b> | <b>Value</b> |
|---------------------------|-------------------------|--------------|
| 3.38%, 11/15/19           | 100,000                 | 100,984      |
| 1.63%, 12/31/19           | 250,000                 | 246,997      |
| 1.25%, 1/31/20            | 225,000                 | 220,979      |
| 1.38%, 2/15/20            | 150,000                 | 147,478      |
| 3.63%, 2/15/20            | 150,000                 | 152,212      |
| 1.38%, 2/29/20            | 230,000                 | 225,997      |
| 1.13%, 3/31/20            | 200,000                 | 195,527      |
| 1.50%, 4/15/20            | 200,000                 | 196,566      |
| 1.13%, 4/30/20            | 200,000                 | 195,262      |
| 1.38%, 5/31/20            | 300,000                 | 293,725      |
| 1.50%, 5/31/20            | 150,000                 | 147,176      |
| 1.50%, 6/15/20            | 250,000                 | 245,195      |
| 1.63%, 6/30/20            | 100,000                 | 98,236       |
| 1.50%, 7/15/20            | 100,000                 | 97,977       |
| 1.63%, 7/31/20            | 50,000                  | 49,075       |
| 3.13%, 5/15/21            | 250,000                 | 252,876      |
| 1.38%, 5/31/21            | 150,000                 | 144,847      |
| 2.13%, 8/15/21            | 225,000                 | 221,401      |
| 1.25%, 10/31/21           | 200,000                 | 191,270      |
| 2.00%, 11/15/21           | 150,000                 | 146,789      |
| 1.75%, 11/30/21           | 250,000                 | 242,622      |
| 2.00%, 12/31/21           | 200,000                 | 195,508      |
| 1.88%, 1/31/22            | 200,000                 | 194,559      |
| 1.88%, 2/28/22            | 200,000                 | 194,430      |
| 1.88%, 3/31/22            | 250,000                 | 242,852      |
| 1.88%, 4/30/22            | 200,000                 | 194,129      |
| 1.75%, 5/15/22            | 250,000                 | 241,494      |
| 1.75%, 5/31/22            | 200,000                 | 193,106      |
| 1.88%, 10/31/22           | 125,000                 | 120,818      |
| 2.00%, 10/31/22           | 210,000                 | 203,991      |
| 1.63%, 11/15/22           | 205,000                 | 196,039      |
| 2.00%, 11/30/22           | 220,000                 | 213,589      |
| 2.13%, 12/31/22           | 160,000                 | 156,028      |
| 2.38%, 1/31/23            | 175,000                 | 172,406      |
| 1.50%, 2/28/23            | 200,000                 | 189,633      |
| 1.50%, 3/31/23            | 150,000                 | 142,090      |
| 1.75%, 5/15/23            | 150,000                 | 143,534      |
| 1.38%, 6/30/23            | 50,000                  | 46,945       |

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|                 |         |        |
|-----------------|---------|--------|
| 2.50%, 8/15/23  | 100,000 | 98,904 |
| 1.38%, 8/31/23  | 45,000  | 42,140 |
| 1.38%, 9/30/23  | 50,000  | 46,760 |
| 1.63%, 10/31/23 | 75,000  | 70,963 |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| <b>Investments in Long Securities</b>    |                             |                   |
| 2.75%, 11/15/23                          | \$ 75,000                   | \$ 75,016         |
| 2.38%, 8/15/24                           | 105,000                     | 102,660           |
| 2.13%, 9/30/24                           | 150,000                     | 144,510           |
| 2.25%, 10/31/24                          | 50,000                      | 48,497            |
| 2.25%, 11/15/24                          | 140,000                     | 135,723           |
| 2.25%, 11/15/25                          | 185,000                     | 178,265           |
| 1.50%, 8/15/26                           | 125,000                     | 113,252           |
| 2.00%, 11/15/26                          | 135,000                     | 126,813           |
| 2.25%, 2/15/27                           | 100,000                     | 95,609            |
| 2.38%, 5/15/27                           | 140,000                     | 135,045           |
| 2.25%, 8/15/27                           | 100,000                     | 95,283            |
| 2.25%, 11/15/27                          | 100,000                     | 95,156            |
| 2.75%, 2/15/28                           | 35,000                      | 34,692            |
| <b>Total U.S. Treasury Notes</b>         |                             | <b>8,493,630</b>  |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> |                             | <b>10,762,605</b> |
| (Cost: \$10,813,908)                     |                             |                   |
| <b>CORPORATE BONDS 21.1%</b>             |                             |                   |
| <b>United States 21.1%</b>               |                             |                   |
| 21st Century Fox America, Inc.           |                             |                   |
| 6.65%, 11/15/37                          | 11,000                      | 14,315            |
| Abbott Laboratories                      |                             |                   |
| 3.88%, 9/15/25                           | 20,000                      | 20,255            |
| 4.75%, 11/30/36                          | 25,000                      | 26,729            |
| AbbVie, Inc.                             |                             |                   |
| 3.60%, 5/14/25                           | 20,000                      | 19,565            |
| AEP Texas, Inc.                          |                             |                   |
| 3.80%, 10/1/47                           | 25,000                      | 23,210            |
| Air Lease Corp.                          |                             |                   |
| 3.63%, 4/1/27                            | 20,000                      | 18,794            |
| Alexandria Real Estate Equities, Inc.    |                             |                   |
| 2.75%, 1/15/20                           | 20,000                      | 19,861            |
| Allergan Funding SCS                     |                             |                   |
| 3.80%, 3/15/25                           | 30,000                      | 29,775            |
| 4.85%, 6/15/44                           | 10,000                      | 9,953             |
| Altria Group, Inc.                       |                             |                   |
| 2.85%, 8/9/22                            | 30,000                      | 29,470            |
| Amazon.com, Inc.                         |                             |                   |
| 2.60%, 12/5/19                           | 10,000                      | 9,993             |
| 2.50%, 11/29/22                          | 20,000                      | 19,549            |
| 4.05%, 8/22/47                           | 15,000                      | 14,900            |
| American Express Co.                     |                             |                   |
| 3.00%, 10/30/24                          | 25,000                      | 24,078            |
| American Express Credit Corp.            |                             |                   |
| 2.70%, 3/3/22                            | 20,000                      | 19,549            |
| American Honda Finance Corp.             |                             |                   |
| 2.25%, 8/15/19                           | 10,000                      | 9,963             |

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|   |                             |              |
|---|-----------------------------|--------------|
| American International Group, Inc.<br>4.88%, 6/1/22   | 26,000                      | 27,275       |
| 3.75%, 7/10/25  | 20,000                      | 19,566       |
| 4.50%, 7/16/44  | 15,000                      | 14,347       |
| American Tower Corp.<br>3.55%, 7/15/27  | 40,000                      | 37,823       |
| Amgen, Inc.<br>4.66%, 6/15/51   | 19,000                      | 19,076       |
| Anadarko Petroleum Corp.<br>5.55%, 3/15/26  | 20,000                      | 21,540       |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>   |                             |              |
| Anthem, Inc.<br>3.50%, 8/15/24  | \$ 10,000                   | \$ 9,839     |
| 5.85%, 1/15/36  | 20,000                      | 22,562       |
| 4.65%, 1/15/43  | 20,000                      | 19,704       |
| Apache Corp.<br>4.25%, 1/15/44  | 10,000                      | 8,980        |
| Apple, Inc.<br>1.90%, 2/7/20  | 25,000                      | 24,740       |
| 3.45%, 5/6/24   | 40,000                      | 40,346       |
| 4.65%, 2/23/46  | 20,000                      | 21,891       |
| AT&T, Inc.<br>2.30%, 3/11/19  | 20,000                      | 19,964       |
| 5.88%, 10/1/19  | 20,000                      | 20,597       |
| 3.00%, 2/15/22  | 15,000                      | 14,766       |
| 3.00%, 6/30/22  | 5,000                       | 4,888        |
| 4.30%, 2/15/30 <sup>(b)</sup>   | 20,000                      | 19,222       |
| 4.50%, 5/15/35  | 5,000                       | 4,662        |
| 4.80%, 6/15/44  | 5,000                       | 4,580        |
| 4.35%, 6/15/45  | 23,000                      | 19,796       |
| 5.45%, 3/1/47   | 45,000                      | 44,801       |
| Bank of America Corp.<br>5.70%, 1/24/22   | 15,000                      | 16,182       |
| 3.00%, 12/20/23, (3.004% fixed rate until 12/20/22; 3-month U.S. dollar London Interbank Offered<br>Rate + 0.79% thereafter) <sup>(c)</sup> | 37,000                      | 36,058       |
| 3.88%, 8/1/25   | 10,000                      | 10,013       |
| 3.09%, 10/1/25, (3.093% fixed rate until 10/1/24; 3-month U.S. dollar London Interbank Offered<br>Rate + 1.09% thereafter) <sup>(c)</sup>   | 20,000                      | 19,162       |
| 4.45%, 3/3/26   | 25,000                      | 25,111       |
| 3.71%, 4/24/28, (3.705% fixed rate until 4/24/27; 3-month U.S. dollar London Interbank Offered<br>Rate + 1.512% thereafter) <sup>(c)</sup>  | 20,000                      | 19,374       |
| 4.88%, 4/1/44   | 15,000                      | 15,879       |
| Bayer US Finance II LLC<br>2.75%, 7/15/21 <sup>(b)</sup>  | 20,000                      | 19,491       |
| BB&T Corp.<br>2.05%, 5/10/21  | 35,000                      | 33,985       |
| 2.85%, 10/26/24   | 20,000                      | 19,249       |
| Berkshire Hathaway, Inc.<br>2.75%, 3/15/23  | 15,000                      | 14,777       |
| 3.13%, 3/15/26  | 35,000                      | 34,093       |
| Biogen, Inc.<br>5.20%, 9/15/45  | 15,000                      | 16,198       |
| Boeing Co. (The)<br>5.88%, 2/15/40  | 10,000                      | 12,652       |
| Boston Properties L.P.<br>3.85%, 2/1/23   | 20,000                      | 20,221       |
| Broadcom Corp.<br>3.00%, 1/15/22  | 50,000                      | 48,808       |
| Burlington Northern Santa Fe LLC<br>4.70%, 10/1/19  | 32,500                      | 33,139       |
| 4.55%, 9/1/44   | 30,000                      | 31,557       |
| Capital One Financial Corp.<br>3.75%, 3/9/27  | 30,000                      | 28,691       |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments in Long Securities</b>                       | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Cardinal Health, Inc.<br>3.41%, 6/15/27                     | \$ 20,000                   | \$ 18,469    |
| Caterpillar Financial Services Corp.<br>1.70%, 8/9/21       | 10,000                      | 9,644        |
| Caterpillar, Inc.<br>3.80%, 8/15/42                         | 10,000                      | 9,682        |
| CBS Corp.<br>7.88%, 7/30/30                                 | 35,000                      | 43,915       |
| Celgene Corp.<br>3.88%, 8/15/25                             | 30,000                      | 29,630       |
| 4.55%, 2/20/48  | 20,000                      | 18,998       |
| Charter Communications Operating LLC<br>4.46%, 7/23/22      | 20,000                      | 20,425       |
| 6.48%, 10/23/45   | 20,000                      | 21,437       |
| Chevron Corp.<br>1.56%, 5/16/19                             | 10,000                      | 9,920        |
| Cigna Corp.<br>3.25%, 4/15/25                               | 25,000                      | 23,800       |
| Cisco Systems, Inc.<br>4.45%, 1/15/20                       | 25,000                      | 25,573       |
| Citigroup, Inc.<br>2.65%, 10/26/20                          | 30,000                      | 29,668       |
| 4.40%, 6/10/25  | 60,000                      | 60,214       |
| 4.45%, 9/29/27  | 30,000                      | 29,777       |
| 5.30%, 5/6/44   | 20,000                      | 21,401       |
| CME Group, Inc.<br>3.00%, 9/15/22                           | 20,000                      | 19,838       |
| Coca-Cola Co. (The)<br>3.20%, 11/1/23                       | 20,000                      | 20,013       |
| Comcast Corp.<br>3.15%, 3/1/26                              | 10,000                      | 9,542        |
| 2.35%, 1/15/27  | 10,000                      | 8,889        |
| 7.05%, 3/15/33  | 10,000                      | 12,775       |
| Concho Resources, Inc.<br>3.75%, 10/1/27                    | 30,000                      | 28,766       |
| ConocoPhillips<br>6.50%, 2/1/39                             | 25,000                      | 32,578       |
| Consolidated Edison Co. of New York, Inc.<br>4.63%, 12/1/54 | 20,000                      | 20,809       |
| Consumers Energy Co.<br>5.65%, 4/15/20                      | 10,000                      | 10,402       |
| Costco Wholesale Corp.<br>3.00%, 5/18/27                    | 25,000                      | 24,123       |
| Coventry Health Care, Inc.<br>5.45%, 6/15/21                | 30,000                      | 31,502       |
| Crown Castle International Corp.<br>4.88%, 4/15/22          | 20,000                      | 20,667       |
|   | 35,000                      | 33,364       |

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|  |                             |              |
|--|-----------------------------|--------------|
| CSX Corp.<br>3.25%, 6/1/27   |                             |              |
| 4.50%, 8/1/54  | 15,000                      | 14,735       |
| CVS Health Corp.<br>3.38%, 8/12/24   | 52,000                      | 50,640       |
| 5.05%, 3/25/48   | 20,000                      | 20,488       |
| DDR Corp.<br>4.70%, 6/1/27   | 30,000                      | 30,466       |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>  |                             |              |
| Dell International LLC<br>6.02%, 6/15/26 <sup>(b)</sup>  | \$ 45,000                   | \$ 47,778    |
| Digital Realty Trust L.P.<br>5.88%, 2/1/20   | 20,000                      | 20,585       |
| Discovery Communications LLC<br>2.75%, 11/15/19 <sup>(b)</sup>   | 20,000                      | 19,895       |
| Dominion Energy, Inc.<br>5.75%, 10/1/54, (5.75% fixed rate until 10/1/24; 3-month U.S. dollar London Interbank Offered Rate<br>+ 3.057% thereafter) <sup>(c)</sup> | 20,000                      | 20,950       |
| Dow Chemical Co. (The)<br>4.25%, 11/15/20  | 25,000                      | 25,550       |
| 4.38%, 11/15/42  | 15,000                      | 14,258       |
| Duke Energy Corp.<br>3.75%, 4/15/24  | 40,000                      | 40,230       |
| Duke Energy Florida LLC<br>6.40%, 6/15/38  | 28,500                      | 36,976       |
| Duke Energy Indiana LLC<br>6.45%, 4/1/39   | 20,000                      | 26,041       |
| DXC Technology Co.<br>4.75%, 4/15/27   | 10,000                      | 10,223       |
| Eaton Corp.<br>2.75%, 11/2/22  | 40,000                      | 39,085       |
| eBay, Inc.<br>3.80%, 3/9/22  | 40,000                      | 40,595       |
| Ecolab, Inc.<br>5.50%, 12/8/41   | 10,000                      | 11,855       |
| EI du Pont de Nemours & Co.<br>4.15%, 2/15/43  | 10,000                      | 9,384        |
| Eli Lilly & Co.<br>2.35%, 5/15/22  | 10,000                      | 9,785        |
| Energy Transfer Partners L.P.<br>4.50%, 11/1/23  | 32,000                      | 32,631       |
| Enterprise Products Operating LLC<br>2.55%, 10/15/19   | 10,000                      | 9,961        |
| 5.25%, 1/31/20   | 10,000                      | 10,298       |
| 3.35%, 3/15/23   | 28,000                      | 27,798       |
| 4.45%, 2/15/43   | 20,000                      | 19,502       |
| Exelon Corp.<br>3.95%, 6/15/25   | 65,000                      | 65,424       |
| 4.45%, 4/15/46   | 20,000                      | 19,839       |
| Exelon Generation Co. LLC<br>6.25%, 10/1/39  | 10,000                      | 10,862       |
| Express Scripts Holding Co.<br>4.80%, 7/15/46  | 30,000                      | 29,049       |
| FedEx Corp.<br>4.10%, 4/15/43  | 25,000                      | 22,955       |
| 4.55%, 4/1/46  | 15,000                      | 14,790       |
| Fidelity National Information Services, Inc.<br>5.00%, 10/15/25  | 20,000                      | 21,230       |
| Fiserv, Inc.<br>3.85%, 6/1/25  | 20,000                      | 19,931       |
| Florida Power & Light Co.<br>5.96%, 4/1/39   | 20,000                      | 25,540       |
| Fluor Corp.<br>3.38%, 9/15/21  | 10,000                      | 10,122       |

See Notes to Financial Statements.





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

August 31, 2018

| <b>Investments in Long Securities</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Ford Motor Co.<br>4.75%, 1/15/43   | \$ 16,000                   | \$ 13,310    |
| FS Investment Corp.<br>4.00%, 7/15/19  | 10,000                      | 10,022       |
| 4.25%, 1/15/20   | 25,000                      | 25,077       |
| General Electric Co.<br>3.10%, 1/9/23  | 20,000                      | 19,746       |
| 4.50%, 3/11/44   | 20,000                      | 19,444       |
| General Motors Financial Co., Inc.<br>3.70%, 11/24/20  | 30,000                      | 30,170       |
| 4.30%, 7/13/25   | 28,000                      | 27,618       |
| Gilead Sciences, Inc.<br>4.50%, 4/1/21   | 15,000                      | 15,470       |
| 3.65%, 3/1/26  | 20,000                      | 19,841       |
| 5.65%, 12/1/41   | 20,000                      | 23,373       |
| Goldman Sachs Group, Inc. (The)<br>7.50%, 2/15/19  | 12,000                      | 12,256       |
| 6.00%, 6/15/20, Series D   | 20,000                      | 20,957       |
| 2.35%, 11/15/21  | 5,000                       | 4,851        |
| 3.00%, 4/26/22   | 5,000                       | 4,916        |
| 4.00%, 3/3/24  | 5,000                       | 5,051        |
| 3.50%, 1/23/25   | 5,000                       | 4,873        |
| 4.25%, 10/21/25  | 25,000                      | 24,904       |
| 3.50%, 11/16/26  | 5,000                       | 4,769        |
| 3.85%, 1/26/27   | 5,000                       | 4,874        |
| 6.13%, 2/15/33   | 5,000                       | 5,802        |
| 6.45%, 5/1/36  | 25,000                      | 29,604       |
| 4.02%, 10/31/38, (4.017% fixed rate until 10/31/37; 3-month U.S. dollar London Interbank Offered<br>Rate + 1.373% thereafter) <sup>(c)</sup> | 5,000                       | 4,679        |
| Halliburton Co.<br>4.75%, 8/1/43   | 25,000                      | 25,395       |
| HCP, Inc.<br>2.63%, 2/1/20   | 20,000                      | 19,865       |
| Home Depot, Inc. (The)<br>2.00%, 6/15/19   | 10,000                      | 9,967        |
| 5.88%, 12/16/36  | 25,000                      | 30,811       |
| 3.90%, 6/15/47   | 10,000                      | 9,713        |
| Honeywell International, Inc.<br>4.25%, 3/1/21   | 20,000                      | 20,592       |
| Humana, Inc.<br>4.95%, 10/1/44   | 20,000                      | 21,055       |
| Intel Corp.<br>3.15%, 5/11/27  | 25,000                      | 24,262       |
| Intercontinental Exchange, Inc.<br>2.75%, 12/1/20  | 20,000                      | 19,847       |
| International Business Machines Corp.<br>8.38%, 11/1/19  | 25,000                      | 26,627       |
|  | 25,000                      | 27,465       |

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|  |                         |              |
|--|-------------------------|--------------|
| International Lease Finance Corp.<br>8.25%, 12/15/20   |                         |              |
| 5.88%, 8/15/22   | 25,000                  | 26,667       |
| International Paper Co.<br>3.00%, 2/15/27  | 20,000                  | 18,557       |
| Invesco Finance PLC<br>5.38%, 11/30/43   | 10,000                  | 11,386       |
| <b>Investments in Long Securities</b>  | <b>Principal Amount</b> | <b>Value</b> |
| John Deere Capital Corp.<br>1.25%, 10/9/19   | \$ 25,000               | \$ 24,584    |
| Johnson & Johnson<br>3.38%, 12/5/23  | 15,000                  | 15,242       |
| Johnson Controls International PLC<br>3.63%, 7/2/24 <sup>(c)</sup>   | 20,000                  | 19,949       |
| JPMorgan Chase & Co.<br>2.30%, 8/15/21   | 30,000                  | 29,246       |
| 4.50%, 1/24/22   | 35,000                  | 36,306       |
| 3.25%, 9/23/22   | 15,000                  | 14,940       |
| 3.88%, 9/10/24   | 20,000                  | 19,898       |
| 3.30%, 4/1/26  | 15,000                  | 14,489       |
| 3.88%, 7/24/38, (3.882% fixed rate until 7/24/37; 3-month U.S. dollar London Interbank Offered Rate + 1.36% thereafter) <sup>(c)</sup> | 20,000                  | 18,721       |
| 5.63%, 8/16/43   | 20,000                  | 22,890       |
| Kellogg Co.<br>4.00%, 12/15/20   | 20,000                  | 20,408       |
| KeyCorp<br>5.10%, 3/24/21  | 60,000                  | 62,743       |
| Kinder Morgan Energy Partners L.P.<br>5.50%, 3/1/44  | 22,000                  | 22,627       |
| Kraft Heinz Foods Co.<br>3.50%, 6/6/22   | 32,000                  | 31,927       |
| 4.38%, 6/1/46  | 25,000                  | 21,982       |
| Kroger Co. (The)<br>2.65%, 10/15/26  | 25,000                  | 22,556       |
| Laboratory Corp. of America Holdings<br>3.20%, 2/1/22  | 20,000                  | 19,838       |
| Lockheed Martin Corp.<br>2.50%, 11/23/20   | 20,000                  | 19,778       |
| 4.09%, 9/15/52   | 10,000                  | 9,603        |
| Lowe's Cos., Inc.<br>4.05%, 5/3/47   | 10,000                  | 9,804        |
| Macy's Retail Holdings, Inc.<br>2.88%, 2/15/23   | 5,000                   | 4,731        |
| Marathon Oil Corp.<br>6.60%, 10/1/37   | 10,000                  | 11,850       |
| Marathon Petroleum Corp.<br>5.13%, 3/1/21  | 30,000                  | 31,211       |
| 4.75%, 9/15/44   | 10,000                  | 9,765        |
| McDonald's Corp.<br>4.45%, 3/1/47  | 25,000                  | 25,161       |
| Medtronic, Inc.<br>4.38%, 3/15/35  | 25,000                  | 26,184       |
| Merck & Co., Inc.<br>2.75%, 2/10/25  | 15,000                  | 14,540       |
| MetLife, Inc.<br>4.60%, 5/13/46  | 25,000                  | 25,764       |
| Microsoft Corp.<br>2.00%, 8/8/23   | 10,000                  | 9,507        |
| 3.50%, 2/12/35   | 32,000                  | 31,015       |
| 4.00%, 2/12/55   | 25,000                  | 24,993       |
| 4.50%, 2/6/57  | 15,000                  | 16,425       |
| MidAmerican Energy Co.<br>3.10%, 5/1/27  | 30,000                  | 29,011       |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments in Long Securities</b>                | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Molson Coors Brewing Co.<br>2.10%, 7/15/21           | \$ 25,000                   | \$ 24,125    |
| Morgan Stanley<br>5.50%, 7/28/21                     | 20,000                      | 21,172       |
| 7.25%, 4/1/32  | 25,000                      | 32,080       |
| 4.38%, 1/22/47                                       | 20,000                      | 19,669       |
| Mosaic Co. (The)<br>4.88%, 11/15/41                  | 10,000                      | 9,321        |
| Mylan N.V.<br>3.15%, 6/15/21                         | 20,000                      | 19,721       |
| NIKE, Inc.<br>2.38%, 11/1/26                         | 20,000                      | 18,368       |
| NiSource, Inc.<br>4.80%, 2/15/44                     | 25,000                      | 26,075       |
| Noble Energy, Inc.<br>5.05%, 11/15/44                | 10,000                      | 9,855        |
| Norfolk Southern Corp.<br>3.15%, 6/1/27              | 20,000                      | 19,116       |
| Northrop Grumman Corp.<br>2.55%, 10/15/22            | 30,000                      | 29,106       |
| 3.25%, 1/15/28                                       | 25,000                      | 23,760       |
| NVIDIA Corp.<br>2.20%, 9/16/21                       | 15,000                      | 14,604       |
| Occidental Petroleum Corp.<br>4.63%, 6/15/45         | 15,000                      | 15,857       |
| Oncor Electric Delivery Co. LLC<br>7.00%, 9/1/22     | 20,000                      | 22,750       |
| Oracle Corp.<br>3.63%, 7/15/23                       | 20,000                      | 20,334       |
| 3.25%, 11/15/27                                      | 20,000                      | 19,397       |
| 3.80%, 11/15/37                                      | 30,000                      | 28,918       |
| 4.00%, 7/15/46                                       | 20,000                      | 19,324       |
| Owens Corning<br>4.30%, 7/15/47                      | 20,000                      | 16,661       |
| Pacific Gas & Electric Co.<br>4.00%, 12/1/46         | 25,000                      | 22,360       |
| PepsiCo, Inc.<br>2.38%, 10/6/26                      | 15,000                      | 13,811       |
| 3.45%, 10/6/46                                       | 10,000                      | 9,113        |
| Pfizer, Inc.<br>7.20%, 3/15/39                       | 22,000                      | 30,649       |
| Philip Morris International, Inc.<br>4.88%, 11/15/43 | 43,000                      | 44,824       |
| Phillips 66<br>4.88%, 11/15/44                       | 10,000                      | 10,400       |
| Pitney Bowes, Inc.<br>4.63%, 3/15/24 <sup>(d)</sup>  | 25,000                      | 22,543       |
|  | 32,500                      | 32,238       |

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|  |                             |              |
|--|-----------------------------|--------------|
| Plains All American Pipeline L.P.<br>3.65%, 6/1/22           |                             |              |
| PNC Financial Services Group, Inc. (The)<br>6.70%, 6/10/19   | 25,000                      | 25,758       |
| 3.90%, 4/29/24   | 20,000                      | 20,087       |
| Procter & Gamble Co. (The)<br>3.10%, 8/15/23                 | 10,000                      | 10,022       |
| 2.45%, 11/3/26   | 10,000                      | 9,318        |
| 3.50%, 10/25/47  | 10,000                      | 9,408        |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>                        |                             |              |
| Prudential Financial, Inc.<br>3.91%, 12/7/47                 | \$ 20,000                   | \$ 18,501    |
| QUALCOMM, Inc.<br>2.60%, 1/30/23                             | 25,000                      | 24,061       |
| Realty Income Corp.<br>3.25%, 10/15/22                       | 25,000                      | 24,812       |
| Rockwell Collins, Inc.<br>3.20%, 3/15/24                     | 20,000                      | 19,443       |
| 4.80%, 12/15/43  | 10,000                      | 10,316       |
| Royal Caribbean Cruises Ltd.<br>7.50%, 10/15/27              | 10,000                      | 11,909       |
| Sabine Pass Liquefaction LLC<br>5.63%, 3/1/25                | 25,000                      | 26,698       |
| Santander Holdings USA, Inc.<br>2.65%, 4/17/20               | 25,000                      | 24,730       |
| 4.40%, 7/13/27   | 60,000                      | 58,511       |
| Schlumberger Investment S.A.<br>3.65%, 12/1/23               | 15,000                      | 15,222       |
| Seagate HDD Cayman<br>4.25%, 3/1/22                          | 25,000                      | 24,902       |
| Select Income REIT<br>3.60%, 2/1/20                          | 20,000                      | 19,922       |
| Sempra Energy<br>2.85%, 11/15/20                             | 30,000                      | 29,611       |
| 6.00%, 10/15/39  | 20,000                      | 23,722       |
| Sherwin-Williams Co. (The)<br>2.75%, 6/1/22                  | 30,000                      | 29,232       |
| Shire Acquisitions Investments Ireland DAC<br>2.40%, 9/23/21 | 30,000                      | 29,017       |
| Simon Property Group L.P.<br>4.38%, 3/1/21                   | 20,000                      | 20,548       |
| Southern California Edison Co.<br>4.65%, 10/1/43             | 22,000                      | 23,253       |
| Southern Co. (The)<br>2.35%, 7/1/21                          | 40,000                      | 38,870       |
| 3.25%, 7/1/26  | 30,000                      | 28,292       |
| Starbucks Corp.<br>2.00%, 12/5/18                            | 8,000                       | 7,992        |
| 3.85%, 10/1/23   | 40,000                      | 40,683       |
| State Street Corp.<br>2.65%, 5/19/26                         | 40,000                      | 37,627       |
| SunTrust Banks, Inc.<br>2.70%, 1/27/22                       | 35,000                      | 34,205       |
| Synchrony Financial<br>4.25%, 8/15/24                        | 10,000                      | 9,714        |
| 4.50%, 7/23/25   | 20,000                      | 19,504       |
| Target Corp.<br>2.30%, 6/26/19 <sup>(d)</sup>                | 10,000                      | 9,979        |
| 3.90%, 11/15/47  | 15,000                      | 14,319       |
| TD Ameritrade Holding Corp.<br>3.30%, 4/1/27                 | 20,000                      | 19,358       |
| Texas Instruments, Inc.<br>2.75%, 3/12/21                    | 25,000                      | 24,904       |
| Thermo Fisher Scientific, Inc.<br>4.50%, 3/1/21              | 60,000                      | 61,752       |
| 2.95%, 9/19/26   | 15,000                      | 14,026       |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments in Long Securities</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Time Warner Cable LLC                  |                             |              |
| 7.30%, 7/1/38                          | \$ 15,000                   | \$ 17,508    |
| 6.75%, 6/15/39                         | 4,500                       | 4,979        |
| 4.50%, 9/15/42                         | 15,000                      | 12,711       |
| TJX Cos., Inc. (The)                   |                             |              |
| 2.25%, 9/15/26                         | 15,000                      | 13,712       |
| Toyota Motor Credit Corp.              |                             |              |
| 2.60%, 1/11/22                         | 40,000                      | 39,340       |
| Transcontinental Gas Pipe Line Co. LLC |                             |              |
| 7.85%, 2/1/26                          | 20,000                      | 24,640       |
| Tyson Foods, Inc.                      |                             |              |
| 3.95%, 8/15/24                         | 25,000                      | 25,132       |
| U.S. Bancorp                           |                             |              |
| 2.35%, 1/29/21                         | 25,000                      | 24,602       |
| 3.70%, 1/30/24                         | 40,000                      | 40,575       |
| United Technologies Corp.              |                             |              |
| 2.80%, 5/4/24                          | 15,000                      | 14,335       |
| 4.50%, 6/1/42                          | 25,000                      | 24,880       |
| UnitedHealth Group, Inc.               |                             |              |
| 2.75%, 2/15/23                         | 32,000                      | 31,265       |
| 4.25%, 3/15/43                         | 10,000                      | 10,083       |
| Ventas Realty L.P.                     |                             |              |
| 4.38%, 2/1/45                          | 20,000                      | 18,735       |
| VEREIT Operating Partnership L.P.      |                             |              |
| 3.95%, 8/15/27                         | 20,000                      | 19,105       |
| Verizon Communications, Inc.           |                             |              |
| 3.50%, 11/1/21                         | 15,000                      | 15,162       |
| 2.45%, 11/1/22                         | 30,000                      | 28,913       |
| 5.85%, 9/15/35                         | 25,000                      | 28,152       |
| 4.52%, 9/15/48                         | 40,000                      | 37,793       |
| Viacom, Inc.                           |                             |              |
| 4.38%, 3/15/43                         | 10,000                      | 8,660        |
| Virginia Electric & Power Co.          |                             |              |
| 3.50%, 3/15/27, Series A               | 15,000                      | 14,888       |
| Visa, Inc.                             |                             |              |
| 4.15%, 12/14/35                        | 25,000                      | 26,232       |
| Walgreens Boots Alliance, Inc.         |                             |              |
| 3.80%, 11/18/24                        | 25,000                      | 24,763       |
| Walmart, Inc.                          |                             |              |
| 1.95%, 12/15/18                        | 10,000                      | 9,985        |
| 5.88%, 4/5/27                          | 36,000                      | 42,123       |
| Walt Disney Co. (The)                  |                             |              |
| 3.00%, 2/13/26                         | 25,000                      | 24,220       |
| Warner Media LLC                       |                             |              |
| 4.88%, 3/15/20                         | 15,000                      | 15,377       |
| 6.25%, 3/29/41                         | 15,000                      | 16,733       |
| Waste Management, Inc.                 |                             |              |
| 3.90%, 3/1/35                          | 20,000                      | 19,682       |

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|                                       |                         |                  |
|---------------------------------------|-------------------------|------------------|
| 4.10%, 3/1/45                         | 10,000                  | 9,939            |
| Wells Fargo & Co.                     |                         |                  |
| 2.55%, 12/7/20                        | 20,000                  | 19,761           |
| 3.00%, 1/22/21                        | 10,000                  | 9,965            |
| 3.50%, 3/8/22                         | 10,000                  | 10,046           |
| 4.13%, 8/15/23                        | 51,000                  | 51,954           |
| 3.00%, 2/19/25                        | 5,000                   | 4,774            |
| 4.30%, 7/22/27                        | 5,000                   | 5,010            |
| 4.90%, 11/17/45                       | 20,000                  | 20,293           |
|                                       | <b>Principal Amount</b> | <b>Value</b>     |
| <b>Investments in Long Securities</b> |                         |                  |
| Welltower, Inc.                       |                         |                  |
| 5.25%, 1/15/22                        | \$ 25,000               | \$ 26,201        |
| Weyerhaeuser Co.                      |                         |                  |
| 7.38%, 3/15/32                        | 35,000                  | 44,753           |
| Williams Cos, Inc.                    |                         |                  |
| 5.25%, 3/15/20                        | 10,000                  | 10,295           |
| 4.90%, 1/15/45                        | 15,000                  | 14,693           |
| Wyndham Destinations, Inc.            |                         |                  |
| 4.25%, 3/1/22                         | 20,000                  | 19,349           |
| Xerox Corp.                           |                         |                  |
| 4.07%, 3/17/22                        | 43,000                  | 42,484           |
| Zoetis, Inc.                          |                         |                  |
| 3.00%, 9/12/27                        | 15,000                  | 14,061           |
| <b>TOTAL CORPORATE BONDS</b>          |                         | <b>6,426,582</b> |
| (Cost: \$6,561,617)                   |                         |                  |
| <b>FOREIGN CORPORATE BONDS 4.4%</b>   |                         |                  |
| <b>Australia 0.1%</b>                 |                         |                  |
| Westpac Banking Corp.                 |                         |                  |
| 2.15%, 3/6/20                         | 25,000                  | <b>24,683</b>    |
| <b>Belgium 0.4%</b>                   |                         |                  |
| Anheuser-Busch InBev Finance, Inc.    |                         |                  |
| 3.30%, 2/1/23                         | 45,000                  | 44,713           |
| 4.70%, 2/1/36                         | 20,000                  | 20,372           |
| 4.90%, 2/1/46                         | 40,000                  | 41,200           |
| <b>Total Belgium</b>                  |                         | <b>106,285</b>   |
| <b>Canada 1.2%</b>                    |                         |                  |
| Bank of Montreal                      |                         |                  |
| 1.90%, 8/27/21                        | 30,000                  | 28,924           |
| Bank of Nova Scotia (The)             |                         |                  |
| 2.45%, 9/19/22                        | 20,000                  | 19,349           |
| Barrick Gold Corp.                    |                         |                  |
| 5.25%, 4/1/42                         | 15,000                  | 15,600           |
| Cenovus Energy, Inc.                  |                         |                  |
| 6.75%, 11/15/39                       | 25,000                  | 28,705           |
| Manulife Financial Corp.              |                         |                  |
| 4.15%, 3/4/26                         | 20,000                  | 20,315           |
| Nexen Energy ULC                      |                         |                  |
| 6.40%, 5/15/37                        | 13,000                  | 16,058           |
| Royal Bank of Canada                  |                         |                  |
| 2.15%, 3/6/20                         | 25,000                  | 24,718           |
| 4.65%, 1/27/26                        | 25,000                  | 25,758           |
| Suncor Energy, Inc.                   |                         |                  |
| 6.85%, 6/1/39                         | 30,000                  | 38,668           |
| TELUS Corp.                           |                         |                  |
| 3.70%, 9/15/27                        | 10,000                  | 9,837            |
| Thomson Reuters Corp.                 |                         |                  |
| 4.70%, 10/15/19                       | 20,000                  | 20,338           |
| Toronto-Dominion Bank (The)           |                         |                  |
| 1.80%, 7/13/21                        | 80,000                  | 77,078           |
| TransCanada PipeLines Ltd.            |                         |                  |
| 3.80%, 10/1/20                        | 40,000                  | 40,547           |
| <b>Total Canada</b>                   |                         | <b>365,895</b>   |



*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value          |
|--|---------------------|----------------|
| <b>Investments in Long Securities</b>                              |                     |                |
| <b>France 0.1%</b>   |                     |                |
| BNP Paribas S.A.<br>5.00%, 1/15/21                                 | \$ 40,000           | \$ 41,626      |
| <b>Germany 0.2%</b>  |                     |                |
| Daimler Finance North America LLC<br>8.50%, 1/18/31                | 20,000              | 28,283         |
| Deutsche Bank AG<br>3.70%, 5/30/24                                 | 25,000              | 23,654         |
| Landwirtschaftliche Rentenbank<br>1.38%, 10/23/19, Series 29       | 20,000              | 19,735         |
| <b>Total Germany</b>   |                     | <b>71,672</b>  |
| <b>Israel 0.0%</b>   |                     |                |
| Teva Pharmaceutical Finance Netherlands III B.V.<br>3.15%, 10/1/26 | 10,000              | <b>8,309</b>   |
| <b>Japan 0.3%</b>  |                     |                |
| Mitsubishi UFJ Financial Group, Inc.<br>3.29%, 7/25/27             | 20,000              | 19,177         |
| Sumitomo Mitsui Financial Group, Inc.<br>2.93%, 3/9/21             | 30,000              | 29,709         |
| 3.78%, 3/9/26  | 30,000              | 29,902         |
| <b>Total Japan</b>   |                     | <b>78,788</b>  |
| <b>Mexico 0.4%</b>   |                     |                |
| Petroleos Mexicanos<br>6.00%, 3/5/20                               | 40,000              | 41,400         |
| 6.50%, 3/13/27   | 50,000              | 50,745         |
| 6.75%, 9/21/47   | 25,000              | 23,204         |
| <b>Total Mexico</b>  |                     | <b>115,349</b> |
| <b>Netherlands 0.3%</b>  |                     |                |
| Cooperatieve Rabobank UA<br>4.50%, 1/11/21                         | 20,000              | 20,563         |
| 5.25%, 5/24/41   | 20,000              | 23,019         |
| Shell International Finance B.V.<br>3.25%, 5/11/25                 | 20,000              | 19,756         |
| 2.88%, 5/10/26   | 20,000              | 19,175         |
| 4.38%, 5/11/45   | 15,000              | 15,536         |
| <b>Total Netherlands</b>   |                     | <b>98,049</b>  |
| <b>Norway 0.3%</b>   |                     |                |
| Equinor ASA<br>2.45%, 1/17/23                                      | 60,000              | 58,457         |
| 3.95%, 5/15/43   | 35,000              | 34,084         |
| <b>Total Norway</b>  |                     | <b>92,541</b>  |

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|  |                         |                  |
|--|-------------------------|------------------|
| <b>Spain 0.1%</b>                          |                         |                  |
| Telefonica Emisiones SAU                   |                         |                  |
| 5.88%, 7/15/19                             | 15,000                  | 15,377           |
| <b>Switzerland 0.1%</b>                    |                         |                  |
| Credit Suisse AG                           |                         |                  |
| 5.40%, 1/14/20                             | 25,000                  | 25,714           |
| Novartis Capital Corp.                     |                         |                  |
| 3.10%, 5/17/27                             | 20,000                  | 19,335           |
| <b>Total Switzerland</b>                   |                         | <b>45,049</b>    |
|  | <b>Principal Amount</b> | <b>Value</b>     |
| <b>Investments in Long Securities</b>      |                         |                  |
| <b>United Kingdom 0.9%</b>                 |                         |                  |
| AstraZeneca PLC                            |                         |                  |
| 3.38%, 11/16/25                            | \$ 30,000               | \$ 29,232        |
| 4.38%, 11/16/45                            | 15,000                  | 15,037           |
| BAT Capital Corp.                          |                         |                  |
| 3.56%, 8/15/27 <sup>(b)</sup>              | 15,000                  | 14,075           |
| 4.39%, 8/15/37 <sup>(b)</sup>              | 35,000                  | 32,735           |
| BP Capital Markets PLC                     |                         |                  |
| 3.12%, 5/4/26                              | 40,000                  | 38,596           |
| 3.02%, 1/16/27                             | 10,000                  | 9,514            |
| Diageo Capital PLC                         |                         |                  |
| 2.63%, 4/29/23                             | 10,000                  | 9,725            |
| HSBC Holdings PLC                          |                         |                  |
| 5.10%, 4/5/21                              | 72,000                  | 75,052           |
| Mead Johnson Nutrition Co.                 |                         |                  |
| 3.00%, 11/15/20                            | 15,000                  | 14,968           |
| Vodafone Group PLC                         |                         |                  |
| 4.38%, 2/19/43                             | 10,000                  | 9,083            |
| WPP Finance 2010                           |                         |                  |
| 4.75%, 11/21/21                            | 15,000                  | 15,436           |
| <b>Total United Kingdom</b>                |                         | <b>263,453</b>   |
| <b>TOTAL FOREIGN CORPORATE BONDS</b>       |                         |                  |
| (Cost: \$1,353,646)                        |                         | <b>1,327,076</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 0.6%</b>    |                         |                  |
| <b>Austria 0.1%</b>                        |                         |                  |
| Oesterreichische Kontrollbank AG           |                         |                  |
| 1.13%, 4/26/19                             | 20,000                  | 19,821           |
| <b>Canada 0.4%</b>                         |                         |                  |
| Export Development Canada                  |                         |                  |
| 1.63%, 12/3/19                             | 20,000                  | 19,751           |
| 1.63%, 1/17/20                             | 20,000                  | 19,714           |
| Province of Manitoba Canada                |                         |                  |
| 1.75%, 5/30/19                             | 10,000                  | 9,927            |
| Province of Ontario Canada                 |                         |                  |
| 2.55%, 2/12/21                             | 10,000                  | 9,900            |
| 2.25%, 5/18/22                             | 10,000                  | 9,701            |
| 2.50%, 4/27/26                             | 36,000                  | 34,272           |
| Province of Quebec Canada                  |                         |                  |
| 3.50%, 7/29/20                             | 10,000                  | 10,117           |
| 2.38%, 1/31/22                             | 25,000                  | 24,479           |
| <b>Total Canada</b>                        |                         | <b>137,861</b>   |
| <b>Germany 0.1%</b>                        |                         |                  |
| Kreditanstalt fuer Wiederaufbau            |                         |                  |
| 1.50%, 9/9/19                              | 10,000                  | 9,896            |
| 1.75%, 10/15/19                            | 20,000                  | 19,814           |
| <b>Total Germany</b>                       |                         | <b>29,710</b>    |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>   |                         |                  |
| (Cost: \$189,145)                          |                         | <b>187,392</b>   |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 1.1%</b> |                         |                  |
| <b>Colombia 0.4%</b>                       |                         |                  |
| Colombia Government International Bond     |                         |                  |
| 11.75%, 2/25/20                            | 25,000                  | 28,175           |
| 8.13%, 5/21/24                             | 65,000                  | 78,569           |

**Total Colombia**

**106,744**

*See Notes to Financial Statements.*

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

August 31, 2018

|   | Principal<br>Amount | Value          |
|---|---------------------|----------------|
| <b>Investments in Long Securities</b>               |                     |                |
| <b>Hungary 0.2%</b>                                 |                     |                |
| Hungary Government International Bond               |                     |                |
| 5.75%, 11/22/23                                     | \$ 26,000           | \$ 28,298      |
| 7.63%, 3/29/41                                      | 26,000              | 36,582         |
| <b>Total Hungary</b>                                |                     | <b>64,880</b>  |
| <b>Italy 0.1%</b>                                   |                     |                |
| Republic of Italy Government International Bond     |                     |                |
| 5.38%, 6/15/33                                      | 18,000              | 19,294         |
| <b>Mexico 0.2%</b>                                  |                     |                |
| Mexico Government International Bond                |                     |                |
| 4.00%, 10/2/23                                      | 29,000              | 29,109         |
| 4.75%, 3/8/44                                       | 20,000              | 19,160         |
| 5.55%, 1/21/45                                      | 20,000              | 21,350         |
| <b>Total Mexico</b>                                 |                     | <b>69,619</b>  |
| <b>Philippines 0.1%</b>                             |                     |                |
| Philippine Government International Bond            |                     |                |
| 9.50%, 2/2/30                                       | 26,000              | 38,509         |
| <b>Uruguay 0.1%</b>                                 |                     |                |
| Uruguay Government International Bond               |                     |                |
| 5.10%, 6/18/50                                      | 25,000              | 25,519         |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>         |                     |                |
| (Cost: \$334,286)                                   |                     | <b>324,565</b> |
| <b>SUPRANATIONAL BONDS 1.4%</b>                     |                     |                |
| Asian Development Bank                              |                     |                |
| 1.75%, 3/21/19                                      | 10,000              | 9,965          |
| 1.88%, 4/12/19                                      | 10,000              | 9,967          |
| 1.75%, 1/10/20                                      | 20,000              | 19,764         |
| Corporacion Andina de Fomento                       |                     |                |
| 4.38%, 6/15/22                                      | 25,000              | 25,835         |
| European Investment Bank                            |                     |                |
| 1.75%, 6/17/19                                      | 35,000              | 34,808         |
| 1.63%, 3/16/20                                      | 50,000              | 49,216         |
| 1.75%, 5/15/20                                      | 50,000              | 49,202         |
| 1.63%, 8/14/20                                      | 50,000              | 48,948         |
| Inter-American Development Bank                     |                     |                |
| 1.00%, 5/13/19                                      | 10,000              | 9,896          |
| 3.88%, 9/17/19                                      | 10,000              | 10,129         |
| 1.75%, 9/14/22                                      | 20,000              | 19,153         |
| International Bank for Reconstruction & Development |                     |                |
| 1.88%, 3/15/19, Series GDIF                         | 10,000              | 9,974          |
| 0.88%, 8/15/19                                      | 10,000              | 9,845          |
| 1.88%, 10/7/19                                      | 10,000              | 9,928          |
| 1.13%, 11/27/19, Series GDIF                        | 20,000              | 19,640         |
| 1.38%, 3/30/20, Series GDIF                         | 10,000              | 9,801          |
| 2.13%, 11/1/20                                      | 50,000              | 49,366         |

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|   |                         |                |
|---|-------------------------|----------------|
| 1.75%, 4/19/23  | 40,000                  | 38,138         |
| <b>TOTAL SUPRANATIONAL BONDS</b>  |                         |                |
| (Cost: \$436,537)   |                         | <b>433,575</b> |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 2.7%</b>                                 |                         |                |
| <b>United States 2.7%</b>   |                         |                |
| Citigroup Commercial Mortgage Trust   |                         |                |
| 3.71%, 4/14/50, Series 2017-P7, Class A4  | 100,000                 | 100,711        |
|   | <b>Principal Amount</b> | <b>Value</b>   |
| <b>Investments in Long Securities</b>   |                         |                |
| COMM Mortgage Trust   |                         |                |
| 3.60%, 5/10/47, Series 2014-CR17, Class ASB                                       | 35,000                  | 35,441         |
| 3.08%, 2/10/48, Series 2015-DC1, Class A4   | 50,000                  | 48,909         |
| Commercial Mortgage Pass Through Certificates                                     |                         |                |
| 3.29%, 7/15/60, Series 2017-BNK6, Class ASB                                       | 50,000                  | 49,497         |
| Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates |                         |                |
| 2.84%, 10/25/22, Series K029, Class A1  | 34,127                  | 34,038         |
| 3.06%, 8/25/24, Series K728, Class A2 <sup>(c)</sup>                              | 50,000                  | 49,907         |
| 3.33%, 5/25/27, Series K065, Class AM   | 59,000                  | 58,622         |
| Federal National Mortgage Association Alternative Credit Enhancement Securities   |                         |                |
| 3.30%, 7/25/23, Series 2014-M1, Class A2 <sup>(c)</sup>                           | 39,043                  | 39,376         |
| 2.90%, 1/25/25, Series 2015-M8, Class A2 <sup>(c)</sup>                           | 72,000                  | 70,858         |
| 2.58%, 3/25/26, Series 2016-M4, Class A2  | 80,000                  | 76,236         |
| GS Mortgage Securities Trust  |                         |                |
| 3.67%, 3/10/50, Series 2017-GS5, Class A4   | 50,000                  | 50,239         |
| Morgan Stanley Bank of America Merrill Lynch Trust                                |                         |                |
| 3.53%, 12/15/47, Series 2014-C19, Class A4  | 25,000                  | 24,998         |
| 3.07%, 2/15/48, Series 2015-C20, Class ASB  | 40,000                  | 39,747         |
| Wells Fargo Commercial Mortgage Trust   |                         |                |
| 3.10%, 6/15/49, Series 2016-C34, Class A4   | 30,000                  | 28,995         |
| 3.16%, 3/15/59, Series 2016-C33, Class A3   | 58,000                  | 56,600         |
| WFRBS Commercial Mortgage Trust   |                         |                |
| 4.02%, 12/15/46, Series 2013-C17, Class A4  | 45,000                  | 46,452         |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b>                                |                         |                |
| (Cost: \$817,617)   |                         | <b>810,626</b> |
| <b>MUNICIPAL BONDS 0.4%</b>   |                         |                |
| <b>United States 0.4%</b>   |                         |                |
| New Jersey Turnpike Authority   |                         |                |
| 7.10%, 1/1/41   | 20,000                  | 28,168         |
| State of California   |                         |                |
| 7.55%, 4/1/39   | 40,000                  | 59,467         |
| University of California  |                         |                |
| 4.86%, 5/15/2112, Series AD   | 25,000                  | 26,312         |
| <b>TOTAL MUNICIPAL BONDS</b>  |                         |                |
| (Cost: \$112,368)   |                         | <b>113,947</b> |
| <b>ASSET-BACKED SECURITIES 0.7%</b>   |                         |                |
| <b>United States 0.7%</b>   |                         |                |
| Ally Auto Receivables Trust   |                         |                |
| 1.99%, 11/15/21, Series 2017-1, Class A4  | 20,000                  | 19,740         |
| Citibank Credit Card Issuance Trust   |                         |                |
| 1.92%, 4/7/22, Series 2017-A3, Class A3   | 100,000                 | 98,524         |
| Ford Credit Auto Owner Trust  |                         |                |
| 1.22%, 3/15/21, Series 2016-C, Class A3   | 49,628                  | 49,165         |
| GM Financial Automobile Leasing Trust   |                         |                |
| 2.12%, 9/20/21, Series 2017-3, Class A4   | 23,000                  | 22,729         |
| World Financial Network Credit Card Master Trust                                  |                         |                |
| 2.03%, 4/15/25, Series 2016-A, Class A  | 17,000                  | 16,482         |
| <b>TOTAL ASSET-BACKED SECURITIES</b>  |                         |                |
| (Cost: \$207,599)   |                         | <b>206,640</b> |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments in Long Securities</b>   | <b>Shares</b>    | <b>Value</b>         |
|---|------------------|----------------------|
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.1%</b>                                   |                  |                      |
| <b>United States 0.1%</b>   |                  |                      |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.92% <sup>(c)</sup> |                  |                      |
| (Cost: \$29,828) <sup>(d)</sup>   | 29,828           | \$ 29,828            |
| <b>TOTAL INVESTMENTS IN LONG SECURITIES BEFORE SECURITIES SOLD SHORT 98.1%</b>                    |                  | <b>\$ 29,800,363</b> |
| (Cost: \$30,124,117)  |                  |                      |
|   | <b>Principal</b> |                      |
|   | <b>Amount</b>    |                      |
| <b>Securities Sold Short</b>  |                  |                      |
| <b>U.S. GOVERNMENT AGENCIES SOLD SHORT (1.3)%</b>   |                  |                      |
| <b>Federal National Mortgage Association (0.5)%</b>   |                  |                      |
| Federal National Mortgage Association   |                  |                      |
| 3.00%, 9/1/48 <sup>(a)</sup>  | \$ (100,000)     | (96,787)             |
| 4.00%, 9/1/48 <sup>(a)</sup>  | (50,000)         | (50,916)             |
| <b>Total Federal National Mortgage Association</b>  |                  | <b>(147,703)</b>     |
| <b>Federal Home Loan Mortgage Corporation (0.6)%</b>  |                  |                      |
| Federal Home Loan Mortgage Corp.  |                  |                      |
| 3.00%, 9/1/48 <sup>(a)</sup>  | (100,000)        | (96,781)             |
| 3.50%, 9/1/48 <sup>(a)</sup>  | (100,000)        | (99,481)             |
| <b>Total Federal Home Loan Mortgage Corporation</b>   |                  | <b>(196,262)</b>     |
| <b>Government National Mortgage Association (0.2)%</b>  |                  |                      |
| 3.50%, 9/1/48 <sup>(a)</sup>  | (50,000)         | (50,197)             |
| <b>TOTAL INVESTMENTS IN SECURITIES SOLD SHORT</b>   |                  | <b>(394,162)</b>     |
| (Proceeds: \$392,305)   |                  |                      |
| <b>Other Assets less Liabilities 3.2%</b>   |                  | <b>960,537</b>       |
| <b>NET ASSETS 100.0%</b>  |                  | <b>\$ 30,366,738</b> |

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

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2). TBA securities are non-income producing.

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

<sup>(c)</sup> Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

<sup>(d)</sup> Security, or portion thereof, was on loan at August 31, 2018 (See Note 2).



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(e) Rate shown represents annualized 7-day yield as of August 31, 2018.

(f) At August 31, 2018, the total market value of the Fund's securities on loan identified in the Schedule of Investments was \$28,818 and the total market value of the collateral held by the Fund was \$29,828.

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

| Short Exposure                     | Contracts | Expiration<br>Date | Notional<br>Amount <sup>1</sup> | Unrealized<br>Appreciation/<br>(Depreciation) |
|------------------------------------|-----------|--------------------|---------------------------------|---|
| 5 Year U.S. Treasury Note          | 15        | 12/31/18           | \$ (1,700,977)                  | \$ (3,165)                                    |
| U.S. Treasury Ultra Long Term Bond | 44        | 12/19/18           | (7,009,750)                     | (26,825)                                      |
| Ultra 10 Year U.S. Treasury Note   | 182       | 12/19/18           | (23,304,531)                    | (71,094)                                      |
|                                    |           |                    | <b>\$ (32,015,258)</b>          | <b>\$ (101,084)</b>                           |

As of August 31, 2018, cash collateral posted by the Fund with the broker for futures contracts was \$588,467.

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

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value      |
|--|---------------------|------------|
| <b>Investments in Long Securities</b>              |                     |            |
| <b>U.S. GOVERNMENT AGENCIES 25.2%</b>              |                     |            |
| <b>Federal Home Loan Mortgage Corporation 9.8%</b> |                     |            |
| 6.50%, 3/1/36                                      | \$ 788,359          | \$ 871,316 |
| 5.00%, 6/1/37                                      | 3,585               | 3,829      |
| 6.00%, 9/1/37                                      | 314,025             | 347,247    |
| 5.50%, 2/1/40                                      | 13,275              | 14,367     |
| 4.50%, 8/1/40                                      | 283,534             | 297,830    |
| 4.00%, 11/1/40                                     | 25,779              | 26,495     |
| 5.00%, 3/1/41                                      | 440,787             | 470,296    |
| 5.50%, 6/1/41                                      | 393,518             | 425,828    |
| 5.00%, 7/1/41                                      | 12,089              | 12,905     |
| 3.50%, 10/1/41                                     | 923,307             | 925,686    |
| 5.00%, 2/1/42                                      | 703,973             | 752,603    |
| 4.00%, 4/1/42                                      | 1,070,007           | 1,099,878  |
| 3.50%, 6/1/42                                      | 86,895              | 87,120     |
| 3.00%, 7/1/42                                      | 403,474             | 394,415    |
| 3.50%, 8/1/42                                      | 813,530             | 815,632    |
| 3.50%, 9/1/42                                      | 424,005             | 425,100    |
| 3.00%, 3/1/43                                      | 591,051             | 577,170    |
| 3.50%, 7/1/43                                      | 513,573             | 514,901    |
| 3.00%, 8/1/43                                      | 114,681             | 111,960    |
| 3.50%, 1/1/44                                      | 727,421             | 729,300    |
| 3.00%, 2/1/44                                      | 273,152             | 266,675    |
| 3.50%, 2/1/44                                      | 272,061             | 272,763    |
| 4.00%, 4/1/44                                      | 781,547             | 803,364    |
| 3.50%, 5/1/44                                      | 116,918             | 116,970    |
| 4.50%, 5/1/44                                      | 22,503              | 23,422     |
| 3.50%, 7/1/44                                      | 119,767             | 119,928    |
| 4.50%, 7/1/44                                      | 256,064             | 266,497    |
| 4.00%, 8/1/44                                      | 870,430             | 895,703    |
| 3.50%, 10/1/44                                     | 41,192              | 41,180     |
| 3.50%, 12/1/44                                     | 592,502             | 591,836    |
| 3.50%, 1/1/45                                      | 119,212             | 118,980    |
| 4.00%, 3/1/45                                      | 23,574              | 24,089     |
| 3.00%, 4/1/45                                      | 35,376              | 34,407     |
| 3.00%, 5/1/45                                      | 143,920             | 139,938    |
| 3.50%, 6/1/45                                      | 123,515             | 123,224    |
| 4.00%, 6/1/45                                      | 106,997             | 109,281    |
| 3.00%, 7/1/45                                      | 36,981              | 35,929     |
| 3.00%, 8/1/45                                      | 150,637             | 146,309    |
| 3.50%, 8/1/45                                      | 1,401,779           | 1,399,817  |
| 3.50%, 9/1/45                                      | 744,671             | 742,912    |
| 4.00%, 9/1/45                                      | 213,051             | 217,510    |
| 4.00%, 10/1/45                                     | 238,044             | 243,007    |
| 3.50%, 11/1/45                                     | 132,323             | 132,011    |
| 4.00%, 11/1/45                                     | 175,153             | 178,803    |
| 3.00%, 12/1/45                                     | 150,537             | 146,008    |
| 4.50%, 12/1/45                                     | 379,152             | 394,614    |

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|               |           |           |
|---------------|-----------|-----------|
| 4.00%, 2/1/46 | 265,114   | 270,594   |
| 3.50%, 3/1/46 | 307,521   | 306,715   |
| 4.00%, 3/1/46 | 220,162   | 224,724   |
| 3.00%, 4/1/46 | 786,202   | 762,328   |
| 3.50%, 4/1/46 | 399,632   | 398,431   |
| 4.50%, 4/1/46 | 690,297   | 723,623   |
| 3.50%, 5/1/46 | 432,787   | 431,486   |
| 3.00%, 6/1/46 | 165,964   | 160,924   |
| 3.50%, 6/1/46 | 436,491   | 435,067   |
| 3.00%, 9/1/46 | 1,642,336 | 1,600,468 |

|                                       | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---------------------------------------|-----------------------------|--------------|
| <b>Investments in Long Securities</b> |                             |              |
| 3.50%, 9/1/46                         | \$ 334,715                  | \$ 333,494   |
| 2.50%, 10/1/46                        | 142,396                     | 133,432      |
| 3.50%, 10/1/46                        | 124,042                     | 123,590      |
| 3.00%, 11/1/46                        | 1,601,877                   | 1,553,028    |
| 3.50%, 11/1/46                        | 43,697                      | 43,532       |
| 4.00%, 11/1/46                        | 76,324                      | 77,906       |
| 3.00%, 12/1/46                        | 585,163                     | 567,378      |
| 3.50%, 12/1/46                        | 854,366                     | 851,008      |
| 3.00%, 1/1/47                         | 1,735,441                   | 1,681,975    |
| 4.00%, 1/1/47                         | 333,762                     | 340,665      |
| 3.00%, 2/1/47                         | 1,411,168                   | 1,367,731    |
| 4.00%, 2/1/47                         | 316,188                     | 322,681      |
| 4.50%, 3/1/47                         | 617,411                     | 642,054      |
| 3.00%, 4/1/47                         | 275,330                     | 266,829      |
| 3.50%, 4/1/47                         | 882,522                     | 878,930      |
| 4.00%, 4/1/47                         | 339,280                     | 346,208      |
| 3.50%, 5/1/47                         | 460,206                     | 458,315      |
| 4.00%, 5/1/47                         | 293,807                     | 299,785      |
| 4.50%, 5/1/47                         | 77,372                      | 80,466       |
| 4.00%, 6/1/47                         | 457,206                     | 466,476      |
| 3.00%, 7/1/47                         | 281,448                     | 272,736      |
| 3.50%, 7/1/47                         | 477,448                     | 475,430      |
| 4.00%, 7/1/47                         | 436,767                     | 445,857      |
| 3.50%, 8/1/47                         | 479,620                     | 477,575      |
| 4.00%, 8/1/47                         | 2,042,166                   | 2,083,909    |
| 4.50%, 8/1/47                         | 360,726                     | 375,136      |
| 3.50%, 9/1/47                         | 1,073,076                   | 1,068,459    |
| 4.50%, 9/1/47                         | 435,572                     | 452,953      |
| 3.00%, 10/1/47                        | 383,375                     | 371,418      |
| 3.50%, 10/1/47                        | 763,947                     | 760,601      |
| 4.00%, 10/1/47                        | 643,234                     | 656,027      |
| 3.00%, 11/1/47                        | 412,801                     | 399,895      |
| 3.50%, 12/1/47                        | 641,085                     | 638,264      |
| 5.00%, 9/1/48 <sup>(a)</sup>          | 50,000                      | 52,848       |

**Total Federal Home Loan Mortgage Corporation 41,170,006**

| <b>Federal National Mortgage Association 15.1%</b> |           |           |
|--|-----------|-----------|
| 4.00%, 1/1/42                                      | 293,112   | 301,284   |
| 3.50%, 8/1/45                                      | 506,383   | 508,007   |
| 7.13%, 1/15/30                                     | 205,000   | 281,595   |
| 7.25%, 5/15/30                                     | 265,000   | 369,849   |
| 6.63%, 11/15/30                                    | 320,000   | 429,912   |
| 5.00%, 5/1/38                                      | 20,891    | 22,164    |
| 5.50%, 6/1/38                                      | 162,859   | 176,518   |
| 5.50%, 11/1/38                                     | 4,095     | 4,433     |
| 5.50%, 10/1/39                                     | 168,724   | 182,362   |
| 4.50%, 11/1/39                                     | 181,391   | 190,155   |
| 5.50%, 4/1/40                                      | 22,768    | 24,765    |
| 4.50%, 8/1/40                                      | 438,628   | 459,727   |
| 4.50%, 9/1/40                                      | 251,636   | 263,565   |
| 4.00%, 10/1/40                                     | 272,068   | 279,167   |
| 3.50%, 1/1/41                                      | 1,153,125 | 1,156,211 |
| 4.50%, 2/1/41                                      | 126,534   | 132,584   |
| 4.50%, 8/1/41                                      | 323,425   | 338,561   |
| 5.50%, 9/1/41                                      | 88,522    | 95,919    |
| 4.00%, 11/1/41                                     | 156,116   | 160,197   |
| 4.50%, 1/1/42                                      | 276,796   | 290,111   |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b> | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---------------------------------------|-----------------------------|--------------|
| 3.50%, 6/1/42                         | \$ 711,867                  | \$ 713,775   |
| 4.00%, 9/1/42                         | 399,138                     | 411,845      |
| 4.00%, 12/1/42                        | 208,065                     | 213,506      |
| 2.50%, 3/1/43                         | 29,895                      | 28,149       |
| 3.00%, 5/1/43                         | 287,346                     | 280,546      |
| 3.50%, 5/1/43                         | 69,556                      | 69,739       |
| 3.00%, 6/1/43                         | 487,292                     | 476,160      |
| 4.00%, 6/1/43                         | 194,007                     | 199,062      |
| 3.00%, 7/1/43                         | 1,064,878                   | 1,039,590    |
| 3.00%, 8/1/43                         | 374,298                     | 365,421      |
| 4.00%, 8/1/43                         | 105,364                     | 107,810      |
| 4.00%, 9/1/43                         | 574,398                     | 589,556      |
| 4.50%, 9/1/43                         | 46,563                      | 48,756       |
| 3.50%, 10/1/43                        | 408,573                     | 409,665      |
| 4.00%, 11/1/43                        | 518,938                     | 534,662      |
| 4.00%, 1/1/44                         | 945,667                     | 971,467      |
| 4.00%, 5/1/44                         | 22,117                      | 22,606       |
| 4.50%, 5/1/44                         | 261,770                     | 273,440      |
| 3.50%, 6/1/44                         | 352,511                     | 353,454      |
| 4.00%, 7/1/44                         | 25,493                      | 26,033       |
| 4.00%, 8/1/44                         | 131,091                     | 133,853      |
| 4.00%, 10/1/44                        | 411,026                     | 419,624      |
| 4.00%, 11/1/44                        | 20,277                      | 20,698       |
| 4.00%, 12/1/44                        | 137,962                     | 140,815      |
| 3.00%, 1/1/45                         | 14,438                      | 14,047       |
| 3.50%, 2/1/45                         | 1,232,591                   | 1,233,359    |
| 4.00%, 2/1/45                         | 109,696                     | 112,047      |
| 3.50%, 3/1/45                         | 524,450                     | 522,615      |
| 3.00%, 4/1/45                         | 352,232                     | 342,493      |
| 3.00%, 5/1/45                         | 125,516                     | 121,938      |
| 3.00%, 6/1/45                         | 295,583                     | 287,410      |
| 3.50%, 6/1/45                         | 131,243                     | 130,884      |
| 3.50%, 7/1/45                         | 67,893                      | 67,696       |
| 3.50%, 8/1/45                         | 811,093                     | 808,745      |
| 3.50%, 9/1/45                         | 322,180                     | 321,248      |
| 4.00%, 9/1/45                         | 141,786                     | 144,639      |
| 3.00%, 10/1/45                        | 143,357                     | 139,190      |
| 3.50%, 10/1/45                        | 245,300                     | 245,955      |
| 3.00%, 11/1/45                        | 143,094                     | 138,852      |
| 3.50%, 11/1/45                        | 137,546                     | 137,169      |
| 4.00%, 11/1/45                        | 1,091,574                   | 1,113,484    |
| 3.00%, 12/1/45                        | 1,375,707                   | 1,342,255    |
| 3.50%, 12/1/45                        | 1,345,066                   | 1,341,162    |
| 4.00%, 12/1/45                        | 486,629                     | 496,368      |
| 3.50%, 1/1/46                         | 207,646                     | 206,982      |
| 3.00%, 2/1/46                         | 325,739                     | 315,805      |
| 3.50%, 3/1/46                         | 244,187                     | 243,405      |
| 4.00%, 3/1/46                         | 338,523                     | 345,219      |

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|  |                  |                   |
|--|------------------|-------------------|
| 3.50%, 4/1/46                                      | 1,114,558        | 1,110,873         |
| 4.00%, 4/1/46                                      | 195,287          | 199,238           |
| 3.50%, 5/1/46                                      | 540,093          | 538,245           |
| 4.50%, 5/1/46                                      | 121,972          | 127,400           |
| 3.00%, 6/1/46                                      | 140,025          | 135,712           |
| 3.50%, 6/1/46                                      | 859,352          | 856,216           |
| 4.50%, 6/1/46                                      | 266,322          | 276,746           |
| 3.50%, 7/1/46                                      | 982,772          | 979,188           |
| 4.00%, 7/1/46                                      | 157,625          | 160,711           |
| 2.50%, 8/1/46                                      | 21,917           | 20,548            |
|  | <b>Principal</b> |                   |
| <b>Investments in Long Securities</b>              | <b>Amount</b>    | <b>Value</b>      |
| 2.50%, 9/1/46                                      | \$ 53,628        | \$ 50,277         |
| 3.00%, 9/1/46                                      | 257,320          | 249,364           |
| 4.00%, 9/1/46                                      | 425,350          | 436,241           |
| 3.00%, 10/1/46                                     | 1,035,449        | 1,003,417         |
| 4.00%, 10/1/46                                     | 236,550          | 241,158           |
| 2.50%, 11/1/46                                     | 45,954           | 43,082            |
| 3.00%, 11/1/46                                     | 1,764,336        | 1,710,561         |
| 3.50%, 11/1/46                                     | 255,805          | 255,065           |
| 2.50%, 12/1/46                                     | 97,054           | 90,989            |
| 3.00%, 12/1/46                                     | 1,646,887        | 1,595,717         |
| 3.50%, 12/1/46                                     | 1,187,863        | 1,188,252         |
| 4.00%, 12/1/46                                     | 286,117          | 291,804           |
| 2.50%, 1/1/47                                      | 129,648          | 121,551           |
| 3.00%, 1/1/47                                      | 589,376          | 571,037           |
| 3.50%, 1/1/47                                      | 423,369          | 421,577           |
| 4.50%, 1/1/47                                      | 306,522          | 318,520           |
| 5.50%, 1/1/47                                      | 615,857          | 669,870           |
| 3.00%, 2/1/47                                      | 1,593,185        | 1,543,595         |
| 3.50%, 2/1/47                                      | 458,281          | 456,325           |
| 4.00%, 2/1/47                                      | 75,595           | 77,050            |
| 3.00%, 3/1/47                                      | 317,482          | 307,598           |
| 3.50%, 3/1/47                                      | 676,434          | 673,465           |
| 4.00%, 3/1/47                                      | 1,047,731        | 1,067,893         |
| 4.50%, 3/1/47                                      | 200,765          | 208,623           |
| 3.00%, 4/1/47                                      | 364,112          | 352,777           |
| 4.00%, 4/1/47                                      | 543,118          | 553,548           |
| 3.00%, 5/1/47                                      | 361,070          | 349,830           |
| 3.50%, 5/1/47                                      | 758,641          | 755,312           |
| 4.00%, 5/1/47                                      | 2,199,114        | 2,245,279         |
| 4.50%, 5/1/47                                      | 777,774          | 813,195           |
| 3.50%, 6/1/47                                      | 400,569          | 398,790           |
| 4.00%, 6/1/47                                      | 655,381          | 667,921           |
| 3.50%, 7/1/47                                      | 752,632          | 755,257           |
| 4.00%, 7/1/47                                      | 640,529          | 652,801           |
| 4.50%, 7/1/47                                      | 273,073          | 283,762           |
| 3.00%, 8/1/47                                      | 485,265          | 470,159           |
| 3.50%, 8/1/47                                      | 463,799          | 461,666           |
| 4.00%, 8/1/47                                      | 714,614          | 728,261           |
| 3.00%, 9/1/47                                      | 716,253          | 693,953           |
| 3.50%, 9/1/47                                      | 669,502          | 666,388           |
| 4.00%, 9/1/47                                      | 647,685          | 660,061           |
| 4.50%, 9/1/47                                      | 588,544          | 611,580           |
| 3.00%, 10/1/47                                     | 405,482          | 392,857           |
| 3.50%, 10/1/47                                     | 1,535,767        | 1,528,592         |
| 4.00%, 10/1/47                                     | 433,547          | 441,867           |
| 4.50%, 10/1/47                                     | 613,462          | 637,473           |
| 3.00%, 11/1/47                                     | 721,032          | 698,582           |
| 3.50%, 11/1/47                                     | 473,052          | 470,808           |
| 4.50%, 11/1/47                                     | 719,146          | 747,294           |
| 3.50%, 12/1/47                                     | 726,348          | 722,899           |
| 3.00%, 1/1/48                                      | 726,209          | 703,576           |
| 3.50%, 1/1/48                                      | 720,241          | 716,823           |
| 5.00%, 9/1/48 <sup>(a)</sup>                       | 1,575,000        | 1,665,705         |
| <b>Total Federal National Mortgage Association</b> |                  | <b>63,027,078</b> |
| <b>Tennessee Valley Authority 0.3%</b>             |                  |                   |
| 5.88%, 4/1/36                                      | 365,000          | 478,364           |

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|                |         |         |
|----------------|---------|---------|
| 6.15%, 1/15/38 | 75,000  | 103,445 |
| 5.50%, 6/15/38 | 135,000 | 173,095 |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value              |
|--|---------------------|--------------------|
| <b>Investments in Long Securities</b>                          |                     |                    |
| 5.25%, 9/15/39   | \$ 245,000          | \$ 306,593         |
| 3.50%, 12/15/42  | 300,000             | 297,924            |
| 4.25%, 9/15/65   | 75,000              | 85,221             |
| <b>Total Tennessee Valley Authority</b>                        |                     | <b>1,444,642</b>   |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b><br>(Cost: \$107,494,803) |                     | <b>105,641,726</b> |
| <b>U.S. GOVERNMENT OBLIGATIONS 17.7%</b>                       |                     |                    |
| <b>U.S. Treasury Bonds 2.6%</b>                                |                     |                    |
| U.S. Treasury Bond   |                     |                    |
| 8.50%, 2/15/20   | 300,000             | 325,148            |
| 8.75%, 5/15/20   | 380,000             | 419,017            |
| 8.75%, 8/15/20   | 800,000             | 892,422            |
| 7.88%, 2/15/21   | 900,000             | 1,010,672          |
| 8.13%, 5/15/21   | 750,000             | 855,586            |
| 8.13%, 8/15/21   | 800,000             | 922,844            |
| 8.00%, 11/15/21  | 400,000             | 464,633            |
| 7.25%, 8/15/22   | 1,000,000           | 1,168,769          |
| 7.63%, 11/15/22  | 1,100,000           | 1,312,932          |
| 7.13%, 2/15/23   | 425,000             | 502,870            |
| 6.25%, 8/15/23   | 175,000             | 203,386            |
| 7.50%, 11/15/24  | 175,000             | 221,949            |
| 6.88%, 8/15/25   | 500,000             | 628,457            |
| 6.75%, 8/15/26   | 50,000              | 64,009             |
| 6.50%, 11/15/26  | 525,000             | 666,401            |
| 6.63%, 2/15/27   | 800,000             | 1,028,562          |
| <b>Total U.S. Treasury Bonds</b>                               |                     | <b>10,687,657</b>  |
| <b>U.S. Treasury Notes 15.1%</b>                               |                     |                    |
| U.S. Treasury Note   |                     |                    |
| 1.75%, 9/30/19   | 525,000             | 520,888            |
| 1.50%, 10/31/19  | 820,000             | 810,455            |
| 3.38%, 11/15/19  | 535,000             | 540,266            |
| 1.00%, 11/30/19  | 1,000,000           | 981,484            |
| 1.75%, 11/30/19  | 450,000             | 445,729            |
| 1.38%, 12/15/19  | 1,000,000           | 985,391            |
| 1.38%, 1/15/20   | 400,000             | 393,758            |
| 1.25%, 1/31/20   | 500,000             | 491,064            |
| 1.38%, 2/15/20   | 1,000,000           | 983,184            |
| 3.63%, 2/15/20   | 600,000             | 608,848            |
| 1.25%, 2/29/20   | 1,000,000           | 980,879            |
| 1.13%, 4/30/20   | 550,000             | 536,970            |
| 1.38%, 4/30/20   | 1,000,000           | 980,273            |
| 2.38%, 4/30/20   | 700,000             | 697,430            |
| 1.38%, 5/31/20   | 400,000             | 391,633            |
| 2.50%, 5/31/20   | 450,000             | 449,121            |
| 1.50%, 6/15/20   | 750,000             | 735,586            |



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|                                       |                  |              |
|---------------------------------------|------------------|--------------|
| 2.50%, 6/30/20                        | 500,000          | 498,926      |
| 1.50%, 7/15/20                        | 450,000          | 440,895      |
| 1.63%, 7/31/20                        | 200,000          | 196,301      |
| 2.63%, 7/31/20                        | 520,000          | 519,970      |
| 1.50%, 8/15/20                        | 600,000          | 587,250      |
| 1.38%, 8/31/20                        | 400,000          | 390,320      |
| 2.13%, 8/31/20                        | 630,000          | 623,946      |
| 2.63%, 8/31/20                        | 800,000          | 799,938      |
| 1.38%, 9/15/20                        | 1,000,000        | 975,371      |
| 1.38%, 9/30/20                        | 750,000          | 731,030      |
| 2.00%, 9/30/20                        | 1,000,000        | 987,305      |
|                                       | <b>Principal</b> |              |
| <b>Investments in Long Securities</b> | <b>Amount</b>    | <b>Value</b> |
| 1.63%, 10/15/20                       | \$ 615,000       | \$ 602,196   |
| 1.38%, 10/31/20                       | 525,000          | 511,096      |
| 2.63%, 11/15/20                       | 1,500,000        | 1,498,857    |
| 1.63%, 11/30/20                       | 800,000          | 782,234      |
| 2.13%, 1/31/21                        | 1,140,000        | 1,125,750    |
| 3.63%, 2/15/21                        | 520,000          | 531,659      |
| 1.13%, 2/28/21                        | 250,000          | 240,762      |
| 2.00%, 2/28/21                        | 1,410,000        | 1,387,335    |
| 1.25%, 3/31/21                        | 350,000          | 337,729      |
| 2.25%, 3/31/21                        | 300,000          | 296,871      |
| 2.00%, 5/31/21                        | 300,000          | 294,627      |
| 1.13%, 6/30/21                        | 300,000          | 287,367      |
| 2.13%, 8/15/21                        | 460,000          | 452,642      |
| 2.75%, 8/15/21                        | 800,000          | 801,312      |
| 1.13%, 8/31/21                        | 100,000          | 95,512       |
| 2.00%, 8/31/21                        | 500,000          | 490,068      |
| 2.13%, 9/30/21                        | 100,000          | 98,318       |
| 1.50%, 1/31/22                        | 460,000          | 441,959      |
| 2.00%, 2/15/22                        | 225,000          | 219,744      |
| 1.88%, 3/31/22                        | 1,000,000        | 971,406      |
| 1.88%, 4/30/22                        | 1,000,000        | 970,645      |
| 1.88%, 7/31/22                        | 250,000          | 242,129      |
| 2.00%, 7/31/22                        | 260,000          | 253,043      |
| 1.63%, 8/15/22                        | 1,000,000        | 959,062      |
| 1.63%, 8/31/22                        | 500,000          | 479,258      |
| 1.88%, 9/30/22                        | 1,000,000        | 967,187      |
| 1.88%, 10/31/22                       | 700,000          | 676,580      |
| 2.00%, 10/31/22                       | 300,000          | 291,416      |
| 1.63%, 11/15/22                       | 385,000          | 368,171      |
| 2.00%, 11/30/22                       | 750,000          | 728,145      |
| 2.13%, 12/31/22                       | 1,000,000        | 975,176      |
| 1.75%, 1/31/23                        | 300,000          | 287,854      |
| 1.50%, 2/28/23                        | 750,000          | 711,123      |
| 1.50%, 3/31/23                        | 750,000          | 710,449      |
| 1.63%, 4/30/23                        | 700,000          | 666,230      |
| 2.75%, 4/30/23                        | 600,000          | 600,328      |
| 1.75%, 5/15/23                        | 900,000          | 861,205      |
| 1.63%, 5/31/23                        | 750,000          | 713,188      |
| 1.38%, 6/30/23                        | 320,000          | 300,450      |
| 1.25%, 7/31/23                        | 780,000          | 726,954      |
| 2.50%, 8/15/23                        | 700,000          | 692,330      |
| 1.38%, 8/31/23                        | 380,000          | 355,849      |
| 1.38%, 9/30/23                        | 380,000          | 355,374      |
| 1.63%, 10/31/23                       | 375,000          | 354,814      |
| 2.75%, 11/15/23                       | 750,000          | 750,161      |
| 2.13%, 11/30/23                       | 400,000          | 387,828      |
| 2.25%, 12/31/23                       | 700,000          | 682,555      |
| 2.75%, 2/15/24                        | 1,085,000        | 1,084,513    |
| 2.50%, 5/15/24                        | 780,000          | 768,925      |
| 2.00%, 6/30/24                        | 250,000          | 239,658      |
| 2.38%, 8/15/24                        | 800,000          | 782,172      |
| 2.25%, 10/31/24                       | 155,000          | 150,341      |
| 2.25%, 11/15/24                       | 1,000,000        | 969,453      |
| 2.13%, 11/30/24                       | 500,000          | 481,172      |
| 2.50%, 1/31/25                        | 800,000          | 786,422      |
| 2.00%, 2/15/25                        | 1,500,000        | 1,429,541    |
| 2.75%, 2/28/25                        | 810,000          | 808,276      |

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2.13%, 5/15/25

1,050,000

1,006,729

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>    | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| 2.00%, 8/15/25                           | \$ 675,000                  | \$ 640,591        |
| 2.25%, 11/15/25                          | 500,000                     | 481,797           |
| 1.63%, 2/15/26                           | 475,000                     | 437,130           |
| 2.25%, 2/15/27                           | 675,000                     | 645,363           |
| 2.38%, 5/15/27                           | 246,000                     | 237,294           |
| 2.25%, 8/15/27                           | 1,305,000                   | 1,243,446         |
| 2.25%, 11/15/27                          | 1,575,000                   | 1,498,711         |
| 2.75%, 2/15/28                           | 1,695,000                   | 1,680,103         |
| 2.88%, 5/15/28                           | 1,800,000                   | 1,802,355         |
| 2.88%, 8/15/28                           | 350,000                     | 350,718           |
| <b>Total U.S. Treasury Notes</b>         |                             | <b>63,343,869</b> |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b> |                             |                   |
| (Cost: \$74,690,966)                     |                             | <b>74,031,526</b> |
| <b>CORPORATE BONDS 39.9%</b>             |                             |                   |
| <b>United States 39.9%</b>               |                             |                   |
| 21st Century Fox America, Inc.           |                             |                   |
| 3.70%, 9/15/24                           | 50,000                      | 50,044            |
| 6.55%, 3/15/33                           | 20,000                      | 24,954            |
| 6.20%, 12/15/34                          | 100,000                     | 122,058           |
| 6.15%, 2/15/41                           | 1,000                       | 1,241             |
| 5.40%, 10/1/43                           | 51,000                      | 58,688            |
| 4.75%, 9/15/44                           | 120,000                     | 127,456           |
| 4.95%, 10/15/45                          | 450,000                     | 495,243           |
| 3M Co.                                   |                             |                   |
| 2.25%, 9/19/26                           | 280,000                     | 257,199           |
| Abbott Laboratories                      |                             |                   |
| 2.00%, 3/15/20                           | 15,000                      | 14,791            |
| 4.13%, 5/27/20                           | 35,000                      | 35,652            |
| 3.40%, 11/30/23                          | 241,000                     | 240,368           |
| 3.75%, 11/30/26                          | 70,000                      | 69,820            |
| 4.75%, 11/30/36                          | 350,000                     | 374,208           |
| 6.15%, 11/30/37                          | 150,000                     | 181,399           |
| 5.30%, 5/27/40                           | 250,000                     | 281,161           |
| 4.90%, 11/30/46                          | 100,000                     | 109,362           |
| AbbVie, Inc.                             |                             |                   |
| 2.50%, 5/14/20                           | 45,000                      | 44,562            |
| 2.90%, 11/6/22                           | 35,000                      | 34,192            |
| 3.20%, 11/6/22                           | 15,000                      | 14,830            |
| 2.85%, 5/14/23                           | 285,000                     | 276,080           |
| 3.60%, 5/14/25                           | 182,000                     | 178,043           |
| 4.50%, 5/14/35                           | 275,000                     | 269,852           |
| 4.70%, 5/14/45                           | 205,000                     | 201,292           |
| 4.45%, 5/14/46                           | 200,000                     | 190,079           |
| Activision Blizzard, Inc.                |                             |                   |
| 2.30%, 9/15/21                           | 200,000                     | 193,903           |

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|  |                             |              |
|--|-----------------------------|--------------|
| 3.40%, 9/15/26   | 189,000                     | 182,068      |
| 4.50%, 6/15/47   | 100,000                     | 98,142       |
| Adobe Systems, Inc.<br>3.25%, 2/1/25   | 30,000                      | 29,627       |
| AEP Transmission Co. LLC<br>4.00%, 12/1/46                                     | 75,000                      | 73,527       |
| 3.75%, 12/1/47   | 50,000                      | 46,381       |
| Aetna, Inc.<br>3.50%, 11/15/24   | 170,000                     | 166,879      |
| 6.63%, 6/15/36   | 2,000                       | 2,504        |
| 3.88%, 8/15/47   | 160,000                     | 143,397      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>  |                             |              |
| Aflac, Inc.<br>3.63%, 11/15/24   | \$ 25,000                   | \$ 25,061    |
| 4.00%, 10/15/46  | 50,000                      | 47,793       |
| Air Lease Corp.<br>3.88%, 4/1/21   | 30,000                      | 30,224       |
| 2.75%, 1/15/23   | 25,000                      | 23,903       |
| 3.00%, 9/15/23   | 45,000                      | 42,978       |
| 4.25%, 9/15/24   | 30,000                      | 30,132       |
| 3.25%, 3/1/25  | 25,000                      | 23,629       |
| 3.63%, 12/1/27   | 41,000                      | 38,232       |
| Alabama Power Co.<br>3.75%, 3/1/45   | 22,000                      | 20,686       |
| 4.30%, 1/2/46  | 15,000                      | 15,228       |
| Alexandria Real Estate Equities, Inc.<br>4.60%, 4/1/22                         | 2,000                       | 2,066        |
| Allergan Finance LLC<br>3.25%, 10/1/22   | 20,000                      | 19,661       |
| Allergan Funding SCS<br>3.45%, 3/15/22   | 35,000                      | 34,773       |
| 3.85%, 6/15/24   | 72,000                      | 71,878       |
| 3.80%, 3/15/25   | 500,000                     | 496,256      |
| 4.55%, 3/15/35   | 265,000                     | 261,051      |
| 4.85%, 6/15/44   | 25,000                      | 24,883       |
| 4.75%, 3/15/45   | 100,000                     | 99,971       |
| Allergan, Inc.<br>2.80%, 3/15/23   | 170,000                     | 162,304      |
| Allstate Corp. (The)<br>3.28%, 12/15/26  | 208,000                     | 202,703      |
| Altria Group, Inc.<br>4.00%, 1/31/24   | 150,000                     | 153,398      |
| 2.63%, 9/16/26   | 220,000                     | 202,985      |
| 5.38%, 1/31/44   | 92,000                      | 100,991      |
| 3.88%, 9/16/46   | 205,000                     | 182,998      |
| Amazon.com, Inc.<br>3.80%, 12/5/24   | 100,000                     | 102,767      |
| 5.20%, 12/3/25   | 100,000                     | 110,851      |
| 3.15%, 8/22/27   | 100,000                     | 96,777       |
| 4.80%, 12/5/34   | 150,000                     | 165,266      |
| 3.88%, 8/22/37   | 170,000                     | 168,738      |
| 4.95%, 12/5/44   | 20,000                      | 22,786       |
| 4.05%, 8/22/47   | 175,000                     | 173,834      |
| 4.25%, 8/22/57   | 125,000                     | 125,804      |
| Ameren Corp.<br>3.65%, 2/15/26   | 50,000                      | 48,800       |
| American Airlines Pass Through Trust<br>3.38%, 11/1/28, Series 2015-1, Class A | 10,387                      | 10,101       |
| American Campus Communities Operating Partnership L.P.<br>3.63%, 11/15/27      | 15,000                      | 14,274       |
| American Electric Power Co., Inc.<br>2.95%, 12/15/22, Series F                 | 55,000                      | 53,742       |
| American Express Co.<br>3.00%, 10/30/24  | 60,000                      | 57,788       |
| 4.05%, 12/3/42   | 25,000                      | 24,966       |
| American Express Credit Corp.<br>3.30%, 5/3/27                                 | 325,000                     | 317,771      |

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*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>                | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| American Homes 4 Rent L.P.<br>4.25%, 2/15/28         | \$ 30,000                   | \$ 29,135    |
| American Honda Finance Corp.<br>2.90%, 2/16/24       | 150,000                     | 146,230      |
| American International Group, Inc.<br>3.38%, 8/15/20 | 21,000                      | 21,064       |
| 3.30%, 3/1/21  | 160,000                     | 160,045      |
| 4.88%, 6/1/22  | 127,000                     | 133,227      |
| 4.13%, 2/15/24                                       | 244,000                     | 247,505      |
| 3.75%, 7/10/25                                       | 80,000                      | 78,264       |
| 3.90%, 4/1/26  | 158,000                     | 155,389      |
| 3.88%, 1/15/35                                       | 193,000                     | 175,862      |
| 4.50%, 7/16/44                                       | 120,000                     | 114,778      |
| 4.80%, 7/10/45                                       | 52,000                      | 51,845       |
| 4.75%, 4/1/48  | 175,000                     | 173,939      |
| American Tower Corp.<br>3.30%, 2/15/21               | 125,000                     | 124,708      |
| 4.70%, 3/15/22                                       | 40,000                      | 41,490       |
| 3.50%, 1/31/23                                       | 10,000                      | 9,875        |
| 3.00%, 6/15/23                                       | 16,000                      | 15,444       |
| 3.38%, 10/15/26                                      | 150,000                     | 141,068      |
| 3.13%, 1/15/27                                       | 133,000                     | 121,882      |
| 3.55%, 7/15/27                                       | 50,000                      | 47,278       |
| American Water Capital Corp.<br>3.85%, 3/1/24        | 313,000                     | 319,381      |
| 3.40%, 3/1/25  | 600,000                     | 596,421      |
| 2.95%, 9/1/27  | 35,000                      | 33,364       |
| 4.00%, 12/1/46                                       | 13,000                      | 12,696       |
| 3.75%, 9/1/47  | 25,000                      | 23,172       |
| 4.20%, 9/1/48  | 30,000                      | 30,050       |
| Ameriprise Financial, Inc.<br>4.00%, 10/15/23        | 302,000                     | 309,445      |
| 3.70%, 10/15/24                                      | 160,000                     | 160,609      |
| 2.88%, 9/15/26                                       | 170,000                     | 159,835      |
| AmerisourceBergen Corp.<br>3.45%, 12/15/27           | 75,000                      | 70,561       |
| 4.30%, 12/15/47                                      | 25,000                      | 22,582       |
| Amgen, Inc.<br>1.85%, 8/19/21                        | 10,000                      | 9,635        |
| 3.88%, 11/15/21                                      | 112,000                     | 114,157      |
| 2.65%, 5/11/22                                       | 275,000                     | 268,507      |
| 3.63%, 5/15/22                                       | 150,000                     | 151,344      |
| 2.25%, 8/19/23                                       | 110,000                     | 103,936      |
| 3.63%, 5/22/24                                       | 159,000                     | 160,153      |
| 3.13%, 5/1/25  | 145,000                     | 139,678      |
| 3.20%, 11/2/27                                       | 300,000                     | 284,743      |
| 5.15%, 11/15/41                                      | 175,000                     | 185,949      |
| 4.40%, 5/1/45  | 295,000                     | 287,338      |

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|                                       |                  |              |
|---------------------------------------|------------------|--------------|
| 4.66%, 6/15/51                        | 200,000          | 200,799      |
| Anadarko Petroleum Corp.              |                  |              |
| 5.55%, 3/15/26                        | 235,000          | 253,089      |
| 6.45%, 9/15/36                        | 130,000          | 151,478      |
| 7.95%, 6/15/39                        | 100,000          | 130,760      |
| 6.60%, 3/15/46                        | 127,000          | 153,715      |
| Analog Devices, Inc.                  |                  |              |
| 2.85%, 3/12/20                        | 25,000           | 24,923       |
| 2.95%, 1/12/21                        | 25,000           | 24,880       |
|                                       | <b>Principal</b> | <b>Value</b> |
| <b>Investments in Long Securities</b> | <b>Amount</b>    | <b>Value</b> |
| 2.88%, 6/1/23                         | \$ 28,000        | \$ 27,082    |
| 3.50%, 12/5/26                        | 215,000          | 207,924      |
| Andeavor                              |                  |              |
| 4.50%, 4/1/48                         | 25,000           | 23,451       |
| Andeavor Logistics L.P.               |                  |              |
| 5.25%, 1/15/25                        | 305,000          | 312,625      |
| 5.20%, 12/1/47                        | 25,000           | 24,957       |
| Anthem, Inc.                          |                  |              |
| 3.13%, 5/15/22                        | 80,000           | 79,009       |
| 3.50%, 8/15/24                        | 40,000           | 39,355       |
| 3.65%, 12/1/27                        | 175,000          | 167,134      |
| 4.63%, 5/15/42                        | 125,000          | 121,822      |
| 4.65%, 1/15/43                        | 110,000          | 108,373      |
| 4.65%, 8/15/44                        | 200,000          | 195,890      |
| Aon PLC                               |                  |              |
| 3.50%, 6/14/24                        | 10,000           | 9,824        |
| 3.88%, 12/15/25                       | 175,000          | 175,500      |
| 4.75%, 5/15/45                        | 75,000           | 76,526       |
| Apache Corp.                          |                  |              |
| 2.63%, 1/15/23                        | 29,000           | 27,784       |
| 5.10%, 9/1/40                         | 100,000          | 100,118      |
| 4.75%, 4/15/43                        | 75,000           | 72,041       |
| 4.25%, 1/15/44                        | 50,000           | 44,901       |
| Appalachian Power Co.                 |                  |              |
| 3.30%, 6/1/27, Series X               | 100,000          | 96,638       |
| 7.00%, 4/1/38                         | 80,000           | 106,620      |
| Applied Materials, Inc.               |                  |              |
| 4.35%, 4/1/47                         | 35,000           | 35,740       |
| Aptiv PLC                             |                  |              |
| 4.40%, 10/1/46                        | 20,000           | 18,327       |
| Archer-Daniels-Midland Co.            |                  |              |
| 2.50%, 8/11/26                        | 185,000          | 171,249      |
| 5.38%, 9/15/35                        | 15,000           | 17,127       |
| 4.02%, 4/16/43                        | 6,000            | 5,890        |
| Ares Capital Corp.                    |                  |              |
| 3.63%, 1/19/22                        | 25,000           | 24,536       |
| Arizona Public Service Co.            |                  |              |
| 4.50%, 4/1/42                         | 115,000          | 120,276      |
| 4.20%, 8/15/48                        | 15,000           | 15,025       |
| Assurant, Inc.                        |                  |              |
| 4.00%, 3/15/23                        | 25,000           | 24,894       |
| 4.90%, 3/27/28                        | 25,000           | 25,172       |
| AT&T, Inc.                            |                  |              |
| 2.45%, 6/30/20                        | 375,000          | 370,318      |
| 3.20%, 3/1/22                         | 20,000           | 19,795       |
| 2.63%, 12/1/22                        | 10,000           | 9,619        |
| 3.95%, 1/15/25                        | 310,000          | 306,069      |
| 3.40%, 5/15/25                        | 455,000          | 433,235      |
| 4.13%, 2/17/26                        | 70,000           | 69,280       |
| 4.25%, 3/1/27                         | 100,000          | 98,913       |
| 4.30%, 2/15/30 <sup>(b)</sup>         | 225,000          | 216,247      |
| 4.50%, 5/15/35                        | 465,000          | 433,579      |
| 5.25%, 3/1/37                         | 200,000          | 199,267      |
| 6.00%, 8/15/40                        | 125,000          | 132,304      |
| 6.38%, 3/1/41                         | 475,000          | 521,289      |
| 5.15%, 3/15/42                        | 350,000          | 340,424      |
| 4.30%, 12/15/42                       | 182,000          | 156,774      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments in Long Securities</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| 4.80%, 6/15/44   | \$ 61,000                   | \$ 55,875    |
| 4.35%, 6/15/45   | 175,000                     | 150,624      |
| 4.75%, 5/15/46   | 180,000                     | 163,351      |
| 5.65%, 2/15/47   | 260,000                     | 266,943      |
| 5.45%, 3/1/47  | 30,000                      | 29,867       |
| 4.55%, 3/9/49  | 49,000                      | 42,822       |
| 5.15%, 2/15/50 <sup>(b)</sup>  | 295,000                     | 276,531      |
| 5.70%, 3/1/57  | 75,000                      | 75,733       |
| Atmos Energy Corp.<br>4.13%, 10/15/44  | 200,000                     | 199,416      |
| Autodesk, Inc.<br>4.38%, 6/15/25   | 25,000                      | 25,251       |
| 3.50%, 6/15/27   | 165,000                     | 154,877      |
| AutoNation, Inc.<br>3.80%, 11/15/27  | 20,000                      | 18,835       |
| AutoZone, Inc.<br>2.88%, 1/15/23   | 25,000                      | 24,320       |
| 3.13%, 7/15/23   | 50,000                      | 48,928       |
| 3.25%, 4/15/25   | 50,000                      | 47,923       |
| AvalonBay Communities, Inc.<br>3.50%, 11/15/24   | 25,000                      | 24,984       |
| 2.90%, 10/15/26  | 50,000                      | 47,217       |
| 3.35%, 5/15/27   | 8,000                       | 7,795        |
| 3.20%, 1/15/28   | 25,000                      | 24,001       |
| Avangrid, Inc.<br>3.15%, 12/1/24   | 50,000                      | 48,012       |
| Avista Corp.<br>4.35%, 6/1/48  | 100,000                     | 103,518      |
| AXA Equitable Holdings, Inc.<br>5.00%, 4/20/48 <sup>(b)</sup>  | 220,000                     | 207,984      |
| AXIS Specialty Finance PLC<br>4.00%, 12/6/27   | 25,000                      | 24,010       |
| Baker Hughes a GE Co. LLC<br>5.13%, 9/15/40  | 20,000                      | 21,298       |
| Baltimore Gas & Electric Co.<br>2.40%, 8/15/26   | 290,000                     | 265,237      |
| Bank of America Corp.<br>4.00%, 4/1/24   | 409,000                     | 416,093      |
| 4.20%, 8/26/24   | 349,000                     | 351,139      |
| 3.95%, 4/21/25, Series L   | 567,000                     | 558,719      |
| 3.09%, 10/1/25, (3.093% fixed rate until 10/1/24; 3-month U.S. dollar London Interbank<br>Offered Rate + 1.09% thereafter) <sup>(c)</sup>  | 8,000                       | 7,665        |
| 3.37%, 1/23/26, (3.366% fixed rate until 1/23/25; 3-month U.S. dollar London Interbank<br>Offered Rate + 0.81% thereafter) <sup>(c)</sup>  | 500,000                     | 483,517      |
| 4.45%, 3/3/26  | 50,000                      | 50,223       |
| 4.18%, 11/25/27, Series L  | 251,000                     | 245,856      |
| 3.82%, 1/20/28, (3.824% fixed rate until 1/20/27; 3-month U.S. dollar London Interbank<br>Offered Rate + 1.575% thereafter) <sup>(c)</sup> | 100,000                     | 97,894       |

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|  | 200,000                     | 193,739      |
|--|-----------------------------|--------------|
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| 3.71%, 4/24/28, (3.705% fixed rate until 4/24/27; 3-month U.S. dollar London Interbank Offered Rate + 1.512% thereafter) <sup>(c)</sup>  |                             |              |
| <b>Investments in Long Securities</b>  |                             |              |
| 3.59%, 7/21/28, (3.593% fixed rate until 7/21/27; 3-month U.S. dollar London Interbank Offered Rate + 1.37% thereafter) <sup>(c)</sup>   | \$ 135,000                  | \$ 129,393   |
| 3.42%, 12/20/28, (3.419% fixed rate until 12/20/27; 3-month U.S. dollar London Interbank Offered Rate + 1.04% thereafter) <sup>(c)</sup> | 600,000                     | 566,049      |
| 3.97%, 3/5/29, (3.97% fixed rate until 3/5/28; 3-month U.S. dollar London Interbank Offered Rate + 1.07% thereafter) <sup>(c)</sup>      | 325,000                     | 319,769      |
| 6.11%, 1/29/37   | 467,000                     | 542,192      |
| 4.24%, 4/24/38, (4.244% fixed rate until 4/24/37; 3-month U.S. dollar London Interbank Offered Rate + 1.814% thereafter) <sup>(c)</sup>  | 125,000                     | 123,513      |
| 5.88%, 2/7/42  | 200,000                     | 239,521      |
| 4.88%, 4/1/44  | 20,000                      | 21,172       |
| 4.44%, 1/20/48, (4.443% fixed rate until 1/20/47; 3-month U.S. dollar London Interbank Offered Rate + 1.99% thereafter) <sup>(c)</sup>   | 75,000                      | 75,253       |
| 3.95%, 1/23/49, (3.946% fixed rate until 1/23/48; 3-month U.S. dollar London Interbank Offered Rate + 1.19% thereafter) <sup>(c)</sup>   | 40,000                      | 37,031       |
| Bank One Corp.   |                             |              |
| 7.63%, 10/15/26  | 17,000                      | 20,760       |
| 8.00%, 4/29/27   | 1,000                       | 1,264        |
| Baxalta, Inc.  |                             |              |
| 2.88%, 6/23/20   | 100,000                     | 99,849       |
| 4.00%, 6/23/25   | 335,000                     | 339,273      |
| 5.25%, 6/23/45   | 60,000                      | 65,707       |
| Baxter International, Inc.   |                             |              |
| 2.60%, 8/15/26   | 240,000                     | 220,690      |
| 3.50%, 8/15/46   | 12,000                      | 10,339       |
| Bayer US Finance II LLC  |                             |              |
| 4.40%, 7/15/44 <sup>(b)</sup>  | 20,000                      | 18,262       |
| 3.95%, 4/15/45 <sup>(b)</sup>  | 12,000                      | 10,335       |
| BB&T Corp.   |                             |              |
| 2.85%, 10/26/24  | 53,000                      | 51,010       |
| Becton Dickinson and Co.   |                             |              |
| 3.25%, 11/12/20  | 3,000                       | 2,998        |
| 3.36%, 6/6/24  | 90,000                      | 87,069       |
| 3.73%, 12/15/24  | 70,000                      | 69,048       |
| 3.70%, 6/6/27  | 200,000                     | 192,032      |
| 4.67%, 6/6/47  | 215,000                     | 213,572      |
| Bed Bath & Beyond, Inc.  |                             |              |
| 4.92%, 8/1/34  | 100,000                     | 82,608       |
| 5.17%, 8/1/44  | 75,000                      | 57,049       |
| Berkshire Hathaway Energy Co.  |                             |              |
| 3.75%, 11/15/23  | 125,000                     | 127,107      |
| 3.25%, 4/15/28   | 20,000                      | 19,156       |
| 4.50%, 2/1/45  | 100,000                     | 101,739      |
| 3.80%, 7/15/48   | 100,000                     | 91,896       |
| Biogen, Inc.   |                             |              |
| 2.90%, 9/15/20   | 50,000                      | 49,856       |
| 5.20%, 9/15/45   | 152,000                     | 164,136      |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>                  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Block Financial LLC<br>4.13%, 10/1/20                  | \$ 35,000                   | \$ 35,349    |
| Boardwalk Pipelines L.P.<br>4.45%, 7/15/27             | 100,000                     | 97,862       |
| Boeing Co. (The)<br>2.85%, 10/30/24                    | 35,000                      | 34,102       |
| 2.25%, 6/15/26   | 50,000                      | 45,783       |
| 2.80%, 3/1/27  | 25,000                      | 23,874       |
| 6.88%, 3/15/39   | 50,000                      | 69,875       |
| 5.88%, 2/15/40   | 202,000                     | 255,579      |
| Booking Holdings, Inc.<br>3.60%, 6/1/26                | 65,000                      | 63,676       |
| BorgWarner, Inc.<br>4.38%, 3/15/45                     | 128,000                     | 123,613      |
| Boston Properties L.P.<br>4.13%, 5/15/21               | 180,000                     | 183,817      |
| 3.13%, 9/1/23  | 23,000                      | 22,566       |
| 3.20%, 1/15/25   | 8,000                       | 7,723        |
| 3.65%, 2/1/26  | 30,000                      | 29,393       |
| 2.75%, 10/1/26   | 65,000                      | 59,630       |
| Boston Scientific Corp.<br>3.85%, 5/15/25              | 300,000                     | 301,857      |
| 7.00%, 11/15/35  | 165,000                     | 209,834      |
| 7.38%, 1/15/40   | 2,000                       | 2,697        |
| Branch Banking & Trust Co.<br>3.63%, 9/16/25           | 250,000                     | 247,813      |
| Brighthouse Financial, Inc.<br>3.70%, 6/22/27          | 150,000                     | 134,273      |
| 4.70%, 6/22/47   | 131,000                     | 110,162      |
| Brixmor Operating Partnership L.P.<br>3.25%, 9/15/23   | 190,000                     | 183,033      |
| 3.65%, 6/15/24   | 150,000                     | 145,585      |
| Broadcom Corp.<br>3.00%, 1/15/22                       | 40,000                      | 39,047       |
| 3.63%, 1/15/24   | 125,000                     | 121,180      |
| 3.50%, 1/15/28   | 260,000                     | 235,334      |
| Broadridge Financial Solutions, Inc.<br>3.40%, 6/27/26 | 25,000                      | 23,987       |
| Brown & Brown, Inc.<br>4.20%, 9/15/24                  | 20,000                      | 20,043       |
| Brown-Forman Corp.<br>4.50%, 7/15/45                   | 28,000                      | 30,071       |
| Buckeye Partners L.P.<br>4.15%, 7/1/23                 | 54,000                      | 53,799       |
| 3.95%, 12/1/26   | 55,000                      | 50,711       |
| 5.60%, 10/15/44  | 20,000                      | 18,333       |
| Burlington Northern Santa Fe LLC<br>3.75%, 4/1/24      | 75,000                      | 76,245       |

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|   |                  |              |
|---|------------------|--------------|
| 3.00%, 4/1/25                           | 71,000           | 68,983       |
| 3.65%, 9/1/25                           | 120,000          | 121,236      |
| 3.25%, 6/15/27                          | 40,000           | 39,285       |
| 6.15%, 5/1/37                           | 73,000           | 90,516       |
| 5.75%, 5/1/40                           | 125,000          | 150,255      |
| 5.40%, 6/1/41                           | 15,000           | 17,326       |
| 4.40%, 3/15/42                          | 10,000           | 10,341       |
| 4.90%, 4/1/44                           | 160,000          | 177,195      |
| 4.55%, 9/1/44                           | 150,000          | 157,785      |
|   | <b>Principal</b> |              |
| <b>Investments in Long Securities</b>   | <b>Amount</b>    | <b>Value</b> |
| 4.15%, 4/1/45                           | \$ 73,000        | \$ 72,889    |
| 4.70%, 9/1/45                           | 20,000           | 21,486       |
| 3.90%, 8/1/46                           | 25,000           | 23,990       |
| 4.13%, 6/15/47                          | 130,000          | 130,210      |
| CA, Inc.                                |                  |              |
| 4.70%, 3/15/27                          | 30,000           | 29,859       |
| Campbell Soup Co.                       |                  |              |
| 3.30%, 3/19/25                          | 20,000           | 18,667       |
| Capital One Financial Corp.             |                  |              |
| 4.75%, 7/15/21                          | 40,000           | 41,432       |
| 3.05%, 3/9/22                           | 25,000           | 24,553       |
| 3.20%, 1/30/23                          | 780,000          | 762,536      |
| 3.50%, 6/15/23                          | 25,000           | 24,744       |
| 3.75%, 4/24/24                          | 100,000          | 98,828       |
| 3.30%, 10/30/24                         | 100,000          | 96,259       |
| 3.20%, 2/5/25                           | 170,000          | 161,765      |
| 4.20%, 10/29/25                         | 25,000           | 24,653       |
| 3.75%, 3/9/27                           | 410,000          | 392,113      |
| Cardinal Health, Inc.                   |                  |              |
| 3.41%, 6/15/27                          | 184,000          | 169,918      |
| 4.50%, 11/15/44                         | 75,000           | 67,505       |
| 4.37%, 6/15/47                          | 155,000          | 136,232      |
| Carlisle Cos., Inc.                     |                  |              |
| 3.50%, 12/1/24                          | 100,000          | 96,917       |
| 3.75%, 12/1/27                          | 25,000           | 24,167       |
| Caterpillar Financial Services Corp.    |                  |              |
| 3.30%, 6/9/24                           | 40,000           | 40,000       |
| 2.40%, 8/9/26                           | 190,000          | 174,854      |
| Caterpillar, Inc.                       |                  |              |
| 3.40%, 5/15/24                          | 111,000          | 111,725      |
| 3.80%, 8/15/42                          | 501,000          | 485,050      |
| CBRE Services, Inc.                     |                  |              |
| 4.88%, 3/1/26                           | 153,000          | 159,250      |
| CBS Corp.                               |                  |              |
| 2.50%, 2/15/23                          | 5,000            | 4,716        |
| 3.50%, 1/15/25                          | 350,000          | 337,204      |
| 4.00%, 1/15/26                          | 50,000           | 49,007       |
| 2.90%, 1/15/27                          | 92,000           | 83,835       |
| 3.38%, 2/15/28                          | 125,000          | 114,950      |
| 7.88%, 7/30/30                          | 197,000          | 247,177      |
| 4.90%, 8/15/44                          | 275,000          | 267,475      |
| Celgene Corp.                           |                  |              |
| 3.63%, 5/15/24                          | 108,000          | 106,881      |
| 3.88%, 8/15/25                          | 340,000          | 335,803      |
| 3.90%, 2/20/28                          | 400,000          | 390,335      |
| 5.00%, 8/15/45                          | 100,000          | 99,738       |
| 4.55%, 2/20/48                          | 210,000          | 199,480      |
| CenterPoint Energy Houston Electric LLC |                  |              |
| 2.40%, 9/1/26, Series Z                 | 290,000          | 266,663      |
| 4.50%, 4/1/44                           | 4,000            | 4,300        |
| CenterPoint Energy Resources Corp.      |                  |              |
| 3.55%, 4/1/23                           | 15,000           | 14,960       |
| 4.00%, 4/1/28                           | 170,000          | 170,289      |
| Charter Communications Operating LLC    |                  |              |
| 4.46%, 7/23/22                          | 30,000           | 30,638       |
| 4.91%, 7/23/25                          | 450,000          | 460,196      |
| 4.20%, 3/15/28                          | 150,000          | 143,923      |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| <b>Investments in Long Securities</b>  |                             |              |
| 6.48%, 10/23/45  | \$ 125,000                  | \$ 133,980   |
| 5.75%, 4/1/48  | 175,000                     | 173,066      |
| Chubb Corp. (The)  |                             |              |
| 6.00%, 5/11/37   | 76,000                      | 94,026       |
| 6.50%, 5/15/38, Series 1   | 25,000                      | 32,649       |
| Chubb INA Holdings, Inc.   |                             |              |
| 3.35%, 5/3/26  | 180,000                     | 177,057      |
| 4.35%, 11/3/45   | 100,000                     | 104,361      |
| Church & Dwight Co., Inc.  |                             |              |
| 2.45%, 8/1/22  | 100,000                     | 96,569       |
| 3.15%, 8/1/27  | 145,000                     | 136,396      |
| Cigna Corp.  |                             |              |
| 4.00%, 2/15/22   | 226,000                     | 229,267      |
| 3.25%, 4/15/25   | 275,000                     | 261,795      |
| 3.05%, 10/15/27  | 340,000                     | 307,807      |
| 3.88%, 10/15/47  | 96,000                      | 82,537       |
| Cimarex Energy Co.   |                             |              |
| 4.38%, 6/1/24  | 63,000                      | 63,924       |
| Cintas Corp. No 2  |                             |              |
| 2.90%, 4/1/22  | 405,000                     | 398,605      |
| Cisco Systems, Inc.  |                             |              |
| 2.20%, 9/20/23   | 125,000                     | 119,705      |
| 3.63%, 3/4/24  | 272,000                     | 278,216      |
| 2.95%, 2/28/26   | 225,000                     | 217,451      |
| 2.50%, 9/20/26   | 40,000                      | 37,277       |
| 5.90%, 2/15/39   | 70,000                      | 87,736       |
| Citigroup, Inc.  |                             |              |
| 2.65%, 10/26/20  | 25,000                      | 24,723       |
| 4.05%, 7/30/22   | 172,000                     | 174,096      |
| 3.50%, 5/15/23   | 65,000                      | 64,154       |
| 4.04%, 6/1/24, (4.044% fixed rate until 6/1/23; 3-month U.S. dollar London Interbank Offered Rate + 1.023% thereafter) <sup>(c)</sup>    | 200,000                     | 202,385      |
| 4.00%, 8/5/24  | 25,000                      | 24,958       |
| 3.30%, 4/27/25   | 240,000                     | 232,436      |
| 5.50%, 9/13/25   | 200,000                     | 213,318      |
| 4.60%, 3/9/26  | 25,000                      | 25,282       |
| 3.20%, 10/21/26  | 100,000                     | 93,980       |
| 4.45%, 9/29/27   | 400,000                     | 397,023      |
| 3.89%, 1/10/28, (3.887% fixed rate until 1/10/27; 3-month U.S. dollar London Interbank Offered Rate + 1.563% thereafter) <sup>(c)</sup>  | 200,000                     | 195,141      |
| 3.67%, 7/24/28, (3.668% fixed rate until 7/24/27; 3-month U.S. dollar London Interbank Offered Rate + 1.39% thereafter) <sup>(c)</sup>   | 86,000                      | 82,285       |
| 4.13%, 7/25/28   | 204,000                     | 197,819      |
| 3.52%, 10/27/28, (3.52% fixed rate until 10/27/27; 3-month U.S. dollar London Interbank Offered Rate + 1.151% thereafter) <sup>(c)</sup> | 300,000                     | 283,288      |
| 4.08%, 4/23/29, (4.075% fixed rate until 4/23/28; 3-month U.S. dollar London Interbank Offered Rate + 1.192% thereafter) <sup>(c)</sup>  | 320,000                     | 315,637      |
| <b>Investments in Long Securities</b>  |                             | <b>Value</b> |

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|   | <b>Principal<br/>Amount</b> |           |
|---|-----------------------------|-----------|
| 3.88%, 1/24/39, (3.878% fixed rate until 1/24/38; 3-month U.S. dollar London Interbank Offered Rate + 1.168% thereafter) <sup>(c)</sup> | \$ 100,000                  | \$ 92,729 |
| 8.13%, 7/15/39  | 270,000                     | 389,722   |
| 6.68%, 9/13/43  | 150,000                     | 186,867   |
| 5.30%, 5/6/44   | 50,000                      | 53,502    |
| 4.65%, 7/30/45  | 25,000                      | 25,448    |
| 4.28%, 4/24/48, (4.281% fixed rate until 4/24/47; 3-month U.S. dollar London Interbank Offered Rate + 1.839% thereafter) <sup>(c)</sup> | 275,000                     | 267,135   |
| 4.65%, 7/23/48  | 170,000                     | 174,411   |
| Citizens Bank NA  |                             |           |
| 2.55%, 5/13/21  | 500,000                     | 488,447   |
| Citrix Systems, Inc.  |                             |           |
| 4.50%, 12/1/27  | 25,000                      | 24,367    |
| Cleco Corporate Holdings LLC  |                             |           |
| 3.74%, 5/1/26   | 64,000                      | 60,858    |
| Clorox Co. (The)  |                             |           |
| 3.10%, 10/1/27  | 240,000                     | 227,779   |
| CNA Financial Corp.   |                             |           |
| 5.75%, 8/15/21  | 2,000                       | 2,121     |
| CNOOC Finance 2015 USA LLC  |                             |           |
| 4.38%, 5/2/28   | 340,000                     | 346,686   |
| Coca-Cola Co. (The)   |                             |           |
| 2.90%, 5/25/27  | 150,000                     | 143,306   |
| Columbia Property Trust Operating Partnership L.P.  |                             |           |
| 4.15%, 4/1/25   | 150,000                     | 147,537   |
| Comcast Corp.   |                             |           |
| 3.60%, 3/1/24   | 445,000                     | 445,516   |
| 3.38%, 2/15/25  | 25,000                      | 24,402    |
| 3.15%, 3/1/26   | 316,000                     | 301,523   |
| 2.35%, 1/15/27  | 80,000                      | 71,109    |
| 3.30%, 2/1/27   | 95,000                      | 91,353    |
| 3.15%, 2/15/28  | 245,000                     | 230,979   |
| 4.25%, 1/15/33  | 90,000                      | 89,800    |
| 4.20%, 8/15/34  | 110,000                     | 107,843   |
| 4.40%, 8/15/35  | 200,000                     | 200,011   |
| 6.45%, 3/15/37  | 180,000                     | 218,401   |
| 6.95%, 8/15/37  | 100,000                     | 127,999   |
| 4.65%, 7/15/42  | 40,000                      | 40,234    |
| 4.50%, 1/15/43  | 25,000                      | 24,274    |
| 4.75%, 3/1/44   | 25,000                      | 25,450    |
| 4.60%, 8/15/45  | 20,000                      | 19,760    |
| 3.40%, 7/15/46  | 55,000                      | 45,745    |
| 4.00%, 8/15/47  | 350,000                     | 318,532   |
| Commonwealth Edison Co.   |                             |           |
| 6.45%, 1/15/38  | 150,000                     | 194,042   |
| 3.65%, 6/15/46  | 75,000                      | 70,170    |
| 3.75%, 8/15/47, Series 123  | 150,000                     | 142,569   |
| Concho Resources, Inc.  |                             |           |
| 4.38%, 1/15/25  | 8,000                       | 8,085     |
| 3.75%, 10/1/27  | 60,000                      | 57,532    |
| 4.88%, 10/1/47  | 40,000                      | 40,623    |
| Connecticut Light & Power Co. (The)   |                             |           |
| 3.20%, 3/15/27, Series A  | 100,000                     | 97,403    |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>     | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| ConocoPhillips                            |                             |              |
| 5.90%, 10/15/32                           | \$ 20,000                   | \$ 23,879    |
| 6.50%, 2/1/39                             | 230,000                     | 299,721      |
| ConocoPhillips Co.                        |                             |              |
| 3.35%, 11/15/24                           | 50,000                      | 49,629       |
| 4.95%, 3/15/26                            | 220,000                     | 238,398      |
| 4.30%, 11/15/44                           | 25,000                      | 25,978       |
| Consolidated Edison Co. of New York, Inc. |                             |              |
| 6.75%, 4/1/38, Series 08-B                | 25,000                      | 33,448       |
| 3.85%, 6/15/46                            | 20,000                      | 19,092       |
| 3.88%, 6/15/47, Series 2017               | 100,000                     | 96,110       |
| 4.50%, 5/15/58                            | 150,000                     | 152,470      |
| Constellation Brands, Inc.                |                             |              |
| 4.75%, 11/15/24                           | 25,000                      | 26,063       |
| 3.70%, 12/6/26                            | 235,000                     | 226,521      |
| Continental Airlines Pass Through Trust   |                             |              |
| 4.00%, 4/29/26, Series 2012-2, Class A    | 27,039                      | 27,252       |
| Continental Resources, Inc.               |                             |              |
| 4.90%, 6/1/44                             | 70,000                      | 69,778       |
| Corning, Inc.                             |                             |              |
| 4.75%, 3/15/42                            | 200,000                     | 203,387      |
| Costco Wholesale Corp.                    |                             |              |
| 2.75%, 5/18/24                            | 100,000                     | 97,583       |
| 3.00%, 5/18/27                            | 80,000                      | 77,194       |
| Crown Castle International Corp.          |                             |              |
| 4.88%, 4/15/22                            | 83,000                      | 85,768       |
| 5.25%, 1/15/23                            | 20,000                      | 21,063       |
| 3.20%, 9/1/24                             | 20,000                      | 19,132       |
| CSX Corp.                                 |                             |              |
| 4.25%, 6/1/21                             | 30,000                      | 30,788       |
| 3.40%, 8/1/24                             | 25,000                      | 24,846       |
| 3.35%, 11/1/25                            | 30,000                      | 29,405       |
| 3.25%, 6/1/27                             | 155,000                     | 147,757      |
| 6.15%, 5/1/37                             | 150,000                     | 182,144      |
| 5.50%, 4/15/41                            | 13,000                      | 14,737       |
| 4.10%, 3/15/44                            | 110,000                     | 104,711      |
| 4.50%, 8/1/54                             | 100,000                     | 98,230       |
| Cummins, Inc.                             |                             |              |
| 3.65%, 10/1/23                            | 20,000                      | 20,325       |
| CVS Health Corp.                          |                             |              |
| 2.13%, 6/1/21                             | 310,000                     | 300,254      |
| 3.50%, 7/20/22                            | 2,000                       | 1,992        |
| 4.00%, 12/5/23                            | 175,000                     | 176,561      |
| 3.88%, 7/20/25                            | 178,000                     | 175,908      |
| 2.88%, 6/1/26                             | 110,000                     | 101,231      |
| 4.30%, 3/25/28                            | 745,000                     | 740,682      |
| 4.88%, 7/20/35                            | 89,000                      | 90,546       |
| 4.78%, 3/25/38                            | 375,000                     | 374,906      |



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|                                       |                  |              |
|---------------------------------------|------------------|--------------|
| 5.13%, 7/20/45                        | 75,000           | 77,007       |
| 5.05%, 3/25/48                        | 600,000          | 614,641      |
| DDR Corp.                             |                  |              |
| 3.63%, 2/1/25                         | 100,000          | 95,926       |
| 4.70%, 6/1/27                         | 30,000           | 30,466       |
| Dell International LLC                |                  |              |
| 4.42%, 6/15/21 <sup>(b)</sup>         | 50,000           | 50,891       |
| 5.45%, 6/15/23 <sup>(b)</sup>         | 230,000          | 241,758      |
| 6.02%, 6/15/26 <sup>(b)</sup>         | 180,000          | 191,112      |
|                                       | <b>Principal</b> |              |
| <b>Investments in Long Securities</b> | <b>Amount</b>    | <b>Value</b> |
| 8.10%, 7/15/36 <sup>(b)</sup>         | \$ 50,000        | \$ 59,274    |
| 8.35%, 7/15/46 <sup>(b)</sup>         | 205,000          | 252,270      |
| Delmarva Power & Light Co.            |                  |              |
| 4.15%, 5/15/45                        | 60,000           | 60,104       |
| Delphi Corp.                          |                  |              |
| 4.15%, 3/15/24                        | 25,000           | 25,282       |
| Delta Air Lines, Inc.                 |                  |              |
| 2.88%, 3/13/20                        | 15,000           | 14,893       |
| 2.60%, 12/4/20                        | 5,000            | 4,903        |
| Devon Energy Corp.                    |                  |              |
| 3.25%, 5/15/22                        | 69,000           | 68,067       |
| 5.60%, 7/15/41                        | 195,000          | 210,879      |
| 4.75%, 5/15/42                        | 100,000          | 98,166       |
| 5.00%, 6/15/45                        | 50,000           | 50,729       |
| Digital Realty Trust L.P.             |                  |              |
| 3.40%, 10/1/20                        | 60,000           | 60,141       |
| 2.75%, 2/1/23                         | 25,000           | 24,086       |
| Discover Financial Services           |                  |              |
| 3.95%, 11/6/24                        | 71,000           | 69,725       |
| 3.75%, 3/4/25                         | 210,000          | 202,418      |
| Discovery Communications LLC          |                  |              |
| 4.90%, 3/11/26                        | 54,000           | 55,682       |
| 3.95%, 3/20/28                        | 85,000           | 81,225       |
| 5.00%, 9/20/37                        | 200,000          | 195,599      |
| 6.35%, 6/1/40                         | 175,000          | 192,682      |
| 4.95%, 5/15/42                        | 75,000           | 70,667       |
| 4.88%, 4/1/43                         | 35,000           | 32,533       |
| Dominion Energy, Inc.                 |                  |              |
| 2.00%, 8/15/21, Series C              | 25,000           | 23,997       |
| 3.90%, 10/1/25                        | 40,000           | 39,445       |
| 5.25%, 8/1/33, Series F               | 45,000           | 48,651       |
| 7.00%, 6/15/38                        | 25,000           | 32,058       |
| 4.70%, 12/1/44                        | 100,000          | 102,833      |
| Dow Chemical Co. (The)                |                  |              |
| 4.25%, 11/15/20                       | 226,000          | 230,972      |
| 3.00%, 11/15/22                       | 15,000           | 14,708       |
| 3.50%, 10/1/24                        | 385,000          | 378,262      |
| 7.38%, 11/1/29                        | 135,000          | 170,592      |
| 5.25%, 11/15/41                       | 30,000           | 31,960       |
| 4.38%, 11/15/42                       | 75,000           | 71,288       |
| 4.63%, 10/1/44                        | 80,000           | 79,702       |
| DTE Electric Co.                      |                  |              |
| 3.70%, 3/15/45                        | 4,000            | 3,779        |
| DTE Energy Co.                        |                  |              |
| 3.30%, 6/15/22, Series B              | 150,000          | 148,615      |
| Duke Energy Carolinas LLC             |                  |              |
| 2.95%, 12/1/26                        | 120,000          | 115,219      |
| 6.00%, 1/15/38                        | 240,000          | 296,808      |
| 6.05%, 4/15/38                        | 20,000           | 24,999       |
| 5.30%, 2/15/40                        | 150,000          | 173,845      |
| 4.00%, 9/30/42                        | 25,000           | 24,578       |
| 3.75%, 6/1/45                         | 20,000           | 18,865       |
| 3.88%, 3/15/46                        | 20,000           | 19,226       |
| Duke Energy Corp.                     |                  |              |
| 1.80%, 9/1/21                         | 25,000           | 23,975       |
| 2.40%, 8/15/22                        | 30,000           | 28,928       |
| 3.95%, 10/15/23                       | 25,000           | 25,338       |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b> | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---------------------------------------|-----------------------------|--------------|
| 2.65%, 9/1/26                         | \$ 355,000                  | \$ 323,697   |
| 3.15%, 8/15/27                        | 175,000                     | 164,564      |
| 4.80%, 12/15/45                       | 220,000                     | 231,930      |
| Duke Energy Florida LLC               |                             |              |
| 3.20%, 1/15/27                        | 55,000                      | 53,470       |
| 3.40%, 10/1/46                        | 159,000                     | 141,489      |
| Duke Energy Indiana LLC               |                             |              |
| 6.12%, 10/15/35                       | 10,000                      | 12,196       |
| Duke Energy Progress LLC              |                             |              |
| 3.25%, 8/15/25                        | 40,000                      | 39,368       |
| 6.30%, 4/1/38                         | 25,000                      | 31,588       |
| 4.10%, 3/15/43                        | 25,000                      | 25,066       |
| 4.15%, 12/1/44                        | 25,000                      | 25,232       |
| 4.20%, 8/15/45                        | 25,000                      | 25,316       |
| DXC Technology Co.                    |                             |              |
| 4.75%, 4/15/27                        | 165,000                     | 168,683      |
| Eastman Chemical Co.                  |                             |              |
| 3.80%, 3/15/25                        | 38,000                      | 37,891       |
| 4.65%, 10/15/44                       | 100,000                     | 98,212       |
| Eaton Corp.                           |                             |              |
| 3.10%, 9/15/27                        | 200,000                     | 189,033      |
| Eaton Vance Corp.                     |                             |              |
| 3.50%, 4/6/27                         | 118,000                     | 115,249      |
| eBay, Inc.                            |                             |              |
| 3.80%, 3/9/22                         | 26,000                      | 26,387       |
| 2.75%, 1/30/23                        | 30,000                      | 29,007       |
| 3.45%, 8/1/24                         | 10,000                      | 9,810        |
| Ecolab, Inc.                          |                             |              |
| 4.35%, 12/8/21                        | 21,000                      | 21,743       |
| 2.70%, 11/1/26                        | 175,000                     | 163,495      |
| 3.25%, 12/1/27                        | 25,000                      | 24,229       |
| 3.95%, 12/1/47                        | 100,000                     | 97,105       |
| EI du Pont de Nemours & Co.           |                             |              |
| 5.60%, 12/15/36                       | 13,000                      | 14,641       |
| 4.15%, 2/15/43                        | 25,000                      | 23,460       |
| Eli Lilly & Co.                       |                             |              |
| 2.75%, 6/1/25                         | 170,000                     | 163,495      |
| 5.55%, 3/15/37                        | 112,000                     | 134,876      |
| 3.70%, 3/1/45                         | 181,000                     | 174,718      |
| Enable Midstream Partners L.P.        |                             |              |
| 3.90%, 5/15/24                        | 78,000                      | 75,540       |
| 4.40%, 3/15/27                        | 25,000                      | 24,031       |
| 4.95%, 5/15/28                        | 170,000                     | 169,241      |
| Energy Transfer Partners L.P.         |                             |              |
| 4.65%, 6/1/21                         | 10,000                      | 10,269       |
| 4.75%, 1/15/26                        | 200,000                     | 202,871      |
| 7.50%, 7/1/38                         | 40,000                      | 47,876       |
| 5.15%, 3/15/45                        | 125,000                     | 119,048      |

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|  |                             |              |
|--|-----------------------------|--------------|
| 6.13%, 12/15/45  | 180,000                     | 191,319      |
| 5.30%, 4/15/47   | 25,000                      | 24,307       |
| Entergy Corp.<br>2.95%, 9/1/26   | 320,000                     | 296,749      |
| Entergy Louisiana LLC<br>4.05%, 9/1/23   | 175,000                     | 180,027      |
| 4.95%, 1/15/45   | 72,000                      | 73,501       |
| 4.20%, 9/1/48  | 25,000                      | 25,339       |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>  |                             |              |
| Enterprise Products Operating LLC<br>2.55%, 10/15/19   | \$ 40,000                   | \$ 39,845    |
| 3.90%, 2/15/24   | 100,000                     | 101,253      |
| 5.95%, 2/1/41  | 100,000                     | 115,963      |
| 4.85%, 8/15/42   | 200,000                     | 205,640      |
| 4.90%, 5/15/46   | 101,000                     | 104,852      |
| 4.95%, 10/15/54  | 50,000                      | 50,578       |
| 5.25%, 8/16/77, Series E (5.25% fixed rate until 8/16/27; 3-month U.S. dollar London<br>Interbank Offered Rate + 3.033% thereafter) <sup>(c)</sup> | 433,000                     | 410,268      |
| EOG Resources, Inc.<br>2.45%, 4/1/20   | 5,000                       | 4,954        |
| 2.63%, 3/15/23   | 30,000                      | 29,009       |
| EQT Corp.<br>3.90%, 10/1/27  | 101,000                     | 95,244       |
| EQT Midstream Partners L.P.<br>4.00%, 8/1/24   | 200,000                     | 192,112      |
| ERP Operating L.P.<br>3.25%, 8/1/27  | 308,000                     | 296,683      |
| 4.50%, 7/1/44  | 100,000                     | 103,047      |
| Eversource Energy<br>4.50%, 11/15/19   | 25,000                      | 25,447       |
| 2.90%, 10/1/24, Series L   | 50,000                      | 47,837       |
| Exelon Corp.<br>3.50%, 6/1/22  | 25,000                      | 24,726       |
| 3.95%, 6/15/25   | 25,000                      | 25,163       |
| 3.40%, 4/15/26   | 75,000                      | 72,422       |
| 4.95%, 6/15/35   | 200,000                     | 210,803      |
| 5.10%, 6/15/45   | 100,000                     | 107,014      |
| 4.45%, 4/15/46   | 225,000                     | 223,188      |
| Exelon Generation Co. LLC<br>6.25%, 10/1/39  | 145,000                     | 157,492      |
| 5.60%, 6/15/42   | 97,000                      | 99,662       |
| Expedia Group, Inc.<br>4.50%, 8/15/24  | 115,000                     | 116,771      |
| 5.00%, 2/15/26   | 200,000                     | 207,501      |
| Express Scripts Holding Co.<br>4.75%, 11/15/21   | 16,000                      | 16,553       |
| 3.05%, 11/30/22  | 25,000                      | 24,370       |
| 3.00%, 7/15/23   | 80,000                      | 76,874       |
| 3.40%, 3/1/27  | 110,000                     | 102,092      |
| 6.13%, 11/15/41  | 21,000                      | 23,428       |
| 4.80%, 7/15/46   | 125,000                     | 121,038      |
| Federal Realty Investment Trust<br>4.50%, 12/1/44  | 200,000                     | 205,832      |
| FedEx Corp.<br>2.63%, 8/1/22   | 100,000                     | 97,598       |
| 4.00%, 1/15/24   | 20,000                      | 20,510       |
| 3.25%, 4/1/26 <sup>(d)</sup>   | 306,000                     | 297,082      |
| 3.88%, 8/1/42  | 220,000                     | 196,669      |
| 4.10%, 4/15/43   | 100,000                     | 91,822       |
| 4.75%, 11/15/45  | 127,000                     | 128,304      |
| 4.55%, 4/1/46  | 90,000                      | 88,740       |
| 4.40%, 1/15/47   | 120,000                     | 114,381      |
| Fidelity National Information Services, Inc.<br>5.00%, 10/15/25  | 341,000                     | 361,966      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments in Long Securities</b>              | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| 3.00%, 8/15/26                                     | \$ 70,000                   | \$ 65,356    |
| 4.50%, 8/15/46                                     | 25,000                      | 24,221       |
| 4.75%, 5/15/48, Series 30Y                         | 40,000                      | 40,524       |
| Fifth Third Bancorp                                |                             |              |
| 2.88%, 7/27/20                                     | 43,000                      | 42,843       |
| 4.30%, 1/16/24                                     | 225,000                     | 229,729      |
| 8.25%, 3/1/38                                      | 100,000                     | 138,576      |
| FirstEnergy Corp.                                  |                             |              |
| 3.90%, 7/15/27, Series B                           | 100,000                     | 98,473       |
| 7.38%, 11/15/31, Series C                          | 100,000                     | 130,036      |
| 4.85%, 7/15/47, Series C                           | 210,000                     | 216,715      |
| Fiserv, Inc.                                       |                             |              |
| 4.63%, 10/1/20                                     | 25,000                      | 25,644       |
| Flowers Foods, Inc.                                |                             |              |
| 3.50%, 10/1/26                                     | 8,000                       | 7,511        |
| Ford Motor Co.                                     |                             |              |
| 4.35%, 12/8/26                                     | 135,000                     | 127,107      |
| 6.63%, 10/1/28                                     | 275,000                     | 295,119      |
| 7.45%, 7/16/31                                     | 150,000                     | 166,794      |
| 4.75%, 1/15/43                                     | 175,000                     | 145,575      |
| 7.40%, 11/1/46                                     | 25,000                      | 27,986       |
| Ford Motor Credit Co. LLC                          |                             |              |
| 4.13%, 8/4/25                                      | 200,000                     | 189,211      |
| 3.82%, 11/2/27                                     | 200,000                     | 180,225      |
| Fortive Corp.                                      |                             |              |
| 3.15%, 6/15/26                                     | 200,000                     | 188,098      |
| Franklin Resources, Inc.                           |                             |              |
| 2.85%, 3/30/25                                     | 145,000                     | 138,377      |
| GATX Corp.   |                             |              |
| 3.25%, 3/30/25                                     | 45,000                      | 42,697       |
| 3.85%, 3/30/27                                     | 5,000                       | 4,840        |
| 4.55%, 11/7/28                                     | 40,000                      | 40,370       |
| GE Capital International Funding Co. Unlimited Co. |                             |              |
| 4.42%, 11/15/35                                    | 500,000                     | 482,842      |
| General Dynamics Corp.                             |                             |              |
| 3.50%, 5/15/25                                     | 65,000                      | 65,687       |
| 2.13%, 8/15/26                                     | 225,000                     | 203,737      |
| 3.75%, 5/15/28                                     | 200,000                     | 203,311      |
| General Electric Co.                               |                             |              |
| 6.75%, 3/15/32, Series A                           | 215,000                     | 266,944      |
| 6.15%, 8/7/37                                      | 40,000                      | 46,986       |
| 5.88%, 1/14/38                                     | 50,000                      | 57,285       |
| 4.13%, 10/9/42                                     | 50,000                      | 46,015       |
| 4.50%, 3/1/44                                      | 225,000                     | 218,747      |
| General Mills, Inc.                                |                             |              |
| 3.65%, 2/15/24                                     | 2,000                       | 1,989        |
| 4.20%, 4/17/28                                     | 135,000                     | 135,020      |
| 4.70%, 4/17/48 <sup>(d)</sup>                      | 45,000                      | 44,216       |

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|   |                  |              |
|---|------------------|--------------|
| General Motors Co.  |                  |              |
| 4.00%, 4/1/25   | 85,000           | 82,977       |
| 4.20%, 10/1/27  | 100,000          | 96,333       |
| 6.60%, 4/1/36   | 80,000           | 86,104       |
| 5.15%, 4/1/38   | 250,000          | 237,925      |
| 5.20%, 4/1/45   | 75,000           | 69,077       |
| 6.75%, 4/1/46   | 275,000          | 303,407      |
|   | <b>Principal</b> |              |
|   | <b>Amount</b>    | <b>Value</b> |
| <b>Investments in Long Securities</b>   |                  |              |
| General Motors Financial Co., Inc.  |                  |              |
| 3.20%, 7/6/21   | \$ 30,000        | \$ 29,625    |
| 4.38%, 9/25/21  | 20,000           | 20,380       |
| 3.45%, 1/14/22  | 20,000           | 19,783       |
| 3.45%, 4/10/22  | 84,000           | 82,658       |
| 3.15%, 6/30/22  | 20,000           | 19,504       |
| 4.00%, 1/15/25  | 288,000          | 279,554      |
| 4.30%, 7/13/25  | 401,000          | 395,527      |
| 4.00%, 10/6/26  | 100,000          | 95,595       |
| 3.85%, 1/5/28   | 25,000           | 23,307       |
| Genpact Luxembourg SARL   |                  |              |
| 3.70%, 4/1/22   | 130,000          | 127,752      |
| George Washington University (The)  |                  |              |
| 4.13%, 9/15/48, Series 2018   | 70,000           | 70,778       |
| Georgia Power Co.   |                  |              |
| 3.25%, 3/30/27  | 425,000          | 402,013      |
| 4.30%, 3/15/42  | 100,000          | 96,992       |
| Georgia-Pacific LLC   |                  |              |
| 8.00%, 1/15/24  | 30,000           | 36,186       |
| 7.75%, 11/15/29   | 100,000          | 133,277      |
| Gilead Sciences, Inc.   |                  |              |
| 3.65%, 3/1/26   | 260,000          | 257,937      |
| 2.95%, 3/1/27   | 300,000          | 281,841      |
| 4.60%, 9/1/35   | 100,000          | 104,162      |
| 5.65%, 12/1/41  | 135,000          | 157,770      |
| 4.75%, 3/1/46   | 75,000           | 78,350       |
| 4.15%, 3/1/47   | 135,000          | 129,259      |
| GLP Capital L.P.  |                  |              |
| 5.38%, 4/15/26  | 105,000          | 109,300      |
| Goldman Sachs Group, Inc. (The)   |                  |              |
| 4.00%, 3/3/24   | 50,000           | 50,515       |
| 3.50%, 1/23/25  | 555,000          | 540,957      |
| 3.75%, 5/22/25  | 80,000           | 78,877       |
| 4.25%, 10/21/25   | 232,000          | 231,107      |
| 3.75%, 2/25/26  | 125,000          | 122,661      |
| 3.50%, 11/16/26   | 500,000          | 476,927      |
| 5.95%, 1/15/27  | 350,000          | 387,179      |
| 3.85%, 1/26/27  | 175,000          | 170,590      |
| 3.69%, 6/5/28, (3.691% fixed rate until 6/5/27; 3-month U.S. dollar London Interbank Offered Rate + 1.51% thereafter) <sup>(c)</sup>      | 170,000          | 162,818      |
| 3.81%, 4/23/29, (3.814% fixed rate until 4/23/28; 3-month U.S. dollar London Interbank Offered Rate + 1.158% thereafter) <sup>(c)</sup>   | 250,000          | 239,450      |
| 6.13%, 2/15/33  | 40,000           | 46,420       |
| 6.75%, 10/1/37  | 420,000          | 509,980      |
| 4.02%, 10/31/38, (4.017% fixed rate until 10/31/37; 3-month U.S. dollar London Interbank Offered Rate + 1.373% thereafter) <sup>(c)</sup> | 125,000          | 116,968      |
| 4.41%, 4/23/39, (4.411% fixed rate until 4/23/38; 3-month U.S. dollar London Interbank Offered Rate + 1.43% thereafter) <sup>(c)</sup>    | 59,000           | 57,857       |
| 6.25%, 2/1/41   | 125,000          | 151,693      |
| 4.80%, 7/8/44   | 25,000           | 25,776       |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>         | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| 5.15%, 5/22/45                                | \$ 100,000                  | \$ 103,074   |
| 4.75%, 10/21/45                               | 195,000                     | 198,821      |
| Halliburton Co.                               |                             |              |
| 3.50%, 8/1/23                                 | 50,000                      | 50,231       |
| 3.80%, 11/15/25                               | 100,000                     | 100,027      |
| 4.85%, 11/15/35                               | 200,000                     | 210,278      |
| 6.70%, 9/15/38                                | 20,000                      | 25,052       |
| 7.45%, 9/15/39                                | 150,000                     | 201,796      |
| 4.50%, 11/15/41                               | 2,000                       | 1,988        |
| 5.00%, 11/15/45                               | 105,000                     | 112,302      |
| Harris Corp.                                  |                             |              |
| 3.83%, 4/27/25                                | 185,000                     | 182,477      |
| 4.40%, 6/15/28                                | 55,000                      | 55,992       |
| 4.85%, 4/27/35                                | 67,000                      | 69,145       |
| Hartford Financial Services Group, Inc. (The) |                             |              |
| 4.30%, 4/15/43                                | 65,000                      | 63,019       |
| 4.40%, 3/15/48                                | 35,000                      | 34,594       |
| Hasbro, Inc.                                  |                             |              |
| 6.35%, 3/15/40                                | 156,000                     | 172,059      |
| HCP, Inc.                                     |                             |              |
| 2.63%, 2/1/20                                 | 130,000                     | 129,123      |
| 4.25%, 11/15/23                               | 20,000                      | 20,228       |
| 3.88%, 8/15/24                                | 50,000                      | 49,288       |
| 3.40%, 2/1/25                                 | 25,000                      | 23,979       |
| 4.00%, 6/1/25                                 | 100,000                     | 99,251       |
| Healthcare Realty Trust, Inc.                 |                             |              |
| 3.63%, 1/15/28                                | 25,000                      | 23,625       |
| Hershey Co. (The)                             |                             |              |
| 2.30%, 8/15/26                                | 35,000                      | 31,990       |
| Hess Corp.                                    |                             |              |
| 4.30%, 4/1/27                                 | 60,000                      | 58,382       |
| 6.00%, 1/15/40                                | 100,000                     | 104,544      |
| 5.80%, 4/1/47                                 | 200,000                     | 209,712      |
| Hewlett Packard Enterprise Co.                |                             |              |
| 4.90%, 10/15/25                               | 380,000                     | 392,468      |
| 6.35%, 10/15/45                               | 160,000                     | 165,810      |
| Hexcel Corp.                                  |                             |              |
| 4.70%, 8/15/25                                | 8,000                       | 8,247        |
| 3.95%, 2/15/27                                | 150,000                     | 147,634      |
| Highwoods Realty L.P.                         |                             |              |
| 4.13%, 3/15/28                                | 25,000                      | 24,767       |
| Historic TW, Inc.                             |                             |              |
| 6.63%, 5/15/29                                | 36,000                      | 42,543       |
| Home Depot, Inc. (The)                        |                             |              |
| 3.35%, 9/15/25                                | 105,000                     | 104,671      |
| 3.00%, 4/1/26                                 | 155,000                     | 149,767      |
| 2.80%, 9/14/27                                | 375,000                     | 354,361      |
| 5.88%, 12/16/36                               | 150,000                     | 184,868      |



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|  |                  |              |
|--|------------------|--------------|
| 4.20%, 4/1/43                            | 25,000           | 25,420       |
| 4.40%, 3/15/45                           | 40,000           | 41,483       |
| 4.25%, 4/1/46                            | 55,000           | 56,203       |
| 3.90%, 6/15/47                           | 155,000          | 150,546      |
| 3.50%, 9/15/56                           | 25,000           | 22,166       |
| Honeywell International, Inc.            |                  |              |
| 2.50%, 11/1/26                           | 395,000          | 367,959      |
| Hospitality Properties Trust             |                  |              |
| 4.50%, 3/15/25                           | 110,000          | 108,182      |
|  | <b>Principal</b> |              |
| <b>Investments in Long Securities</b>    | <b>Amount</b>    | <b>Value</b> |
| 3.95%, 1/15/28                           | \$ 15,000        | \$ 13,757    |
| 4.38%, 2/15/30                           | 180,000          | 167,784      |
| Host Hotels & Resorts L.P.               |                  |              |
| 4.75%, 3/1/23, Series C                  | 25,000           | 25,681       |
| 4.00%, 6/15/25, Series E                 | 20,000           | 19,641       |
| HSBC Bank USA NA                         |                  |              |
| 5.88%, 11/1/34                           | 250,000          | 287,870      |
| Hubbell, Inc.                            |                  |              |
| 3.63%, 11/15/22                          | 25,000           | 25,058       |
| 3.15%, 8/15/27                           | 8,000            | 7,474        |
| Hudson Pacific Properties L.P.           |                  |              |
| 3.95%, 11/1/27                           | 175,000          | 165,687      |
| Humana, Inc.                             |                  |              |
| 3.15%, 12/1/22                           | 15,000           | 14,775       |
| 4.95%, 10/1/44                           | 225,000          | 236,867      |
| Huntington Ingalls Industries, Inc.      |                  |              |
| 3.48%, 12/1/27                           | 25,000           | 23,805       |
| Illinois Tool Works, Inc.                |                  |              |
| 3.50%, 3/1/24                            | 35,000           | 35,361       |
| 2.65%, 11/15/26                          | 99,000           | 92,740       |
| 4.88%, 9/15/41                           | 2,000            | 2,244        |
| 3.90%, 9/1/42                            | 40,000           | 39,829       |
| Indiana Michigan Power Co.               |                  |              |
| 4.25%, 8/15/48                           | 20,000           | 20,202       |
| Ingersoll-Rand Global Holding Co., Ltd.  |                  |              |
| 4.25%, 6/15/23                           | 132,000          | 136,196      |
| 5.75%, 6/15/43                           | 130,000          | 150,876      |
| Intel Corp.                              |                  |              |
| 2.88%, 5/11/24                           | 120,000          | 117,035      |
| 3.70%, 7/29/25                           | 178,000          | 180,650      |
| 2.60%, 5/19/26                           | 300,000          | 281,551      |
| 4.00%, 12/15/32                          | 155,000          | 161,307      |
| 4.10%, 5/19/46                           | 95,000           | 95,446       |
| 3.73%, 12/8/47                           | 50,000           | 47,068       |
| Intercontinental Exchange, Inc.          |                  |              |
| 4.00%, 10/15/23                          | 75,000           | 77,067       |
| 3.75%, 12/1/25                           | 345,000          | 347,586      |
| 3.10%, 9/15/27                           | 25,000           | 23,827       |
| 4.25%, 9/21/48                           | 55,000           | 55,080       |
| International Business Machines Corp.    |                  |              |
| 7.00%, 10/30/25                          | 230,000          | 278,951      |
| 3.45%, 2/19/26                           | 100,000          | 99,492       |
| 3.30%, 1/27/27                           | 150,000          | 147,866      |
| 4.00%, 6/20/42                           | 110,000          | 107,133      |
| 4.70%, 2/19/46 <sup>(d)</sup>            | 170,000          | 187,904      |
| International Flavors & Fragrances, Inc. |                  |              |
| 4.38%, 6/1/47                            | 60,000           | 55,325       |
| International Lease Finance Corp.        |                  |              |
| 8.25%, 12/15/20                          | 10,000           | 10,986       |
| 8.63%, 1/15/22                           | 5,000            | 5,733        |
| International Paper Co.                  |                  |              |
| 3.80%, 1/15/26                           | 355,000          | 350,898      |
| 3.00%, 2/15/27                           | 161,000          | 149,385      |
| 7.30%, 11/15/39                          | 100,000          | 127,825      |
| 6.00%, 11/15/41                          | 75,000           | 83,907       |
| 4.80%, 6/15/44                           | 55,000           | 54,654       |
| 4.35%, 8/15/48                           | 100,000          | 91,982       |

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*See Notes to Financial Statements.*

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

August 31, 2018

|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| <b>Investments in Long Securities</b>   |                             |              |
| Invesco Finance PLC   |                             |              |
| 4.00%, 1/30/24  | \$ 42,000                   | \$ 42,768    |
| Jefferies Group LLC   |                             |              |
| 6.88%, 4/15/21  | 70,000                      | 75,498       |
| 4.85%, 1/15/27  | 153,000                     | 152,081      |
| 4.15%, 1/23/30  | 65,000                      | 59,407       |
| 6.25%, 1/15/36  | 86,000                      | 88,470       |
| JM Smucker Co. (The)  |                             |              |
| 4.25%, 3/15/35  | 75,000                      | 72,158       |
| John Deere Capital Corp.  |                             |              |
| 3.05%, 1/6/28   | 25,000                      | 24,023       |
| Johnson Controls International PLC  |                             |              |
| 3.90%, 2/14/26  | 25,000                      | 24,876       |
| 5.13%, 9/14/45  | 117,000                     | 125,209      |
| JPMorgan Chase & Co.  |                             |              |
| 3.88%, 2/1/24   | 147,000                     | 149,130      |
| 3.63%, 5/13/24  | 50,000                      | 50,167       |
| 3.88%, 9/10/24  | 50,000                      | 49,746       |
| 3.13%, 1/23/25  | 180,000                     | 173,583      |
| 3.22%, 3/1/25, (3.22% fixed rate until 3/1/24; 3-month U.S. dollar London Interbank Offered Rate + 1.155% thereafter) <sup>(c)</sup>    | 135,000                     | 131,516      |
| 3.30%, 4/1/26   | 720,000                     | 695,479      |
| 2.95%, 10/1/26  | 53,000                      | 49,691       |
| 4.13%, 12/15/26   | 250,000                     | 250,222      |
| 4.25%, 10/1/27  | 95,000                      | 95,193       |
| 3.63%, 12/1/27  | 205,000                     | 195,622      |
| 3.78%, 2/1/28, (3.782% fixed rate until 2/1/27; 3-month U.S. dollar London Interbank Offered Rate + 1.337% thereafter) <sup>(c)</sup>   | 240,000                     | 235,009      |
| 3.54%, 5/1/28, (3.54% fixed rate until 5/1/27; 3-month U.S. dollar London Interbank Offered Rate + 1.38% thereafter) <sup>(c)</sup>     | 5,000                       | 4,805        |
| 3.51%, 1/23/29, (3.509% fixed rate until 1/23/28; 3-month U.S. dollar London Interbank Offered Rate + 0.945% thereafter) <sup>(c)</sup> | 150,000                     | 143,495      |
| 4.01%, 4/23/29, (4.005% fixed rate until 4/23/28; 3-month U.S. dollar London Interbank Offered Rate + 1.12% thereafter) <sup>(c)</sup>  | 380,000                     | 376,155      |
| 6.40%, 5/15/38  | 95,000                      | 119,936      |
| 3.88%, 7/24/38, (3.882% fixed rate until 7/24/37; 3-month U.S. dollar London Interbank Offered Rate + 1.36% thereafter) <sup>(c)</sup>  | 30,000                      | 28,082       |
| 5.63%, 8/16/43  | 100,000                     | 114,450      |
| 4.26%, 2/22/48, (4.26% fixed rate until 2/22/47; 3-month U.S. dollar London Interbank Offered Rate + 1.58% thereafter) <sup>(c)</sup>   | 130,000                     | 125,739      |
| 4.03%, 7/24/48, (4.032% fixed rate until 7/24/47; 3-month U.S. dollar London Interbank Offered Rate + 1.46% thereafter) <sup>(c)</sup>  | 205,000                     | 191,421      |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>   |                             |              |
| 3.90%, 1/23/49, (3.897% fixed rate until 1/23/48; 3-month U.S. dollar London Interbank Offered Rate + 1.22% thereafter) <sup>(c)</sup>  | \$ 65,000                   | \$ 59,357    |
| Juniper Networks, Inc.  |                             |              |
| 4.50%, 3/15/24  | 25,000                      | 25,578       |

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|   |         |         |
|---|---------|---------|
| Kansas City Southern<br>4.70%, 5/1/48                   | 125,000 | 125,619 |
| Kellogg Co.<br>4.00%, 12/15/20                          | 180,000 | 183,673 |
| 2.65%, 12/1/23  | 16,000  | 15,367  |
| 3.25%, 4/1/26   | 105,000 | 99,885  |
| 7.45%, 4/1/31, Series B                                 | 20,000  | 25,779  |
| 4.50%, 4/1/46   | 60,000  | 57,627  |
| Kemper Corp.<br>4.35%, 2/15/25                          | 125,000 | 123,768 |
| Kerr-McGee Corp.<br>6.95%, 7/1/24                       | 40,000  | 45,707  |
| 7.88%, 9/15/31  | 4,000   | 5,052   |
| Keurig Dr Pepper, Inc.<br>4.42%, 5/25/25 <sup>(b)</sup> | 65,000  | 65,963  |
| 2.55%, 9/15/26  | 25,000  | 22,143  |
| 3.43%, 6/15/27  | 140,000 | 130,999 |
| 4.60%, 5/25/28 <sup>(b)</sup>                           | 130,000 | 132,199 |
| 5.09%, 5/25/48 <sup>(b)(d)</sup>                        | 125,000 | 127,759 |
| KeyCorp<br>2.90%, 9/15/20                               | 115,000 | 114,373 |
| 5.10%, 3/24/21  | 70,000  | 73,200  |
| 4.10%, 4/30/28  | 240,000 | 241,103 |
| Kilroy Realty L.P.<br>3.45%, 12/15/24                   | 87,000  | 84,158  |
| 4.38%, 10/1/25  | 160,000 | 161,671 |
| 4.25%, 8/15/29  | 50,000  | 49,320  |
| Kimberly-Clark Corp.<br>3.20%, 7/30/46                  | 15,000  | 13,060  |
| Kimco Realty Corp.<br>3.30%, 2/1/25                     | 132,000 | 126,129 |
| 2.80%, 10/1/26  | 197,000 | 177,559 |
| Kinder Morgan Energy Partners L.P.<br>3.50%, 3/1/21     | 30,000  | 30,073  |
| 3.95%, 9/1/22   | 20,000  | 20,237  |
| 3.45%, 2/15/23  | 40,000  | 39,476  |
| 3.50%, 9/1/23   | 35,000  | 34,549  |
| 7.30%, 8/15/33  | 1,000   | 1,196   |
| 6.95%, 1/15/38  | 90,000  | 106,490 |
| 6.50%, 9/1/39   | 40,000  | 45,039  |
| 6.38%, 3/1/41   | 8,000   | 8,897   |
| 5.63%, 9/1/41   | 200,000 | 205,556 |
| 5.00%, 3/1/43   | 115,000 | 112,368 |
| Kinder Morgan, Inc.<br>6.50%, 9/15/20                   | 5,000   | 5,301   |
| 4.30%, 6/1/25   | 630,000 | 637,045 |
| 7.75%, 1/15/32  | 150,000 | 186,940 |
| 5.30%, 12/1/34  | 50,000  | 51,140  |
| 5.55%, 6/1/45   | 175,000 | 183,438 |
| Kohl's Corp.<br>4.25%, 7/17/25 <sup>(d)</sup>           | 71,000  | 71,498  |
| 5.55%, 7/17/45  | 150,000 | 145,462 |

See Notes to Financial Statements.

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

August 31, 2018

| <b>Investments in Long Securities</b>                 | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Kraft Heinz Foods Co.<br>2.80%, 7/2/20                | \$ 132,000                  | \$ 130,956   |
| 3.50%, 6/6/22   | 341,000                     | 340,224      |
| 3.50%, 7/15/22  | 15,000                      | 14,928       |
| 3.95%, 7/15/25  | 65,000                      | 64,115       |
| 3.00%, 6/1/26   | 186,000                     | 170,028      |
| 5.00%, 7/15/35  | 54,000                      | 53,485       |
| 5.20%, 7/15/45  | 425,000                     | 415,530      |
| Kroger Co. (The)<br>4.45%, 2/1/47                     | 365,000                     | 341,646      |
| 4.65%, 1/15/48 <sup>(d)</sup>                         | 125,000                     | 120,556      |
| L3 Technologies, Inc.<br>4.95%, 2/15/21               | 10,000                      | 10,330       |
| 4.40%, 6/15/28  | 250,000                     | 252,163      |
| Laboratory Corp. of America Holdings<br>3.60%, 2/1/25 | 50,000                      | 49,082       |
| 3.60%, 9/1/27   | 25,000                      | 24,073       |
| Lam Research Corp.<br>3.80%, 3/15/25                  | 88,000                      | 88,034       |
| Lazard Group LLC<br>3.75%, 2/13/25                    | 25,000                      | 24,402       |
| Leggett & Platt, Inc.<br>3.50%, 11/15/27              | 25,000                      | 23,721       |
| LG&E & KU Energy LLC<br>3.75%, 11/15/20               | 25,000                      | 25,206       |
| Life Storage L.P.<br>3.50%, 7/1/26                    | 60,000                      | 56,465       |
| 3.88%, 12/15/27                                       | 25,000                      | 23,865       |
| Lincoln National Corp.<br>4.35%, 3/1/48               | 150,000                     | 143,221      |
| Lockheed Martin Corp.<br>2.50%, 11/23/20              | 20,000                      | 19,778       |
| 3.10%, 1/15/23  | 25,000                      | 24,913       |
| 3.60%, 3/1/35   | 34,000                      | 32,305       |
| 4.50%, 5/15/36  | 340,000                     | 356,764      |
| 4.07%, 12/15/42                                       | 120,000                     | 116,989      |
| 4.70%, 5/15/46  | 70,000                      | 74,898       |
| 4.09%, 9/15/52  | 100,000                     | 96,025       |
| Loews Corp.<br>3.75%, 4/1/26                          | 5,000                       | 5,021        |
| Lowe's Cos., Inc.<br>3.38%, 9/15/25                   | 260,000                     | 257,505      |
| 2.50%, 4/15/26  | 25,000                      | 23,132       |
| 3.10%, 5/3/27   | 130,000                     | 125,016      |
| 3.70%, 4/15/46  | 50,000                      | 46,064       |
| 4.05%, 5/3/47   | 190,000                     | 186,274      |
| LYB International Finance B.V.<br>4.00%, 7/15/23      | 45,000                      | 45,367       |

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|                                       |                         |              |
|---------------------------------------|-------------------------|--------------|
| 5.25%, 7/15/43                        | 50,000                  | 53,111       |
| 4.88%, 3/15/44                        | 345,000                 | 349,001      |
| LYB International Finance II B.V.     |                         |              |
| 3.50%, 3/2/27                         | 20,000                  | 19,057       |
| Macy's Retail Holdings, Inc.          |                         |              |
| 2.88%, 2/15/23                        | 30,000                  | 28,388       |
| 3.63%, 6/1/24 <sup>(d)</sup>          | 87,000                  | 84,003       |
| 4.50%, 12/15/34                       | 35,000                  | 29,489       |
|                                       | <b>Principal Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b> |                         |              |
| Magellan Midstream Partners L.P.      |                         |              |
| 4.20%, 10/3/47                        | \$ 150,000              | \$ 139,777   |
| Marathon Oil Corp.                    |                         |              |
| 2.80%, 11/1/22                        | 30,000                  | 29,062       |
| 3.85%, 6/1/25                         | 130,000                 | 128,026      |
| 6.60%, 10/1/37                        | 175,000                 | 207,377      |
| Marathon Petroleum Corp.              |                         |              |
| 4.75%, 9/15/44                        | 40,000                  | 39,059       |
| 5.00%, 9/15/54                        | 70,000                  | 68,520       |
| Markel Corp.                          |                         |              |
| 3.50%, 11/1/27                        | 100,000                 | 94,457       |
| 4.30%, 11/1/47                        | 50,000                  | 46,458       |
| Marriott International, Inc.          |                         |              |
| 2.30%, 1/15/22                        | 10,000                  | 9,655        |
| 3.25%, 9/15/22                        | 25,000                  | 24,666       |
| 3.13%, 6/15/26, Series R              | 100,000                 | 94,135       |
| Marsh & McLennan Cos., Inc.           |                         |              |
| 3.50%, 3/10/25                        | 80,000                  | 79,307       |
| 3.75%, 3/14/26                        | 147,000                 | 147,245      |
| Martin Marietta Materials, Inc.       |                         |              |
| 3.45%, 6/1/27                         | 25,000                  | 23,278       |
| 4.25%, 12/15/47                       | 180,000                 | 159,828      |
| Mastercard, Inc.                      |                         |              |
| 3.38%, 4/1/24                         | 304,000                 | 305,554      |
| McCormick & Co., Inc.                 |                         |              |
| 3.40%, 8/15/27                        | 50,000                  | 48,049       |
| McDonald's Corp.                      |                         |              |
| 3.35%, 4/1/23                         | 35,000                  | 34,939       |
| 3.38%, 5/26/25                        | 155,000                 | 152,546      |
| 3.70%, 1/30/26                        | 228,000                 | 227,474      |
| 4.70%, 12/9/35                        | 50,000                  | 52,482       |
| 6.30%, 3/1/38                         | 18,000                  | 21,852       |
| 4.60%, 5/26/45                        | 92,000                  | 93,202       |
| 4.88%, 12/9/45                        | 215,000                 | 225,607      |
| 4.45%, 3/1/47                         | 35,000                  | 35,225       |
| 4.45%, 9/1/48                         | 50,000                  | 49,842       |
| McKesson Corp.                        |                         |              |
| 3.80%, 3/15/24                        | 40,000                  | 39,866       |
| 4.88%, 3/15/44                        | 100,000                 | 101,186      |
| Medtronic Global Holdings SCA         |                         |              |
| 3.35%, 4/1/27 <sup>(d)</sup>          | 185,000                 | 182,172      |
| Medtronic, Inc.                       |                         |              |
| 3.50%, 3/15/25                        | 372,000                 | 372,137      |
| 4.38%, 3/15/35                        | 95,000                  | 99,500       |
| 4.63%, 3/15/44                        | 79,000                  | 84,273       |
| 4.63%, 3/15/45                        | 122,000                 | 131,084      |
| Merck & Co., Inc.                     |                         |              |
| 2.75%, 2/10/25                        | 345,000                 | 334,430      |
| 3.70%, 2/10/45                        | 75,000                  | 72,796       |
| Mercury General Corp.                 |                         |              |
| 4.40%, 3/15/27                        | 70,000                  | 68,350       |
| MetLife, Inc.                         |                         |              |
| 4.37%, 9/15/23, Series D              | 71,000                  | 74,170       |
| 3.60%, 4/10/24                        | 220,000                 | 221,553      |
| 3.00%, 3/1/25                         | 117,000                 | 112,667      |
| 6.50%, 12/15/32                       | 20,000                  | 24,982       |
| 6.38%, 6/15/34                        | 30,000                  | 36,578       |

See Notes to Financial Statements.



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

August 31, 2018

|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| <b>Investments in Long Securities</b>   |                             |              |
| 5.70%, 6/15/35  | \$ 48,000                   | \$ 56,075    |
| 5.88%, 2/6/41   | 100,000                     | 119,366      |
| 4.13%, 8/13/42  | 100,000                     | 96,297       |
| 4.88%, 11/13/43   | 35,000                      | 37,309       |
| 6.40%, 12/15/66   | 100,000                     | 107,000      |
| Mid-America Apartments L.P.   |                             |              |
| 3.75%, 6/15/24  | 37,000                      | 36,688       |
| MidAmerican Energy Co.  |                             |              |
| 3.50%, 10/15/24   | 35,000                      | 35,230       |
| 4.25%, 5/1/46   | 15,000                      | 15,463       |
| 3.95%, 8/1/47   | 35,000                      | 34,504       |
| 3.65%, 8/1/48   | 25,000                      | 23,365       |
| Molson Coors Brewing Co.  |                             |              |
| 3.00%, 7/15/26  | 157,000                     | 144,581      |
| 5.00%, 5/1/42   | 100,000                     | 102,110      |
| 4.20%, 7/15/46  | 110,000                     | 98,412       |
| Morgan Stanley  |                             |              |
| 4.88%, 11/1/22  | 210,000                     | 219,055      |
| 3.88%, 4/29/24, Series F  | 600,000                     | 603,809      |
| 3.70%, 10/23/24   | 179,000                     | 177,707      |
| 5.00%, 11/24/25   | 20,000                      | 20,837       |
| 3.88%, 1/27/26  | 158,000                     | 156,083      |
| 4.35%, 9/8/26   | 250,000                     | 249,431      |
| 3.63%, 1/20/27  | 200,000                     | 192,889      |
| 3.95%, 4/23/27  | 190,000                     | 183,508      |
| 3.59%, 7/22/28, (3.591% fixed rate until 7/22/27; 3-month U.S. dollar London Interbank Offered Rate + 1.34% thereafter) <sup>(c)</sup>  | 500,000                     | 476,979      |
| 3.77%, 1/24/29, (3.772% fixed rate until 1/24/28; 3-month U.S. dollar London Interbank Offered Rate + 1.14% thereafter) <sup>(c)</sup>  | 250,000                     | 241,557      |
| 3.97%, 7/22/38, (3.971% fixed rate until 7/22/37; 3-month U.S. dollar London Interbank Offered Rate + 1.455% thereafter) <sup>(c)</sup> | 265,000                     | 249,379      |
| 4.46%, 4/22/39, (4.457% fixed rate until 4/22/38; 3-month U.S. dollar London Interbank Offered Rate + 1.431% thereafter) <sup>(c)</sup> | 39,000                      | 39,029       |
| 4.30%, 1/27/45  | 130,000                     | 125,788      |
| 4.38%, 1/22/47  | 100,000                     | 98,346       |
| Mosaic Co. (The)  |                             |              |
| 3.25%, 11/15/22   | 25,000                      | 24,562       |
| 4.25%, 11/15/23   | 100,000                     | 101,536      |
| 4.05%, 11/15/27   | 27,000                      | 26,297       |
| 4.88%, 11/15/41   | 62,000                      | 57,791       |
| 5.63%, 11/15/43   | 38,000                      | 39,005       |
| Motorola Solutions, Inc.  |                             |              |
| 5.50%, 9/1/44   | 100,000                     | 95,161       |
| MPLX L.P.   |                             |              |
| 4.50%, 7/15/23  | 60,000                      | 61,782       |
| 4.88%, 12/1/24  | 130,000                     | 135,229      |
| 4.00%, 2/15/25  | 8,000                       | 7,943        |
| 4.13%, 3/1/27   | 25,000                      | 24,521       |



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|   |                             |              |
|---|-----------------------------|--------------|
| 4.50%, 4/15/38  | 225,000                     | 210,252      |
| 5.20%, 3/1/47   | 150,000                     | 150,548      |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>   |                             |              |
| 4.70%, 4/15/48  | \$ 210,000                  | \$ 197,491   |
| 4.90%, 4/15/58  | 30,000                      | 27,280       |
| MUFG Americas Holdings Corp.<br>3.00%, 2/10/25  | 21,000                      | 20,121       |
| Mylan N.V.<br>3.15%, 6/15/21  | 92,000                      | 90,715       |
| 3.95%, 6/15/26  | 100,000                     | 95,065       |
| 5.25%, 6/15/46  | 150,000                     | 141,128      |
| Nasdaq, Inc.<br>5.55%, 1/15/20  | 50,000                      | 51,664       |
| National Grid USA<br>5.80%, 4/1/35  | 30,000                      | 34,988       |
| National Retail Properties, Inc.<br>3.80%, 10/15/22   | 8,000                       | 8,035        |
| 3.30%, 4/15/23  | 25,000                      | 24,564       |
| National Rural Utilities Cooperative Finance Corp.<br>2.95%, 2/7/24   | 430,000                     | 418,954      |
| 2.85%, 1/27/25  | 155,000                     | 149,453      |
| NBCUniversal Media LLC<br>5.95%, 4/1/41   | 33,000                      | 38,391       |
| 4.45%, 1/15/43  | 25,000                      | 24,143       |
| Newell Brands, Inc.<br>2.88%, 12/1/19   | 25,000                      | 24,901       |
| 3.85%, 4/1/23   | 25,000                      | 24,578       |
| 4.20%, 4/1/26   | 400,000                     | 386,570      |
| 5.50%, 4/1/46   | 220,000                     | 211,532      |
| Newmont Mining Corp.<br>6.25%, 10/1/39  | 170,000                     | 194,528      |
| 4.88%, 3/15/42  | 50,000                      | 49,411       |
| NextEra Energy Capital Holdings, Inc.<br>2.40%, 9/15/19   | 40,000                      | 39,816       |
| 4.80%, 12/1/77, (4.80% fixed rate until 12/1/27; 3-month U.S. dollar London Interbank<br>Offered Rate + 2.409% thereafter) <sup>(c)</sup> | 33,000                      | 31,291       |
| NIKE, Inc.<br>2.38%, 11/1/26  | 160,000                     | 146,943      |
| 3.63%, 5/1/43   | 190,000                     | 180,533      |
| NiSource, Inc.<br>3.49%, 5/15/27  | 200,000                     | 193,689      |
| 5.95%, 6/15/41  | 2,000                       | 2,350        |
| 5.25%, 2/15/43  | 35,000                      | 38,905       |
| 5.65%, 2/1/45   | 219,000                     | 253,565      |
| 3.95%, 3/30/48  | 75,000                      | 69,629       |
| Noble Energy, Inc.<br>3.90%, 11/15/24   | 54,000                      | 53,577       |
| 3.85%, 1/15/28  | 13,000                      | 12,433       |
| 6.00%, 3/1/41   | 150,000                     | 163,108      |
| 5.05%, 11/15/44   | 25,000                      | 24,638       |
| 4.95%, 8/15/47  | 69,000                      | 67,710       |
| Nordstrom, Inc.<br>4.00%, 3/15/27   | 20,000                      | 19,606       |
| Norfolk Southern Corp.<br>3.25%, 12/1/21  | 210,000                     | 209,769      |
| 2.90%, 6/15/26  | 8,000                       | 7,594        |
| 3.15%, 6/1/27   | 100,000                     | 95,578       |

See Notes to Financial Statements.

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

August 31, 2018

| <b>Investments in Long Securities</b>   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| 3.94%, 11/1/47  | \$ 100,000                  | \$ 94,494    |
| 4.05%, 8/15/52  | 132,000                     | 124,594      |
| Northern States Power Co.   |                             |              |
| 6.20%, 7/1/37   | 10,000                      | 12,749       |
| 5.35%, 11/1/39  | 50,000                      | 58,512       |
| 3.60%, 5/15/46  | 60,000                      | 56,246       |
| Northern Trust Corp.  |                             |              |
| 3.38%, 5/8/32, (3.375% fixed rate until 5/8/27; 3-month U.S. dollar London Interbank Offered Rate + 1.131% thereafter) <sup>(c)</sup> | 30,000                      | 28,338       |
| Northrop Grumman Corp.  |                             |              |
| 3.50%, 3/15/21  | 117,000                     | 118,135      |
| 2.55%, 10/15/22   | 25,000                      | 24,255       |
| 3.25%, 8/1/23   | 336,000                     | 333,661      |
| 3.20%, 2/1/27   | 75,000                      | 71,067       |
| 3.25%, 1/15/28  | 100,000                     | 95,040       |
| 3.85%, 4/15/45  | 250,000                     | 229,979      |
| 4.03%, 10/15/47   | 50,000                      | 47,048       |
| Northwell Healthcare, Inc.  |                             |              |
| 3.98%, 11/1/46  | 15,000                      | 13,796       |
| 4.26%, 11/1/47  | 25,000                      | 24,165       |
| NSTAR Electric Co.  |                             |              |
| 3.20%, 5/15/27  | 50,000                      | 48,528       |
| Nucor Corp.   |                             |              |
| 6.40%, 12/1/37  | 27,000                      | 33,631       |
| O Reilly Automotive, Inc.   |                             |              |
| 4.35%, 6/1/28   | 35,000                      | 35,331       |
| Occidental Petroleum Corp.  |                             |              |
| 3.50%, 6/15/25  | 50,000                      | 50,034       |
| 3.40%, 4/15/26  | 400,000                     | 396,834      |
| 3.00%, 2/15/27  | 135,000                     | 129,342      |
| 4.40%, 4/15/46  | 25,000                      | 25,800       |
| 4.10%, 2/15/47  | 225,000                     | 221,836      |
| 4.20%, 3/15/48  | 50,000                      | 50,333       |
| Oglethorpe Power Corp.  |                             |              |
| 5.38%, 11/1/40  | 15,000                      | 17,032       |
| Ohio Edison Co.   |                             |              |
| 6.88%, 7/15/36  | 165,000                     | 218,059      |
| Old Republic International Corp.  |                             |              |
| 3.88%, 8/26/26  | 110,000                     | 106,663      |
| Omega Healthcare Investors, Inc.  |                             |              |
| 4.95%, 4/1/24   | 25,000                      | 25,595       |
| 4.50%, 4/1/27   | 225,000                     | 218,944      |
| Omnicom Group, Inc.   |                             |              |
| 3.63%, 5/1/22   | 80,000                      | 79,749       |
| Oncor Electric Delivery Co. LLC   |                             |              |
| 2.95%, 4/1/25   | 169,000                     | 164,044      |
| 3.75%, 4/1/45   | 105,000                     | 100,982      |
|   | 150,000                     | 157,245      |

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|                                       |                  |              |
|---------------------------------------|------------------|--------------|
| ONEOK Partners L.P.                   |                  |              |
| 5.00%, 9/15/23                        |                  |              |
| 6.20%, 9/15/43                        | 50,000           | 56,877       |
| ONEOK, Inc.                           |                  |              |
| 4.00%, 7/13/27                        | 180,000          | 176,210      |
| Oracle Corp.                          |                  |              |
| 2.40%, 9/15/23                        | 325,000          | 311,865      |
| 2.65%, 7/15/26                        | 150,000          | 140,240      |
|                                       | <b>Principal</b> | <b>Value</b> |
|                                       | <b>Amount</b>    |              |
| <b>Investments in Long Securities</b> |                  |              |
| 3.25%, 11/15/27                       | \$ 475,000       | \$ 460,673   |
| 3.90%, 5/15/35                        | 180,000          | 176,932      |
| 6.50%, 4/15/38                        | 100,000          | 129,085      |
| 5.38%, 7/15/40                        | 250,000          | 288,955      |
| 4.00%, 11/15/47                       | 200,000          | 193,253      |
| Oshkosh Corp.                         |                  |              |
| 4.60%, 5/15/28                        | 20,000           | 20,117       |
| Owens Corning                         |                  |              |
| 4.20%, 12/1/24                        | 25,000           | 24,912       |
| 3.40%, 8/15/26                        | 200,000          | 186,030      |
| 7.00%, 12/1/36                        | 13,000           | 14,850       |
| Pacific Gas & Electric Co.            |                  |              |
| 6.05%, 3/1/34                         | 180,000          | 202,788      |
| 5.80%, 3/1/37                         | 255,000          | 282,802      |
| 4.00%, 12/1/46                        | 45,000           | 40,248       |
| PacifiCorp                            |                  |              |
| 3.60%, 4/1/24                         | 30,000           | 30,148       |
| 6.00%, 1/15/39                        | 165,000          | 206,453      |
| Packaging Corp. of America            |                  |              |
| 3.65%, 9/15/24                        | 25,000           | 24,649       |
| Parker-Hannifin Corp.                 |                  |              |
| 3.25%, 3/1/27                         | 100,000          | 97,403       |
| 4.45%, 11/21/44                       | 50,000           | 52,428       |
| PECO Energy Co.                       |                  |              |
| 4.15%, 10/1/44                        | 4,000            | 4,063        |
| 3.90%, 3/1/48                         | 150,000          | 147,646      |
| PepsiCo, Inc.                         |                  |              |
| 3.60%, 3/1/24                         | 50,000           | 51,165       |
| 2.75%, 4/30/25                        | 145,000          | 140,308      |
| 3.00%, 10/15/27                       | 150,000          | 143,931      |
| 4.00%, 3/5/42                         | 172,000          | 172,540      |
| 4.60%, 7/17/45                        | 2,000            | 2,180        |
| 4.45%, 4/14/46                        | 200,000          | 212,270      |
| 3.45%, 10/6/46                        | 45,000           | 41,007       |
| Perrigo Finance Unlimited Co.         |                  |              |
| 4.90%, 12/15/44                       | 250,000          | 232,838      |
| Pfizer, Inc.                          |                  |              |
| 3.40%, 5/15/24                        | 282,000          | 285,834      |
| 2.75%, 6/3/26                         | 100,000          | 95,672       |
| 7.20%, 3/15/39                        | 230,000          | 320,418      |
| 4.13%, 12/15/46                       | 139,000          | 141,485      |
| Philip Morris International, Inc.     |                  |              |
| 3.25%, 11/10/24                       | 77,000           | 75,817       |
| 3.38%, 8/11/25                        | 60,000           | 58,793       |
| 2.75%, 2/25/26 <sup>(d)</sup>         | 180,000          | 168,972      |
| 3.13%, 8/17/27                        | 35,000           | 33,597       |
| 4.13%, 3/4/43                         | 248,000          | 234,997      |
| Phillips 66                           |                  |              |
| 4.65%, 11/15/34                       | 45,000           | 45,797       |
| 4.88%, 11/15/44                       | 210,000          | 218,405      |
| Phillips 66 Partners L.P.             |                  |              |
| 3.75%, 3/1/28                         | 95,000           | 90,643       |
| Physicians Realty L.P.                |                  |              |
| 3.95%, 1/15/28                        | 25,000           | 23,687       |
| Plains All American Pipeline L.P.     |                  |              |
| 3.65%, 6/1/22                         | 10,000           | 9,919        |
| 4.65%, 10/15/25                       | 240,000          | 243,240      |

See Notes to Financial Statements.



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

August 31, 2018

| <b>Investments in Long Securities</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| 4.50%, 12/15/26  | \$ 255,000                  | \$ 254,848   |
| 4.70%, 6/15/44   | 17,000                      | 15,461       |
| 4.90%, 2/15/45   | 105,000                     | 98,478       |
| PNC Bank NA<br>3.25%, 1/22/28  | 375,000                     | 362,186      |
| PPL Capital Funding, Inc.<br>5.00%, 3/15/44  | 25,000                      | 26,358       |
| PPL Electric Utilities Corp.<br>3.95%, 6/1/47  | 100,000                     | 98,656       |
| Praxair, Inc.<br>3.20%, 1/30/26  | 200,000                     | 196,854      |
| Principal Financial Group, Inc.<br>3.40%, 5/15/25  | 25,000                      | 24,526       |
| 3.10%, 11/15/26  | 25,000                      | 23,449       |
| 6.05%, 10/15/36  | 20,000                      | 24,004       |
| Progress Energy, Inc.<br>4.40%, 1/15/21  | 25,000                      | 25,562       |
| 3.15%, 4/1/22  | 185,000                     | 182,904      |
| Progressive Corp. (The)<br>6.63%, 3/1/29   | 75,000                      | 91,101       |
| 4.13%, 4/15/47   | 150,000                     | 148,657      |
| Prologis L.P.<br>3.75%, 11/1/25  | 170,000                     | 172,067      |
| Prudential Financial, Inc.<br>3.50%, 5/15/24   | 50,000                      | 50,383       |
| 6.63%, 12/1/37   | 50,000                      | 63,660       |
| 6.63%, 6/21/40   | 50,000                      | 63,567       |
| 5.63%, 6/15/43, (5.625% fixed rate until 6/15/23; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.92% thereafter) <sup>(c)</sup>  | 171,000                     | 179,034      |
| 5.20%, 3/15/44, (5.20% fixed rate until 3/15/24; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.04% thereafter) <sup>(c)</sup>   | 180,000                     | 181,125      |
| 5.38%, 5/15/45, (5.375% fixed rate until 5/15/25; 3-month U.S. dollar London Interbank<br>Offered Rate + 3.031% thereafter) <sup>(c)</sup> | 88,000                      | 89,100       |
| 4.50%, 9/15/47, (4.50% fixed rate until 9/15/27; 3-month U.S. dollar London Interbank<br>Offered Rate + 2.38% thereafter) <sup>(c)</sup>   | 108,000                     | 100,575      |
| 3.91%, 12/7/47   | 40,000                      | 37,002       |
| 3.94%, 12/7/49   | 45,000                      | 41,672       |
| PSEG Power LLC<br>8.63%, 4/15/31   | 100,000                     | 132,671      |
| Public Service Electric & Gas Co.<br>2.25%, 9/15/26  | 8,000                       | 7,244        |
| 3.00%, 5/15/27   | 35,000                      | 33,585       |
| 5.50%, 3/1/40  | 4,000                       | 4,820        |
| 3.60%, 12/1/47   | 150,000                     | 140,172      |
| Public Service Enterprise Group, Inc.<br>2.65%, 11/15/22   | 200,000                     | 193,155      |
| Puget Energy, Inc.<br>3.65%, 5/15/25   | 65,000                      | 63,293       |

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|                                       | 15,000                      | 15,623       |
|---------------------------------------|-----------------------------|--------------|
|                                       | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b> |                             |              |
| QUALCOMM, Inc.                        |                             |              |
| 2.90%, 5/20/24                        | \$ 115,000                  | \$ 110,405   |
| 3.45%, 5/20/25                        | 635,000                     | 619,091      |
| 3.25%, 5/20/27                        | 155,000                     | 145,947      |
| 4.65%, 5/20/35                        | 60,000                      | 60,950       |
| 4.80%, 5/20/45                        | 25,000                      | 25,417       |
| 4.30%, 5/20/47                        | 50,000                      | 47,107       |
| QVC, Inc.                             |                             |              |
| 4.85%, 4/1/24                         | 25,000                      | 25,032       |
| 4.45%, 2/15/25                        | 38,000                      | 36,540       |
| Raymond James Financial, Inc.         |                             |              |
| 3.63%, 9/15/26                        | 20,000                      | 19,375       |
| 4.95%, 7/15/46                        | 50,000                      | 51,588       |
| Raytheon Co.                          |                             |              |
| 4.88%, 10/15/40                       | 180,000                     | 205,517      |
| Realty Income Corp.                   |                             |              |
| 3.88%, 7/15/24                        | 25,000                      | 25,203       |
| 4.13%, 10/15/26                       | 95,000                      | 96,218       |
| 3.65%, 1/15/28                        | 25,000                      | 24,385       |
| 4.65%, 3/15/47                        | 35,000                      | 36,289       |
| Regency Centers L.P.                  |                             |              |
| 3.60%, 2/1/27                         | 135,000                     | 130,160      |
| 4.40%, 2/1/47                         | 13,000                      | 12,628       |
| Regions Financial Corp.               |                             |              |
| 3.20%, 2/8/21                         | 45,000                      | 44,859       |
| RenaissanceRe Finance, Inc.           |                             |              |
| 3.45%, 7/1/27                         | 25,000                      | 23,724       |
| Republic Services, Inc.               |                             |              |
| 3.20%, 3/15/25                        | 125,000                     | 121,479      |
| 3.95%, 5/15/28                        | 50,000                      | 50,354       |
| Reynolds American, Inc.               |                             |              |
| 4.45%, 6/12/25                        | 190,000                     | 192,985      |
| 5.70%, 8/15/35                        | 100,000                     | 108,356      |
| 7.25%, 6/15/37                        | 100,000                     | 126,061      |
| 6.15%, 9/15/43                        | 200,000                     | 224,642      |
| 5.85%, 8/15/45                        | 110,000                     | 120,595      |
| Rockwell Collins, Inc.                |                             |              |
| 3.70%, 12/15/23                       | 8,000                       | 8,019        |
| 3.20%, 3/15/24                        | 405,000                     | 393,719      |
| 3.50%, 3/15/27                        | 280,000                     | 268,893      |
| 4.35%, 4/15/47                        | 225,000                     | 219,566      |
| Roper Technologies, Inc.              |                             |              |
| 3.00%, 12/15/20                       | 100,000                     | 99,555       |
| 3.80%, 12/15/26                       | 90,000                      | 88,247       |
| Royal Caribbean Cruises Ltd.          |                             |              |
| 7.50%, 10/15/27                       | 50,000                      | 59,546       |
| 3.70%, 3/15/28                        | 25,000                      | 23,471       |
| Ryder System, Inc.                    |                             |              |
| 2.45%, 9/3/19                         | 5,000                       | 4,974        |
| S&P Global, Inc.                      |                             |              |
| 4.00%, 6/15/25                        | 164,000                     | 165,992      |
| 2.95%, 1/22/27                        | 5,000                       | 4,684        |
| Sabine Pass Liquefaction LLC          |                             |              |
| 5.75%, 5/15/24                        | 150,000                     | 161,485      |
| 5.63%, 3/1/25                         | 161,000                     | 171,936      |
| 5.88%, 6/30/26                        | 100,000                     | 108,359      |
| 4.20%, 3/15/28                        | 150,000                     | 146,683      |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| <b>Investments in Long Securities</b>                        |                             |              |
| Santander Holdings USA, Inc.<br>4.40%, 7/13/27               | \$ 375,000                  | \$ 365,692   |
| Schlumberger Investment S.A.<br>3.65%, 12/1/23               | 100,000                     | 101,481      |
| Seagate HDD Cayman<br>4.75%, 6/1/23 <sup>(d)</sup>           | 31,000                      | 30,952       |
| 4.75%, 1/1/25  | 220,000                     | 211,159      |
| 4.88%, 6/1/27  | 230,000                     | 216,382      |
| Sempra Energy<br>2.85%, 11/15/20                             | 235,000                     | 231,951      |
| 3.80%, 2/1/38  | 15,000                      | 13,850       |
| 6.00%, 10/15/39  | 227,000                     | 269,248      |
| Sherwin-Williams Co. (The)<br>2.75%, 6/1/22                  | 15,000                      | 14,616       |
| 3.45%, 8/1/25  | 25,000                      | 24,134       |
| 3.45%, 6/1/27  | 232,000                     | 221,574      |
| 4.55%, 8/1/45  | 12,000                      | 11,760       |
| 4.50%, 6/1/47  | 126,000                     | 121,824      |
| Shire Acquisitions Investments Ireland DAC<br>1.90%, 9/23/19 | 125,000                     | 123,581      |
| 2.40%, 9/23/21   | 145,000                     | 140,250      |
| 2.88%, 9/23/23   | 296,000                     | 282,989      |
| 3.20%, 9/23/26   | 175,000                     | 163,402      |
| Simon Property Group L.P.<br>3.50%, 9/1/25                   | 145,000                     | 143,288      |
| 3.30%, 1/15/26   | 315,000                     | 307,034      |
| 3.38%, 6/15/27   | 175,000                     | 170,420      |
| 6.75%, 2/1/40  | 25,000                      | 33,059       |
| 4.25%, 10/1/44   | 2,000                       | 1,991        |
| Snap-on, Inc.<br>3.25%, 3/1/27                               | 140,000                     | 136,571      |
| Southern California Edison Co.<br>6.65%, 4/1/29              | 10,000                      | 11,897       |
| 5.35%, 7/15/35, Series 05-E                                  | 10,000                      | 11,130       |
| 5.63%, 2/1/36  | 200,000                     | 226,965      |
| 3.90%, 3/15/43, Series 13-A                                  | 15,000                      | 14,061       |
| 3.60%, 2/1/45, Series C                                      | 15,000                      | 13,523       |
| 4.00%, 4/1/47  | 305,000                     | 293,134      |
| Southern Co. (The)<br>2.15%, 9/1/19                          | 170,000                     | 168,615      |
| 2.95%, 7/1/23  | 50,000                      | 48,275       |
| 3.25%, 7/1/26  | 410,000                     | 386,660      |
| 4.25%, 7/1/36  | 210,000                     | 204,971      |
| 4.40%, 7/1/46  | 100,000                     | 96,600       |
| Southern Co. Gas Capital Corp.<br>2.45%, 10/1/23             | 25,000                      | 23,649       |
| Southern Natural Gas Co. LLC<br>4.40%, 6/15/21               | 5,000                       | 5,123        |

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|   |                             |              |
|---|-----------------------------|--------------|
| Southern Power Co.<br>4.95%, 12/15/46, Series F             | 150,000                     | 150,378      |
| Southwest Airlines Co.<br>2.75%, 11/6/19                    | 270,000                     | 269,354      |
| 2.65%, 11/5/20  | 77,000                      | 76,186       |
| 2.75%, 11/16/22   | 129,000                     | 125,823      |
| 3.45%, 11/16/27   | 500,000                     | 479,497      |
| Southwest Gas Corp.<br>3.80%, 9/29/46                       | 35,000                      | 32,521       |
|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments in Long Securities</b>                       |                             |              |
| Southwestern Electric Power Co.<br>2.75%, 10/1/26, Series K | \$ 5,000                    | \$ 4,640     |
| 3.90%, 4/1/45, Series J                                     | 100,000                     | 93,785       |
| Spectra Energy Partners L.P.<br>3.38%, 10/15/26             | 40,000                      | 37,973       |
| 5.95%, 9/25/43  | 130,000                     | 146,336      |
| 4.50%, 3/15/45  | 161,000                     | 154,238      |
| Spirit AeroSystems, Inc.<br>4.60%, 6/15/28                  | 45,000                      | 45,327       |
| Stanley Black & Decker, Inc.<br>5.20%, 9/1/40               | 59,000                      | 66,302       |
| Starbucks Corp.<br>3.80%, 8/15/25                           | 125,000                     | 125,192      |
| 2.45%, 6/15/26  | 50,000                      | 45,569       |
| 3.75%, 12/1/47  | 15,000                      | 13,322       |
| 4.50%, 11/15/48   | 110,000                     | 108,746      |
| State Street Corp.<br>3.70%, 11/20/23                       | 25,000                      | 25,449       |
| 3.55%, 8/18/25  | 80,000                      | 80,537       |
| 2.65%, 5/19/26  | 55,000                      | 51,737       |
| Stifel Financial Corp.<br>4.25%, 7/18/24                    | 25,000                      | 25,238       |
| Stryker Corp.<br>3.50%, 3/15/26                             | 40,000                      | 39,302       |
| 4.10%, 4/1/43   | 2,000                       | 1,915        |
| Sunoco Logistics Partners Operations L.P.<br>4.00%, 10/1/27 | 400,000                     | 383,452      |
| 4.95%, 1/15/43  | 4,000                       | 3,715        |
| 5.35%, 5/15/45  | 100,000                     | 97,048       |
| 5.40%, 10/1/47  | 225,000                     | 221,306      |
| SunTrust Banks, Inc.<br>2.70%, 1/27/22                      | 518,000                     | 506,237      |
| SVB Financial Group<br>3.50%, 1/29/25                       | 20,000                      | 19,542       |
| Synchrony Financial<br>3.75%, 8/15/21                       | 25,000                      | 24,968       |
| 4.25%, 8/15/24  | 11,000                      | 10,685       |
| 4.50%, 7/23/25  | 25,000                      | 24,380       |
| 3.70%, 8/4/26   | 70,000                      | 63,578       |
| 3.95%, 12/1/27  | 173,000                     | 158,069      |
| Synovus Financial Corp.<br>3.13%, 11/1/22                   | 25,000                      | 23,969       |
| Sysco Corp.<br>3.30%, 7/15/26                               | 100,000                     | 96,225       |
| 5.38%, 9/21/35  | 22,000                      | 24,673       |
| Tampa Electric Co.<br>4.10%, 6/15/42                        | 25,000                      | 24,758       |
| Tanger Properties L.P.<br>3.13%, 9/1/26                     | 90,000                      | 81,899       |
| Tapestry, Inc.<br>4.25%, 4/1/25                             | 36,000                      | 35,749       |
| Target Corp.<br>3.50%, 7/1/24                               | 110,000                     | 111,831      |
| 3.63%, 4/15/46  | 30,000                      | 27,572       |
| 3.90%, 11/15/47   | 25,000                      | 23,865       |
| TD Ameritrade Holding Corp.<br>3.30%, 4/1/27                | 140,000                     | 135,504      |



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*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| Texas Instruments, Inc.                |                             |              |
| 2.90%, 11/3/27                         | \$ 65,000                   | \$ 62,074    |
| 4.15%, 5/15/48                         | 100,000                     | 101,930      |
| Textron, Inc.                          |                             |              |
| 3.88%, 3/1/25                          | 8,000                       | 7,926        |
| Thermo Fisher Scientific, Inc.         |                             |              |
| 4.50%, 3/1/21                          | 130,000                     | 133,796      |
| 3.30%, 2/15/22                         | 12,000                      | 11,966       |
| 4.15%, 2/1/24                          | 80,000                      | 81,991       |
| 3.20%, 8/15/27                         | 200,000                     | 189,196      |
| 4.10%, 8/15/47                         | 100,000                     | 96,540       |
| Time Warner Cable LLC                  |                             |              |
| 5.00%, 2/1/20                          | 80,000                      | 81,708       |
| 6.55%, 5/1/37                          | 350,000                     | 379,668      |
| 7.30%, 7/1/38                          | 200,000                     | 233,441      |
| 6.75%, 6/15/39                         | 300,000                     | 331,904      |
| 4.50%, 9/15/42                         | 75,000                      | 63,553       |
| TJX Cos., Inc. (The)                   |                             |              |
| 2.25%, 9/15/26                         | 80,000                      | 73,130       |
| Total System Services, Inc.            |                             |              |
| 3.75%, 6/1/23                          | 35,000                      | 34,900       |
| 4.80%, 4/1/26                          | 125,000                     | 129,521      |
| 4.45%, 6/1/28                          | 150,000                     | 152,814      |
| Transatlantic Holdings, Inc.           |                             |              |
| 8.00%, 11/30/39                        | 8,000                       | 11,142       |
| Transcontinental Gas Pipe Line Co. LLC |                             |              |
| 4.45%, 8/1/42                          | 125,000                     | 119,892      |
| Travelers Cos., Inc. (The)             |                             |              |
| 6.25%, 6/15/37                         | 75,000                      | 94,846       |
| 3.75%, 5/15/46                         | 60,000                      | 56,276       |
| 4.00%, 5/30/47                         | 200,000                     | 195,991      |
| Tucson Electric Power Co.              |                             |              |
| 3.05%, 3/15/25                         | 176,000                     | 166,966      |
| Tyson Foods, Inc.                      |                             |              |
| 3.95%, 8/15/24                         | 400,000                     | 402,118      |
| 4.88%, 8/15/34                         | 47,000                      | 48,150       |
| 5.15%, 8/15/44                         | 180,000                     | 185,370      |
| U.S. Bancorp                           |                             |              |
| 3.60%, 9/11/24                         | 468,000                     | 467,551      |
| 3.10%, 4/27/26                         | 25,000                      | 23,870       |
| 3.15%, 4/27/27, Series X               | 300,000                     | 289,616      |
| UDR, Inc.                              |                             |              |
| 2.95%, 9/1/26                          | 90,000                      | 83,723       |
| 3.50%, 1/15/28                         | 25,000                      | 23,982       |
| Union Electric Co.                     |                             |              |
| 5.30%, 8/1/37                          | 110,000                     | 125,573      |
| 3.90%, 9/15/42                         | 15,000                      | 14,800       |
| 4.00%, 4/1/48                          | 25,000                      | 24,832       |

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|                                       |                  |              |
|---------------------------------------|------------------|--------------|
| Union Pacific Corp.                   |                  |              |
| 3.25%, 8/15/25                        | 155,000          | 151,182      |
| 2.75%, 3/1/26                         | 210,000          | 197,000      |
| 3.00%, 4/15/27 <sup>(d)</sup>         | 205,000          | 195,570      |
| 3.60%, 9/15/37                        | 180,000          | 166,962      |
| 4.30%, 6/15/42                        | 10,000           | 10,086       |
| 4.05%, 11/15/45                       | 15,000           | 14,501       |
| 4.05%, 3/1/46                         | 99,000           | 95,325       |
| 4.00%, 4/15/47 <sup>(d)</sup>         | 15,000           | 14,419       |
|                                       | <b>Principal</b> | <b>Value</b> |
| <b>Investments in Long Securities</b> | <b>Amount</b>    | <b>Value</b> |
| 4.38%, 11/15/65                       | \$ 30,000        | \$ 28,009    |
| 4.10%, 9/15/67                        | 300,000          | 265,579      |
| United Airlines Pass Through Trust    |                  |              |
| 4.00%, 10/11/27, Series A             | 14,159           | 14,342       |
| 3.75%, 3/3/28, Series A               | 14,574           | 14,581       |
| United Airlines Pass Through Trust    |                  |              |
| 3.45%, 1/7/30, Series A               | 47,362           | 45,921       |
| United Parcel Service, Inc.           |                  |              |
| 2.80%, 11/15/24                       | 235,000          | 227,422      |
| 3.05%, 11/15/27                       | 49,000           | 47,208       |
| 3.75%, 11/15/47                       | 40,000           | 37,372       |
| United Technologies Corp.             |                  |              |
| 2.80%, 5/4/24                         | 147,000          | 140,483      |
| 3.95%, 8/16/25                        | 140,000          | 140,930      |
| 3.13%, 5/4/27                         | 75,000           | 70,658       |
| 4.13%, 11/16/28                       | 240,000          | 240,601      |
| 6.13%, 7/15/38                        | 125,000          | 147,954      |
| 4.45%, 11/16/38                       | 125,000          | 124,956      |
| 4.50%, 6/1/42                         | 150,000          | 149,280      |
| 4.15%, 5/15/45                        | 50,000           | 47,273       |
| 3.75%, 11/1/46                        | 50,000           | 44,458       |
| 4.05%, 5/4/47                         | 60,000           | 55,986       |
| 4.63%, 11/16/48                       | 240,000          | 243,901      |
| UnitedHealth Group, Inc.              |                  |              |
| 3.75%, 7/15/25                        | 135,000          | 136,584      |
| 3.10%, 3/15/26                        | 65,000           | 62,903       |
| 3.45%, 1/15/27                        | 100,000          | 98,850       |
| 3.38%, 4/15/27                        | 45,000           | 44,120       |
| 2.95%, 10/15/27                       | 100,000          | 94,583       |
| 3.85%, 6/15/28                        | 95,000           | 96,089       |
| 6.63%, 11/15/37                       | 13,000           | 17,098       |
| 6.88%, 2/15/38                        | 300,000          | 405,412      |
| 4.63%, 11/15/41                       | 20,000           | 21,203       |
| 4.25%, 3/15/43                        | 6,000            | 6,050        |
| 4.75%, 7/15/45                        | 100,000          | 108,672      |
| Unum Group                            |                  |              |
| 5.75%, 8/15/42                        | 122,000          | 130,839      |
| Valero Energy Corp.                   |                  |              |
| 3.65%, 3/15/25                        | 80,000           | 79,073       |
| 3.40%, 9/15/26                        | 60,000           | 57,310       |
| 4.35%, 6/1/28                         | 165,000          | 167,973      |
| 6.63%, 6/15/37                        | 400,000          | 485,534      |
| 4.90%, 3/15/45                        | 44,000           | 45,664       |
| Ventas Realty L.P.                    |                  |              |
| 3.50%, 2/1/25                         | 40,000           | 38,664       |
| 3.25%, 10/15/26                       | 80,000           | 74,541       |
| 4.38%, 2/1/45                         | 112,000          | 104,914      |
| VEREIT Operating Partnership L.P.     |                  |              |
| 3.95%, 8/15/27                        | 195,000          | 186,275      |
| Verisk Analytics, Inc.                |                  |              |
| 5.80%, 5/1/21                         | 25,000           | 26,454       |
| 4.13%, 9/12/22                        | 25,000           | 25,410       |
| 4.00%, 6/15/25                        | 55,000           | 54,673       |
| 5.50%, 6/15/45                        | 25,000           | 26,321       |
| Verizon Communications, Inc.          |                  |              |
| 3.00%, 11/1/21                        | 15,000           | 14,924       |
| 3.50%, 11/1/21                        | 20,000           | 20,215       |

*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments in Long Securities</b> | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---------------------------------------|-----------------------------|--------------|
| 2.95%, 3/15/22                        | \$ 35,000                   | \$ 34,563    |
| 2.45%, 11/1/22                        | 16,000                      | 15,420       |
| 3.50%, 11/1/24                        | 264,000                     | 261,459      |
| 2.63%, 8/15/26                        | 46,000                      | 41,767       |
| 4.13%, 3/16/27                        | 500,000                     | 503,674      |
| 4.40%, 11/1/34                        | 36,000                      | 34,928       |
| 5.25%, 3/16/37                        | 250,000                     | 265,572      |
| 4.81%, 3/15/39                        | 100,000                     | 100,872      |
| 4.75%, 11/1/41                        | 175,000                     | 170,979      |
| 3.85%, 11/1/42                        | 250,000                     | 216,210      |
| 4.13%, 8/15/46                        | 188,000                     | 167,132      |
| 4.86%, 8/21/46                        | 275,000                     | 272,949      |
| 5.50%, 3/16/47                        | 25,000                      | 27,120       |
| 4.52%, 9/15/48                        | 343,000                     | 324,073      |
| 5.01%, 4/15/49                        | 452,000                     | 456,288      |
| 5.01%, 8/21/54                        | 275,000                     | 270,104      |
| 4.67%, 3/15/55                        | 192,000                     | 177,142      |
| VF Corp.                              |                             |              |
| 6.45%, 11/1/37                        | 53,000                      | 68,246       |
| Viacom, Inc.                          |                             |              |
| 4.25%, 9/1/23                         | 154,000                     | 155,106      |
| 3.88%, 4/1/24                         | 101,000                     | 99,315       |
| 6.88%, 4/30/36                        | 235,000                     | 266,709      |
| 4.38%, 3/15/43                        | 180,000                     | 155,878      |
| 5.85%, 9/1/43                         | 85,000                      | 88,847       |
| 5.25%, 4/1/44                         | 30,000                      | 29,253       |
| Virginia Electric & Power Co.         |                             |              |
| 3.50%, 3/15/27, Series A              | 150,000                     | 148,875      |
| 6.00%, 5/15/37, Series A              | 400,000                     | 490,598      |
| 6.35%, 11/30/37                       | 50,000                      | 63,443       |
| 4.45%, 2/15/44                        | 25,000                      | 25,592       |
| Visa, Inc.                            |                             |              |
| 3.15%, 12/14/25                       | 465,000                     | 456,024      |
| 2.75%, 9/15/27                        | 200,000                     | 188,508      |
| 4.15%, 12/14/35                       | 50,000                      | 52,465       |
| 3.65%, 9/15/47                        | 80,000                      | 75,995       |
| Vornado Realty L.P.                   |                             |              |
| 5.00%, 1/15/22                        | 93,000                      | 96,866       |
| Voya Financial, Inc.                  |                             |              |
| 3.13%, 7/15/24                        | 150,000                     | 142,955      |
| Vulcan Materials Co.                  |                             |              |
| 3.90%, 4/1/27                         | 25,000                      | 24,134       |
| Wabtec Corp.                          |                             |              |
| 3.45%, 11/15/26                       | 70,000                      | 65,245       |
| Walgreen Co.                          |                             |              |
| 3.10%, 9/15/22                        | 42,000                      | 41,352       |
| Walgreens Boots Alliance, Inc.        |                             |              |
| 2.70%, 11/18/19                       | 90,000                      | 89,730       |

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|  |                  |              |
|--|------------------|--------------|
| 3.80%, 11/18/24  | 100,000          | 99,050       |
| 3.45%, 6/1/26  | 175,000          | 167,148      |
| 4.80%, 11/18/44  | 175,000          | 169,491      |
| Walt Disney Co. (The)  |                  |              |
| 3.00%, 2/13/26   | 100,000          | 96,879       |
| 1.85%, 7/30/26   | 346,000          | 306,692      |
| 2.95%, 6/15/27 <sup>(d)</sup>  | 145,000          | 138,945      |
| 4.13%, 12/1/41, Series E   | 4,000            | 3,984        |
| 3.70%, 12/1/42   | 15,000           | 13,885       |
|  | <b>Principal</b> |              |
| <b>Investments in Long Securities</b>  | <b>Amount</b>    | <b>Value</b> |
| 4.13%, 6/1/44  | \$ 40,000        | \$ 39,763    |
| 3.00%, 7/30/46   | 25,000           | 20,778       |
| Warner Media LLC   |                  |              |
| 4.88%, 3/15/20   | 15,000           | 15,377       |
| 4.70%, 1/15/21   | 7,000            | 7,228        |
| 3.55%, 6/1/24  | 350,000          | 341,160      |
| 3.60%, 7/15/25   | 210,000          | 202,053      |
| 3.88%, 1/15/26   | 100,000          | 97,262       |
| 3.80%, 2/15/27   | 67,000           | 64,431       |
| 6.10%, 7/15/40   | 50,000           | 54,096       |
| 5.35%, 12/15/43  | 103,000          | 101,299      |
| 4.85%, 7/15/45   | 150,000          | 140,958      |
| Waste Management, Inc.   |                  |              |
| 2.90%, 9/15/22   | 25,000           | 24,629       |
| 3.50%, 5/15/24   | 140,000          | 139,658      |
| 3.13%, 3/1/25  | 125,000          | 121,353      |
| 3.15%, 11/15/27  | 25,000           | 23,887       |
| 3.90%, 3/1/35  | 27,000           | 26,571       |
| 4.10%, 3/1/45  | 35,000           | 34,788       |
| Wells Fargo & Co.  |                  |              |
| 4.48%, 1/16/24   | 175,000          | 180,431      |
| 3.30%, 9/9/24  | 50,000           | 49,001       |
| 3.00%, 2/19/25   | 60,000           | 57,282       |
| 3.55%, 9/29/25   | 68,000           | 66,798       |
| 3.00%, 4/22/26   | 310,000          | 291,228      |
| 4.10%, 6/3/26  | 245,000          | 243,672      |
| 3.00%, 10/23/26  | 196,000          | 183,440      |
| 4.30%, 7/22/27   | 250,000          | 250,510      |
| 3.58%, 5/22/28, (3.584% fixed rate until 5/22/27; 3-month U.S. dollar London Interbank Offered Rate + 1.31% thereafter) <sup>(c)</sup> | 280,000          | 270,334      |
| 5.38%, 2/7/35  | 150,000          | 170,524      |
| 5.61%, 1/15/44   | 220,000          | 246,867      |
| 4.65%, 11/4/44   | 140,000          | 138,293      |
| 3.90%, 5/1/45  | 75,000           | 70,140       |
| 4.75%, 12/7/46   | 200,000          | 199,031      |
| Wells Fargo Capital X  |                  |              |
| 5.95%, 12/1/86   | 100,000          | 107,500      |
| Welltower, Inc.  |                  |              |
| 4.00%, 6/1/25  | 270,000          | 268,311      |
| 4.25%, 4/1/26  | 120,000          | 120,338      |
| 6.50%, 3/15/41   | 6,000            | 7,262        |
| 4.95%, 9/1/48  | 35,000           | 35,545       |
| Western Gas Partners L.P.  |                  |              |
| 5.38%, 6/1/21 <sup>(d)</sup>   | 73,000           | 75,705       |
| 5.45%, 4/1/44  | 50,000           | 48,870       |
| 5.50%, 8/15/48   | 25,000           | 24,386       |
| Westlake Chemical Corp.  |                  |              |
| 3.60%, 8/15/26   | 90,000           | 85,273       |
| 5.00%, 8/15/46   | 45,000           | 45,721       |
| 4.38%, 11/15/47  | 55,000           | 50,545       |
| WestRock MWV LLC   |                  |              |
| 8.20%, 1/15/30   | 10,000           | 13,144       |
| WestRock RKT Co.   |                  |              |
| 4.00%, 3/1/23  | 8,000            | 8,130        |
| Weyerhaeuser Co.   |                  |              |
| 3.25%, 3/15/23   | 8,000            | 7,824        |

See Notes to Financial Statements.



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

August 31, 2018

|                                       | <b>Principal<br/>Amount</b> | <b>Value</b>       |
|---------------------------------------|-----------------------------|--------------------|
| <b>Investments in Long Securities</b> |                             |                    |
| 6.95%, 10/1/27                        | \$ 75,000                   | \$ 89,129          |
| 7.38%, 3/15/32                        | 65,000                      | 83,113             |
| Williams Cos, Inc.                    |                             |                    |
| 5.25%, 3/15/20                        | 40,000                      | 41,179             |
| 4.13%, 11/15/20                       | 6,000                       | 6,080              |
| 3.60%, 3/15/22                        | 104,000                     | 103,887            |
| 4.30%, 3/4/24                         | 80,000                      | 81,279             |
| 3.90%, 1/15/25                        | 100,000                     | 99,129             |
| 4.00%, 9/15/25                        | 150,000                     | 148,513            |
| 4.90%, 1/15/45                        | 210,000                     | 205,695            |
| 5.10%, 9/15/45                        | 50,000                      | 50,371             |
| Williams Cos., Inc. (The)             |                             |                    |
| 4.55%, 6/24/24                        | 125,000                     | 127,736            |
| 8.75%, 3/15/32                        | 30,000                      | 40,313             |
| 5.75%, 6/24/44                        | 45,000                      | 48,600             |
| WR Berkley Corp.                      |                             |                    |
| 4.75%, 8/1/44                         | 8,000                       | 8,046              |
| WW Grainger, Inc.                     |                             |                    |
| 4.20%, 5/15/47                        | 150,000                     | 150,789            |
| Xerox Corp.                           |                             |                    |
| 2.80%, 5/15/20                        | 25,000                      | 24,617             |
| 2.75%, 9/1/20                         | 25,000                      | 24,606             |
| 6.75%, 12/15/39                       | 113,000                     | 112,013            |
| Xilinx, Inc.                          |                             |                    |
| 2.95%, 6/1/24                         | 198,000                     | 190,333            |
| Zimmer Biomet Holdings, Inc.          |                             |                    |
| 3.38%, 11/30/21                       | 6,000                       | 5,960              |
| 3.70%, 3/19/23                        | 25,000                      | 25,076             |
| 3.55%, 4/1/25                         | 409,000                     | 395,124            |
| Zoetis, Inc.                          |                             |                    |
| 3.00%, 9/12/27                        | 45,000                      | 42,182             |
| 4.70%, 2/1/43                         | 25,000                      | 25,812             |
| 3.95%, 9/12/47                        | 25,000                      | 23,279             |
| 4.45%, 8/20/48                        | 25,000                      | 25,070             |
| <b>TOTAL CORPORATE BONDS</b>          |                             | <b>167,122,732</b> |
| (Cost: \$172,302,042)                 |                             |                    |
| <b>FOREIGN CORPORATE BONDS 7.2%</b>   |                             |                    |
| <b>Australia 0.1%</b>                 |                             |                    |
| BHP Billiton Finance USA Ltd.         |                             |                    |
| 4.13%, 2/24/42                        | 100,000                     | 100,811            |
| 5.00%, 9/30/43                        | 115,000                     | 129,223            |
| <b>Total Australia</b>                |                             | <b>230,034</b>     |
| <b>Belgium 0.6%</b>                   |                             |                    |
| Anheuser-Busch InBev Finance, Inc.    |                             |                    |
| 3.65%, 2/1/26                         | 480,000                     | 470,514            |



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|   |                  |                  |
|---|------------------|------------------|
| 4.70%, 2/1/36   | 200,000          | 203,715          |
| 4.90%, 2/1/46   | 453,000          | 466,591          |
| Anheuser-Busch InBev Worldwide, Inc.  |                  |                  |
| 4.00%, 4/13/28  | 275,000          | 274,702          |
| 4.38%, 4/15/38  | 190,000          | 186,379          |
| 8.20%, 1/15/39  | 150,000          | 215,002          |
| 4.60%, 4/15/48  | 270,000          | 266,942          |
| 4.44%, 10/6/48  | 36,000           | 34,619           |
| Koninklijke Ahold Delhaize N.V.   |                  |                  |
| 5.70%, 10/1/40  | 310,000          | 341,836          |
| <b>Total Belgium</b>  |                  | <b>2,460,300</b> |
| <b>Investments in Long Securities</b>   | <b>Principal</b> | <b>Value</b>     |
| <b>Brazil 0.2%</b>  |                  |                  |
| Embraer Netherlands Finance B.V.  |                  |                  |
| 5.05%, 6/15/25  | \$ 20,000        | \$ 20,075        |
| 5.40%, 2/1/27   | 100,000          | 101,915          |
| Fibria Overseas Finance Ltd.  |                  |                  |
| 5.25%, 5/12/24 <sup>(d)</sup>   | 200,000          | 201,000          |
| Vale Overseas Ltd.  |                  |                  |
| 6.25%, 8/10/26  | 90,000           | 99,124           |
| 6.88%, 11/21/36   | 200,000          | 231,250          |
| 6.88%, 11/10/39   | 105,000          | 122,588          |
| Yamana Gold, Inc.   |                  |                  |
| 4.63%, 12/15/27   | 25,000           | 23,813           |
| <b>Total Brazil</b>   |                  | <b>799,765</b>   |
| <b>Canada 1.5%</b>  |                  |                  |
| Bank of Nova Scotia (The)   |                  |                  |
| 4.65%, 10/12/22, (4.65% fixed rate until 10/12/22; 3-month U.S. dollar London Interbank Offered Rate + 2.648% thereafter) <sup>(e)(e)</sup> | 300,000          | 278,812          |
| Barrick Gold Corp.  |                  |                  |
| 5.25%, 4/1/42   | 56,000           | 58,240           |
| Barrick North America Finance LLC   |                  |                  |
| 5.70%, 5/30/41  | 155,000          | 169,580          |
| 5.75%, 5/1/43   | 70,000           | 77,485           |
| Brookfield Asset Management, Inc.   |                  |                  |
| 4.00%, 1/15/25  | 110,000          | 108,732          |
| Brookfield Finance, Inc.  |                  |                  |
| 4.70%, 9/20/47  | 55,000           | 53,143           |
| Canadian National Railway Co.   |                  |                  |
| 2.95%, 11/21/24   | 40,000           | 38,965           |
| 3.65%, 2/3/48   | 100,000          | 95,395           |
| Canadian Natural Resources Ltd.   |                  |                  |
| 3.45%, 11/15/21   | 15,000           | 14,991           |
| 2.95%, 1/15/23  | 25,000           | 24,237           |
| 3.85%, 6/1/27   | 325,000          | 316,766          |
| 6.50%, 2/15/37  | 4,000            | 4,822            |
| 6.25%, 3/15/38  | 177,000          | 209,097          |
| 4.95%, 6/1/47   | 35,000           | 36,909           |
| Canadian Pacific Railway Co.  |                  |                  |
| 4.80%, 9/15/35  | 45,000           | 48,431           |
| 4.80%, 8/1/45   | 75,000           | 81,196           |
| Cenovus Energy, Inc.  |                  |                  |
| 6.75%, 11/15/39   | 126,000          | 144,674          |
| ConocoPhillips Canada   |                  |                  |
| 5.95%, 10/15/36   | 20,000           | 24,289           |
| Enbridge, Inc.  |                  |                  |
| 2.90%, 7/15/22  | 30,000           | 29,287           |
| 4.00%, 10/1/23  | 50,000           | 50,683           |
| 3.70%, 7/15/27  | 220,000          | 213,586          |
| 4.50%, 6/10/44  | 8,000            | 7,761            |
| Encana Corp.  |                  |                  |
| 3.90%, 11/15/21   | 30,000           | 30,267           |
| 6.50%, 8/15/34  | 120,000          | 141,644          |
| Fortis, Inc.  |                  |                  |
| 3.06%, 10/4/26  | 170,000          | 157,429          |
|   | 128,000          | 127,385          |

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Goldcorp, Inc.  
3.70%, 3/15/23  
5.45%, 6/9/44

25,000

26,761

*See Notes to Financial Statements.*

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

August 31, 2018

|  | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|--|-----------------------------|------------------|
| <b>Investments in Long Securities</b>  |                             |                  |
| Magna International, Inc.<br>4.15%, 10/1/25  | \$ 100,000                  | \$ 101,835       |
| Manulife Financial Corp.<br>4.15%, 3/4/26  | 340,000                     | 345,357          |
| Methanex Corp.<br>4.25%, 12/1/24   | 6,000                       | 5,886            |
| Nexen Energy ULC<br>6.40%, 5/15/37   | 75,000                      | 92,642           |
| Nutrien Ltd.<br>3.63%, 3/15/24   | 24,000                      | 23,536           |
| 5.88%, 12/1/36   | 50,000                      | 55,722           |
| 5.63%, 12/1/40   | 30,000                      | 32,764           |
| 6.13%, 1/15/41   | 30,000                      | 34,310           |
| 4.90%, 6/1/43  | 30,000                      | 30,101           |
| 5.25%, 1/15/45   | 30,000                      | 31,542           |
| Petro-Canada<br>6.80%, 5/15/38   | 150,000                     | 193,098          |
| Rogers Communications, Inc.<br>5.00%, 3/15/44  | 100,000                     | 104,701          |
| 4.30%, 2/15/48   | 200,000                     | 197,411          |
| Royal Bank of Canada<br>4.65%, 1/27/26 <sup>(d)</sup>  | 155,000                     | 159,700          |
| Suncor Energy, Inc.<br>3.60%, 12/1/24  | 50,000                      | 49,796           |
| 5.95%, 12/1/34   | 75,000                      | 87,895           |
| 6.50%, 6/15/38   | 250,000                     | 311,946          |
| 6.85%, 6/1/39  | 100,000                     | 128,892          |
| TELUS Corp.<br>3.70%, 9/15/27  | 120,000                     | 118,044          |
| Thomson Reuters Corp.<br>5.85%, 4/15/40  | 110,000                     | 120,250          |
| 5.65%, 11/23/43  | 25,000                      | 27,150           |
| Toronto-Dominion Bank (The)<br>3.63%, 9/15/31, (3.625% fixed rate until 9/15/26; 5-year U.S. dollar Swap Rate + 2.205%<br>thereafter) <sup>(c)</sup> | 130,000                     | 123,555          |
| TransAlta Corp.<br>6.50%, 3/15/40  | 150,000                     | 148,438          |
| TransCanada PipeLines Ltd.<br>3.75%, 10/16/23  | 170,000                     | 171,481          |
| 4.25%, 5/15/28   | 205,000                     | 207,053          |
| 4.63%, 3/1/34  | 220,000                     | 223,651          |
| 5.85%, 3/15/36   | 145,000                     | 164,742          |
| 4.88%, 5/15/48   | 200,000                     | 206,714          |
| <b>Total Canada</b>  |                             | <b>6,068,779</b> |
| <b>China 0.2%</b>  | 200,000                     | 198,208          |

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|   |                         |                  |
|---|-------------------------|------------------|
| Alibaba Group Holding Ltd.<br>3.60%, 11/28/24                 |                         |                  |
| 3.40%, 12/6/27  | 200,000                 | 188,287          |
| CNOOC Nexen Finance 2014 ULC<br>4.25%, 4/30/24                | 200,000                 | 203,103          |
| Sands China Ltd.<br>5.40%, 8/8/28 <sup>(b)</sup>              | 200,000                 | 202,292          |
| <b>Total China</b>  |                         | <b>791,890</b>   |
| <b>Investments in Long Securities</b>                         | <b>Principal Amount</b> | <b>Value</b>     |
| <b>Colombia 0.1%</b>  |                         |                  |
| Ecopetrol S.A.<br>5.88%, 9/18/23                              | \$ 125,000              | \$ 133,188       |
| 4.13%, 1/16/25  | 150,000                 | 147,000          |
| 5.38%, 6/26/26  | 100,000                 | 103,500          |
| 7.38%, 9/18/43  | 100,000                 | 112,875          |
| 5.88%, 5/28/45  | 100,000                 | 99,515           |
| <b>Total Colombia</b>   |                         | <b>596,078</b>   |
| <b>France 0.1%</b>  |                         |                  |
| Orange S.A.<br>9.00%, 3/1/31                                  | 100,000                 | 142,068          |
| Veolia Environnement S.A.<br>6.75%, 6/1/38                    | 85,000                  | 103,143          |
| <b>Total France</b>   |                         | <b>245,211</b>   |
| <b>Germany 0.1%</b>   |                         |                  |
| Daimler Finance North America LLC<br>8.50%, 1/18/31           | 80,000                  | 113,133          |
| Deutsche Bank AG<br>3.38%, 5/12/21                            | 130,000                 | 127,720          |
| 4.10%, 1/13/26  | 75,000                  | 71,789           |
| Deutsche Telekom International Finance B.V.<br>8.75%, 6/15/30 | 211,000                 | 286,262          |
| <b>Total Germany</b>  |                         | <b>598,904</b>   |
| <b>Ireland 0.0%</b>   |                         |                  |
| XLIT Ltd.<br>6.38%, 11/15/24                                  | 4,000                   | 4,502            |
| 4.45%, 3/31/25  | 10,000                  | 9,998            |
| 5.50%, 3/31/45  | 150,000                 | 162,109          |
| <b>Total Ireland</b>  |                         | <b>176,609</b>   |
| <b>Japan 0.6%</b>   |                         |                  |
| Beam Suntory, Inc.<br>3.25%, 5/15/22                          | 35,000                  | 34,503           |
| Mitsubishi UFJ Financial Group, Inc.<br>3.85%, 3/1/26         | 450,000                 | 449,429          |
| 3.29%, 7/25/27  | 25,000                  | 23,971           |
| Mizuho Financial Group, Inc.<br>4.02%, 3/5/28                 | 225,000                 | 226,923          |
| Nomura Holdings, Inc.<br>6.70%, 3/4/20                        | 80,000                  | 83,923           |
| ORIX Corp.<br>3.25%, 12/4/24                                  | 380,000                 | 365,109          |
| 3.70%, 7/18/27  | 80,000                  | 77,580           |
| Sumitomo Mitsui Banking Corp.<br>3.95%, 1/10/24               | 500,000                 | 507,148          |
| Sumitomo Mitsui Financial Group, Inc.<br>2.63%, 7/14/26       | 180,000                 | 164,809          |
| 3.45%, 1/11/27  | 80,000                  | 77,494           |
| 3.36%, 7/12/27  | 8,000                   | 7,683            |
| 3.54%, 1/17/28  | 300,000                 | 292,205          |
| <b>Total Japan</b>  |                         | <b>2,310,777</b> |
| <b>Mexico 0.7%</b>  |                         |                  |

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|                              |         |         |
|------------------------------|---------|---------|
| America Movil S.A.B. de C.V. |         |         |
| 6.38%, 3/1/35                | 130,000 | 154,790 |
| 6.13%, 11/15/37              | 10,000  | 11,755  |

*See Notes to Financial Statements.*

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

August 31, 2018

|   | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| <b>Investments in Long Securities</b>       |                             |                  |
| Grupo Televisa S.A.B.<br>5.00%, 5/13/45     | \$ 200,000                  | \$ 185,953       |
| Petroleos Mexicanos<br>3.50%, 7/23/20       | 200,000                     | 199,100          |
| 5.50%, 1/21/21                              | 200,000                     | 206,000          |
| 6.38%, 2/4/21                               | 40,000                      | 41,900           |
| 4.50%, 1/23/26                              | 100,000                     | 92,750           |
| 6.88%, 8/4/26                               | 175,000                     | 181,563          |
| 6.50%, 3/13/27                              | 350,000                     | 355,215          |
| 6.63%, 6/15/35                              | 335,000                     | 325,787          |
| 6.50%, 6/2/41                               | 250,000                     | 229,538          |
| 5.50%, 6/27/44                              | 275,000                     | 228,030          |
| 6.38%, 1/23/45                              | 60,000                      | 53,902           |
| 5.63%, 1/23/46                              | 275,000                     | 227,260          |
| 6.75%, 9/21/47                              | 300,000                     | 278,454          |
| 6.35%, 2/12/48 <sup>(b)</sup>               | 220,000                     | 196,350          |
| <b>Total Mexico</b>                         |                             | <b>2,968,347</b> |
| <b>Netherlands 0.3%</b>                     |                             |                  |
| AerCap Ireland Capital DAC<br>4.25%, 7/1/20 | 150,000                     | 151,978          |
| 4.63%, 10/30/20                             | 150,000                     | 153,463          |
| 5.00%, 10/1/21                              | 150,000                     | 155,138          |
| 3.95%, 2/1/22                               | 150,000                     | 150,064          |
| 3.65%, 7/21/27                              | 150,000                     | 139,316          |
| Cooperatieve Rabobank UA<br>4.63%, 12/1/23  | 250,000                     | 255,418          |
| ING Groep N.V.<br>3.95%, 3/29/27            | 200,000                     | 197,063          |
| <b>Total Netherlands</b>                    |                             | <b>1,202,440</b> |
| <b>Peru 0.1%</b>                            |                             |                  |
| Southern Copper Corp.<br>3.88%, 4/23/25     | 165,000                     | 161,170          |
| 5.25%, 11/8/42                              | 249,000                     | 250,951          |
| 5.88%, 4/23/45                              | 145,000                     | 158,095          |
| <b>Total Peru</b>                           |                             | <b>570,216</b>   |
| <b>Spain 0.2%</b>                           |                             |                  |
| Banco Santander S.A.<br>4.25%, 4/11/27      | 200,000                     | 193,325          |
| Telefonica Emisiones SAU<br>5.46%, 2/16/21  | 10,000                      | 10,477           |
| 7.05%, 6/20/36                              | 100,000                     | 121,786          |
| 4.90%, 3/6/48                               | 200,000                     | 191,336          |
| Telefonica Europe B.V.<br>8.25%, 9/15/30    | 125,000                     | 163,660          |

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|   |                         |                |
|---|-------------------------|----------------|
| <b>Total Spain</b>  |                         | <b>680,584</b> |
| <b>Switzerland 0.2%</b>   |                         |                |
| Credit Suisse AG  |                         |                |
| 5.40%, 1/14/20  | 100,000                 | 102,856        |
| 3.63%, 9/9/24   | 250,000                 | 248,332        |
| Credit Suisse Group Funding Guernsey Ltd.   |                         |                |
| 3.75%, 3/26/25  | 300,000                 | 291,877        |
| 4.88%, 5/15/45  | 250,000                 | 259,231        |
| Credit Suisse USA, Inc.   |                         |                |
| 7.13%, 7/15/32  | 41,000                  | 52,876         |
|   | <b>Principal Amount</b> | <b>Value</b>   |
| <b>Investments in Long Securities</b>   |                         |                |
| Tyco Electronics Group S.A.   |                         |                |
| 3.13%, 8/15/27  | \$ 20,000               | \$ 18,981      |
| <b>Total Switzerland</b>  |                         | <b>974,153</b> |
| <b>United Kingdom 2.2%</b>  |                         |                |
| AstraZeneca PLC   |                         |                |
| 3.38%, 11/16/25   | 380,000                 | 370,266        |
| 6.45%, 9/15/37  | 50,000                  | 62,860         |
| 4.38%, 11/16/45   | 170,000                 | 170,421        |
| 4.38%, 8/17/48  | 30,000                  | 29,739         |
| Barclays PLC  |                         |                |
| 4.34%, 5/16/24, (4.338% fixed rate until 5/16/23; 3-month U.S. dollar London Interbank Offered Rate + 1.356% thereafter) <sup>(c)</sup> | 200,000                 | 198,517        |
| 4.38%, 1/12/26  | 200,000                 | 195,856        |
| 4.97%, 5/16/29, (4.972% fixed rate until 5/16/28; 3-month U.S. dollar London Interbank Offered Rate + 1.902% thereafter) <sup>(c)</sup> | 200,000                 | 199,510        |
| 5.25%, 8/17/45  | 200,000                 | 199,767        |
| BAT Capital Corp.   |                         |                |
| 3.56%, 8/15/27 <sup>(b)</sup>   | 175,000                 | 164,206        |
| 4.39%, 8/15/37 <sup>(b)</sup>   | 200,000                 | 187,059        |
| 4.54%, 8/15/47 <sup>(b)</sup>   | 125,000                 | 116,057        |
| BP Capital Markets PLC  |                         |                |
| 3.22%, 11/28/23   | 193,000                 | 191,106        |
| 3.22%, 4/14/24  | 25,000                  | 24,611         |
| 3.54%, 11/4/24  | 50,000                  | 50,093         |
| 3.51%, 3/17/25  | 275,000                 | 274,611        |
| 3.12%, 5/4/26   | 125,000                 | 120,613        |
| 3.02%, 1/16/27  | 300,000                 | 285,419        |
| 3.59%, 4/14/27  | 135,000                 | 134,214        |
| 3.72%, 11/28/28 <sup>(d)</sup>  | 210,000                 | 210,409        |
| British Telecommunications PLC  |                         |                |
| 9.63%, 12/15/30   | 100,000                 | 142,993        |
| CNH Industrial N.V.   |                         |                |
| 3.85%, 11/15/27   | 25,000                  | 24,078         |
| Diageo Investment Corp.   |                         |                |
| 4.25%, 5/11/42  | 200,000                 | 205,131        |
| GlaxoSmithKline Capital, Inc.   |                         |                |
| 3.63%, 5/15/25  | 85,000                  | 85,589         |
| 3.88%, 5/15/28  | 275,000                 | 280,080        |
| 5.38%, 4/15/34  | 25,000                  | 28,901         |
| 6.38%, 5/15/38  | 125,000                 | 161,140        |
| 4.20%, 3/18/43  | 11,000                  | 11,187         |
| HSBC Holdings PLC   |                         |                |
| 4.25%, 8/18/25  | 658,000                 | 654,948        |
| 4.30%, 3/8/26   | 400,000                 | 405,449        |
| 4.04%, 3/13/28, (4.041% fixed rate until 3/13/27; 3-month U.S. dollar London Interbank Offered Rate + 1.546% thereafter) <sup>(c)</sup> | 450,000                 | 440,829        |
| 6.50%, 9/15/37  | 200,000                 | 239,867        |
| Lloyds Banking Group PLC  |                         |                |
| 4.45%, 5/8/25   | 200,000                 | 202,174        |
| 4.65%, 3/24/26  | 200,000                 | 198,125        |
| 4.55%, 8/16/28  | 200,000                 | 199,108        |

See Notes to Financial Statements.





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

August 31, 2018

|   | Principal<br>Amount | Value             |
|---|---------------------|-------------------|
| <b>Investments in Long Securities</b>   |                     |                   |
| 3.57%, 11/7/28, (3.574% fixed rate until 11/7/27; 3-month U.S. dollar London Interbank Offered Rate + 1.205% thereafter) <sup>(c)</sup> | \$ 300,000          | \$ 277,214        |
| 5.30%, 12/1/45  | 200,000             | 204,914           |
| Mead Johnson Nutrition Co.<br>5.90%, 11/1/39  | 10,000              | 12,068            |
| Rio Tinto Finance USA Ltd.<br>3.75%, 6/15/25  | 477,000             | 481,225           |
| 7.13%, 7/15/28  | 48,000              | 60,571            |
| Rio Tinto Finance USA PLC<br>4.13%, 8/21/42   | 27,000              | 26,688            |
| Santander UK Group Holdings PLC<br>3.13%, 1/8/21  | 55,000              | 54,401            |
| Santander UK PLC<br>4.00%, 3/13/24  | 3,000               | 3,045             |
| Unilever Capital Corp.<br>3.10%, 7/30/25  | 208,000             | 203,454           |
| Vodafone Group PLC<br>2.50%, 9/26/22  | 10,000              | 9,642             |
| 2.95%, 2/19/23  | 15,000              | 14,569            |
| 3.75%, 1/16/24  | 130,000             | 129,272           |
| 4.13%, 5/30/25  | 95,000              | 95,001            |
| 4.38%, 5/30/28  | 400,000             | 398,537           |
| 6.25%, 11/30/32   | 125,000             | 143,059           |
| 6.15%, 2/27/37  | 150,000             | 168,866           |
| 5.00%, 5/30/38  | 65,000              | 65,005            |
| 4.38%, 2/19/43  | 125,000             | 113,534           |
| 5.25%, 5/30/48  | 300,000             | 303,614           |
| WPP Finance 2010<br>3.63%, 9/7/22   | 6,000               | 5,900             |
| 3.75%, 9/19/24  | 125,000             | 120,912           |
| 5.63%, 11/15/43   | 12,000              | 12,648            |
| <b>Total United Kingdom</b>   |                     | <b>9,369,072</b>  |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$30,848,734)  |                     | <b>30,043,159</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 0.2%</b>   |                     |                   |
| <b>Canada 0.1%</b>  |                     |                   |
| Province of Manitoba Canada<br>3.05%, 5/14/24   | 25,000              | 24,838            |
| Province of New Brunswick Canada<br>3.63%, 2/24/28  | 200,000             | 203,812           |
| <b>Total Canada</b>   |                     | <b>228,650</b>    |
| <b>Japan 0.1%</b>   |                     |                   |
| Japan Bank for International Cooperation<br>2.13%, 2/10/25, Series DTC  | 200,000             | 187,425           |
| 2.88%, 6/1/27   | 570,000             | 553,612           |

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|   |                         |                  |
|---|-------------------------|------------------|
| <b>Total Japan</b>                              |                         | <b>741,037</b>   |
| <b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>        |                         |                  |
| (Cost: \$988,221)                               |                         | <b>969,687</b>   |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 2.5%</b>      |                         |                  |
| <b>Chile 0.1%</b>                               |                         |                  |
| Chile Government International Bond             |                         |                  |
| 3.13%, 1/21/26                                  | 300,000                 | 290,167          |
| 3.24%, 2/6/28                                   | 245,000                 | 235,813          |
| <b>Total Chile</b>                              |                         | <b>525,980</b>   |
|   | <b>Principal Amount</b> | <b>Value</b>     |
| <b>Investments in Long Securities</b>           |                         |                  |
| <b>Colombia 0.4%</b>                            |                         |                  |
| Colombia Government International Bond          |                         |                  |
| 11.75%, 2/25/20                                 | \$ 10,000               | \$ 11,270        |
| 4.50%, 1/28/26                                  | 300,000                 | 307,312          |
| 3.88%, 4/25/27                                  | 500,000                 | 487,375          |
| 7.38%, 9/18/37                                  | 325,000                 | 417,219          |
| 6.13%, 1/18/41                                  | 180,000                 | 206,100          |
| 5.00%, 6/15/45                                  | 200,000                 | 201,750          |
| <b>Total Colombia</b>                           |                         | <b>1,631,026</b> |
| <b>Hungary 0.1%</b>                             |                         |                  |
| Hungary Government International Bond           |                         |                  |
| 5.38%, 2/21/23                                  | 36,000                  | 38,411           |
| 5.38%, 3/25/24                                  | 200,000                 | 214,711          |
| <b>Total Hungary</b>                            |                         | <b>253,122</b>   |
| <b>Indonesia 0.1%</b>                           |                         |                  |
| Indonesia Government International Bond         |                         |                  |
| 4.10%, 4/24/28                                  | 260,000                 | <b>254,384</b>   |
| <b>Israel 0.1%</b>                              |                         |                  |
| Israel Government International Bond            |                         |                  |
| 3.15%, 6/30/23                                  | 200,000                 | 198,297          |
| 4.13%, 1/17/48                                  | 200,000                 | 194,350          |
| <b>Total Israel</b>                             |                         | <b>392,647</b>   |
| <b>Italy 0.1%</b>                               |                         |                  |
| Republic of Italy Government International Bond |                         |                  |
| 6.88%, 9/27/23                                  | 260,000                 | 285,131          |
| 5.38%, 6/15/33                                  | 150,000                 | 160,781          |
| <b>Total Italy</b>                              |                         | <b>445,912</b>   |
| <b>Mexico 0.6%</b>                              |                         |                  |
| Mexico Government International Bond            |                         |                  |
| 3.63%, 3/15/22                                  | 210,000                 | 210,620          |
| 4.00%, 10/2/23                                  | 182,000                 | 182,687          |
| 3.60%, 1/30/25                                  | 225,000                 | 219,600          |
| 4.15%, 3/28/27                                  | 400,000                 | 395,350          |
| 7.50%, 4/8/33, Series MTNA                      | 200,000                 | 253,000          |
| 6.75%, 9/27/34, Series MTNA                     | 140,000                 | 167,125          |
| 6.05%, 1/11/40                                  | 308,000                 | 344,960          |
| 4.75%, 3/8/44                                   | 272,000                 | 260,576          |
| 5.55%, 1/21/45                                  | 185,000                 | 197,488          |
| 4.60%, 2/10/48                                  | 200,000                 | 187,500          |
| 5.75%, 10/12/2110                               | 250,000                 | 251,562          |
| <b>Total Mexico</b>                             |                         | <b>2,670,468</b> |
| <b>Panama 0.2%</b>                              |                         |                  |
| Panama Government International Bond            |                         |                  |
| 8.88%, 9/30/27                                  | 185,000                 | 252,063          |
| 9.38%, 4/1/29                                   | 60,000                  | 85,500           |
| 4.50%, 5/15/47                                  | 300,000                 | 303,000          |
| 4.50%, 4/16/50                                  | 350,000                 | 350,000          |
| <b>Total Panama</b>                             |                         | <b>990,563</b>   |

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**Peru 0.2%**

|  |         |         |
|--|---------|---------|
| Peruvian Government International Bond |         |         |
| 7.35%, 7/21/25                         | 110,000 | 135,850 |
| 4.13%, 8/25/27                         | 75,000  | 77,813  |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | Principal<br>Amount | Value             |
|--|---------------------|-------------------|
| <b>Investments in Long Securities</b>                            |                     |                   |
| 8.75%, 11/21/33  | \$ 135,000          | \$ 200,677        |
| 6.55%, 3/14/37   | 60,000              | 76,650            |
| 5.63%, 11/18/50  | 290,000             | 347,565           |
| <b>Total Peru</b>  |                     | <b>838,555</b>    |
| <b>Philippines 0.3%</b>  |                     |                   |
| Philippine Government International Bond                         |                     |                   |
| 3.00%, 2/1/28  | 400,000             | 376,452           |
| 9.50%, 2/2/30  | 157,000             | 232,535           |
| 6.38%, 1/15/32   | 100,000             | 122,892           |
| 3.95%, 1/20/40   | 200,000             | 196,660           |
| 3.70%, 3/1/41  | 500,000             | 475,441           |
| <b>Total Philippines</b>   |                     | <b>1,403,980</b>  |
| <b>Poland 0.1%</b>   |                     |                   |
| Republic of Poland Government International Bond                 |                     |                   |
| 4.00%, 1/22/24   | 230,000             | 235,141           |
| 3.25%, 4/6/26  | 150,000             | 146,227           |
| <b>Total Poland</b>  |                     | <b>381,368</b>    |
| <b>Uruguay 0.2%</b>  |                     |                   |
| Uruguay Government International Bond                            |                     |                   |
| 8.00%, 11/18/22  | 80,000              | 90,520            |
| 4.50%, 8/14/24   | 195,000             | 199,426           |
| 4.38%, 10/27/27  | 300,000             | 307,537           |
| 4.13%, 11/20/45  | 195,000             | 182,228           |
| 4.98%, 4/20/55   | 125,000             | 125,688           |
| <b>Total Uruguay</b>   |                     | <b>905,399</b>    |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> (Cost: \$10,924,691) |                     | <b>10,693,404</b> |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 7.0%</b>                |                     |                   |
| <b>United States 7.0%</b>  |                     |                   |
| Banc of America Commercial Mortgage Trust                        |                     |                   |
| 3.12%, 2/15/50, Series 2017-BNK3, Class A2                       | 200,000             | 198,894           |
| 3.37%, 2/15/50, Series 2017-BNK3, Class ASB                      | 500,000             | 498,349           |
| Citigroup Commercial Mortgage Trust                              |                     |                   |
| 2.94%, 4/10/48, Series 2015-GC29, Class A3                       | 65,000              | 62,970            |
| 3.76%, 6/10/48, Series 2015-GC31, Class A4                       | 340,116             | 345,191           |
| 3.62%, 2/10/49, Series 2016-GC36, Class A5                       | 500,000             | 501,734           |
| 3.46%, 12/10/49, Series 2016-P6, Class A4                        | 500,000             | 496,281           |
| 3.72%, 12/10/49, Series 2016-P6, Class A5 <sup>(c)</sup>         | 100,000             | 100,944           |
| 3.52%, 9/10/58, Series 2015-GC33, Class AAB                      | 300,000             | 302,349           |
| Commercial Mortgage Pass Through Certificates                    |                     |                   |
| 3.53%, 2/10/49, Series 2016-CR28, Class ASB                      | 400,000             | 402,290           |
| 3.02%, 6/15/60, Series 2017-BNK5, Class A3                       | 500,000             | 483,341           |
| <b>Investments in Long Securities</b>                            |                     | <b>Value</b>      |

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|  | <b>Principal<br/>Amount</b> |            |
|--|-----------------------------|------------|
| 3.39%, 6/15/60, Series 2017-BNK5, Class A5   | \$ 190,000                  | \$ 187,061 |
| 3.43%, 2/15/61, Series 2018-BN10, Class A4   | 10,000                      | 9,855      |
| <b>Commercial Mortgage Trust</b>   |                             |            |
| 3.92%, 8/10/46, Series 2013-CR10, Class A3   | 100,000                     | 102,901    |
| 4.05%, 10/10/46, Series 2013-CR12, Class A4  | 500,000                     | 516,814    |
| 4.19%, 11/10/46, Series 2013-CR13, Class A4 <sup>(c)</sup>                               | 500,000                     | 520,901    |
| 3.50%, 8/10/47, Series 2014-CR19, Class ASB  | 300,000                     | 302,199    |
| 2.80%, 11/10/47, Series 2014-CR20, Class A2  | 375,000                     | 374,644    |
| 3.59%, 11/10/47, Series 2014-CR20, Class A4  | 500,000                     | 504,568    |
| 3.50%, 5/10/48, Series 2015-CR23, Class A4   | 50,000                      | 50,101     |
| <b>CSAIL Commercial Mortgage Trust</b>   |                             |            |
| 3.76%, 11/15/48, Series 2016-C5, Class A5  | 500,000                     | 506,195    |
| 3.81%, 11/15/48, Series 2015-C4, Class A4  | 750,000                     | 760,637    |
| <b>Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates</b> |                             |            |
| 1.87%, 11/25/19, Series K712, Class A2   | 21,641                      | 21,399     |
| 3.53%, 6/25/20, Series K008, Class A2  | 290,601                     | 293,518    |
| 2.57%, 9/25/20, Series K504, Class A2 <sup>(c)</sup>                                     | 549,176                     | 545,214    |
| 3.03%, 10/25/20, Series K714, Class A2 <sup>(c)</sup>                                    | 200,000                     | 200,449    |
| 4.33%, 10/25/20, Series K010, Class A2 <sup>(c)</sup>                                    | 150,000                     | 153,867    |
| 4.19%, 12/25/20, Series K012, Class A2 <sup>(c)</sup>                                    | 50,000                      | 51,335     |
| 2.86%, 1/25/21, Series K715, Class A2  | 60,000                      | 59,919     |
| 3.97%, 1/25/21, Series K013, Class A2 <sup>(c)</sup>                                     | 200,000                     | 204,333    |
| 2.87%, 12/25/21, Series K017, Class A2   | 50,000                      | 49,837     |
| 2.51%, 11/25/22, Series K026, Class A2   | 250,000                     | 245,541    |
| 2.62%, 3/25/23, Series K035, Class A1  | 144,331                     | 143,317    |
| 3.30%, 4/25/23, Series K031, Class A2 <sup>(c)</sup>                                     | 370,000                     | 374,627    |
| 3.06%, 8/25/24, Series K728, Class A2 <sup>(c)</sup>                                     | 500,000                     | 499,066    |
| 2.67%, 12/25/24, Series K042, Class A2   | 160,000                     | 156,261    |
| 3.06%, 12/25/24, Series K043, Class A2   | 199,000                     | 198,579    |
| 3.02%, 1/25/25, Series K045, Class A2  | 55,000                      | 54,695     |
| 3.16%, 5/25/25, Series KS03, Class A4 <sup>(c)</sup>                                     | 50,000                      | 49,946     |
| 3.33%, 5/25/25, Series K047, Class A2 <sup>(c)</sup>                                     | 200,000                     | 202,227    |
| 3.01%, 7/25/25, Series K049, Class A2  | 360,000                     | 356,704    |
| 3.15%, 11/25/25, Series K052, Class A2   | 125,000                     | 124,599    |
| 2.34%, 7/25/26, Series K058, Class A1  | 383,635                     | 370,574    |
| 3.36%, 11/25/27, Series K071, Class AM <sup>(c)</sup>                                    | 200,000                     | 198,592    |
| <b>Federal National Mortgage Association Alternative Credit Enhancement Securities</b>   |                             |            |
| 2.17%, 9/25/19, Series 2014-M10, Class ASQ2 <sup>(c)</sup>                               | 22,184                      | 22,042     |

*See Notes to Financial Statements.*

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

August 31, 2018

|   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| <b>Investments in Long Securities</b>                       |                             |              |
| 2.73%, 10/25/21, Series 2012-M1, Class A2                   | \$ 500,000                  | \$ 495,203   |
| 2.72%, 2/25/22, Series 2012-M2, Class A2                    | 499,283                     | 494,868      |
| 2.38%, 5/25/22, Series 2012-M13, Class A2                   | 80,000                      | 77,943       |
| 2.30%, 9/25/22, Series 2012-M14, Class A2 <sup>(c)</sup>    | 50,000                      | 48,557       |
| 2.60%, 4/25/23, Series 2013-M14, Class APT <sup>(c)</sup>   | 116,982                     | 114,826      |
| 3.33%, 10/25/23, Series 2013-M14, Class A2 <sup>(c)</sup>   | 98,799                      | 99,777       |
| 3.50%, 1/25/24, Series 2014-M3, Class A2 <sup>(c)</sup>     | 110,000                     | 112,177      |
| 3.10%, 7/25/24, Series 2014-M9, Class A2 <sup>(c)</sup>     | 596,000                     | 594,229      |
| 2.30%, 10/25/24, Series 2015-M3, Class A1                   | 336,637                     | 330,234      |
| 2.72%, 10/25/24, Series 2015-M3, Class A2                   | 250,000                     | 243,837      |
| 2.58%, 3/25/26, Series 2016-M4, Class A2                    | 183,000                     | 174,391      |
| 2.14%, 5/25/26, Series 2016-M6, Class A1                    | 183,850                     | 177,143      |
| 2.00%, 6/25/26, Series 2016-M9, Class A1                    | 454,972                     | 437,318      |
| 2.50%, 9/25/26, Series 2016-M7, Class A2                    | 190,000                     | 179,469      |
| 2.50%, 10/25/26, Series 2017-M1, Class A2 <sup>(c)</sup>    | 500,000                     | 468,426      |
| 2.88%, 2/25/27, Series 2017-M2, Class A2 <sup>(c)</sup>     | 1,000,000                   | 960,371      |
| 3.20%, 11/25/27, Series 2017-M15, Class ATS2 <sup>(c)</sup> | 500,000                     | 487,878      |
| 3.30%, 4/25/29, Series 2017-M5, Class A2 <sup>(c)</sup>     | 64,000                      | 62,072       |
| 3.09%, 7/25/29, Series 2018-M3, Class A1 <sup>(c)</sup>     | 996,368                     | 985,707      |
| <b>GS Mortgage Securities Trust</b>                         |                             |              |
| 4.24%, 8/10/46, Series 2013-GC14, Class A5                  | 85,000                      | 88,513       |
| 3.68%, 4/10/47, Series 2014-GC20, Class A3                  | 18,712                      | 18,770       |
| 4.00%, 4/10/47, Series 2014-GC20, Class A5                  | 250,000                     | 257,238      |
| 3.86%, 6/10/47, Series 2014-GC22, Class A5                  | 70,000                      | 71,588       |
| 3.67%, 9/10/47, Series 2014-GC24, Class A4                  | 300,000                     | 304,252      |
| 2.85%, 10/10/49, Series 2016-GS3, Class A4                  | 235,000                     | 223,232      |
| 3.44%, 11/10/49, Series 2016-GS4, Class A4 <sup>(c)</sup>   | 265,000                     | 262,346      |
| 2.73%, 5/10/50, Series 2015-GC30, Class A2                  | 100,000                     | 99,508       |
| 3.99%, 3/10/51, Series 2018-GS9, Class A4 <sup>(c)</sup>    | 500,000                     | 512,430      |
| <b>Investments in Long Securities</b>                       |                             |              |
| <b>JP Morgan Chase Commercial Mortgage Securities Trust</b> |                             |              |
| 3.41%, 1/15/46, Series 2013-C13, Class ASB                  | \$ 151,902                  | \$ 152,922   |
| 2.61%, 12/15/47, Series 2012-LC9, Class A4                  | 100,000                     | 98,739       |
| 3.46%, 3/15/50, Series 2017-JP5, Class A4                   | 400,000                     | 396,194      |
| <b>JPMBB Commercial Mortgage Securities Trust</b>           |                             |              |
| 3.66%, 7/15/45, Series 2013-C12, Class A5                   | 100,000                     | 101,687      |
| 4.13%, 8/15/46, Series 2013-C14, Class A4 <sup>(c)</sup>    | 95,000                      | 98,490       |
| 3.93%, 1/15/47, Series 2013-C17, Class A3                   | 214,252                     | 219,701      |
| 4.00%, 4/15/47, Series 2014-C19, Class A4                   | 200,000                     | 206,088      |
| 3.29%, 1/15/48, Series 2014-C26, Class ASB                  | 150,000                     | 150,258      |
| 3.60%, 11/15/48, Series 2015-C32, Class A5                  | 1,000,000                   | 1,004,797    |
| <b>JPMDB Commercial Mortgage Securities Trust</b>           |                             |              |
| 3.41%, 3/15/50, Series 2017-C5, Class A4                    | 550,000                     | 544,259      |
| <b>Morgan Stanley Bank of America Merrill Lynch Trust</b>   |                             |              |
| 3.48%, 11/15/45, Series 2012-C6, Class AS                   | 100,000                     | 100,000      |
| 2.92%, 2/15/46, Series 2013-C7, Class A4                    | 400,000                     | 394,691      |
| 3.53%, 12/15/47, Series 2014-C19, Class A4                  | 365,167                     | 365,131      |

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|  |         |         |
|--|---------|---------|
| 3.07%, 2/15/48, Series 2015-C20, Class ASB | 250,000 | 248,422 |
| 3.25%, 2/15/48, Series 2015-C20, Class A4  | 200,000 | 196,889 |
| 3.04%, 4/15/48, Series 2015-C22, Class ASB | 200,000 | 198,181 |
| 3.31%, 4/15/48, Series 2015-C22, Class A4  | 95,000  | 93,879  |
| 3.72%, 7/15/50, Series 2015-C23, Class A4  | 175,000 | 176,974 |
| Morgan Stanley Capital I Trust             |         |         |
| 3.77%, 3/15/45, Series 2012-C4, Class AS   | 280,000 | 281,250 |
| 3.26%, 6/15/50, Series 2017-H1, Class A4   | 500,000 | 487,296 |
| UBS Commercial Mortgage Trust              |         |         |
| 3.68%, 12/15/50, Series 2017-C7, Class A4  | 250,000 | 249,548 |
| Wells Fargo Commercial Mortgage Trust      |         |         |
| 2.92%, 10/15/45, Series 2012-LC5, Class A3 | 198,556 | 196,194 |
| 3.64%, 6/15/48, Series 2015-C29, Class A4  | 250,000 | 252,035 |
| 3.70%, 11/15/48, Series 2015-C31, Class A4 | 100,000 | 101,086 |
| 2.65%, 8/15/49, Series 2016-BNK1, Class A3 | 200,000 | 187,611 |

*See Notes to Financial Statements.*

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

August 31, 2018

|  | <b>Principal<br/>Amount</b> | <b>Value</b>      |
|--|-----------------------------|-------------------|
| <b>Investments in Long Securities</b>                    |                             |                   |
| 2.92%, 11/15/49, Series 2016-NXS6, Class A4              | \$ 265,000                  | \$ 252,729        |
| 3.82%, 8/15/50, Series 2014-LC16, Class A5               | 256,000                     | 261,333           |
| 3.58%, 10/15/50, Series 2017-C40, Class A4               | 200,000                     | 198,950           |
| 4.21%, 5/15/51, Series 2018-C44, Class A5                | 400,000                     | 416,281           |
| 3.12%, 1/15/60, Series 2017-RC1, Class A2                | 120,000                     | 119,363           |
| WFRBS Commercial Mortgage Trust                          |                             |                   |
| 2.88%, 12/15/45, Series 2012-C10, Class A3               | 500,000                     | 492,458           |
| 4.15%, 8/15/46, Series 2013-C15, Class A4 <sup>(c)</sup> | 200,000                     | 207,403           |
| 4.42%, 9/15/46, Series 2013-C16, Class A5                | 100,000                     | 104,956           |
| 3.03%, 12/15/46, Series 2013-C18, Class A2               | 13,964                      | 13,959            |
| 4.02%, 12/15/46, Series 2013-C17, Class A4               | 60,000                      | 61,936            |
| 4.10%, 3/15/47, Series 2014-C19, Class A5                | 25,000                      | 25,903            |
| 3.41%, 8/15/47, Series 2014-C21, Class A4                | 225,000                     | 225,309           |
| 3.43%, 11/15/47, Series 2014-C25, Class A3               | 40,000                      | 40,253            |
| 3.63%, 11/15/47, Series 2014-C25, Class A5               | 100,000                     | 100,894           |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b>       |                             | <b>29,211,212</b> |
| (Cost: \$29,960,856)                                     |                             |                   |
| <b>MUNICIPAL BONDS 0.5%</b>                              |                             |                   |
| <b>United States 0.5%</b>                                |                             |                   |
| Alameda Corridor Transportation Authority                |                             |                   |
| 6.60%, 10/1/29, Series C                                 | 50,000                      | 59,353            |
| Bay Area Toll Authority                                  |                             |                   |
| 6.91%, 10/1/50, Series S-3                               | 100,000                     | 147,384           |
| Chicago O Hare International Airport                     |                             |                   |
| 6.40%, 1/1/40, Class B                                   | 35,000                      | 46,095            |
| Municipal Electric Authority of Georgia                  |                             |                   |
| 6.64%, 4/1/57  | 70,000                      | 85,683            |
| 6.66%, 4/1/57  | 65,000                      | 78,138            |
| Nashville Health and Educational Facilities Board        |                             |                   |
| 4.05%, 7/1/26, Class B                                   | 100,000                     | 103,056           |
| New Jersey Turnpike Authority                            |                             |                   |
| 7.41%, 1/1/40  | 100,000                     | 145,169           |
| 7.10%, 1/1/41  | 165,000                     | 232,388           |
| North Texas Tollway Authority                            |                             |                   |
| 6.72%, 1/1/49  | 55,000                      | 78,975            |
| State of Illinois  |                             |                   |
| 4.95%, 6/1/23  | 310,000                     | 317,173           |
| 5.10%, 6/1/33  | 720,000                     | 696,024           |
| <b>TOTAL MUNICIPAL BONDS</b>                             |                             | <b>1,989,438</b>  |
| (Cost: \$2,024,180)                                      |                             |                   |

|   | <b>Shares</b> | <b>Value</b> |
|---|---------------|--------------|
| <b>Investments in Long Securities</b>   |               |              |
| <b>INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 0.5%</b>                                   |               |              |
| <b>United States 0.5%</b>   |               |              |
| State Street Navigator Securities Lending Government Money Market Portfolio, 1.92% <sup>(f)</sup> |               |              |



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|   |                             |                       |
|---|-----------------------------|-----------------------|
| (Cost: \$1,936,068) <sup>(g)</sup>  | 1,936,068                   | \$ 1,936,068          |
| <b>TOTAL INVESTMENTS IN LONG SECURITIES BEFORE SECURITIES SOLD SHORT</b> 100.7% |                             | <b>421,638,952</b>    |
| (Cost: \$431,170,561)   |                             |                       |
|   | <b>Principal<br/>Amount</b> |                       |
| <b>Securities Sold Short</b>  |                             |                       |
| <b>U.S. GOVERNMENT AGENCIES SOLD SHORT (1.1)%</b>                               |                             |                       |
| <b>Federal Home Loan Mortgage Corporation (0.5)%</b>                            |                             |                       |
| Federal Home Loan Mortgage Corp.  |                             |                       |
| 3.00%, 9/1/48 <sup>(a)</sup>  | \$ (950,000)                | (919,422)             |
| 3.50%, 9/1/48 <sup>(a)</sup>  | (1,100,000)                 | (1,094,285)           |
| 4.00%, 9/1/48 <sup>(a)</sup>  | (300,000)                   | (305,649)             |
| <b>Total Federal Home Loan Mortgage Corporation</b>                             |                             | <b>(2,319,356)</b>    |
| <b>Federal National Mortgage Association (0.6)%</b>                             |                             |                       |
| Federal National Mortgage Association   |                             |                       |
| 3.00%, 9/1/48 <sup>(a)</sup>  | (1,275,000)                 | (1,234,036)           |
| 3.50%, 9/1/48 <sup>(a)</sup>  | (1,125,000)                 | (1,118,913)           |
| <b>Total Federal National Mortgage Association</b>                              |                             | <b>(2,352,949)</b>    |
| <b>TOTAL INVESTMENTS IN SECURITIES SOLD SHORT</b>                               |                             | <b>(4,672,305)</b>    |
| (Proceeds: \$4,648,529)   |                             | <b>(4,672,305)</b>    |
| <b>Other Assets less Liabilities</b> 0.4%                                       |                             | <b>1,695,471</b>      |
| <b>NET ASSETS</b> 100.0%  |                             | <b>\$ 418,662,118</b> |

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

<sup>(a)</sup> To-be-announced ( TBA ) security (See Note 2). TBA securities are non-income producing.

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

<sup>(c)</sup> Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

<sup>(d)</sup> Security, or portion thereof, was on loan at August 31, 2018 (See Note 2).

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

<sup>(f)</sup> Rate shown represents annualized 7-day yield as of August 31, 2018.

<sup>(g)</sup> At August 31, 2018, the total market value of the Fund's securities on loan identified in the Schedule of Investments was \$1,882,011 and the total market value of the collateral held by the Fund was \$1,936,068.

*See Notes to Financial Statements.*

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

August 31, 2018

| Investments  | Principal<br>Amount | Value             |
|--|---------------------|-------------------|
| <b>U.S. GOVERNMENT AGENCIES 5.0%</b>                                   |                     |                   |
| <b>Federal Home Loan Mortgage Corporation 2.3%</b>                     |                     |                   |
| Federal Home Loan Mortgage Corp.<br>3.50%, 9/18/33 <sup>(a)</sup>      | \$ 880,000          | \$ 889,679        |
| <b>Federal National Mortgage Association 2.7%</b>                      |                     |                   |
| Federal National Mortgage Association<br>2.50%, 9/18/33 <sup>(a)</sup> | 1,088,000           | 1,057,602         |
| <b>TOTAL U.S. GOVERNMENT AGENCIES</b><br>(Cost: \$1,943,595)           |                     | <b>1,947,281</b>  |
| <b>U.S. GOVERNMENT OBLIGATIONS 28.0%</b>                               |                     |                   |
| <b>U.S. Treasury Bill 3.4%</b>   |                     |                   |
| U.S. Treasury Bill<br>1.98%, 10/18/18*                                 | 1,360,000           | 1,356,713         |
| <b>U.S. Treasury Bonds 3.4%</b>  |                     |                   |
| U.S. Treasury Bond<br>8.75%, 5/15/20                                   | 216,000             | 238,178           |
| 8.75%, 8/15/20   | 411,000             | 458,482           |
| 8.13%, 5/15/21   | 433,800             | 494,871           |
| 7.63%, 11/15/22  | 106,000             | 126,519           |
| <b>Total U.S. Treasury Bonds</b>                                       |                     | <b>1,318,050</b>  |
| <b>U.S. Treasury Notes 21.2%</b>                                       |                     |                   |
| U.S. Treasury Note<br>0.75%, 8/15/19                                   | 1,000,300           | 984,416           |
| 1.50%, 6/15/20   | 559,000             | 548,257           |
| 2.50%, 6/30/20   | 174,000             | 173,626           |
| 1.50%, 7/15/20   | 699,200             | 685,052           |
| 2.00%, 2/28/21   | 692,500             | 681,368           |
| 2.63%, 6/15/21   | 402,000             | 401,372           |
| 2.63%, 7/15/21   | 2,448,000           | 2,443,697         |
| 1.13%, 8/31/21   | 718,500             | 686,252           |
| 1.50%, 1/31/22   | 392,700             | 377,299           |
| 1.88%, 7/31/22   | 691,100             | 669,341           |
| 2.63%, 6/30/23   | 650,000             | 646,712           |
| <b>Total U.S. Treasury Notes</b>                                       |                     | <b>8,297,392</b>  |
| <b>TOTAL U.S. GOVERNMENT OBLIGATIONS</b><br>(Cost: \$11,030,501)       |                     | <b>10,972,155</b> |
| <b>CORPORATE BONDS 51.7%</b>   |                     |                   |
| <b>United States 51.7%</b>   |                     |                   |
| 3M Co.<br>2.25%, 3/15/23   | 113,000             | 109,462           |
| AbbVie, Inc.<br>2.50%, 5/14/20   | 148,000             | 146,561           |
| Air Lease Corp.<br>2.13%, 1/15/20                                      | 169,000             | 166,764           |
| 3.88%, 4/1/21  | 106,000             | 106,790           |

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|  |                              |                              |
|--|------------------------------|------------------------------|
| Allergan, Inc.<br>3.38%, 9/15/20   | 23,000                       | 23,060                       |
| American Express Credit Corp.<br>2.60%, 9/14/20, Series F<br>2.25%, 5/5/21   | 24,000<br>76,000             | 23,817<br>74,235             |
| American Honda Finance Corp.<br>3.00%, 6/16/20   | 200,000                      | 200,255                      |
| American International Group, Inc.<br>4.88%, 6/1/22  | 160,000                      | 167,845                      |
|  | <b>Principal<br/>Amount</b>  | <b>Value</b>                 |
| <b>Investments</b>   |                              |                              |
| American Tower Corp.<br>3.50%, 1/31/23   | \$ 109,000                   | \$ 107,633                   |
| Amgen, Inc.<br>2.20%, 5/22/19<br>3.88%, 11/15/21   | 47,000<br>49,000             | 46,866<br>49,944             |
| Anthem, Inc.<br>2.25%, 8/15/19   | 206,000                      | 204,911                      |
| Aon PLC<br>2.80%, 3/15/21  | 364,000                      | 358,472                      |
| AT&T, Inc.<br>3.00%, 2/15/22<br>3.20%, 3/1/22  | 387,000<br>176,000           | 380,970<br>174,197           |
| Bank of America Corp.<br>5.63%, 7/1/20<br>2.37%, 7/21/21, (2.369% fixed rate until 7/21/20; 3-month U.S. dollar London Interbank Offered<br>Rate + 0.66% thereafter) <sup>(b)</sup><br>3.00%, 12/20/23, (3.004% fixed rate until 12/20/22; 3-month U.S. dollar London Interbank Offered<br>Rate + 0.79% thereafter) <sup>(b)</sup> | 90,000<br>111,000<br>398,000 | 94,023<br>109,096<br>387,871 |
| Bank of New York Mellon Corp. (The)<br>2.05%, 5/3/21<br>2.95%, 1/29/23   | 101,000<br>111,000           | 98,338<br>109,171            |
| BB&T Corp.<br>2.05%, 5/10/21   | 41,000                       | 39,811                       |
| Becton Dickinson and Co.<br>2.68%, 12/15/19<br>2.89%, 6/6/22   | 395,000<br>284,000           | 393,125<br>276,846           |
| Berkshire Hathaway Finance Corp.<br>4.25%, 1/15/21<br>3.00%, 5/15/22   | 3,000<br>120,000             | 3,093<br>120,226             |
| Block Financial LLC<br>5.50%, 11/1/22  | 43,000                       | 44,921                       |
| Boeing Co. (The)<br>8.75%, 8/15/21   | 261,000                      | 302,749                      |
| Capital One Financial Corp.<br>4.75%, 7/15/21  | 114,000                      | 118,082                      |
| Celanese US Holdings LLC<br>5.88%, 6/15/21   | 458,000                      | 484,172                      |
| Celgene Corp.<br>2.88%, 8/15/20<br>3.25%, 8/15/22  | 93,000<br>209,000            | 92,593<br>207,187            |
| Citibank NA<br>3.40%, 7/23/21  | 350,000                      | 350,937                      |
| Citigroup, Inc.<br>2.65%, 10/26/20   | 145,000                      | 143,394                      |
| Coca-Cola Co. (The)<br>1.88%, 10/27/20<br>3.30%, 9/1/21  | 60,000<br>59,000             | 58,727<br>59,726             |
| Comcast Corp.<br>3.13%, 7/15/22  | 18,000                       | 17,893                       |
| Constellation Brands, Inc.<br>4.25%, 5/1/23  | 372,000                      | 379,663                      |
| Coventry Health Care, Inc.<br>5.45%, 6/15/21   | 100,000                      | 105,008                      |
| Crown Castle International Corp.<br>2.25%, 9/1/21  | 113,000                      | 108,963                      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b> |
|---|-----------------------------|--------------|
| Delta Air Lines, Inc.<br>2.60%, 12/4/20                         | \$ 397,000                  | \$ 389,266   |
| Discovery Communications LLC<br>5.05%, 6/1/20                   | 164,000                     | 168,983      |
| Dollar General Corp.<br>3.25%, 4/15/23                          | 290,000                     | 286,227      |
| Dow Chemical Co. (The)<br>4.25%, 11/15/20                       | 94,000                      | 96,068       |
| 4.13%, 11/15/21   | 165,000                     | 168,468      |
| Duke Energy Carolinas LLC<br>3.90%, 6/15/21                     | 6,000                       | 6,109        |
| 3.05%, 3/15/23  | 385,000                     | 381,437      |
| Ecolab, Inc.<br>4.35%, 12/8/21                                  | 104,000                     | 107,678      |
| Electronic Arts, Inc.<br>3.70%, 3/1/21                          | 107,000                     | 108,423      |
| Enterprise Products Operating LLC<br>2.55%, 10/15/19            | 98,000                      | 97,621       |
| Exelon Generation Co. LLC<br>4.00%, 10/1/20                     | 167,000                     | 169,198      |
| Expedia Group, Inc.<br>5.95%, 8/15/20                           | 63,000                      | 66,069       |
| Express Scripts Holding Co.<br>4.75%, 11/15/21                  | 222,000                     | 229,678      |
| Exxon Mobil Corp.<br>2.40%, 3/6/22                              | 36,000                      | 35,363       |
| FedEx Corp.<br>2.63%, 8/1/22                                    | 10,000                      | 9,760        |
| Fidelity National Information Services, Inc.<br>3.63%, 10/15/20 | 51,000                      | 51,411       |
| Fifth Third Bancorp<br>3.50%, 3/15/22                           | 380,000                     | 381,431      |
| General Mills, Inc.<br>2.60%, 10/12/22                          | 200,000                     | 193,644      |
| General Motors Financial Co., Inc.<br>3.20%, 7/6/21             | 109,000                     | 107,636      |
| 3.45%, 4/10/22  | 154,000                     | 151,540      |
| 3.15%, 6/30/22  | 36,000                      | 35,107       |
| Goldman Sachs Group, Inc. (The)<br>5.75%, 1/24/22               | 239,000                     | 255,723      |
| Hartford Financial Services Group, Inc. (The)<br>5.13%, 4/15/22 | 57,000                      | 60,201       |
| Hewlett Packard Enterprise Co.<br>3.60%, 10/15/20               | 213,000                     | 214,755      |
| Home Depot, Inc. (The)<br>4.40%, 4/1/21                         | 103,000                     | 106,751      |
| Hospitality Properties Trust<br>4.25%, 2/15/21                  | 80,000                      | 80,927       |

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|  |                             |              |
|--|-----------------------------|--------------|
| Host Hotels & Resorts L.P.<br>4.75%, 3/1/23, Series C                | 105,000                     | 107,859      |
| HP, Inc.<br>4.65%, 12/9/21   | 163,000                     | 169,182      |
| Huntington Bancshares, Inc.<br>3.15%, 3/14/21                        | 80,000                      | 79,699       |
| Ingredion, Inc.<br>4.63%, 11/1/20                                    | 179,000                     | 183,867      |
|  | <b>Principal<br/>Amount</b> | <b>Value</b> |
| <b>Investments</b>   |                             |              |
| Intercontinental Exchange, Inc.<br>2.75%, 12/1/20                    | \$ 44,000                   | \$ 43,664    |
| International Flavors & Fragrances, Inc.<br>3.20%, 5/1/23            | 109,000                     | 106,623      |
| International Lease Finance Corp.<br>8.25%, 12/15/20                 | 16,000                      | 17,578       |
| John Deere Capital Corp.<br>2.80%, 3/6/23                            | 111,000                     | 109,079      |
| JPMorgan Chase & Co.<br>2.25%, 1/23/20                               | 53,000                      | 52,478       |
| 4.63%, 5/10/21   | 36,000                      | 37,292       |
| 2.30%, 8/15/21   | 36,000                      | 35,095       |
| 4.35%, 8/15/21   | 56,000                      | 57,711       |
| 4.50%, 1/24/22   | 268,000                     | 278,000      |
| KeyCorp<br>2.90%, 9/15/20  | 67,000                      | 66,635       |
| KLA-Tencor Corp.<br>4.13%, 11/1/21                                   | 100,000                     | 101,854      |
| Kraft Heinz Foods Co.<br>3.50%, 6/6/22                               | 102,000                     | 101,768      |
| Lazard Group LLC<br>4.25%, 11/14/20                                  | 373,000                     | 380,029      |
| Lockheed Martin Corp.<br>3.10%, 1/15/23                              | 75,000                      | 74,739       |
| M&T Bank Corp.<br>3.55%, 7/26/23                                     | 100,000                     | 100,256      |
| Marsh & McLennan Cos., Inc.<br>2.75%, 1/30/22                        | 200,000                     | 196,082      |
| McDonald's Corp.<br>2.75%, 12/9/20                                   | 600,000                     | 597,069      |
| Medtronic, Inc.<br>3.15%, 3/15/22                                    | 79,000                      | 78,865       |
| Merck & Co., Inc.<br>3.88%, 1/15/21                                  | 200,000                     | 204,529      |
| Microsoft Corp.<br>3.00%, 10/1/20                                    | 60,000                      | 60,449       |
| 2.00%, 11/3/20   | 60,000                      | 59,169       |
| 2.38%, 2/12/22   | 250,000                     | 245,463      |
| Morgan Stanley<br>5.50%, 7/28/21                                     | 80,000                      | 84,689       |
| 4.88%, 11/1/22   | 258,000                     | 269,125      |
| Motorola Solutions, Inc.<br>3.75%, 5/15/22                           | 299,000                     | 298,806      |
| National Rural Utilities Cooperative Finance Corp.<br>2.90%, 3/15/21 | 109,000                     | 108,576      |
| Newell Brands, Inc.<br>3.15%, 4/1/21                                 | 5,000                       | 4,929        |
| Omnicom Group, Inc.<br>3.63%, 5/1/22                                 | 25,000                      | 24,921       |
| Oracle Corp.<br>2.80%, 7/8/21  | 69,000                      | 68,784       |
| Owens Corning<br>4.20%, 12/15/22                                     | 105,000                     | 106,237      |
| Packaging Corp. of America<br>2.45%, 12/15/20                        | 147,000                     | 144,578      |

*See Notes to Financial Statements.*



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

August 31, 2018

| <b>Investments</b>                                   | <b>Principal<br/>Amount</b> | <b>Value</b> |
|--|-----------------------------|--------------|
| PepsiCo, Inc.<br>2.15%, 10/14/20                     | \$ 51,000                   | \$ 50,297    |
| Plains All American Pipeline L.P.<br>2.60%, 12/15/19 | 224,000                     | 222,303      |
| Primerica, Inc.<br>4.75%, 7/15/22                    | 120,000                     | 123,559      |
| Regions Financial Corp.<br>3.80%, 8/14/23            | 150,000                     | 150,489      |
| Republic Services, Inc.<br>5.50%, 9/15/19            | 74,000                      | 75,928       |
| Roper Technologies, Inc.<br>3.13%, 11/15/22          | 4,000                       | 3,937        |
| Royal Caribbean Cruises Ltd.<br>2.65%, 11/28/20      | 135,000                     | 132,799      |
| Ryder System, Inc.<br>2.80%, 3/1/22                  | 269,000                     | 263,473      |
| Sabine Pass Liquefaction LLC<br>6.25%, 3/15/22       | 232,000                     | 250,090      |
| Sabra Health Care L.P.<br>5.50%, 2/1/21              | 106,000                     | 108,120      |
| Sempra Energy<br>2.40%, 3/15/20                      | 173,000                     | 170,830      |
| Sherwin-Williams Co. (The)<br>2.75%, 6/1/22          | 49,000                      | 47,746       |
| Southern California Edison Co.<br>1.85%, 2/1/22      | 68,000                      | 66,482       |
| Southwest Airlines Co.<br>2.75%, 11/16/22            | 11,000                      | 10,729       |
| State Street Corp.<br>2.55%, 8/18/20                 | 33,000                      | 32,805       |
| SunTrust Banks, Inc.<br>2.90%, 3/3/21                | 188,000                     | 186,440      |
| Synchrony Financial<br>3.00%, 8/15/19                | 85,000                      | 84,878       |
| Synovus Financial Corp.<br>3.13%, 11/1/22            | 456,000                     | 437,190      |
| Sysco Corp.<br>2.50%, 7/15/21                        | 400,000                     | 391,653      |
| Target Corp.<br>2.90%, 1/15/22                       | 73,000                      | 72,839       |
| TD Ameritrade Holding Corp.<br>2.95%, 4/1/22         | 78,000                      | 77,008       |
| Time Warner Cable LLC<br>4.00%, 9/1/21               | 176,000                     | 177,518      |
| Toyota Motor Credit Corp.<br>1.90%, 4/8/21           | 203,000                     | 197,373      |
| U.S. Bancorp<br>2.35%, 1/29/21                       | 48,000                      | 47,235       |



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|                                      |                         |                   |
|--------------------------------------|-------------------------|-------------------|
| 2.95%, 7/15/22                       | 29,000                  | 28,540            |
| United Parcel Service, Inc.          |                         |                   |
| 2.05%, 4/1/21                        | 100,000                 | 97,832            |
| United Technologies Corp.            |                         |                   |
| 3.35%, 8/16/21                       | 150,000                 | 150,744           |
| UnitedHealth Group, Inc.             |                         |                   |
| 2.70%, 7/15/20                       | 63,000                  | 62,843            |
|                                      | <b>Principal Amount</b> | <b>Value</b>      |
| <b>Investments</b>                   |                         |                   |
| Verizon Communications, Inc.         |                         |                   |
| 2.45%, 11/1/22                       | \$ 44,000               | \$ 42,405         |
| VMware, Inc.                         |                         |                   |
| 2.30%, 8/21/20                       | 396,000                 | 388,127           |
| Walgreen Co.                         |                         |                   |
| 3.10%, 9/15/22                       | 23,000                  | 22,645            |
| Walmart, Inc.                        |                         |                   |
| 3.40%, 6/26/23                       | 300,000                 | 303,945           |
| Warner Media LLC                     |                         |                   |
| 4.88%, 3/15/20                       | 93,000                  | 95,335            |
| 4.75%, 3/29/21                       | 102,000                 | 105,230           |
| Waste Management, Inc.               |                         |                   |
| 4.75%, 6/30/20                       | 104,000                 | 107,370           |
| Wells Fargo & Co.                    |                         |                   |
| 2.50%, 3/4/21                        | 84,000                  | 82,438            |
| Welltower, Inc.                      |                         |                   |
| 4.13%, 4/1/19                        | 106,000                 | 106,449           |
| WestRock RKT Co.                     |                         |                   |
| 4.90%, 3/1/22                        | 17,000                  | 17,688            |
| Willis Towers Watson PLC             |                         |                   |
| 5.75%, 3/15/21                       | 41,000                  | 42,996            |
| Zimmer Biomet Holdings, Inc.         |                         |                   |
| 2.70%, 4/1/20                        | 113,000                 | 112,119           |
| <b>TOTAL CORPORATE BONDS</b>         |                         | <b>20,210,977</b> |
| (Cost: \$20,417,371)                 |                         |                   |
| <b>FOREIGN CORPORATE BONDS 8.9%</b>  |                         |                   |
| <b>Australia 0.6%</b>                |                         |                   |
| BHP Billiton Finance USA Ltd.        |                         |                   |
| 3.25%, 11/21/21                      | 106,000                 | 106,249           |
| Westpac Banking Corp.                |                         |                   |
| 2.10%, 5/13/21                       | 112,000                 | 108,518           |
| <b>Total Australia</b>               |                         | <b>214,767</b>    |
| <b>Canada 1.6%</b>                   |                         |                   |
| Bank of Nova Scotia (The)            |                         |                   |
| 3.13%, 4/20/21                       | 80,000                  | 79,690            |
| Canadian Imperial Bank of Commerce   |                         |                   |
| 2.55%, 6/16/22                       | 102,000                 | 99,304            |
| Emera US Finance L.P.                |                         |                   |
| 2.70%, 6/15/21                       | 111,000                 | 108,359           |
| Fortis, Inc.                         |                         |                   |
| 2.10%, 10/4/21                       | 369,000                 | 353,479           |
| Royal Bank of Canada                 |                         |                   |
| 2.50%, 1/19/21                       | 1,000                   | 985               |
| TransCanada PipeLines Ltd.           |                         |                   |
| 2.50%, 8/1/22                        | 1,000                   | 966               |
| <b>Total Canada</b>                  |                         | <b>642,783</b>    |
| <b>Chile 0.2%</b>                    |                         |                   |
| Celulosa Arauco y Constitucion S.A.  |                         |                   |
| 7.25%, 7/29/19                       | 86,000                  | <b>89,056</b>     |
| <b>Germany 0.2%</b>                  |                         |                   |
| Deutsche Bank AG                     |                         |                   |
| 2.50%, 2/13/19                       | 92,000                  | <b>91,658</b>     |
| <b>Japan 2.0%</b>                    |                         |                   |
| Mitsubishi UFJ Financial Group, Inc. |                         |                   |
| 3.00%, 2/22/22                       | 391,000                 | 384,754           |

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*See Notes to Financial Statements.*

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

August 31, 2018

| <b>Investments</b>  | <b>Principal<br/>Amount</b> | <b>Value</b>     |
|---|-----------------------------|------------------|
| Sumitomo Mitsui Financial Group, Inc.<br>2.44%, 10/19/21        | \$ 398,000                  | \$ 386,721       |
| <b>Total Japan</b>  |                             | <b>771,475</b>   |
| <b>Netherlands 0.8%</b>   |                             |                  |
| Shell International Finance B.V.<br>1.88%, 5/10/21              | 112,000                     | 108,846          |
| 1.75%, 9/12/21  | 200,000                     | 192,870          |
| <b>Total Netherlands</b>  |                             | <b>301,716</b>   |
| <b>Peru 0.5%</b>  |                             |                  |
| Southern Copper Corp.<br>3.50%, 11/8/22                         | 208,000                     | <b>206,040</b>   |
| <b>United Kingdom 3.0%</b>                                      |                             |                  |
| BAT Capital Corp.<br>2.76%, 8/15/22 <sup>(c)</sup>              | 392,000                     | 380,246          |
| BP Capital Markets PLC<br>2.75%, 5/10/23                        | 452,000                     | 439,814          |
| GlaxoSmithKline Capital PLC<br>3.13%, 5/14/21                   | 150,000                     | 150,283          |
| GlaxoSmithKline Capital, Inc.<br>2.80%, 3/18/23                 | 127,000                     | 124,186          |
| WPP Finance 2010<br>3.63%, 9/7/22                               | 70,000                      | 68,830           |
| <b>Total United Kingdom</b>                                     |                             | <b>1,163,359</b> |
| <b>TOTAL FOREIGN CORPORATE BONDS</b><br>(Cost: \$3,527,990)     |                             | <b>3,480,854</b> |
| <b>FOREIGN GOVERNMENT AGENCIES 0.1%</b>                         |                             |                  |
| <b>Canada 0.1%</b>  |                             |                  |
| Province of Quebec Canada<br>2.63%, 2/13/23<br>(Cost: \$25,562) | 26,000                      | <b>25,526</b>    |
| <b>FOREIGN GOVERNMENT OBLIGATIONS 2.0%</b>                      |                             |                  |
| <b>Colombia 0.3%</b>  |                             |                  |
| Colombia Government International Bond<br>8.13%, 5/21/24        | 100,000                     | <b>120,875</b>   |
| <b>Hungary 0.6%</b>   |                             |                  |
| Hungary Government International Bond<br>6.25%, 1/29/20         | 95,000                      | 99,191           |
| 6.38%, 3/29/21  | 118,000                     | 126,541          |
| <b>Total Hungary</b>  |                             | <b>225,732</b>   |
| <b>Mexico 0.9%</b>  |                             |                  |
| Mexico Government International Bond<br>8.13%, 12/30/19         | 62,000                      | 66,960           |

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|   |                         |                      |
|---|-------------------------|----------------------|
| 3.63%, 3/15/22  | 284,000                 | 284,838              |
| <b>Total Mexico</b>   |                         | <b>351,798</b>       |
| <b>Poland 0.1%</b>  |                         |                      |
| Republic of Poland Government International Bond                                  |                         |                      |
| 5.13%, 4/21/21  | 26,000                  | 27,286               |
|   | <b>Principal Amount</b> | <b>Value</b>         |
| <b>Investments</b>  |                         |                      |
| <b>Uruguay 0.1%</b>   |                         |                      |
| Uruguay Government International Bond   |                         |                      |
| 8.00%, 11/18/22   | \$ 55,000               | \$ 62,232            |
| <b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>                                       |                         |                      |
| (Cost: \$800,681)   |                         | <b>787,923</b>       |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES 8.5%</b>                                 |                         |                      |
| <b>United States 8.5%</b>   |                         |                      |
| COMM Mortgage Trust   |                         |                      |
| 3.80%, 8/10/46, Series 2013-CR10, Class ASB                                       | 79,999                  | 81,295               |
| 2.93%, 2/10/47, Series 2014-CR15, Class A2  | 34,542                  | 34,552               |
| 2.85%, 5/10/48, Series 2015-CR23, Class A2  | 250,000                 | 249,488              |
| 3.04%, 11/10/49, Series 2016-CD2, Class A2  | 686,000                 | 684,093              |
| CSAIL Commercial Mortgage Trust   |                         |                      |
| 2.99%, 6/15/50, Series 2017-C8, Class A2  | 344,000                 | 340,795              |
| Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates |                         |                      |
| 4.19%, 12/25/20, Series K012, Class A2 <sup>(b)</sup>                             | 150,000                 | 154,005              |
| 2.79%, 1/25/22, Series K718, Class A2   | 300,000                 | 298,501              |
| JPMCC Commercial Mortgage Securities Trust  |                         |                      |
| 3.24%, 3/15/50, Series 2017-JP5, Class A2   | 680,000                 | 679,830              |
| Morgan Stanley Bank of America Merrill Lynch Trust                                |                         |                      |
| 2.79%, 2/15/48, Series 2015-C20, Class A2   | 200,000                 | 199,597              |
| 2.70%, 12/15/48, Series 2013-C8, Class ASB  | 45,911                  | 45,598               |
| Wells Fargo Commercial Mortgage Trust   |                         |                      |
| 2.53%, 10/15/45, Series 2012-LC5, Class ASB                                       | 41,284                  | 40,933               |
| 2.63%, 5/15/48, Series 2015-NXS1, Class A2  | 329,000                 | 327,788              |
| WFRBS Commercial Mortgage Trust   |                         |                      |
| 2.45%, 12/15/45, Series 2012-C10, Class ASB                                       | 43,923                  | 43,319               |
| 2.93%, 11/15/47, Series 2014-C25, Class A2  | 133,000                 | 132,850              |
| <b>TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES</b>                                |                         | <b>3,312,644</b>     |
| (Cost: \$3,359,832)   |                         |                      |
| <b>TOTAL INVESTMENTS IN SECURITIES 104.2%</b>                                     |                         | <b>40,737,360</b>    |
| (Cost: \$41,105,532)  |                         |                      |
| Other Assets less Liabilities (4.2)%  |                         | (1,633,597)          |
| <b>NET ASSETS 100.0%</b>  |                         | <b>\$ 39,103,763</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

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

(a) To-be-announced ( TBA ) security (See Note 2). TBA securities are non-income producing.

(b) Rate shown reflects the accrual rate as of August 31, 2018 on securities with variable or step rates.

(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.

*See Notes to Financial Statements.*



**Table of Contents****Schedule of Investments****WisdomTree CBOE Russell 2000 PutWrite Strategy Fund (RPUT)**

August 31, 2018

| Investments                                  | Principal<br>Amount | Value               |
|--|---------------------|---------------------|
| <b>U.S. GOVERNMENT OBLIGATIONS 75.7%</b>     |                     |                     |
| U.S. Treasury Bill 75.7%                     |                     |                     |
| U.S. Treasury Bill<br>1.93%, 9/20/18*        | \$ 4,000,000        | \$ 3,996,609        |
| <b>TOTAL INVESTMENTS IN SECURITIES 75.7%</b> |                     |                     |
| (Cost: \$3,995,980)                          |                     | <b>3,996,609</b>    |
| Other Assets less Liabilities 24.3%          |                     | 1,282,875           |
| <b>NET ASSETS 100.0%</b>                     |                     | <b>\$ 5,279,484</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

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

| Description        | Number of<br>Contracts | Notional<br>Amount <sup>1</sup> | Strike<br>Price | Expiration<br>Date | Premiums Paid/<br>(Received) | Value       |
|--------------------|------------------------|---------------------------------|-----------------|--------------------|------------------------------|-------------|
| Russell 2000 Index | (32)                   | \$ (5,376,000)                  | \$ 1,680        | 9/21/2018          | \$ (69,760)                  | \$ (14,400) |

As of August 31, 2018, the Fund posted cash collateral of \$1,075,000 with the broker for written put option contracts.

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

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

August 31, 2018

|  | Principal<br>Amount | Value                 |
|--|---------------------|-----------------------|
| <b>Investments</b>                           |                     |                       |
| <b>U.S. GOVERNMENT OBLIGATIONS 74.6%</b>     |                     |                       |
| U.S. Treasury Bill 74.6%                     |                     |                       |
| U.S. Treasury Bill<br>2.07%, 11/15/18*       | \$ 178,700,000      | \$ 177,973,138        |
| <b>TOTAL INVESTMENTS IN SECURITIES 74.6%</b> |                     |                       |
| (Cost: \$177,944,248)                        |                     | 177,973,138           |
| Other Assets less Liabilities 25.4%          |                     | 60,461,306            |
| <b>NET ASSETS 100.0%</b>                     |                     | <b>\$ 238,434,444</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

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

| Description   | Number of<br>Contracts | Notional<br>Amount <sup>1</sup> | Strike<br>Price | Expiration<br>Date | Premiums Paid/<br>(Received) | Value        |
|---------------|------------------------|---------------------------------|-----------------|--------------------|------------------------------|--------------|
| S&P 500 Index | (846)                  | \$ (239,841,000)                | \$ 2,835        | 9/21/2018          | \$ (2,456,090)               | \$ (740,250) |

As of August 31, 2018, the Fund posted cash collateral of \$40,300,000 with the broker for written put option contracts.

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

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

August 31, 2018

|  | Principal<br>Amount | Value                 |
|--|---------------------|-----------------------|
| <b>Investments</b>                           |                     |                       |
| <b>U.S. GOVERNMENT OBLIGATIONS 87.2%</b>     |                     |                       |
| <b>U.S. Treasury Bills 87.2%</b>             |                     |                       |
| U.S. Treasury Bills                          |                     |                       |
| 1.93%, 9/6/18 <sup>(a)</sup>                 | \$ 4,640,000        | \$ 4,639,513          |
| 1.93%, 9/13/18*                              | 11,720,000          | 11,714,418            |
| 1.92%, 9/20/18*                              | 123,420,000         | 123,315,367           |
| <b>TOTAL INVESTMENTS IN SECURITIES 87.2%</b> |                     |                       |
| (Cost: \$139,648,561)                        |                     | <b>139,669,298</b>    |
| Other Assets less Liabilities 12.8%          |                     | 20,580,894            |
| <b>NET ASSETS 100.0%</b>                     |                     | <b>\$ 160,250,192</b> |

\* Interest rate shown reflects the yield to maturity at the time of purchase.

(a) All or a portion of this security is held by the broker as collateral for open futures contracts. The securities collateral posted was comprised entirely of U.S. Treasury securities having a market value of \$4,639,513 as of August 31, 2018.

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

| Counterparty                       | Settlement<br>Date | Amount and<br>Description of<br>Currency to<br>be Purchased | Amount and<br>Description of<br>Currency to<br>be Sold | Unrealized<br>Appreciation | Unrealized<br>Depreciation |
|------------------------------------|--------------------|---|--|----------------------------|----------------------------|
| Bank of Montreal                   | 9/19/2018          | 452,369,960 JPY   | 4,079,117 USD  | \$ 4,359                   | \$                         |
| Bank of Montreal                   | 9/19/2018          | 10,940,329 USD  | 1,206,587,000 JPY                                      | 48,651                     |                            |
| Bank of Montreal                   | 12/19/2018         | 54,025 USD  | 5,952,030 JPY  |                            | (64)                       |
| Bank of Montreal                   | 12/19/2018         | 4,106,038 USD   | 452,369,960 JPY  |                            | (4,833)                    |
| Canadian Imperial Bank of Commerce | 9/19/2018          | 623,729,000 JPY   | 5,777,194 USD  |                            | (146,887)                  |
| Canadian Imperial Bank of Commerce | 9/19/2018          | 2,905,000 JPY   | 26,907 USD   |                            | (684)                      |
| Canadian Imperial Bank of Commerce | 9/19/2018          | 470,834,040 JPY   | 4,245,726 USD  | 4,422                      |                            |
| Canadian Imperial Bank of Commerce | 9/19/2018          | 148,760 USD   | 16,347,000 JPY   | 1,199                      |                            |
| Canadian Imperial Bank of Commerce | 12/19/2018         | 4,273,433 USD   | 470,834,040 JPY  |                            | (5,228)                    |
| Canadian Imperial Bank of Commerce | 12/19/2018         | 56,227 USD  | 6,194,970 JPY  |                            | (69)                       |
| Goldman Sachs                      | 9/19/2018          | 11,841,000 JPY  | 106,579 USD  | 308                        |                            |
| Goldman Sachs                      | 9/19/2018          | 22,975,000 JPY  | 208,120 USD  |                            | (728)                      |
| Goldman Sachs                      | 9/19/2018          | 3,095,092 USD   | 345,074,000 JPY  |                            | (19,839)                   |
| Goldman Sachs                      | 9/19/2018          | 308,898 USD   | 34,327,000 JPY   |                            | (967)                      |
| State Street Bank and Trust        | 9/19/2018          | 4,079,000 JPY   | 37,217 USD   |                            | (397)                      |
| State Street Bank and Trust        | 9/19/2018          | 13,602,000 JPY  | 121,040 USD  | 1,743                      |                            |
|                                    |                    |   |  | <b>\$ 60,682</b>           | <b>\$ (179,696)</b>        |

**CURRENCY LEGEND**

JPY Japanese yen



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USD U.S. dollar

**FUTURES CONTRACTS (EXCHANGE-TRADED)**

| <b>Short Exposure</b>      | <b>Contracts</b> | <b>Expiration Date</b> | <b>Notional Amount<sup>1</sup></b> | <b>Unrealized Appreciation/ (Depreciation)</b> |
|----------------------------|------------------|------------------------|------------------------------------|--|
| 10 Year U.S. Treasury Note | 47               | 12/19/18               | \$ (5,652,484)                     | \$ (49,103)                                    |
| Australian Dollar Currency | 116              | 12/17/18               | (8,331,120)                        | 226  |
| British Pound Currency     | 103              | 12/17/18               | (8,379,050)                        | (568)  |
| Canadian Dollar Currency   | 109              | 12/18/18               | (8,368,475)                        | (665)  |
| Copper                     | 125              | 12/27/18               | (8,346,875)                        | 535,413  |
| Corn                       | 473              | 12/14/18               | (8,632,250)                        | 469,750  |
| Euro Currency              | 57               | 12/17/18               | (8,330,550)                        | (663)  |
| Gold 100 Ounce             | 70               | 12/27/18               | (8,446,900)                        | 376,060  |
| Silver                     | 116              | 12/27/18               | (8,443,060)                        | 586,629  |
| Soybean                    | 203              | 11/14/18               | (8,561,525)                        | 368,063  |
| Swiss Franc Currency       | 43               | 12/17/18               | (5,595,913)                        | 140  |
|                            |                  |                        | <b>\$ (87,088,202)</b>             | <b>\$ 2,285,282</b>                            |
| <b>Long Exposure</b>       | <b>Contracts</b> | <b>Expiration Date</b> | <b>Notional Amount<sup>1</sup></b> | <b>Unrealized Appreciation/ (Depreciation)</b> |
| Cotton No. 2               | 137              | 12/06/18               | \$ 5,632,070                       | \$ (624,190)                                   |
| Gasoline RBOB              | 68               | 11/30/18               | 5,607,471                          | 125,690  |
| Live Cattle                | 124              | 12/31/18               | 5,603,560                          |  |
| NY Harbor ULSD             | 89               | 11/30/18               | 8,401,155                          | 348,394  |
| U.S. Treasury Long Bond    | 39               | 12/19/18               | 5,624,531                          |  |
| WTI Crude Oil              | 122              | 11/19/18               | 8,424,100                          | 251,810  |
| Wheat                      | 210              | 12/14/18               | 5,727,750                          | (276,137)                                      |
|                            |                  |                        | <b>\$ 45,020,637</b>               | <b>\$ (174,433)</b>                            |
| <b>Total Net</b>           |                  |                        | <b>\$ (42,067,565)</b>             | <b>\$ 2,110,849</b>                            |

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

*See Notes to Financial Statements.*

**Table of Contents****Statements of Assets and Liabilities****WisdomTree Trust**

August 31, 2018

|   | WisdomTree<br>Bloomberg<br>U.S. Dollar<br>Bullish Fund | WisdomTree<br>Brazilian Real<br>Strategy Fund | WisdomTree<br>Chinese Yuan<br>Strategy<br>Fund | WisdomTree<br>Emerging<br>Currency<br>Strategy Fund | WisdomTree<br>Asia Local<br>Debt Fund |
|---|--|---|--|---|---------------------------------------|
| <b>ASSETS:</b>  |  |   |  |   |                                       |
| Investments, at cost  | \$ 85,607,089  | \$ 7,151,789                                  | \$ 21,549,388                                  | \$ 18,180,746                                       | \$ 17,034,968                         |
| Investment in affiliates, at cost (Note 3)  | 4,016,800  | 450,096                                       | 1,169,777                                      | 1,194,879   |                                       |
| Repurchase agreements, at cost  |  | 3,350,000                                     | 9,515,000                                      | 9,170,000   | 1,500,000                             |
| Foreign currency, at cost   |  |   | 62   |   | 34,520                                |
| Investments in securities, at value (Note 2)  | 85,617,963   | 7,152,671                                     | 21,552,021                                     | 18,182,967  | 15,285,078                            |
| Investment in affiliates, at value (Note 3)   | 4,012,880  | 450,195                                       | 1,168,751                                      | 1,193,832   |                                       |
| Repurchase agreements, at value (Note 2)  |  | 3,350,000                                     | 9,515,000                                      | 9,170,000   | 1,500,000                             |
| Cash  | 622,583  | 631,957                                       | 197,663  | 1,147,792   | 331,128                               |
| Cash collateral posted for foreign currency contracts   |  |   | 510,000  | 430,000   |                                       |
| Foreign currency, at value  |  |   | 61   |   | 34,116                                |
| Unrealized appreciation on foreign currency contracts   | 875,837  | 96,724  | 27,549   | 73,207  | 13,308                                |
| <b>Receivables:</b>   |  |   |  |   |                                       |
| Investment securities sold  | 2,644,688  |   |  |   |                                       |
| Interest  |  | 183   | 521  | 502   | 204,248                               |
| <b>Total Assets</b>   | <b>93,773,951</b>                                      | <b>11,681,730</b>                             | <b>32,971,566</b>                              | <b>30,198,300</b>                                   | <b>17,367,878</b>                     |
| <b>LIABILITIES:</b>   |  |   |  |   |                                       |
| Unrealized depreciation on foreign currency contracts   | 186,630  | 1,041,690                                     | 1,098,126                                      | 1,439,150   | 60,779                                |
| <b>Payables:</b>  |  |   |  |   |                                       |
| Capital shares redeemed   | 2,663,326  |   |  |   |                                       |
| Advisory fees (Note 3)  | 39,204   | 4,239   | 11,881   | 13,305  | 8,124                                 |
| Service fees (Note 2)   | 350  | 41  | 119  | 109   | 65                                    |
| Foreign capital gains tax   |  |   |  |   | 1,151                                 |
| <b>Total Liabilities</b>  | <b>2,889,510</b>                                       | <b>1,045,970</b>                              | <b>1,110,126</b>                               | <b>1,452,564</b>                                    | <b>70,119</b>                         |
| <b>NET ASSETS</b>   | <b>\$ 90,884,441</b>                                   | <b>\$ 10,635,760</b>                          | <b>\$ 31,861,440</b>                           | <b>\$ 28,745,736</b>                                | <b>\$ 17,297,759</b>                  |
| <b>NET ASSETS:</b>  |  |   |  |   |                                       |
| Paid-in capital   | \$ 100,871,230   | \$ 111,305,179                                | \$ 32,727,704                                  | \$ 76,210,624                                       | \$ 28,069,794                         |
| Undistributed (Distributions in excess of) net investment income  | 740,847  | 148,298                                       | 348,338  | 371,692   | (27,690)                              |
| Accumulated net realized loss on investments, payments by sub-advisor, foreign currency contracts and foreign currency related transactions                       | (11,423,797)   | (99,873,732)                                  | (145,631)                                      | (46,471,811)  | (8,939,571)                           |
| Net unrealized appreciation (depreciation) on investments, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 696,161  | (943,985)                                     | (1,068,971)                                    | (1,364,769)   | (1,804,774)                           |
| <b>NET ASSETS</b>   | <b>\$ 90,884,441</b>                                   | <b>\$ 10,635,760</b>                          | <b>\$ 31,861,440</b>                           | <b>\$ 28,745,736</b>                                | <b>\$ 17,297,759</b>                  |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)   | 3,400,000  | 700,000                                       | 1,250,000                                      | 1,600,000   | 400,000                               |

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|                           |    |       |    |       |    |       |    |       |    |       |
|---------------------------|----|-------|----|-------|----|-------|----|-------|----|-------|
| Net asset value per share | \$ | 26.73 | \$ | 15.19 | \$ | 25.49 | \$ | 17.97 | \$ | 43.24 |
|---------------------------|----|-------|----|-------|----|-------|----|-------|----|-------|

*See Notes to Financial Statements.*

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**Table of Contents****Statements of Assets and Liabilities** (continued)**WisdomTree Trust**

August 31, 2018

|  | WisdomTree<br>Emerging<br>Markets<br>Corporate<br>Bond Fund | WisdomTree<br>Emerging<br>Markets Local<br>Debt Fund | WisdomTree<br>Floating Rate<br>Treasury Fund | WisdomTree<br>Interest Rate<br>Hedged<br>High Yield<br>Bond Fund | WisdomTree<br>Interest Rate<br>Hedged<br>U.S. Aggregate<br>Bond Fund |
|--|---|--|--|--|--|
| <b>ASSETS:</b>   |   |  |  |  |  |
| Investments, at cost   | \$ 43,103,451   | \$ 209,522,652                                       | \$ 271,526,127                               | \$ 272,480,415   | \$ 52,055,395  |
| Repurchase agreements, at cost   |   | 8,340,000  |  |  | 1,450,000  |
| Foreign currency, at cost  |   | 341,882  |  |  |  |
| Investments in securities, at value <sup>1,2</sup> (Note 2)  | 41,481,509  | 160,428,054  | 271,561,091                                  | 271,954,818  | 51,594,563   |
| Repurchase agreements, at value (Note 2)   |   | 8,340,000  |  |  | 1,450,000  |
| Cash   | 59,642  | 863,154  | 15,977                                       | 1,077,142  | 308,167  |
| Deposits at broker for futures contracts   | 89,022  |  |  | 817,435  | 408,400  |
| Foreign currency, at value   |   | 333,844  |  |  |  |
| Unrealized appreciation on foreign currency contracts  |   | 228,064  |  |  |  |
| Receivables:   |   |  |  |  |  |
| Investment securities sold <sup>3</sup>  |   |  | 23,569,618                                   | 590,498  | 294,842  |
| Capital shares sold  |   |  | 8,148,632                                    | 2,407,938  |  |
| Securities lending income  | 493   |  |  | 21,038   | 185  |
| Interest   | 572,813   | 3,061,804  | 500,297                                      | 4,556,751  | 308,428  |
| Total Assets   | 42,203,479  | 173,254,920  | 303,795,615                                  | 281,425,620  | 54,364,585   |
| <b>LIABILITIES:</b>  |   |  |  |  |  |
| Unrealized depreciation on foreign currency contracts  |   | 1,083,255  |  |  |  |
| Payables:  |   |  |  |  |  |
| Cash collateral received for securities loaned (Note 2)  | 1,030,950   |  |  | 16,524,323   | 69,435   |
| Investment securities purchased  |   |  | 31,721,107                                   | 2,347,569  | 1,641,236  |
| Advisory fees (Note 3)   | 21,123  | 83,260   | 29,643                                       | 95,191   | 10,287   |
| Service fees (Note 2)  | 155   | 666  | 869  | 973  | 196  |
| Net variation margin on futures contracts  | 828   |  |  | 125,381  | 36,992   |
| Foreign capital gains tax  |   | 4,803  |  |  |  |
| Total Liabilities  | 1,053,056   | 1,171,984  | 31,751,619                                   | 19,093,437   | 1,758,146  |
| <b>NET ASSETS</b>  | <b>\$ 41,150,423</b>  | <b>\$ 172,082,936</b>                                | <b>\$ 272,043,996</b>                        | <b>\$ 262,332,183</b>  | <b>\$ 52,606,439</b>   |
| <b>NET ASSETS:</b>   |   |  |  |  |  |
| Paid-in capital  | \$ 51,618,404   | \$ 242,047,479                                       | \$ 272,000,066                               | \$ 263,227,628   | \$ 55,431,172  |
| Undistributed (Distributions in excess of) net investment income   | 13,249  | (340,967)  | 19,533                                       | 219,037  | 15,749   |
| Accumulated net realized loss on investments, futures contracts, securities sold short, foreign currency contracts and foreign currency related transactions | (8,876,007)   | (19,375,129)   | (10,567)                                     | (333,715)  | (2,270,106)  |
|  | (1,605,223)   | (50,248,447)   | 34,964                                       | (780,767)  | (570,376)  |

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

|  |                      |                       |                       |                       |                      |
|--|----------------------|-----------------------|-----------------------|-----------------------|----------------------|
| <b>NET ASSETS</b>  | <b>\$ 41,150,423</b> | <b>\$ 172,082,936</b> | <b>\$ 272,043,996</b> | <b>\$ 262,332,183</b> | <b>\$ 52,606,439</b> |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)  | 600,000              | 5,300,000             | 10,850,000            | 10,900,000            | 1,100,000            |
| Net asset value per share  | \$ 68.58             | \$ 32.47              | \$ 25.07              | \$ 24.07              | \$ 47.82             |
| <sup>1</sup> Includes market value of securities out on loan of:   | \$ 999,965           |                       |                       | \$ 15,747,026         | \$ 67,483            |
| <sup>2</sup> Investments in securities include investment of cash collateral for securities loaned (see Schedule of Investments for additional information). |                      |                       |                       |                       |                      |
| <sup>3</sup> Includes market value of securities out on loan of:   |                      |                       |                       | \$ 402,558            |                      |

*See Notes to Financial Statements.*

**Table of Contents****Statements of Assets and Liabilities** (continued)**WisdomTree Trust**

August 31, 2018

|   | WisdomTree<br>Negative<br>Duration<br>High Yield<br>Bond Fund | WisdomTree<br>Negative<br>Duration<br>U.S. Aggregate<br>Bond Fund | WisdomTree<br>Yield<br>Enhanced<br>U.S. Aggregate<br>Bond Fund | WisdomTree<br>Yield Enhanced<br>U.S.<br>Short-Term<br>Aggregate<br>Bond Fund | WisdomTree<br>CBOE<br>Russell 2000<br>PutWrite<br>Strategy Fund |
|---|---|---|--|--|---|
| <b>ASSETS:</b>  |   |   |  |  |   |
| Investments, at cost  | \$ 60,434,310   | \$ 30,124,117   | \$ 431,170,561   | \$ 41,105,532  | \$ 3,995,980  |
| Investments in securities, at value <sup>1,2</sup> (Note 2)   | 60,465,741  | 29,800,363  | 421,638,952  | 40,737,360   | 3,996,609   |
| Cash  | 432,699   | 216,182   | 1,382,936  | 43,010   | 224,204   |
| Deposits at broker for futures contracts  | 662,602   | 499,000   |  |  |   |
| Cash collateral segregated for written options  |   |   |  |  | 1,075,000   |
| Receivables:  |   |   |  |  |   |
| Investment securities sold <sup>5</sup>   | 93,761  | 558,872   | 13,362,221   |  |   |
| Securities lending income   | 5,800   | 105   | 1,837  |  |   |
| Interest  | 992,934   | 179,042   | 3,260,893  | 271,117  |   |
| <b>Total Assets</b>   | <b>62,653,537</b>   | <b>31,253,564</b>   | <b>439,646,839</b>   | <b>41,051,487</b>  | <b>5,295,813</b>  |
| <b>LIABILITIES:</b>   |   |   |  |  |   |
| Securities sold short, at value <sup>3</sup>  |   | 394,162   | 4,672,305  |  |   |
| Written options, at value <sup>4</sup>  |   |   |  |  | 14,400  |
| Payables:   |   |   |  |  |   |
| Cash collateral received for securities loaned (Note 2)   | 5,240,470   | 29,828  | 1,936,068  |  |   |
| Investment securities purchased   | 338,233   | 442,566   | 14,326,879   | 1,943,595  |   |
| Advisory fees (Note 3)  | 22,328  | 8,050   | 42,683   | 3,983  | 1,909   |
| Service fees (Note 2)   | 204   | 127   | 1,565  | 146  | 20  |
| Net variation margin on futures contracts   | 30,185  | 11,617  |  |  |   |
| Interest on securities sold short   |   | 476   | 5,221  |  |   |
| Total Liabilities   | 5,631,420   | 886,826   | 20,984,721   | 1,947,724  | 16,329  |
| <b>NET ASSETS</b>   | <b>\$ 57,022,117</b>  | <b>\$ 30,366,738</b>  | <b>\$ 418,662,118</b>  | <b>\$ 39,103,763</b>   | <b>\$ 5,279,484</b>   |
| <b>NET ASSETS:</b>  |   |   |  |  |   |
| Paid-in capital   | \$ 58,850,387   | \$ 33,542,761   | \$ 430,528,533   | \$ 39,553,852  | \$ 5,076,901  |
| Undistributed net investment income   | 38,872  | 31,017  | 43,331   | 17,314   | 15,168  |
| Accumulated net realized gain (loss) on investments, futures contracts, written options and securities sold short       | (1,723,937)   | (2,780,345)   | (2,354,361)  | (99,231)   | 131,426   |
| Net unrealized appreciation (depreciation) on investments, futures contracts, written options and securities sold short | (143,205)   | (426,695)   | (9,555,385)  | (368,172)  | 55,989  |
| <b>NET ASSETS</b>   | <b>\$ 57,022,117</b>  | <b>\$ 30,366,738</b>  | <b>\$ 418,662,118</b>  | <b>\$ 39,103,763</b>   | <b>\$ 5,279,484</b>   |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)                     | 2,700,000   | 700,000   | 8,600,000  | 800,000  | 200,004   |
| Net asset value per share   | \$ 21.12  | \$ 43.38  | \$ 48.68   | \$ 48.88   | \$ 26.40  |
| <sup>1</sup> Includes market value of securities out on loan of:  | \$ 4,999,861  | \$ 28,818   | \$ 1,882,011   |  |   |

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|  |    |         |              |
|--|----|---------|--------------|
| <sup>2</sup> Investments in securities include investment of cash collateral for securities loaned (see Schedule of Investments for additional information). |    |         |              |
| <sup>3</sup> Proceeds received on securities sold short were as follows:   | \$ | 392,305 | \$ 4,648,529 |
| <sup>4</sup> Premiums received on written options were as follows:   |    |         | \$ 69,760    |
| <sup>5</sup> Includes market value of securities out on loan of:   | \$ | 72,099  |              |

*See Notes to Financial Statements.*

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**Table of Contents****Statements of Assets and Liabilities** (concluded)**WisdomTree Trust**

August 31, 2018

|  | <b>WisdomTree<br/>CBOE S&amp;P 500<br/>PutWrite<br/>Strategy Fund</b> | <b>WisdomTree<br/>Managed<br/>Futures<br/>Strategy<br/>Fund<br/>(consolidated)</b> |
|--|---|--|
| <b>ASSETS:</b>   |   |  |
| Investments, at cost   | \$ 177,944,248  | \$ 139,648,561   |
| Investments in securities, at value  | 177,973,138   | 139,669,298  |
| Cash   | 20,978,381  | 20,764,338   |
| Cash collateral segregated for written options   | 40,300,000  |  |
| Unrealized appreciation on foreign currency contracts  |   | 60,682   |
| Receivables:   |   |  |
| Net variation margin on futures contracts  |   | 24,143   |
| Total Assets   | 239,251,519   | 160,518,461  |
| <b>LIABILITIES:</b>  |   |  |
| Unrealized depreciation on foreign currency contracts  |   | 179,696  |
| Written options, at value <sup>1</sup>   | 740,250   |  |
| Payables:  |   |  |
| Advisory fees (Note 3)   | 75,945  | 87,978   |
| Service fees (Note 2)  | 880   | 595  |
| Total Liabilities  | 817,075   | 268,269  |
| <b>NET ASSETS</b>  | <b>\$ 238,434,444</b>   | <b>\$ 160,250,192</b>  |
| <b>NET ASSETS:</b>   |   |  |
| Paid-in capital  | \$ 226,150,256  | \$ 166,297,038   |
| Undistributed net investment income (Accumulated net investment loss)  | 1,366,616   | (1,870,274)  |
| Accumulated net realized gain (loss) on investments, futures contracts, written options and foreign currency contracts | 9,172,842   | (6,189,144)  |
| Net unrealized appreciation on investments, futures contracts, written options and foreign currency contracts          | 1,744,730   | 2,012,572  |
| <b>NET ASSETS</b>  | <b>\$ 238,434,444</b>   | <b>\$ 160,250,192</b>  |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized)                    | 7,800,000   | 3,950,000  |
| Net asset value per share  | \$ 30.57  | \$ 40.57   |
| <sup>1</sup> Premiums received on written options were as follows:   | \$ 2,456,090  |  |

*See Notes to Financial Statements.*



**Table of Contents****Statements of Operations****WisdomTree Trust**

For the Year Ended August 31, 2018

|   | WisdomTree<br>Bloomberg<br>U.S. Dollar<br>Bullish<br>Fund | WisdomTree<br>Brazilian<br>Real<br>Strategy<br>Fund | WisdomTree<br>Chinese Yuan<br>Strategy<br>Fund | WisdomTree<br>Emerging<br>Currency<br>Strategy<br>Fund | WisdomTree<br>Asia Local<br>Debt Fund |
|---|---|---|--|--|---------------------------------------|
| <b>INVESTMENT INCOME:</b>   |   |   |  |  |                                       |
| Dividends from affiliates (Note 3)  | \$ 11,840   | \$  | \$ 1,771                                       | \$ 1,809   | \$                                    |
| Interest <sup>1</sup>   | 1,180,651   | 224,240   | 517,821  | 622,002  | 644,500                               |
| Total investment income   | 1,192,491   | 224,240   | 519,592  | 623,811  | 644,500                               |
| <b>EXPENSES:</b>  |   |   |  |  |                                       |
| Advisory fees (Note 3)  | 448,407   | 75,250  | 169,895  | 250,493  | 108,129                               |
| Service fees (Note 2)   | 3,946   | 736   | 1,662  | 2,004  | 865                                   |
| Total expenses  | 452,353   | 75,986  | 171,557  | 252,497  | 108,994                               |
| Expense waivers (Note 3)  | (709)   | (44)  | (303)  | (378)  |                                       |
| Net expenses  | 451,644   | 75,942  | 171,254  | 252,119  | 108,994                               |
| Net investment income   | 740,847   | 148,298   | 348,338  | 371,692  | 535,506                               |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>                          |   |   |  |  |                                       |
| Net realized gain (loss) from:  |   |   |  |  |                                       |
| Investment transactions <sup>2</sup>  | (787)   | (409)   | (114)  | (707)  | (145,606)                             |
| Foreign currency contracts  | 1,093,452   | (1,459,227)   | 1,986,057                                      | (438,408)  | (44,198)                              |
| Foreign currency related transactions   |   |   |  |  | (21,454)                              |
| Payment by sub-advisor (Note 3)   | 6,115   |   |  |  |                                       |
| Net realized gain (loss)  | 1,098,780   | (1,459,636)   | 1,985,943                                      | (439,115)  | (211,258)                             |
| Net increase (decrease) in unrealized appreciation/depreciation:                        |   |   |  |  |                                       |
| Investment transactions <sup>3</sup>  | 3,454   | 3,502   | 1,124  | 322  | (988,462)                             |
| Foreign currency contracts  | 611,516   | (1,866,145)   | (2,268,079)                                    | (1,887,810)  | (46,091)                              |
| Translation of assets and liabilities denominated in foreign currencies                 |   |   | (3)  |  | (7,830)                               |
| Net increase (decrease) in unrealized appreciation/depreciation                         | 614,970   | (1,862,643)   | (2,266,958)                                    | (1,887,488)  | (1,042,383)                           |
| Net realized and unrealized gain (loss) on investments                                  | 1,713,750   | (3,322,279)   | (281,015)                                      | (2,326,603)  | (1,253,641)                           |
| <b>NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS</b>                  | <b>\$ 2,454,597</b>                                       | <b>\$ (3,173,981)</b>                               | <b>\$ 67,323</b>                               | <b>\$ (1,954,911)</b>                                  | <b>\$ (718,135)</b>                   |
| <sup>1</sup> Net of foreign withholding tax of:   |   |   |  |  | \$ 39,734                             |
| <sup>2</sup> Net of foreign capital gains tax withheld of:                              |   |   |  |  | \$ 2,876                              |
| <sup>3</sup> Includes net increase (decrease) in accrued foreign capital gain taxes of: |   |   |  |  | \$ (7,021)                            |

See Notes to Financial Statements.

**Table of Contents****Statements of Operations** (continued)**WisdomTree Trust**

For the Year Ended August 31, 2018

|   | WisdomTree<br>Emerging<br>Markets<br>Corporate<br>Bond Fund | WisdomTree<br>Emerging<br>Markets<br>Local<br>Debt Fund | WisdomTree<br>Floating Rate<br>Treasury Fund | WisdomTree<br>Interest Rate<br>Hedged<br>High Yield<br>Bond Fund | WisdomTree<br>Interest Rate<br>Hedged<br>U.S. Aggregate<br>Bond Fund |
|---|---|---|--|--|--|
| <b>INVESTMENT INCOME:</b>   |   |   |  |  |  |
| Interest <sup>1</sup>   | \$ 2,172,991  | \$ 13,198,299   | \$ 1,193,867                                 | \$ 8,344,246   | \$ 849,033   |
| Payment-in-kind interest  |   |   |  | 28,900   |  |
| Securities lending income (Note 2)  | 14,774  |   |  | 158,872  | 1,484  |
| Total investment income   | 2,187,765   | 13,198,299  | 1,193,867                                    | 8,532,018  | 850,517  |
| <b>EXPENSES:</b>  |   |   |  |  |  |
| Advisory fees (Note 3)  | 287,281   | 1,159,544   | 102,250                                      | 657,841  | 72,567   |
| Service fees (Note 2)   | 2,107   | 9,276   | 2,650  | 6,731  | 1,388  |
| Total expenses  | 289,388   | 1,168,820   | 104,900                                      | 664,572  | 73,955   |
| Expense waivers (Note 3)  |   |   | (11,867)                                     |  |  |
| Net expenses  | 289,388   | 1,168,820   | 93,033                                       | 664,572  | 73,955   |
| Net investment income   | 1,898,377   | 12,029,479  | 1,100,834                                    | 7,867,446  | 776,562  |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>                          |   |   |  |  |  |
| Net realized gain (loss) from:  |   |   |  |  |  |
| Investment transactions <sup>2</sup>  | 1,115,723   | 1,122,712   | (10,011)                                     | (750,320)  | 9,558  |
| In-kind redemptions   | (284,538)   | (5,412,746)   | 7,675  |  |  |
| Futures contracts   | 155,027   |   |  | 1,720,788  | 847,138  |
| Securities sold short   |   |   |  |  | 1,635  |
| Foreign currency contracts  |   | (590,898)   |  |  |  |
| Foreign currency related transactions   |   | (546,044)   |  |  |  |
| Net realized gain (loss)  | 986,212   | (5,426,976)   | (2,336)                                      | 970,468  | 858,331  |
| Net increase (decrease) in unrealized appreciation/depreciation:                        |   |   |  |  |  |
| Investment transactions <sup>3</sup>  | (3,922,489)   | (27,622,159)  | 33,797                                       | (847,556)  | (919,301)  |
| Futures contracts   | 13,172  |   |  | (216,145)  | (55,621)   |
| Securities sold short   |   |   |  |  | 752  |
| Foreign currency contracts  |   | (816,472)   |  |  |  |
| Translation of assets and liabilities denominated in foreign currencies                 |   |   |  |  |  |
|   |   | (327,487)   |  |  |  |
| Net increase (decrease) in unrealized appreciation/depreciation                         | (3,909,317)   | (28,766,118)  | 33,797                                       | (1,063,701)  | (974,170)  |
| Net realized and unrealized gain (loss) on investments                                  | (2,923,105)   | (34,193,094)  | 31,461                                       | (93,233)   | (115,839)  |
| <b>NET INCREASE (DECREASE) IN NET ASSETS</b>  |   |   |  |  |  |
| <b>RESULTING FROM OPERATIONS</b>  |   |   |  |  |  |
|   | \$ (1,024,728)  | \$ (22,163,615)   | \$ 1,132,295                                 | \$ 7,774,213   | \$ 660,723   |
| <sup>1</sup> Net of foreign withholding tax of:   | \$ 146  | \$ 385,366  |  |  |  |
| <sup>2</sup> Net of foreign capital gains taxes of:                                     |   | \$ 95,305   |  |  |  |
| <sup>3</sup> Includes net increase (decrease) in accrued foreign capital gain taxes of: |   | \$ (212,493)  |  |  |  |

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*See Notes to Financial Statements.*

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**Table of Contents****Statements of Operations** (continued)**WisdomTree Trust**

For the Year or Period Ended August 31, 2018

|  | WisdomTree<br>Negative<br>Duration<br>High Yield<br>Bond Fund | WisdomTree<br>Negative<br>Duration<br>U.S. Aggregate<br>Bond Fund | WisdomTree<br>Yield<br>Enhanced<br>U.S. Aggregate<br>Bond Fund | WisdomTree<br>Yield Enhanced<br>U.S.<br>Short-Term<br>Aggregate<br>Bond Fund | WisdomTree<br>CBOE<br>Russell 2000<br>PutWrite<br>Strategy Fund <sup>1</sup> |
|--|---|---|--|--|--|
| <b>INVESTMENT INCOME:</b>  |   |   |  |  |  |
| Interest   | \$ 1,476,924  | \$ 763,759  | \$ 10,447,020  | \$ 604,932   | \$ 24,162  |
| Payment-in-kind interest   | 1,707   |   |  |  |  |
| Securities lending income (Note 2)   | 29,563  | 1,265   | 12,082   |  |  |
| Total investment income  | 1,508,194   | 765,024   | 10,459,102   | 604,932  | 24,162   |
| <b>EXPENSES:</b>   |   |   |  |  |  |
| Advisory fees (Note 3)   | 129,817   | 78,764  | 647,878  | 47,871   | 10,145   |
| Service fees (Note 2)  | 1,190   | 1,238   | 14,254   | 1,053  | 91   |
| Total expenses   | 131,007   | 80,002  | 662,132  | 48,924   | 10,236   |
| Expense waivers (Note 3)   |   |   | (259,151)  | (19,148)   | (1,242)  |
| Net expenses   | 131,007   | 80,002  | 402,981  | 29,776   | 8,994  |
| Net investment income  | 1,377,187   | 685,022   | 10,056,121   | 575,156  | 15,168   |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>             |   |   |  |  |  |
| Net realized gain (loss) from:   |   |   |  |  |  |
| Investment transactions  | (54,734)  | (196,222)   | (1,720,360)  | (99,093)   | 5  |
| In-kind redemptions  |   |   | (44,994)   |  |  |
| Futures contracts  | 515,775   | 629,610   |  |  |  |
| Written options  |   |   |  |  | 131,421  |
| Securities sold short  |   | (39)  | 1,639  |  |  |
| Net realized gain (loss)   | 461,041   | 433,349   | (1,763,715)  | (99,093)   | 131,426  |
| Net increase (decrease) in unrealized appreciation/depreciation:           |   |   |  |  |  |
| Investment transactions  | (82,981)  | (587,174)   | (12,468,151)   | (384,289)  | 629  |
| Futures contracts  | (113,789)   | (25,720)  |  |  |  |
| Written options  |   |   |  |  | 55,360   |
| Securities sold short  |   | (1,857)   | (23,776)   |  |  |
| Net increase (decrease) in unrealized appreciation/depreciation            | (196,770)   | (614,751)   | (12,491,927)   | (384,289)  | 55,989   |
| Net realized and unrealized gain (loss) on investments                     | 264,271   | (181,402)   | (14,255,642)   | (483,382)  | 187,415  |
| <b>NET INCREASE (DECREASE) IN NET ASSETS<br/>RESULTING FROM OPERATIONS</b> |   |   |  |  |  |
|  | \$ 1,641,458  | \$ 503,620  | \$ (4,199,521)   | \$ 91,774  | \$ 202,583   |

<sup>1</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.

See Notes to Financial Statements.

**Table of Contents****Statements of Operations** (concluded)**WisdomTree Trust**

For the Year Ended August 31, 2018

|  | WisdomTree<br>CBOE S&P 500<br>PutWrite<br>Strategy Fund | WisdomTree<br>Managed<br>Futures<br>Strategy Fund<br>(consolidated) |
|--|---|---|
| <b>INVESTMENT INCOME:</b>  |   |   |
| Interest   | \$ 2,676,458  | \$ 2,191,690  |
| Total investment income  | 2,676,458   | 2,191,690   |
| <b>EXPENSES:</b>   |   |   |
| Advisory fees (Note 3)   | 1,031,436   | 1,247,811   |
| Service fees (Note 2)  | 10,313  | 7,320   |
| Total expenses   | 1,041,749   | 1,255,131   |
| Expense waivers (Note 3)   | (140,650)   | (166,375)   |
| Net expenses   | 901,099   | 1,088,756   |
| Net investment income  | 1,775,359   | 1,102,934   |
| <b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS:</b>   |   |   |
| Net realized gain (loss) from:                                   |   |   |
| Investment transactions  | 164   | 254   |
| Futures contracts  |   | 4,871,415   |
| Written options  | 13,543,020  |   |
| Foreign currency contracts                                       |   | (596,827)   |
| Net realized gain  | 13,543,184  | 4,274,842   |
| Net increase (decrease) in unrealized appreciation/depreciation: |   |   |
| Investment transactions  | 10,625  | 14,461  |
| Futures contracts  |   | 1,352,615   |
| Written options  | (150,144)   |   |
| Foreign currency contracts                                       |   | 163,244   |
| Net increase (decrease) in unrealized appreciation/depreciation  | (139,519)   | 1,530,320   |
| Net realized and unrealized gain on investments                  | 13,403,665  | 5,805,162   |
| <b>NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>      | <b>\$ 15,179,024</b>                                    | <b>\$ 6,908,096</b>   |

*See Notes to Financial Statements.*

**Table of Contents****Statements of Changes in Net Assets****WisdomTree Trust**

|  | WisdomTree                         |                                    | WisdomTree                         |                                    | WisdomTree                         |                                    |
|--|------------------------------------|------------------------------------|------------------------------------|------------------------------------|------------------------------------|------------------------------------|
|  | Bloomberg U.S. Dollar Bullish Fund |                                    | Brazilian Real Strategy Fund       |                                    | Chinese Yuan Strategy Fund         |                                    |
|  | For the Year Ended August 31, 2018 | For the Year Ended August 31, 2017 | For the Year Ended August 31, 2018 | For the Year Ended August 31, 2017 | For the Year Ended August 31, 2018 | For the Year Ended August 31, 2017 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>  |                                    |                                    |                                    |                                    |                                    |                                    |
| Net investment income  | \$ 740,847                         | \$ 4,370                           | \$ 148,298                         | \$ 23,096                          | \$ 348,338                         | \$ 37,254                          |
| Net realized gain (loss) on investments, payments by sub-advisor, foreign currency contracts and foreign currency related transactions   | 1,098,780                          | (1,397,777)                        | (1,459,636)                        | 2,154,437                          | 1,985,943                          | (251,278)                          |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 614,970                            | (1,376,123)                        | (1,862,643)                        | 239,608                            | (2,266,958)                        | 1,587,855                          |
| Net increase (decrease) in net assets resulting from operations  | 2,454,597                          | (2,769,530)                        | (3,173,981)                        | 2,417,141                          | 67,323                             | 1,373,831                          |
| <b>CAPITAL SHARE TRANSACTIONS:</b>   |                                    |                                    |                                    |                                    |                                    |                                    |
| Net proceeds from sale of shares   | 48,951,113                         | 16,557,459                         | 1,896,510                          | 6,948,413                          | 1,365,571                          |                                    |
| Cost of shares redeemed  | (98,983,147)                       | (112,385,250)                      | (10,798,135)                       | (10,102,207)                       | (7,883,325)                        | (11,905,364)                       |
| Net decrease in net assets resulting from capital share transactions   | (50,032,034)                       | (95,827,791)                       | (8,901,625)                        | (3,153,794)                        | (6,517,754)                        | (11,905,364)                       |
| <b>Net Decrease in Net Assets</b>  | <b>(47,577,437)</b>                | <b>(98,597,321)</b>                | <b>(12,075,606)</b>                | <b>(736,653)</b>                   | <b>(6,450,431)</b>                 | <b>(10,531,533)</b>                |
| <b>NET ASSETS:</b>   |                                    |                                    |                                    |                                    |                                    |                                    |
| Beginning of year  | \$ 138,461,878                     | \$ 237,059,199                     | \$ 22,711,366                      | \$ 23,448,019                      | \$ 38,311,871                      | \$ 48,843,404                      |
| End of year  | \$ 90,884,441                      | \$ 138,461,878                     | \$ 10,635,760                      | \$ 22,711,366                      | \$ 31,861,440                      | \$ 38,311,871                      |
| Undistributed net investment income included in net assets at end of year  | \$ 740,847                         | \$                                 | \$ 148,298                         | \$                                 | \$ 348,338                         | \$                                 |
| <b>SHARES CREATED AND REDEEMED:</b>  |                                    |                                    |                                    |                                    |                                    |                                    |
| Shares outstanding, beginning of year  | 5,400,000                          | 9,000,000                          | 1,200,000                          | 1,400,000                          | 1,500,000                          | 2,000,000                          |
| Shares created   | 1,850,000                          | 600,000                            | 100,000                            | 400,000                            | 50,000                             |                                    |
| Shares redeemed  | (3,850,000)                        | (4,200,000)                        | (600,000)                          | (600,000)                          | (300,000)                          | (500,000)                          |
| Shares outstanding, end of year  | 3,400,000                          | 5,400,000                          | 700,000                            | 1,200,000                          | 1,250,000                          | 1,500,000                          |

*See Notes to Financial Statements.*

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Trust**

|   | WisdomTree<br>Emerging Currency Strategy<br>Fund |  | WisdomTree<br>Asia Local Debt Fund       |  | WisdomTree<br>Emerging Markets<br>Corporate Bond Fund |  |
|---|--|--|--|--|---|--|
|   | For the<br>Year Ended<br>August 31, 2018         | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2018              | For the<br>Year Ended<br>August 31, 2017 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |  |  |  |  |   |  |
| Net investment income   | \$ 371,692                                       | \$ 6,631                                 | \$ 535,506                               | \$ 515,741                               | \$ 1,898,377  | \$ 2,157,575                             |
| Net realized gain (loss) on investments, futures contracts, foreign currency contracts and foreign currency related transactions  | (439,115)  | 2,812,111                                | (211,258)                                | (1,519,970)                              | 986,212   | (1,008,873)                              |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, futures contracts, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (1,887,488)                                      | 172,914                                  | (1,042,383)                              | 893,422                                  | (3,909,317)   | 1,614,874                                |
| Net increase (decrease) in net assets resulting from operations   | (1,954,911)                                      | 2,991,656                                | (718,135)                                | (110,807)                                | (1,024,728)   | 2,763,576                                |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |  |  |  |  |   |  |
| Net investment income   |  |  |  | (181,500)                                | (1,911,500)   | (2,141,000)                              |
| Return of capital   |  |  | (338,000)                                | (240,500)                                |   |  |
| Total dividends and distributions   |  |  | (338,000)                                | (422,000)                                | (1,911,500)   | (2,141,000)                              |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |  |  |  |  |   |  |
| Net proceeds from sale of shares  | 7,566,082  | 10,807,537                               | 4,652,849                                | 8,985,602                                |   |  |
| Cost of shares redeemed   | (26,620,416)                                     | (7,173,838)                              | (9,109,656)                              | (13,008,768)                             | (6,948,535)   | (7,130,042)                              |
| Net increase (decrease) in net assets resulting from capital share transactions   | (19,054,334)                                     | 3,633,699                                | (4,456,807)                              | (4,023,166)                              | (6,948,535)   | (7,130,042)                              |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>(21,009,245)</b>                              | <b>6,625,355</b>                         | <b>(5,512,942)</b>                       | <b>(4,555,973)</b>                       | <b>(9,884,763)</b>                                    | <b>(6,507,466)</b>                       |
| <b>NET ASSETS:</b>  |  |  |  |  |   |  |
| Beginning of year   | \$ 49,754,981                                    | \$ 43,129,626                            | \$ 22,810,701                            | \$ 27,366,674                            | \$ 51,035,186   | \$ 57,542,652                            |
| End of year   | \$ 28,745,736                                    | \$ 49,754,981                            | \$ 17,297,759                            | \$ 22,810,701                            | \$ 41,150,423   | \$ 51,035,186                            |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of year  | \$ 371,692                                       | \$                                       | \$ (27,690)                              | \$ (967,353)                             | \$ 13,249   | \$ 26,372                                |
| <b>SHARES CREATED AND REDEEMED:</b>   |  |  |  |  |   |  |
| Shares outstanding, beginning of year   | 2,600,000  | 2,400,000                                | 500,000                                  | 600,000                                  | 700,000   | 800,000                                  |
| Shares created  | 400,000  | 600,000                                  | 100,000                                  | 200,000                                  |   |  |
| Shares redeemed   | (1,400,000)                                      | (400,000)                                | (200,000)                                | (300,000)                                | (100,000)   | (100,000)                                |
| Shares outstanding, end of year   | 1,600,000  | 2,600,000                                | 400,000                                  | 500,000                                  | 600,000   | 700,000                                  |

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*See Notes to Financial Statements.*

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**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Trust**

|   | WisdomTree          |                     | WisdomTree                  |                 | WisdomTree           |                   |
|---|---------------------|---------------------|-----------------------------|-----------------|----------------------|-------------------|
|   | Emerging Markets    |                     | WisdomTree                  |                 | Interest Rate Hedged |                   |
|   | Local Debt Fund     |                     | Floating Rate Treasury Fund |                 | High Yield Bond Fund |                   |
|   | For the             | For the             | For the                     | For the         | For the              | For the           |
|   | Year Ended          | Year Ended          | Year Ended                  | Year Ended      | Year Ended           | Year Ended        |
|   | August 31, 2018     | August 31, 2017     | August 31, 2018             | August 31, 2017 | August 31, 2018      | August 31, 2017   |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |                     |                     |                             |                 |                      |                   |
| Net investment income   | \$ 12,029,479       | \$ 14,100,386       | \$ 1,100,834                | \$ 8,486        | \$ 7,867,446         | \$ 1,929,817      |
| Net realized gain (loss) on investments, futures contracts, foreign currency contracts and foreign currency related transactions  | (5,426,976)         | (15,446,174)        | (2,336)                     | 2,761           | 970,468              | 134,363           |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, futures contracts, foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (28,766,118)        | 19,920,921          | 33,797                      | (396)           | (1,063,701)          | 103,767           |
| Net increase (decrease) in net assets resulting from operations   | (22,163,615)        | 18,575,133          | 1,132,295                   | 10,851          | 7,774,213            | 2,167,947         |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |                     |                     |                             |                 |                      |                   |
| Net investment income   | (11,366,481)        | (5,743,121)         | (1,081,555)                 | (8,594)         | (7,684,572)          | (1,900,500)       |
| Capital gains   |                     |                     | (3,093)                     |                 |                      |                   |
| Return of capital   | (317,019)           | (6,030,879)         |                             |                 |                      |                   |
| Total dividends and distributions   | (11,683,500)        | (11,774,000)        | (1,084,648)                 | (8,594)         | (7,684,572)          | (1,900,500)       |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |                     |                     |                             |                 |                      |                   |
| Net proceeds from sale of shares  | 52,407,841          | 40,579,290          | 297,065,989                 |                 | 216,846,922          | 52,602,758        |
| Cost of shares redeemed   | (103,328,362)       | (117,563,423)       | (26,323,229)                |                 | (9,601,849)          | (11,909,712)      |
| Net increase (decrease) in net assets resulting from capital share transactions   | (50,920,521)        | (76,984,133)        | 270,742,760                 |                 | 207,245,073          | 40,693,046        |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>(84,767,636)</b> | <b>(70,183,000)</b> | <b>270,790,407</b>          | <b>2,257</b>    | <b>207,334,714</b>   | <b>40,960,493</b> |
| <b>NET ASSETS:</b>  |                     |                     |                             |                 |                      |                   |
| Beginning of year   | \$ 256,850,572      | \$ 327,033,572      | \$ 1,253,589                | \$ 1,251,332    | \$ 54,997,469        | \$ 14,036,976     |
| End of year   | \$ 172,082,936      | \$ 256,850,572      | \$ 272,043,996              | \$ 1,253,589    | \$ 262,332,183       | \$ 54,997,469     |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of year  | \$ (340,967)        | \$ (213,256)        | \$ 19,533                   | \$ 237          | \$ 219,037           | \$ 36,163         |
| <b>SHARES CREATED AND REDEEMED:</b>   |                     |                     |                             |                 |                      |                   |
| Shares outstanding, beginning of year   | 6,600,000           | 8,700,000           | 50,000                      | 50,000          | 2,300,000            | 600,000           |
| Shares created  | 1,400,000           | 1,100,000           | 11,850,000                  |                 | 9,000,000            | 2,200,000         |
| Shares redeemed   | (2,700,000)         | (3,200,000)         | (1,050,000)                 |                 | (400,000)            | (500,000)         |
| Shares outstanding, end of year   | 5,300,000           | 6,600,000           | 10,850,000                  | 50,000          | 10,900,000           | 2,300,000         |

*See Notes to Financial Statements.*

**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Trust**

|  | WisdomTree               |                 | WisdomTree           |                  | WisdomTree               |                  |
|--|--------------------------|-----------------|----------------------|------------------|--------------------------|------------------|
|  | Interest Rate Hedged     |                 | Negative Duration    |                  | Negative Duration        |                  |
|  | U.S. Aggregate Bond Fund |                 | High Yield Bond Fund |                  | U.S. Aggregate Bond Fund |                  |
|  | For the                  | For the         | For the              | For the          | For the                  | For the          |
|  | Year Ended               | Year Ended      | Year Ended           | Year Ended       | Year Ended               | Year Ended       |
|  | August 31, 2018          | August 31, 2017 | August 31, 2018      | August 31, 2017  | August 31, 2018          | August 31, 2017  |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>  |                          |                 |                      |                  |                          |                  |
| Net investment income  | \$ 776,562               | \$ 456,480      | \$ 1,377,187         | \$ 640,038       | \$ 685,022               | \$ 300,950       |
| Net realized gain on investments, futures contracts and securities sold short                                    | 858,331                  | 329,914         | 461,041              | 131,245          | 433,349                  | 374,183          |
| Net decrease in unrealized appreciation/depreciation on investments, futures contracts and securities sold short | (974,170)                | (361,235)       | (196,770)            | (25,652)         | (614,751)                | (311,671)        |
| Net increase in net assets resulting from operations   | 660,723                  | 425,159         | 1,641,458            | 745,631          | 503,620                  | 363,462          |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>  |                          |                 |                      |                  |                          |                  |
| Net investment income  | (800,306)                | (500,608)       | (1,348,556)          | (632,232)        | (681,500)                | (325,358)        |
| Return of capital  |                          |                 |                      |                  |                          | (222)            |
| Total dividends and distributions  | (800,306)                | (500,608)       | (1,348,556)          | (632,232)        | (681,500)                | (325,580)        |
| <b>CAPITAL SHARE TRANSACTIONS:</b>   |                          |                 |                      |                  |                          |                  |
| Net proceeds from sale of shares   | 33,613,518               | 4,815,282       | 46,674,829           | 8,452,788        | 39,460,775               | 8,742,477        |
| Cost of shares redeemed  | (4,812,055)              | (4,800,679)     | (6,264,776)          | (1,959,249)      | (26,068,108)             | (4,307,011)      |
| Net increase in net assets resulting from capital share transactions   | 28,801,463               | 14,603          | 40,410,053           | 6,493,539        | 13,392,667               | 4,435,466        |
| <b>Net Increase (Decrease) in Net Assets</b>   | <b>28,661,880</b>        | <b>(60,846)</b> | <b>40,702,955</b>    | <b>6,606,938</b> | <b>13,214,787</b>        | <b>4,473,348</b> |
| <b>NET ASSETS:</b>   |                          |                 |                      |                  |                          |                  |
| Beginning of year  | \$ 23,944,559            | \$ 24,005,405   | \$ 16,319,162        | \$ 9,712,224     | \$ 17,151,951            | \$ 12,678,603    |
| End of year  | \$ 52,606,439            | \$ 23,944,559   | \$ 57,022,117        | \$ 16,319,162    | \$ 30,366,738            | \$ 17,151,951    |
| Undistributed net investment income included in net assets at end of year  | \$ 15,749                | \$ 4,001        | \$ 38,872            | \$ 10,241        | \$ 31,017                | \$               |
| <b>SHARES CREATED AND REDEEMED:</b>  |                          |                 |                      |                  |                          |                  |
| Shares outstanding, beginning of year  | 500,000                  | 500,000         | 800,000              | 500,000          | 400,000                  | 300,000          |
| Shares created   | 700,000                  | 100,000         | 2,200,000            | 400,000          | 900,000                  | 200,000          |
| Shares redeemed  | (100,000)                | (100,000)       | (300,000)            | (100,000)        | (600,000)                | (100,000)        |
| Shares outstanding, end of year  | 1,100,000                | 500,000         | 2,700,000            | 800,000          | 700,000                  | 400,000          |

See Notes to Financial Statements.



**Table of Contents****Statements of Changes in Net Assets** (continued)**WisdomTree Trust**

|   | WisdomTree                               |  | WisdomTree                               |   | WisdomTree  |
|---|--|--|--|---|---|
|   | Yield Enhanced                           |  | Yield Enhanced                           |   | CBOE Russell 2000   |
|   | U.S. Aggregate Bond Fund                 |  | Aggregate Bond Fund                      |   | PutWrite Strategy Fund  |
|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2018 | For the Period<br>May 18, 2017*<br>through<br>August 31, 2017 | For the Period<br>February 1, 2018*<br>through<br>August 31, 2018 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |  |  |  |   |   |
| Net investment income   | \$ 10,056,121                            | \$ 3,412,018                             | \$ 575,156                               | \$ 25,587   | \$ 15,168   |
| Net realized gain (loss) on investments, written options and securities sold short  | (1,763,715)                              | (75,621)                                 | (99,093)                                 | 6,373   | 131,426   |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, written options and securities sold short | (12,491,927)                             | (877,238)                                | (384,289)                                | 16,117  | 55,989  |
| Net increase (decrease) in net assets resulting from operations   | (4,199,521)                              | 2,459,159                                | 91,774                                   | 48,077  | 202,583   |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |  |  |  |   |   |
| Net investment income   | (10,385,000)                             | (3,533,130)                              | (559,567)                                | (24,000)  |   |
| Capital gains   |  | (502,964)                                | (6,373)                                  |   |   |
| Total dividends and distributions   | (10,385,000)                             | (4,036,094)                              | (565,940)                                | (24,000)  |   |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |  |  |  |   |   |
| Net proceeds from sale of shares  | 270,087,496                              | 60,397,433                               | 34,552,841                               | 5,001,011   | 7,532,882   |
| Cost of shares redeemed   | (4,946,279)                              |  | (100)                                    |   | (2,456,081)   |
| Net increase in net assets resulting from capital share transactions  | 265,141,217                              | 60,397,433                               | 34,552,741                               | 5,001,011   | 5,076,801   |
| <b>Net Increase in Net Assets</b>   | <b>250,556,696</b>                       | <b>58,820,498</b>                        | <b>34,078,575</b>                        | <b>5,025,088</b>  | <b>5,279,384</b>  |
| <b>NET ASSETS:</b>  |  |  |  |   |   |
| Beginning of period   | \$ 168,105,422                           | \$ 109,284,924                           | \$ 5,025,188                             | \$ 100  | \$ 100  |
| End of period   | \$ 418,662,118                           | \$ 168,105,422                           | \$ 39,103,763                            | \$ 5,025,188  | \$ 5,279,484  |
| Undistributed net investment income included in net assets at end of period   | \$ 43,331                                | \$ 56,662                                | \$ 17,314                                | \$ 1,587  | \$ 15,168   |
| <b>SHARES CREATED AND REDEEMED:</b>   |  |  |  |   |   |
| Shares outstanding, beginning of period   | 3,300,000                                | 2,100,000                                | 100,002                                  | 2   | 4   |
| Shares created  | 5,400,000                                | 1,200,000                                | 700,000                                  | 100,000   | 300,000   |
| Shares redeemed   | (100,000)                                |  | (2)                                      |   | (100,000)   |
| Shares outstanding, end of period   | 8,600,000                                | 3,300,000                                | 800,000                                  | 100,002   | 200,004   |

\* Commencement of operations.

*See Notes to Financial Statements.*

**Table of Contents****Statements of Changes in Net Assets** (concluded)**WisdomTree Trust**

|   | WisdomTree<br>CBOE S&P 500   |  | WisdomTree<br>Managed Futures Strategy Fund<br>(consolidated) |  |
|---|--|--|---|--|
|   | PutWrite Strategy Fund<br>For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2018                      | For the<br>Year Ended<br>August 31, 2017 |
| <b>INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS:</b>   |  |  |   |  |
| Net investment income (loss)  | \$ 1,775,359   | \$ 168,332                               | \$ 1,102,934  | \$ (324,616)                             |
| Net realized gain (loss) on investments, futures contracts, written options and foreign currency contracts  | 13,543,184   | 5,172,367                                | 4,274,842   | (11,765,588)                             |
| Net increase (decrease) in unrealized appreciation/depreciation on investments, futures contracts, written options and foreign currency contracts | (139,519)  | 1,889,073                                | 1,530,320   | 1,329,156                                |
| Net increase (decrease) in net assets resulting from operations   | 15,179,024   | 7,229,772                                | 6,908,096   | (10,761,048)                             |
| <b>DIVIDENDS AND DISTRIBUTIONS:</b>   |  |  |   |  |
| Net investment income   | (577,075)  |  |   |  |
| Capital gains   | (9,339,270)  | (620,193)                                |   |  |
| Total dividends and distributions   | (9,916,345)  | (620,193)                                |   |  |
| <b>CAPITAL SHARE TRANSACTIONS:</b>  |  |  |   |  |
| Net proceeds from sale of shares  | 145,903,552  | 188,624,261                              | 22,056,486  | 56,978,008                               |
| Cost of shares redeemed   | (117,366,473)  | (6,828,636)                              | (39,593,501)  | (56,278,381)                             |
| Net increase (decrease) in net assets resulting from capital share transactions   | 28,537,079   | 181,795,625                              | (17,537,015)  | 699,627                                  |
| <b>Net Increase (Decrease) in Net Assets</b>  | <b>33,799,758</b>  | <b>188,405,204</b>                       | <b>(10,628,919)</b>   | <b>(10,061,421)</b>                      |
| <b>NET ASSETS:</b>  |  |  |   |  |
| Beginning of year   | \$ 204,634,686   | \$ 16,229,482                            | \$ 170,879,111  | \$ 180,940,532                           |
| End of year   | \$ 238,434,444   | \$ 204,634,686                           | \$ 160,250,192  | \$ 170,879,111                           |
| Undistributed net investment income (Accumulated net investment loss) included in net assets at end of year                                       | \$ 1,366,616   | \$ 168,332                               | \$ (1,870,274)  | \$ (2,767,741)                           |
| <b>SHARES CREATED AND REDEEMED:</b>   |  |  |   |  |
| Shares outstanding, beginning of year   | 7,000,004  | 600,004                                  | 4,400,000   | 4,400,000                                |
| Shares created  | 4,950,000  | 6,650,000                                | 550,000   | 1,400,000                                |
| Shares redeemed   | (4,150,004)  | (250,000)                                | (1,000,000)   | (1,400,000)                              |
| Shares outstanding, end of year   | 7,800,000  | 7,000,004                                | 3,950,000   | 4,400,000                                |

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights****WisdomTree Trust**

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

**WisdomTree Bloomberg  
U.S. Dollar  
Bullish Fund**

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of period      | \$ 25.64                                 | \$ 26.34                                 | \$ 28.63                                 | \$ 25.11                                 | \$ 25.12   |
| Investment operations:                    |  |  |  |  |  |
| Net investment income (loss) <sup>1</sup> | 0.21                                     | 0.00 <sup>2</sup>                        | (0.10)                                   | (0.13)                                   | (0.08)   |
| Net realized and unrealized gain (loss)   | 0.88 <sup>3</sup>                        | (0.70)                                   | (0.42) <sup>3</sup>                      | 4.08                                     | 0.07   |
| Total from investment operations          | 1.09                                     | (0.70)                                   | (0.52)                                   | 3.95                                     | (0.01)   |
| Distributions to shareholders:            |  |  |  |  |  |
| Capital gains                             |  |  | (1.77)                                   | (0.43)                                   |  |
| Net asset value, end of period            | \$ 26.73                                 | \$ 25.64                                 | \$ 26.34                                 | \$ 28.63                                 | \$ 25.11   |
| <b>TOTAL RETURN<sup>4</sup></b>           | 4.25% <sup>5</sup>                       | (2.66)%                                  | (2.05)% <sup>6</sup>                     | 15.83%                                   | (0.04)%  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |  |
| Net assets, end of period (000 s omitted) | \$ 90,884                                | \$ 138,462                               | \$ 237,059                               | \$ 340,684                               | \$ 55,245  |
| Ratios to average net assets of:          |  |  |  |  |  |
| Expenses                                  | 0.50% <sup>7</sup>                       | 0.50%                                    | 0.50%                                    | 0.50%                                    | 0.51% <sup>8,9</sup>   |
| Net investment income (loss)              | 0.83%                                    | 0.00% <sup>10</sup>                      | (0.35)%                                  | (0.48)%                                  | (0.48)% <sup>8</sup>   |
| Portfolio turnover rate <sup>11</sup>     | 0%                                       | 0%                                       | 0%                                       | 0%                                       | 0%   |

**WisdomTree Brazilian Real  
Strategy Fund**

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of year        | \$ 18.93                                 | \$ 16.75                                 | \$ 13.33                                 | \$ 19.48                                 | \$ 16.83                                 |
| Investment operations:                    |  |  |  |  |  |
| Net investment income (loss) <sup>1</sup> | 0.16                                     | 0.02                                     | (0.04)                                   | (0.07)                                   | (0.07)                                   |
| Net realized and unrealized gain (loss)   | (3.90)                                   | 2.16                                     | 3.46                                     | (6.08)                                   | 2.72                                     |
| Total from investment operations          | (3.74)                                   | 2.18                                     | 3.42                                     | (6.15)                                   | 2.65                                     |
| Net asset value, end of year              | \$ 15.19                                 | \$ 18.93                                 | \$ 16.75                                 | \$ 13.33                                 | \$ 19.48                                 |
| <b>TOTAL RETURN<sup>4</sup></b>           | (19.76)%                                 | 13.01%                                   | 25.66%                                   | (31.57)%                                 | 15.75%                                   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |  |
| Net assets, end of year (000 s omitted)   | \$ 10,636                                | \$ 22,711                                | \$ 23,448                                | \$ 15,995                                | \$ 31,163                                |
| Ratios to average net assets of:          |  |  |  |  |  |
| Expenses                                  | 0.45% <sup>7</sup>                       | 0.45%                                    | 0.45%                                    | 0.45%                                    | 0.46% <sup>12</sup>                      |
| Net investment income (loss)              | 0.89%                                    | 0.10%                                    | (0.26)%                                  | (0.40)%                                  | (0.40)%                                  |
| Portfolio turnover rate <sup>11</sup>     | 0%                                       | 0%                                       | 0%                                       | 0%                                       | 0%                                       |

\* Commencement of operations.

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

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

<sup>3</sup>



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

Includes a voluntary reimbursement from the sub-advisor of less than \$0.01 per share and \$0.01 per share for investment losses on certain foreign exchange transactions during the fiscal years ending August 31, 2018 and 2016, respectively.

- <sup>4</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).
- <sup>5</sup> Includes a voluntary reimbursement from the sub-advisor for investment losses on certain foreign exchange transactions during the period. Excluding this voluntary reimbursement, total return would have been unchanged.
- <sup>6</sup> Includes a voluntary reimbursement from the sub-advisor for investment losses on certain foreign exchange transactions during the period. Excluding this voluntary reimbursement, total return would have been 0.04% lower.
- <sup>7</sup> The expense ratio includes investment advisory fee waivers. Without these investment advisory fee waivers, the expense ratio would have been unchanged.
- <sup>8</sup> Annualized.
- <sup>9</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.50%.
- <sup>10</sup> Amount represents less than 0.005%.
- <sup>11</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>12</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45%.

*See Notes to Financial Statements.*

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**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

| <b>WisdomTree Chinese Yuan Strategy Fund</b>      | <b>For the<br/>Year Ended<br/>August 31, 2018</b> | <b>For the<br/>Year Ended<br/>August 31, 2017</b> | <b>For the<br/>Year Ended<br/>August 31, 2016</b> | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> |
|---|---|---|---|---|---|
| Net asset value, beginning of year                | \$ 25.54  | \$ 24.42  | \$ 24.67  | \$ 25.35  | \$ 26.22  |
| Investment operations:                            |   |   |   |   |   |
| Net investment income (loss) <sup>1</sup>         | 0.24  | 0.02  | 0.06  | 0.06  | (0.03)  |
| Net realized and unrealized gain (loss)           | (0.29)  | 1.10  | (0.31)  | (0.64)  | 0.20  |
| Total from investment operations                  | (0.05)  | 1.12  | (0.25)  | (0.58)  | 0.17  |
| Dividends and distributions to shareholders:      |   |   |   |   |   |
| Net investment income                             |   |   |   |   | (0.21)  |
| Capital gains                                     |   |   |   | (0.10)  | (0.83)  |
| Total dividends and distributions to shareholders |   |   |   | (0.10)  | (1.04)  |
| Net asset value, end of year                      | \$ 25.49  | \$ 25.54  | \$ 24.42  | \$ 24.67  | \$ 25.35  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>(0.20)%</b>                                    | <b>4.59%</b>                                      | <b>(1.01)%</b>                                    | <b>(2.30)%</b>                                    | <b>0.63%</b>                                      |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |   |   |   |   |   |
| Net assets, end of year (000 s omitted)           | \$ 31,861   | \$ 38,312   | \$ 48,843   | \$ 88,827   | \$ 152,119  |
| Ratios to average net assets of:                  |   |   |   |   |   |
| Expenses  | 0.45% <sup>3</sup>                                | 0.45%   | 0.45%   | 0.45%   | 0.46% <sup>4</sup>                                |
| Net investment income (loss)                      | 0.92%   | 0.09%   | 0.26%   | 0.24%   | (0.11)%   |
| Portfolio turnover rate <sup>5</sup>              | 0%  | 0%  | 0%  | 0%  | 0%  |

| <b>WisdomTree Emerging Currency Strategy Fund</b> | <b>For the<br/>Year Ended<br/>August 31, 2018</b> | <b>For the<br/>Year Ended<br/>August 31, 2017</b> | <b>For the<br/>Year Ended<br/>August 31, 2016</b> | <b>For the<br/>Year Ended<br/>August 31, 2015</b> | <b>For the<br/>Year Ended<br/>August 31, 2014</b> |
|---|---|---|---|---|---|
| Net asset value, beginning of year                | \$ 19.14  | \$ 17.97  | \$ 17.01  | \$ 20.43  | \$ 19.66  |
| Investment operations:                            |   |   |   |   |   |
| Net investment income (loss) <sup>1</sup>         | 0.16  | 0.00 <sup>6</sup>                                 | (0.07)  | (0.10)  | (0.11)  |
| Net realized and unrealized gain (loss)           | (1.33)  | 1.17  | 1.03  | (3.32)  | 0.88  |
| Total from investment operations                  | (1.17)  | 1.17  | 0.96  | (3.42)  | 0.77  |
| Net asset value, end of year                      | \$ 17.97  | \$ 19.14  | \$ 17.97  | \$ 17.01  | \$ 20.43  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>(6.11)%</b>                                    | <b>6.51%</b>                                      | <b>5.64%</b>                                      | <b>(16.74)%</b>                                   | <b>3.92%</b>                                      |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |   |   |   |   |   |
| Net assets, end of year (000 s omitted)           | \$ 28,746   | \$ 49,755   | \$ 43,130   | \$ 52,719   | \$ 102,148  |
| Ratios to average net assets of:                  |   |   |   |   |   |
| Expenses  | 0.55% <sup>3</sup>                                | 0.55%   | 0.55%   | 0.55%   | 0.56% <sup>4</sup>                                |
| Net investment income (loss)                      | 0.82%   | 0.01%   | (0.41)%   | (0.52)%   | (0.53)%   |
| Portfolio turnover rate <sup>5</sup>              | 0%  | 0%  | 0%  | 0%  | 0%  |

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

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).

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- <sup>3</sup> The expense ratio includes investment advisory fee waivers. Without these investment advisory fee waivers, the expense ratio would have been unchanged.
- <sup>4</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.45% for the WisdomTree Chinese Yuan Strategy Fund and 0.55% for the WisdomTree Emerging Currency Strategy Fund.
- <sup>5</sup> Portfolio turnover rate is not annualized. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>6</sup> Amount represents less than \$0.005.

*See Notes to Financial Statements.*

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**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

**WisdomTree Asia Local**

| <b>Debt Fund</b>                                  | <b>For the Year Ended August 31, 2018</b> | <b>For the Year Ended August 31, 2017</b> | <b>For the Year Ended August 31, 2016</b> | <b>For the Year Ended August 31, 2015</b> | <b>For the Year Ended August 31, 2014</b> |
|---|---|---|---|---|---|
| Net asset value, beginning of year                | \$ 45.62                                  | \$ 45.61                                  | \$ 42.86                                  | \$ 49.93                                  | \$ 47.41                                  |
| Investment operations:                            |   |   |   |   |   |
| Net investment income <sup>1</sup>                | 1.23                                      | 0.96                                      | 0.99                                      | 1.29                                      | 1.15                                      |
| Net realized and unrealized gain (loss)           | (2.83)                                    | (0.16)                                    | 2.74                                      | (7.28)                                    | 2.00                                      |
| Total from investment operations                  | (1.60)                                    | 0.80                                      | 3.73                                      | (5.99)                                    | 3.15                                      |
| Dividends and distributions to shareholders:      |   |   |   |   |   |
| Net investment income                             |   | (0.27)                                    | (0.36)                                    | (1.08)                                    | (0.47)                                    |
| Return of capital                                 | (0.78)                                    | (0.52)                                    | (0.62)                                    |   | (0.16)                                    |
| Total dividends and distributions to shareholders | (0.78)                                    | (0.79)                                    | (0.98)                                    | (1.08)                                    | (0.63)                                    |
| Net asset value, end of year                      | \$ 43.24                                  | \$ 45.62                                  | \$ 45.61                                  | \$ 42.86                                  | \$ 49.93                                  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>(3.56)%</b>                            | <b>1.81%</b>                              | <b>8.81%</b>                              | <b>(12.15)%</b>                           | <b>6.69%</b>                              |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |   |   |   |   |   |
| Net assets, end of year (000 s omitted)           | \$ 17,298                                 | \$ 22,811                                 | \$ 27,367                                 | \$ 38,574                                 | \$ 339,553                                |
| Ratios to average net assets of:                  |   |   |   |   |   |
| Expenses  | 0.55%                                     | 0.55%                                     | 0.55%                                     | 0.55%                                     | 0.56% <sup>3</sup>                        |
| Net investment income                             | 2.72%                                     | 2.15%                                     | 2.24%                                     | 2.68%                                     | 2.36%                                     |
| Portfolio turnover rate <sup>4</sup>              | 43%                                       | 46%                                       | 26%                                       | 10%                                       | 62%                                       |

**WisdomTree Emerging Markets**

| <b>Corporate Bond Fund</b>                        | <b>For the Year Ended August 31, 2018</b> | <b>For the Year Ended August 31, 2017</b> | <b>For the Year Ended August 31, 2016</b> | <b>For the Year Ended August 31, 2015</b> | <b>For the Year Ended August 31, 2014</b> |
|---|---|---|---|---|---|
| Net asset value, beginning of year                | \$ 72.91                                  | \$ 71.93                                  | \$ 69.13                                  | \$ 77.82                                  | \$ 72.97                                  |
| Investment operations:                            |   |   |   |   |   |
| Net investment income <sup>1</sup>                | 2.84                                      | 2.87                                      | 2.97                                      | 3.51                                      | 3.47                                      |
| Net realized and unrealized gain (loss)           | (4.30)                                    | 0.98                                      | 2.82                                      | (8.61)                                    | 5.56                                      |
| Total from investment operations                  | (1.46)                                    | 3.85                                      | 5.79                                      | (5.10)                                    | 9.03                                      |
| Dividends and distributions to shareholders:      |   |   |   |   |   |
| Net investment income                             | (2.87)                                    | (2.87)                                    | (2.99)                                    | (3.56)                                    | (3.45)                                    |
| Capital gains                                     |   |   |   |   | (0.73)                                    |
| Return of capital                                 |   |   |   | (0.03)                                    |   |
| Total dividends and distributions to shareholders | (2.87)                                    | (2.87)                                    | (2.99)                                    | (3.59)                                    | (4.18)                                    |
| Net asset value, end of year                      | \$ 68.58                                  | \$ 72.91                                  | \$ 71.93                                  | \$ 69.13                                  | \$ 77.82                                  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>(2.08)%</b>                            | <b>5.51%</b>                              | <b>8.71%</b>                              | <b>(6.69)%</b>                            | <b>12.71%</b>                             |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |   |   |   |   |   |
| Net assets, end of year (000 s omitted)           | \$ 41,150                                 | \$ 51,035                                 | \$ 57,543                                 | \$ 82,956                                 | \$ 116,737                                |
| Ratios to average net assets of:                  |   |   |   |   |   |
| Expenses  | 0.60%                                     | 0.60%                                     | 0.60%                                     | 0.60%                                     | 0.61% <sup>5</sup>                        |
| Net investment income                             | 3.96%                                     | 4.03%                                     | 4.35%                                     | 4.79%                                     | 4.59%                                     |
| Portfolio turnover rate <sup>4</sup>              | 132%                                      | 36%                                       | 21%                                       | 25%                                       | 40%                                       |

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

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- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period.
- <sup>3</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.55%.
- <sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>5</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio would have been 0.60%.

*See Notes to Financial Statements.*

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**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

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

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of year                | \$ 38.92                                 | \$ 37.59                                 | \$ 35.77                                 | \$ 47.13                                 | \$ 45.93                                 |
| Investment operations:                            |  |  |  |  |  |
| Net investment income <sup>1</sup>                | 2.15                                     | 2.07                                     | 2.00                                     | 2.17                                     | 2.26                                     |
| Net realized and unrealized gain (loss)           | (6.48)                                   | 1.00                                     | 1.57                                     | (11.46)                                  | 0.64                                     |
| Total from investment operations                  | (4.33)                                   | 3.07                                     | 3.57                                     | (9.29)                                   | 2.90                                     |
| Dividends and distributions to shareholders:      |  |  |  |  |  |
| Net investment income                             | (2.06)                                   | (0.82)                                   | (0.59)                                   | (1.95)                                   | (1.02)                                   |
| Capital gains                                     |  |  |  |  | (0.14)                                   |
| Return of capital                                 | (0.06)                                   | (0.92)                                   | (1.16)                                   | (0.12)                                   | (0.54)                                   |
| Total dividends and distributions to shareholders | (2.12)                                   | (1.74)                                   | (1.75)                                   | (2.07)                                   | (1.70)                                   |
| Net asset value, end of year                      | \$ 32.47                                 | \$ 38.92                                 | \$ 37.59                                 | \$ 35.77                                 | \$ 47.13                                 |
| <b>TOTAL RETURN<sup>2</sup></b>                   | (11.66)%                                 | 8.46%                                    | 10.34%                                   | (20.19)%                                 | 6.43%                                    |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |  |
| Net assets, end of year (000 s omitted)           | \$ 172,083                               | \$ 256,851                               | \$ 327,034                               | \$ 479,267                               | \$ 838,859                               |
| Ratios to average net assets of:                  |  |  |  |  |  |
| Expenses  | 0.55%                                    | 0.55%                                    | 0.55%                                    | 0.55%                                    | 0.56% <sup>3</sup>                       |
| Net investment income                             | 5.71%                                    | 5.51%                                    | 5.59%                                    | 5.22%                                    | 4.84%                                    |
| Portfolio turnover rate <sup>4</sup>              | 44%                                      | 39%                                      | 46%                                      | 22%                                      | 78%                                      |

**WisdomTree Floating Rate Treasury Fund**

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Period<br>February 4, 2014*<br>through<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of period              | \$ 25.07                                 | \$ 25.03                                 | \$ 24.99                                 | \$ 24.99                                 | \$ 25.00   |
| Investment operations:                            |  |  |  |  |  |
| Net investment income (loss) <sup>1</sup>         | 0.45                                     | 0.17                                     | 0.05                                     | (0.01)                                   | (0.01)   |
| Net realized and unrealized gain (loss)           | (0.07)                                   | 0.04                                     | 0.02                                     | 0.01                                     | 0.00 <sup>5</sup>  |
| Total from investment operations                  | 0.38                                     | 0.21                                     | 0.07                                     | (0.00) <sup>5</sup>                      | (0.01)   |
| Dividends and distributions to shareholders:      |  |  |  |  |  |
| Net investment income                             | (0.35)                                   | (0.17)                                   | (0.03)                                   |  |  |
| Capital gains                                     | (0.03)                                   |  |  |  |  |
| Total dividends and distributions to shareholders | (0.38)                                   | (0.17)                                   | (0.03)                                   |  |  |
| Net asset value, end of period                    | \$ 25.07                                 | \$ 25.07                                 | \$ 25.03                                 | \$ 24.99                                 | \$ 24.99   |
| <b>TOTAL RETURN<sup>2</sup></b>                   | 1.53%                                    | 0.85%                                    | 0.28%                                    | 0.00%                                    | (0.04)%  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |  |
| Net assets, end of period (000 s omitted)         | \$ 272,044                               | \$ 1,254                                 | \$ 1,251                                 | \$ 1,250                                 | \$ 2,499   |
| Ratios to average net assets of:                  |  |  |  |  |  |
| Expenses, net of expense waivers                  | 0.15%                                    | 0.15%                                    | 0.15%                                    | 0.15%                                    | 0.15% <sup>6</sup>   |
| Expenses, prior to expense waivers                | 0.17%                                    | 0.20%                                    | 0.20%                                    | 0.20%                                    | 0.20% <sup>6</sup>   |
| Net investment income (loss)                      | 1.83%                                    | 0.68%                                    | 0.20%                                    | (0.06)%                                  | (0.06)% <sup>6</sup>   |
| Portfolio turnover rate <sup>4</sup>              | 170%                                     | 160%                                     | 157%                                     | 118%                                     | 65%  |

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\* Commencement of operations.

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

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).

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

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

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

<sup>6</sup> Annualized.

*See Notes to Financial Statements.*

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**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

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

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of period      | \$ 23.91                                 | \$ 23.39                                 | \$ 23.18                                 | \$ 24.86                                 | \$ 24.99   |
| Investment operations:                    |  |  |  |  |  |
| Net investment income <sup>1</sup>        | 1.23                                     | 1.24                                     | 1.10                                     | 0.90                                     | 0.58   |
| Net realized and unrealized gain (loss)   | 0.10                                     | 0.53                                     | 0.20                                     | (1.67)                                   | (0.08)   |
| Total from investment operations          | 1.33                                     | 1.77                                     | 1.30                                     | (0.77)                                   | 0.50   |
| Dividends to shareholders:                |  |  |  |  |  |
| Net investment income                     | (1.17)                                   | (1.25)                                   | (1.09)                                   | (0.91)                                   | (0.63)   |
| Net asset value, end of period            | \$ 24.07                                 | \$ 23.91                                 | \$ 23.39                                 | \$ 23.18                                 | \$ 24.86   |
| <b>TOTAL RETURN<sup>2</sup></b>           | 5.68%                                    | 7.73%                                    | 5.92%                                    | (3.15)%                                  | 1.99%  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |  |
| Net assets, end of period (000 s omitted) | \$ 262,332                               | \$ 54,997                                | \$ 14,037                                | \$ 20,859                                | \$ 14,916  |
| Ratios to average net assets of:          |  |  |  |  |  |
| Expenses                                  | 0.43%                                    | 0.43%                                    | 0.43%                                    | 0.43%                                    | 0.44% <sup>3,4</sup>   |
| Net investment income                     | 5.14%                                    | 5.19%                                    | 4.90%                                    | 3.75%                                    | 3.30% <sup>3</sup>   |
| Portfolio turnover rate <sup>5</sup>      | 60%                                      | 57%                                      | 44%                                      | 55%                                      | 131%   |

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

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the Period<br>December 18, 2013*<br>through<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of period              | \$ 47.89                                 | \$ 48.01                                 | \$ 48.21                                 | \$ 49.78                                 | \$ 49.98   |
| Investment operations:                            |  |  |  |  |  |
| Net investment income <sup>1</sup>                | 1.18                                     | 0.95                                     | 0.77                                     | 0.68                                     | 0.54   |
| Net realized and unrealized loss                  | (0.07)                                   | (0.03)                                   | (0.13)                                   | (1.50)                                   | (0.11)   |
| Total from investment operations                  | 1.11                                     | 0.92                                     | 0.64                                     | (0.82)                                   | 0.43   |
| Dividends and distributions to shareholders:      |  |  |  |  |  |
| Net investment income                             | (1.18)                                   | (1.04)                                   | (0.84)                                   | (0.75)                                   | (0.63)   |
| Return of capital                                 |  |  |  | (0.00) <sup>6</sup>                      |  |
| Total dividends and distributions to shareholders | (1.18)                                   | (1.04)                                   | (0.84)                                   | (0.75)                                   | (0.63)   |
| Net asset value, end of period                    | \$ 47.82                                 | \$ 47.89                                 | \$ 48.01                                 | \$ 48.21                                 | \$ 49.78   |
| <b>TOTAL RETURN<sup>2</sup></b>                   | 2.35%                                    | 1.93%                                    | 1.35%                                    | (1.66)%                                  | 0.85%  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |  |  |
| Net assets, end of period (000 s omitted)         | \$ 52,606                                | \$ 23,945                                | \$ 24,005                                | \$ 28,923                                | \$ 4,978   |
| Ratios to average net assets of:                  |  |  |  |  |  |
| Expenses  | 0.23%                                    | 0.23%                                    | 0.23%                                    | 0.23%                                    | 0.24% <sup>3,4</sup>   |
| Net investment income                             | 2.46%                                    | 1.99%                                    | 1.60%                                    | 1.39%                                    | 1.52% <sup>3</sup>   |
| Portfolio turnover rate <sup>5,7</sup>            | 81%                                      | 187%                                     | 226%                                     | 359%                                     | 243%   |

\* Commencement of operations.



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

- <sup>1</sup> Based on average shares outstanding.
- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- <sup>3</sup> Annualized.
- <sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.43% for the WisdomTree Interest Rate Hedged High Yield Bond Fund and 0.23% for the WisdomTree Interest Rate Hedged U.S. Aggregate Bond Fund.
- <sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>6</sup> Amount represents less than \$0.005.
- <sup>7</sup> The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2018, August 31, 2017, August 31, 2016, August 31, 2015 and August 31, 2014 were 28%, 45%, 33%, 95% and 87%, respectively.

*See Notes to Financial Statements.*

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**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

| <b>WisdomTree Negative Duration High Yield Bond Fund</b> | <b>For the Year Ended August 31, 2018</b> | <b>For the Year Ended August 31, 2017</b> | <b>For the Year Ended August 31, 2016</b> | <b>For the Year Ended August 31, 2015</b> | <b>For the Period December 18, 2013* through August 31, 2014</b> |
|--|---|---|---|---|--|
| Net asset value, beginning of period                     | \$ 20.40                                  | \$ 19.42                                  | \$ 20.83                                  | \$ 22.99                                  | \$ 25.02   |
| Investment operations:                                   |   |   |   |   |  |
| Net investment income <sup>1</sup>                       | 1.07                                      | 1.04                                      | 0.93                                      | 0.83                                      | 0.56   |
| Net realized and unrealized gain (loss)                  | 0.68                                      | 0.97                                      | (1.41)                                    | (2.17)                                    | (1.96)   |
| Total from investment operations                         | 1.75                                      | 2.01                                      | (0.48)                                    | (1.34)                                    | (1.40)   |
| Dividends to shareholders:                               |   |   |   |   |  |
| Net investment income                                    | (1.03)                                    | (1.03)                                    | (0.93)                                    | (0.82)                                    | (0.63)   |
| Net asset value, end of period                           | \$ 21.12                                  | \$ 20.40                                  | \$ 19.42                                  | \$ 20.83                                  | \$ 22.99   |
| <b>TOTAL RETURN<sup>2</sup></b>                          | <b>8.72%</b>                              | <b>10.44%</b>                             | <b>(2.22)%</b>                            | <b>(5.91)%</b>                            | <b>(5.69)%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                         |   |   |   |   |  |
| Net assets, end of period (000 s omitted)                | \$ 57,022                                 | \$ 16,319                                 | \$ 9,712                                  | \$ 12,499                                 | \$ 4,597   |
| Ratios to average net assets of:                         |   |   |   |   |  |
| Expenses   | 0.48%                                     | 0.48%                                     | 0.48%                                     | 0.48%                                     | 0.49% <sup>3,4</sup>   |
| Net investment income                                    | 5.09%                                     | 5.03%                                     | 4.78%                                     | 3.82%                                     | 3.28% <sup>3</sup>   |
| Portfolio turnover rate <sup>5</sup>                     | 98%                                       | 71%                                       | 43%                                       | 34%                                       | 182%   |

| <b>WisdomTree Negative Duration U.S. Aggregate Bond Fund</b> | <b>For the Year Ended August 31, 2018</b> | <b>For the Year Ended August 31, 2017</b> | <b>For the Year Ended August 31, 2016</b> | <b>For the Year Ended August 31, 2015</b> | <b>For the Period December 18, 2013* through August 31, 2014</b> |
|--|---|---|---|---|--|
| Net asset value, beginning of period                         | \$ 42.88                                  | \$ 42.26                                  | \$ 44.42                                  | \$ 46.65                                  | \$ 50.05   |
| Investment operations:                                       |   |   |   |   |  |
| Net investment income <sup>1</sup>                           | 1.06                                      | 0.83                                      | 0.70                                      | 0.62                                      | 0.51   |
| Net realized and unrealized gain (loss)                      | 0.47                                      | 0.67                                      | (2.07)                                    | (2.18)                                    | (3.30)   |
| Total from investment operations                             | 1.53                                      | 1.50                                      | (1.37)                                    | (1.56)                                    | (2.79)   |
| Dividends to shareholders:                                   |   |   |   |   |  |
| Net investment income  | (1.03)                                    | (0.88)                                    | (0.79)                                    | (0.67)                                    | (0.61)   |
| Return of capital  |   | (0.00) <sup>6</sup>                       |   |   |  |
| Total dividends and distributions to shareholders            | (1.03)                                    | (0.88)                                    | (0.79)                                    | (0.67)                                    | (0.61)   |
| Net asset value, end of period                               | \$ 43.38                                  | \$ 42.88                                  | \$ 42.26                                  | \$ 44.42                                  | \$ 46.65   |
| <b>TOTAL RETURN<sup>2</sup></b>                              | <b>3.58%</b>                              | <b>3.55%</b>                              | <b>(3.11)%</b>                            | <b>(3.36)%</b>                            | <b>(5.61)%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                             |   |   |   |   |  |
| Net assets, end of period (000 s omitted)                    | \$ 30,367                                 | \$ 17,152                                 | \$ 12,679                                 | \$ 17,767                                 | \$ 4,665   |
| Ratios to average net assets of:                             |   |   |   |   |  |
| Expenses   | 0.28%                                     | 0.28%                                     | 0.28%                                     | 0.28%                                     | 0.29% <sup>3,4</sup>   |
| Net investment income  | 2.44%                                     | 1.91%                                     | 1.61%                                     | 1.38%                                     | 1.48% <sup>3</sup>   |
| Portfolio turnover rate <sup>5,7</sup>                       | 169%                                      | 209%                                      | 226%                                      | 424%                                      | 257%   |

\* Commencement of operations.

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

- <sup>1</sup> Based on average shares outstanding.
- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized.
- <sup>3</sup> Annualized.
- <sup>4</sup> Included in the expense ratio are proxy expenses (which are not annualized). Without these proxy expenses, the annualized expense ratio would have been 0.48% for the WisdomTree Negative Duration High Yield Bond Fund and 0.28% for the WisdomTree Negative Duration U.S. Aggregate Bond Fund.
- <sup>5</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>6</sup> Amount represents less than \$0.005.
- <sup>7</sup> The portfolio turnover rates excluding TBA roll transactions for the periods ended August 31, 2018, August 31, 2017, August 31, 2016, August 31, 2015 and August 31, 2014 were 117%, 94%, 56%, 163% and 96%, respectively.

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

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

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the Period<br>July 9, 2015*<br>through<br>August 31, 2015 |
|---|--|--|--|---|
| Net asset value, beginning of period              | \$ 50.94                                 | \$ 52.04                                 | \$ 49.64                                 | \$ 49.78  |
| Investment operations:                            |  |  |  |   |
| Net investment income <sup>1</sup>                | 1.53                                     | 1.35                                     | 1.31                                     | 0.16  |
| Net realized and unrealized gain (loss)           | (2.26)                                   | (0.85)                                   | 2.50                                     | (0.18)  |
| Total from investment operations                  | (0.73)                                   | 0.50                                     | 3.81                                     | (0.02)  |
| Dividends and distributions to shareholders:      |  |  |  |   |
| Net investment income                             | (1.53)                                   | (1.38)                                   | (1.41)                                   | (0.12)  |
| Capital gains                                     |  | (0.22)                                   |  |   |
| Total dividends and distributions to shareholders | (1.53)                                   | (1.60)                                   | (1.41)                                   | (0.12)  |
| Net asset value, end of period                    | \$ 48.68                                 | \$ 50.94                                 | \$ 52.04                                 | \$ 49.64  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>(1.44)%</b>                           | <b>1.05%</b>                             | <b>7.81%</b>                             | <b>(0.04)%</b>  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |  |  |   |
| Net assets, end of period (000 s omitted)         | \$ 418,662                               | \$ 168,105                               | \$ 109,285                               | \$ 4,964  |
| Ratios to average net assets of:                  |  |  |  |   |
| Expenses, net of expense waivers                  | 0.12%                                    | 0.12%                                    | 0.12%                                    | 0.12% <sup>3</sup>  |
| Expenses, prior to expense waivers                | 0.20%                                    | 0.20%                                    | 0.20%                                    | 0.20% <sup>3</sup>  |
| Net investment income                             | 3.10%                                    | 2.69%                                    | 2.59%                                    | 2.21% <sup>3</sup>  |
| Portfolio turnover rate <sup>4,5</sup>            | 82%                                      | 134%                                     | 141%                                     | 51%   |

**WisdomTree Yield Enhanced U.S. Short-Term Aggregate Bond Fund**

|   | For the<br>Year Ended<br>August 31, 2018 | For the Period<br>May 18, 2017*<br>through<br>August 31, 2017 |
|---|--|---|
| Net asset value, beginning of period              | \$ 50.25                                 | \$ 50.06  |
| Investment operations:                            |  |   |
| Net investment income <sup>1</sup>                | 1.17                                     | 0.26  |
| Net realized and unrealized gain (loss)           | (1.41)                                   | 0.17  |
| Total from investment operations                  | (0.24)                                   | 0.43  |
| Dividends and distributions to shareholders:      |  |   |
| Net investment income                             | (1.07)                                   | (0.24)  |
| Capital gains                                     | (0.06)                                   |   |
| Total dividends and distributions to shareholders | (1.13)                                   | (0.24)  |
| Net asset value, end of period                    | \$ 48.88                                 | \$ 50.25  |
| <b>TOTAL RETURN<sup>2</sup></b>                   | <b>(0.47)%</b>                           | <b>0.86%</b>  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                  |  |   |
| Net assets, end of period (000 s omitted)         | \$ 39,104                                | \$ 5,025  |
| Ratios to average net assets of:                  |  |   |
| Expenses, net of expense waivers                  | 0.12%                                    | 0.12% <sup>3</sup>  |
| Expenses, prior to expense waivers                | 0.20%                                    | 0.20% <sup>3</sup>  |
| Net investment income                             | 2.40%                                    | 1.76% <sup>3</sup>  |
| Portfolio turnover rate <sup>4,6</sup>            | 177%                                     | 44%   |

\* Commencement of operations.

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

- <sup>1</sup> Based on average shares outstanding.
- <sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).
- <sup>3</sup> Annualized.
- <sup>4</sup> Portfolio turnover rate is not annualized and excludes the value of the portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares. Short-term securities with maturities less than or equal to 365 days are excluded from the portfolio turnover calculation.
- <sup>5</sup> The portfolio turnover rate excluding TBA roll transactions for the periods ended August 31, 2018, August 31, 2017, August 31, 2016 and August 31, 2015, were 38%, 59%, 51% and 6%, respectively.
- <sup>6</sup> The portfolio turnover rate excluding TBA roll transactions for the periods ended August 31, 2018 and August 31, 2017 were 120%, and 22%, respectively.

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (continued)**WisdomTree Trust**

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

|  | <b>For the Period<br/>February 1, 2018*<br/>through<br/>August 31, 2018</b> |
|--|---|
| <b>WisdomTree CBOE Russell 2000 PutWrite Strategy Fund</b> |   |
| Net asset value, beginning of period                       | \$ 24.92  |
| Investment operations:                                     |   |
| Net investment income <sup>1</sup>                         | 0.11  |
| Net realized and unrealized gain                           | 1.37  |
| Total from investment operations                           | 1.48  |
| Net asset value, end of period                             | \$ 26.40  |
| <b>TOTAL RETURN<sup>2</sup></b>                            | <b>5.94%</b>  |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                           |   |
| Net assets, end of period (000 s omitted)                  | \$ 5,279  |
| Ratios to average net assets of:                           |   |
| Expenses, net of expense waivers                           | 0.43% <sup>3</sup>  |
| Expenses, prior to expense waivers                         | 0.49% <sup>3</sup>  |
| Net investment income                                      | 0.73% <sup>3</sup>  |
| Portfolio turnover rate <sup>4</sup>                       | 0%  |

|   | <b>For the<br/>Year Ended<br/>August 31, 2018</b> | <b>For the<br/>Year Ended<br/>August 31, 2017</b> | <b>For the Period<br/>February 24, 2016*<br/>through<br/>August 31, 2016</b> |
|---|---|---|--|
| <b>WisdomTree CBOE S&amp;P 500 PutWrite Strategy Fund</b> |   |   |  |
| Net asset value, beginning of period                      | \$ 29.23  | \$ 27.05  | \$ 25.10   |
| Investment operations:                                    |   |   |  |
| Net investment income (loss) <sup>1</sup>                 | 0.22  | 0.06  | (0.02)   |
| Net realized and unrealized gain                          | 2.15  | 2.74  | 1.97   |
| Total from investment operations                          | 2.37  | 2.80  | 1.95   |
| Dividends and distributions to shareholders:              |   |   |  |
| Net investment income                                     | (0.06)  |   |  |
| Capital gains   | (0.97)  | (0.62)  |  |
| Total dividends and distributions to shareholders         | (1.03)  | (0.62)  |  |
| Net asset value, end of period                            | \$ 30.57  | \$ 29.23  | \$ 27.05   |
| <b>TOTAL RETURN<sup>2</sup></b>                           | <b>8.28%</b>                                      | <b>10.52%</b>                                     | <b>7.77%</b>   |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>                          |   |   |  |
| Net assets, end of period (000 s omitted)                 | \$ 238,434  | \$ 204,635  | \$ 16,229  |
| Ratios to average net assets of:                          |   |   |  |
| Expenses, net of expense waivers                          | 0.38%   | 0.38%   | 0.38% <sup>3</sup>   |
| Expenses, prior to expense waivers                        | 0.44%   | 0.44%   | 0.44% <sup>3</sup>   |
| Net investment income (loss)                              | 0.76%   | 0.21%   | (0.18)% <sup>3</sup>   |
| Portfolio turnover rate <sup>4</sup>                      | 0%  | 0%  | 0%   |

\* Commencement of operations.

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

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

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

*See Notes to Financial Statements.*

**Table of Contents****Financial Highlights** (concluded)**WisdomTree Trust**

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

**WisdomTree Managed****Futures****Strategy Fund** (consolidated)

|   | For the<br>Year Ended<br>August 31, 2018 | For the<br>Year Ended<br>August 31, 2017 | For the<br>Year Ended<br>August 31, 2016 | For the<br>Year Ended<br>August 31, 2015 | For the<br>Year Ended<br>August 31, 2014 |
|---|--|--|--|--|--|
| Net asset value, beginning of year        | \$ 38.84                                 | \$ 41.12                                 | \$ 41.17                                 | \$ 42.15                                 | \$ 41.92                                 |
| Investment operations:                    |  |  |  |  |  |
| Net investment income (loss) <sup>1</sup> | 0.26                                     | (0.07)                                   | (0.33)                                   | (0.40)                                   | (0.39)                                   |
| Net realized and unrealized gain (loss)   | 1.47                                     | (2.21)                                   | 0.28                                     | (0.58)                                   | 0.62                                     |
| Total from investment operations          | 1.73                                     | (2.28)                                   | (0.05)                                   | (0.98)                                   | 0.23                                     |
| Net asset value, end of year              | \$ 40.57                                 | \$ 38.84                                 | \$ 41.12                                 | \$ 41.17                                 | \$ 42.15                                 |
| <b>TOTAL RETURN<sup>2</sup></b>           | <b>4.45%</b>                             | <b>(5.54)%<sup>3</sup></b>               | <b>(0.12)%</b>                           | <b>(2.33)%</b>                           | <b>0.55%</b>                             |
| <b>RATIOS/SUPPLEMENTAL DATA:</b>          |  |  |  |  |  |
| Net assets, end of year (000 s omitted)   | \$ 160,250                               | \$ 170,879                               | \$ 180,941                               | \$ 214,083                               | \$ 177,043                               |
| Ratios to average net assets of:          |  |  |  |  |  |
| Expenses, net of expense waivers          | 0.65%                                    | 0.65%                                    | 0.91%                                    | 0.95%                                    | 0.96% <sup>4</sup>                       |
| Expenses, prior to expense waivers        | 0.75%                                    | 0.75%                                    | 0.92%                                    | 0.95%                                    | 0.96% <sup>4</sup>                       |
| Net investment income (loss)              | 0.66%                                    | (0.18)%                                  | (0.80)%                                  | (0.93)%                                  | (0.94)%                                  |
| Portfolio turnover rate <sup>5</sup>      | 0%                                       | 0%                                       | 0%                                       | 0%                                       | 0%                                       |

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

<sup>2</sup> Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. For the periods in which the investment advisor waived advisory fees, the total return would have been lower if certain expenses had not been waived (Notes 2 and 3).

<sup>3</sup> Includes a voluntary reimbursement from the sub-advisor for investment losses on certain futures contract transactions during the period. Excluding this voluntary reimbursement, total return would have been 0.08% lower.

<sup>4</sup> Included in the expense ratio are proxy expenses. Without these proxy expenses, the expense ratio (net of expense waivers) would have been 0.95% and the expense ratio (prior to expense waivers) would have been 0.95%.

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

*See Notes to Financial Statements.*



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

WisdomTree Trust (the Trust) is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company. The Trust was established as a Delaware statutory trust on December 15, 2005. As of August 31, 2018, the Trust consisted of 83 operational investment funds (each a Fund, collectively, the Funds). In accordance with Accounting Standards Update (ASU) 2013-08, Financial Services-Investment Companies, each Fund listed below qualifies as an investment company and is applying the accounting and reporting guidance for investment companies. These notes relate only to the Funds listed in the table below:

| <b>Fund</b>  | <b>Commencement of Operations</b> |
|--|-----------------------------------|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund ( U.S. Dollar Bullish Fund and also referred to herein as Currency Strategy Funds )  | December 18, 2013                 |
| WisdomTree Brazilian Real Strategy Fund ( Brazilian Real Strategy Fund and also referred to herein as Currency Strategy Funds )  | May 14, 2008                      |
| WisdomTree Chinese Yuan Strategy Fund ( Chinese Yuan Strategy Fund and also referred to herein as Currency Strategy Funds )  | May 14, 2008                      |
| WisdomTree Emerging Currency Strategy Fund ( Emerging Currency Strategy Fund and also referred to herein as Currency Strategy Funds )  | May 6, 2009                       |
| WisdomTree Asia Local Debt Fund ( Asia Local Debt Fund )   | March 17, 2011                    |
| WisdomTree 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 Floating Rate Treasury Fund ( Floating Rate Treasury Fund ) (formerly, <i>WisdomTree Bloomberg Floating Rate Treasury Fund</i> )  | February 4, 2014                  |
| WisdomTree Interest Rate Hedged High Yield Bond Fund ( Interest Rate Hedged High Yield Bond Fund and also referred to herein as Duration Funds )   | December 18, 2013                 |
| WisdomTree Interest Rate Hedged U.S. Aggregate Bond Fund ( Interest Rate Hedged U.S. Aggregate Bond Fund and also referred to herein as Duration Funds ) (formerly, <i>WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund</i> ) | December 18, 2013                 |
| WisdomTree Negative Duration High Yield Bond Fund ( Negative Duration High Yield Bond Fund and also referred to herein as Duration Funds )   | December 18, 2013                 |
| WisdomTree Negative Duration U.S. Aggregate Bond Fund ( Negative Duration U.S. Aggregate Bond Fund and also referred to herein as Duration Funds ) (formerly, <i>WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund</i> )          | December 18, 2013                 |
| WisdomTree Yield Enhanced U.S. Aggregate Bond Fund ( Yield Enhanced U.S. Aggregate Bond Fund ) (formerly, <i>WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund</i> )   | July 9, 2015                      |
| WisdomTree Yield Enhanced U.S. Short-Term Aggregate Bond Fund ( Yield Enhanced U.S. Short-Term Aggregate Bond Fund ) (formerly, <i>WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund</i> )                                | May 18, 2017                      |
| WisdomTree CBOE Russell 2000 PutWrite Strategy Fund ( CBOE Russell 2000 PutWrite Strategy Fund )   | February 1, 2018                  |
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund ( CBOE S&P 500 PutWrite Strategy Fund )   | February 24, 2016                 |
| WisdomTree Managed Futures Strategy Fund ( Managed Futures Strategy Fund ) (consolidated)  | January 5, 2011                   |

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

**2. SIGNIFICANT ACCOUNTING POLICIES**

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

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

**Basis of Consolidation** The financial statements of the Managed Futures Strategy Fund (the Parent Fund), include the accounts of WisdomTree Managed Futures Portfolio I, a wholly-owned and controlled Cayman Islands subsidiary (the Subsidiary). For the Parent Fund, the accompanying financial statements reflect the financial position and results of operations on a consolidated basis with its Subsidiary. All intercompany accounts and transactions have been eliminated in consolidation. The Parent Fund seeks to gain exposure to commodity markets,

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in whole or in part, through investments in its Subsidiary. The Parent Fund's investment in its Subsidiary may not exceed 25% of the Parent Fund's total assets at the end of each fiscal quarter in order to meet the requirements for qualification as a regulated investment company under the Internal Revenue Code of 1986, as amended.

**Use of Estimates** The preparation of financial statements in conformity with GAAP, requires management to make certain estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities

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at the date of the financial statements and the reported amounts of increases and decreases in the net assets from operations during the reporting period. Actual results could differ from those estimates.

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

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

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

would use in pricing

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**Notes to Financial Statements** (continued)

the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical securities

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

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

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

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

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

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

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

The following is a summary of the fair valuations according to the inputs used as of August 31, 2018 in valuing each Fund's assets:

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| <b>U.S. Dollar Bullish Fund</b>                       | <b>Level 1</b>      | <b>Level 2</b>       | <b>Level 3</b> |
|---|---------------------|----------------------|----------------|
| U.S. Government Obligations                           | \$                  | \$ 85,617,963        | \$             |
| Exchange-Traded Fund                                  | 4,012,880           |                      |                |
| <b>Total</b>  | <b>\$ 4,012,880</b> | <b>\$ 85,617,963</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 875,837              |                |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (186,630)            |                |
| <b>Total - Net</b>                                    | <b>\$ 4,012,880</b> | <b>\$ 86,307,170</b> | <b>\$</b>      |

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|   | Level 1             | Level 2              | Level 3   |
|---|---------------------|----------------------|-----------|
| <b>Brazilian Real Strategy Fund</b>                   |                     |                      |           |
| U.S. Government Obligations                           | \$                  | \$ 7,152,671         | \$        |
| Exchange-Traded Fund                                  | 450,195             |                      |           |
| Repurchase Agreement                                  |                     | 3,350,000            |           |
| <b>Total</b>  | <b>\$ 450,195</b>   | <b>\$ 10,502,671</b> | <b>\$</b> |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 96,724               |           |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (1,041,690)          |           |
| <b>Total - Net</b>                                    | <b>\$ 450,195</b>   | <b>\$ 9,557,705</b>  | <b>\$</b> |
| <b>Chinese Yuan Strategy Fund</b>                     |                     |                      |           |
| U.S. Government Obligations                           | \$                  | \$ 21,552,021        | \$        |
| Exchange-Traded Fund                                  | 1,168,751           |                      |           |
| Repurchase Agreement                                  |                     | 9,515,000            |           |
| <b>Total</b>  | <b>\$ 1,168,751</b> | <b>\$ 31,067,021</b> | <b>\$</b> |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 27,549               |           |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (1,098,126)          |           |
| <b>Total - Net</b>                                    | <b>\$ 1,168,751</b> | <b>\$ 29,996,444</b> | <b>\$</b> |
| <b>Emerging Currency Strategy Fund</b>                |                     |                      |           |
| U.S. Government Obligations                           | \$                  | \$ 18,182,967        | \$        |
| Exchange-Traded Fund                                  | 1,193,832           |                      |           |
| Repurchase Agreement                                  |                     | 9,170,000            |           |
| <b>Total</b>  | <b>\$ 1,193,832</b> | <b>\$ 27,352,967</b> | <b>\$</b> |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 73,207               |           |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (1,439,150)          |           |
| <b>Total - Net</b>                                    | <b>\$ 1,193,832</b> | <b>\$ 25,987,024</b> | <b>\$</b> |
| <b>Asia Local Debt Fund</b>                           |                     |                      |           |
| Foreign Government Agencies                           | \$                  | \$ 2,693,469         | \$        |
| Foreign Government Obligations                        |                     | 11,883,914           |           |
| Supranational Bonds                                   |                     | 707,695              |           |
| Repurchase Agreement                                  |                     | 1,500,000            |           |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 16,785,078</b> | <b>\$</b> |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 13,308               |           |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (60,779)             |           |
| <b>Total - Net</b>                                    | <b>\$</b>           | <b>\$ 16,737,607</b> | <b>\$</b> |
| <b>Emerging Markets Corporate Bond Fund</b>           |                     |                      |           |
| U.S. Government Obligations                           | \$                  | \$ 1,997,609         | \$        |
| Foreign Corporate Bonds                               |                     | 37,421,400           |           |
| Foreign Government Agencies                           |                     | 243,750              |           |
| Foreign Government Obligations                        |                     | 787,800              |           |
| Investment of Cash Collateral for Securities Loaned   |                     | 1,030,950            |           |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 41,481,509</b> | <b>\$</b> |
| Unrealized Appreciation on Futures Contracts          | 18,464              |                      |           |
| Unrealized Depreciation on Futures Contracts          | (1,745)             |                      |           |
| <b>Total - Net</b>                                    | <b>\$ 16,719</b>    | <b>\$ 41,481,509</b> | <b>\$</b> |

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

|   | Level 1             | Level 2               | Level 3          |
|---|---------------------|-----------------------|------------------|
| <b>Emerging Markets Local Debt Fund</b>               |                     |                       |                  |
| Foreign Government Agencies                           | \$                  | \$ 849,601            | \$               |
| Foreign Government Obligations                        |                     | 151,121,428           |                  |
| Supranational Bonds                                   |                     | 8,457,025             |                  |
| Repurchase Agreement                                  |                     | 8,340,000             |                  |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 168,768,054</b> | <b>\$</b>        |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 228,064               |                  |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (1,083,255)           |                  |
| <b>Total - Net</b>                                    | <b>\$</b>           | <b>\$ 167,912,863</b> | <b>\$</b>        |
| <b>Floating Rate Treasury Fund</b>                    |                     |                       |                  |
| U.S. Government Obligations                           | \$                  | \$ 271,561,091        | \$               |
| <b>Total - Net</b>                                    | <b>\$</b>           | <b>\$ 271,561,091</b> | <b>\$</b>        |
| <b>Interest Rate Hedged High Yield Bond Fund</b>      |                     |                       |                  |
| Corporate Bonds                                       | \$                  | \$ 224,850,829        | \$               |
| Foreign Corporate Bonds                               |                     | 30,517,451            |                  |
| Common Stocks   |                     |                       | 62,215*          |
| Investment of Cash Collateral for Securities Loaned   |                     | 16,524,323            |                  |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 271,892,603</b> | <b>\$ 62,215</b> |
| Unrealized Depreciation on Futures Contracts          | (255,170)           |                       |                  |
| <b>Total - Net</b>                                    | <b>\$ (255,170)</b> | <b>\$ 271,892,603</b> | <b>\$ 62,215</b> |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b>  |                     |                       |                  |
| U.S. Government Agencies                              | \$                  | \$ 14,958,333         | \$               |
| U.S. Government Obligations                           |                     | 19,462,447            |                  |
| Corporate Bonds                                       |                     | 12,082,866            |                  |
| Foreign Corporate Bonds                               |                     | 1,982,194             |                  |
| Foreign Government Agencies                           |                     | 316,122               |                  |
| Foreign Government Obligations                        |                     | 560,230               |                  |
| Supranational Bonds                                   |                     | 587,551               |                  |
| Commercial Mortgage-Backed Securities                 |                     | 1,043,064             |                  |
| Municipal Bonds                                       |                     | 262,524               |                  |
| Asset-Backed Securities                               |                     | 269,797               |                  |
| Repurchase Agreement                                  |                     | 1,450,000             |                  |
| Investment of Cash Collateral for Securities Loaned   |                     | 69,435                |                  |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 53,044,563</b>  | <b>\$</b>        |
| Unrealized Depreciation on Futures Contracts          | (109,544)           |                       |                  |
| <b>Total - Net</b>                                    | <b>\$ (109,544)</b> | <b>\$ 53,044,563</b>  | <b>\$</b>        |
| <b>Negative Duration High Yield Bond Fund</b>         |                     |                       |                  |
| Corporate Bonds                                       | \$                  | \$ 49,342,926         | \$               |
| Foreign Corporate Bonds                               |                     | 5,870,482             |                  |
| Common Stocks   |                     |                       | 11,863*          |
| Investment of Cash Collateral for Securities Loaned   |                     | 5,240,470             |                  |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 60,453,878</b>  | <b>\$ 11,863</b> |
| Unrealized Depreciation on Futures Contracts          | (174,636)           |                       |                  |
| <b>Total - Net</b>                                    | <b>\$ (174,636)</b> | <b>\$ 60,453,878</b>  | <b>\$ 11,863</b> |



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

| <b>Negative Duration U.S. Aggregate Bond Fund</b>         | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
|---|---------------------|-----------------------|----------------|
| U.S. Government Agencies                                  | \$                  | \$ 9,177,527          | \$             |
| U.S. Government Obligations                               |                     | 10,762,605            |                |
| Corporate Bonds   |                     | 6,426,582             |                |
| Foreign Corporate Bonds                                   |                     | 1,327,076             |                |
| Foreign Government Agencies                               |                     | 187,392               |                |
| Foreign Government Obligations                            |                     | 324,565               |                |
| Supranational Bonds                                       |                     | 433,575               |                |
| Commercial Mortgage-Backed Securities                     |                     | 810,626               |                |
| Municipal Bonds   |                     | 113,947               |                |
| Asset-Backed Securities                                   |                     | 206,640               |                |
| Investment of Cash Collateral for Securities Loaned       |                     | 29,828                |                |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 29,800,363</b>  | <b>\$</b>      |
| Unrealized Depreciation on Futures Contracts              | (101,084)           |                       |                |
| U.S. Government Agencies Sold Short                       |                     | (394,162)             |                |
| <b>Total - Net</b>  | <b>\$ (101,084)</b> | <b>\$ 29,406,201</b>  | <b>\$</b>      |
| <br>  |                     |                       |                |
| <b>Yield Enhanced U.S. Aggregate Bond Fund</b>            | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
| U.S. Government Agencies                                  | \$                  | \$ 105,641,726        | \$             |
| U.S. Government Obligations                               |                     | 74,031,526            |                |
| Corporate Bonds   |                     | 167,122,732           |                |
| Foreign Corporate Bonds                                   |                     | 30,043,159            |                |
| Foreign Government Agencies                               |                     | 969,687               |                |
| Foreign Government Obligations                            |                     | 10,693,404            |                |
| Commercial Mortgage-Backed Securities                     |                     | 29,211,212            |                |
| Municipal Bonds   |                     | 1,989,438             |                |
| Investment of Cash Collateral for Securities Loaned       |                     | 1,936,068             |                |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 421,638,952</b> | <b>\$</b>      |
| U.S. Government Agencies Sold Short                       |                     | (4,672,305)           |                |
| <b>Total - Net</b>  | <b>\$</b>           | <b>\$ 416,966,647</b> | <b>\$</b>      |
| <br>  |                     |                       |                |
| <b>Yield Enhanced U.S. Short-Term Aggregate Bond Fund</b> | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
| U.S. Government Agencies                                  | \$                  | \$ 1,947,281          | \$             |
| U.S. Government Obligations                               |                     | 10,972,155            |                |
| Corporate Bonds   |                     | 20,210,977            |                |
| Foreign Corporate Bonds                                   |                     | 3,480,854             |                |
| Foreign Government Agencies                               |                     | 25,526                |                |
| Foreign Government Obligations                            |                     | 787,923               |                |
| Commercial Mortgage-Backed Securities                     |                     | 3,312,644             |                |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 40,737,360</b>  | <b>\$</b>      |
| <br>  |                     |                       |                |
| <b>CBOE Russell 2000 PutWrite Strategy Fund</b>           | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
| U.S. Government Obligations                               | \$                  | \$ 3,996,609          | \$             |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 3,996,609</b>   | <b>\$</b>      |
| Written Options   | (14,400)            |                       |                |
| <b>Total - Net</b>  | <b>\$ (14,400)</b>  | <b>\$ 3,996,609</b>   | <b>\$</b>      |

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

| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>        | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
|---|---------------------|-----------------------|----------------|
| U.S. Government Obligations                           | \$                  | \$ 177,973,138        | \$             |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 177,973,138</b> | <b>\$</b>      |
| Written Options                                       | (740,250)           |                       |                |
| <b>Total - Net</b>                                    | <b>\$ (740,250)</b> | <b>\$ 177,973,138</b> | <b>\$</b>      |
| <b>Managed Futures Strategy Fund (consolidated)</b>   | <b>Level 1</b>      | <b>Level 2</b>        | <b>Level 3</b> |
| U.S. Government Obligations                           | \$                  | \$ 139,669,298        | \$             |
| <b>Total</b>  | <b>\$</b>           | <b>\$ 139,669,298</b> | <b>\$</b>      |
| Unrealized Appreciation on Foreign Currency Contracts |                     | 60,682                |                |
| Unrealized Depreciation on Foreign Currency Contracts |                     | (179,696)             |                |
| Unrealized Appreciation on Futures Contracts          | 3,062,175           |                       |                |
| Unrealized Depreciation on Futures Contracts          | (951,326)           |                       |                |
| <b>Total - Net</b>                                    | <b>\$ 2,110,849</b> | <b>\$ 139,550,284</b> | <b>\$</b>      |

\* Securities are being fair valued using significant unobservable inputs by the Pricing Committee.

During the fiscal year or period ended August 31, 2018, there were no significant transfers into or out of Level 3 of the fair value hierarchy.

**Derivatives and Hedging Disclosure** Codification Topic 815 ( ASC 815 ), Derivatives and Hedging, requires qualitative disclosures about objectives and strategies for using derivatives, quantitative disclosures about fair value amounts of gains and losses on derivative instruments, and disclosures about credit-risk-related contingent features in derivative agreements. The Funds have invested in derivatives, specifically foreign currency contracts, futures contracts and options contracts during the year ended August 31, 2018 and open positions in such derivatives as of August 31, 2018 are detailed in each Fund's Schedule of Investments. All of the derivative instruments disclosed and described herein are subject to credit risk. Credit risk is where the financial condition of an issuer of a security or instrument may cause it to default or become unable to pay interest or principal due on the security or where the counterparty to a derivative contract might default on its obligations. The Funds derivative agreements also contain credit-risk related contingent features which include, but are not limited to, a percentage decline in the Funds NAV over a specified time period. If an event occurred at August 31, 2018 that triggered a contingent feature, the counterparty to the agreement may require the Funds to post additional collateral or terminate the derivative positions and demand payment. Any collateral posted with respect to the derivative positions would be used to offset or reduce the payment. The maximum exposure to derivatives agreements with credit-risk related contingent features would be the total value of derivatives in net liability positions for each Fund, as disclosed on page 163. At August 31, 2018, no event occurred that triggered a credit-risk-related contingent feature. Information with respect to the amounts and types of collateral received and/or posted for derivative instruments as of August 31, 2018, if any, is reflected as a footnote below the respective derivatives tables on each Fund's Schedule of Investments.

As of August 31, 2018, the effects of such derivative instruments on each Fund's financial position as reflected in the Statements of Assets and Liabilities are presented in the summary below:

| <b>Fund</b>                            | <b>Asset Derivatives</b>                              |              | <b>Liability Derivatives</b>                          |              |
|--|---|--------------|---|--------------|
|  | <b>Balance Sheet Location</b>                         | <b>Value</b> | <b>Balance Sheet Location</b>                         | <b>Value</b> |
| <b>U.S. Dollar Bullish Fund</b>        |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | \$ 875,837   | Unrealized depreciation on foreign currency contracts | \$ 186,630   |
| <b>Brazilian Real Strategy Fund</b>    |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | 96,724       | Unrealized depreciation on foreign currency contracts | 1,041,690    |
| <b>Chinese Yuan Strategy Fund</b>      |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | 27,549       | Unrealized depreciation on foreign currency contracts | 1,098,126    |
| <b>Emerging Currency Strategy Fund</b> |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | 73,207       | Unrealized depreciation on foreign currency contracts | 1,439,150    |
| <b>Asia Local Debt Fund</b>            |   |              |   |              |
| Foreign exchange contracts             | Unrealized appreciation on foreign currency contracts | 13,308       | Unrealized depreciation on foreign currency contracts | 60,779       |



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

| Fund   | Asset Derivatives                                     |           | Liability Derivatives                                 |           |
|--|---|-----------|---|-----------|
|  | Balance Sheet Location                                | Value     | Balance Sheet Location                                | Value     |
| <b>Emerging Markets Corporate Bond Fund</b>          |   |           |   |           |
| Interest rate contracts                              | Unrealized appreciation on futures contracts*         | \$ 18,464 | Unrealized depreciation on futures contracts*         | \$ 1,745  |
| <b>Emerging Markets Local Debt Fund</b>              |   |           |   |           |
| Foreign exchange contracts                           | Unrealized appreciation on foreign currency contracts | 228,064   | Unrealized depreciation on foreign currency contracts | 1,083,255 |
| <b>Interest Rate Hedged High Yield Bond Fund</b>     |   |           |   |           |
| Interest rate contracts                              | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 255,170   |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |   |           |   |           |
| Interest rate contracts                              | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 109,544   |
| <b>Negative Duration High Yield Bond Fund</b>        |   |           |   |           |
| Interest rate contracts                              | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 174,636   |
| <b>Negative Duration U.S. Aggregate Bond Fund</b>    |   |           |   |           |
| Interest rate contracts                              | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 101,084   |
| <b>CBOE Russell 2000 PutWrite Strategy Fund</b>      |   |           |   |           |
| Equity contracts                                     |   |           | Written options, at value                             | 14,400    |
| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>       |   |           |   |           |
| Equity contracts                                     |   |           | Written options, at value                             | 740,250   |
| <b>Managed Futures Strategy Fund (consolidated)</b>  |   |           |   |           |
| Foreign exchange contracts                           | Unrealized appreciation on foreign currency contracts | 60,682    | Unrealized depreciation on foreign currency contracts | 179,696   |
|  | Unrealized appreciation on futures contracts*         | 366       | Unrealized depreciation on futures contracts*         | 1,896     |
| Commodity contracts                                  | Unrealized appreciation on futures contracts*         | 3,061,809 | Unrealized depreciation on futures contracts*         | 900,327   |
| Interest rate contracts                              | Unrealized appreciation on futures contracts*         |           | Unrealized depreciation on futures contracts*         | 49,103    |

\* Includes cumulative appreciation (depreciation) of futures contracts as reported in each Fund's Schedule of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities. Please see Note 2 (Futures Contracts) on pages 160-161 for additional information regarding balance sheet location of balances associated with futures contracts.

For the fiscal year or period ended August 31, 2018, the effects of derivative instruments on each Fund's financial performance as reflected in the Statements of Operations are presented in the summary below:

| Fund  | Amount of Realized Gain or (Loss) on Derivatives Recognized <sup>1</sup> | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized <sup>2</sup> |
|---|--|--|
| <b>U.S. Dollar Bullish Fund</b>             |  |  |
| Foreign exchange contracts                  | \$ 1,093,452   | \$ 611,516   |
| <b>Brazilian Real Strategy Fund</b>         |  |  |
| Foreign exchange contracts                  | (1,459,227)  | (1,866,145)  |
| <b>Chinese Yuan Strategy Fund</b>           |  |  |
| Foreign exchange contracts                  | 1,986,057  | (2,268,079)  |
| <b>Emerging Currency Strategy Fund</b>      |  |  |
| Foreign exchange contracts                  | (438,408)  | (1,887,810)  |
| <b>Asia Local Debt Fund</b>                 |  |  |
| Foreign exchange contracts                  | (44,198)   | (46,091)   |
| <b>Emerging Markets Corporate Bond Fund</b> |  |  |
| Interest rate contracts                     | 155,027  | 13,172   |
| <b>Emerging Markets Local Debt Fund</b>     |  |  |
| Foreign exchange contracts                  | (590,898)  | (816,472)  |

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**Interest Rate Hedged High Yield Bond Fund**

|                         |           |           |
|-------------------------|-----------|-----------|
| Interest rate contracts | 1,720,788 | (216,145) |
|-------------------------|-----------|-----------|

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**Notes to Financial Statements** (continued)

| Fund   | Amount of Realized Gain<br>or (Loss) on<br>Derivatives<br>Recognized <sup>1</sup> | Change in Unrealized<br>Appreciation or<br>(Depreciation) on<br>Derivatives Recognized <sup>2</sup> |
|--|---|---|
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |   |   |
| Interest rate contracts                              | \$ 847,138  | \$ (55,621)   |
| <b>Negative Duration High Yield Bond Fund</b>        |   |   |
| Interest rate contracts                              | 515,775   | (113,789)   |
| <b>Negative Duration U.S. Aggregate Bond Fund</b>    |   |   |
| Interest rate contracts                              | 629,610   | (25,720)  |
| <b>CBOE Russell 2000 PutWrite Strategy Fund</b>      |   |   |
| Equity contracts                                     | 131,421   | 55,360  |
| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>       |   |   |
| Equity contracts                                     | 13,543,020  | (150,144)   |
| <b>Managed Futures Strategy Fund (consolidated)</b>  |   |   |
| Foreign exchange contracts                           | (2,169,876)   | 161,819   |
| Commodity contracts                                  | 6,434,797   | 1,647,461   |
| Interest rate contracts                              | 9,667   | (293,421)   |

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

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

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

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

During the fiscal year or period ended August 31, 2018, the volume of derivative activity (based on the average of month-end balances) for each Fund was as follows:

| Fund                                   | Average Notional                            |   |                          |                           | Written options |
|--|---|---|--------------------------|---------------------------|-----------------|
|  | Foreign currency contracts (to deliver USD) | Foreign currency contracts (to receive USD) | Futures contracts (long) | Futures contracts (short) |                 |
| <b>U.S. Dollar Bullish Fund</b>        |   |   |                          |                           |                 |
| Foreign exchange contracts             | \$ 101,253,966                              | \$ 194,891,754                              | \$                       | \$                        | \$              |
| <b>Brazilian Real Strategy Fund</b>    |   |   |                          |                           |                 |
| Foreign exchange contracts             | 26,824,550                                  | 9,993,816                                   |                          |                           |                 |
| <b>Chinese Yuan Strategy Fund</b>      |   |   |                          |                           |                 |
| Foreign exchange contracts             | 50,496,402                                  | 13,388,622                                  |                          |                           |                 |
| <b>Emerging Currency Strategy Fund</b> |   |   |                          |                           |                 |
| Foreign exchange contracts             | 61,501,221                                  | 15,806,197                                  |                          |                           |                 |
| <b>Asia Local Debt Fund</b>            |   |   |                          |                           |                 |
| Foreign exchange contracts             | 2,773,889                                   | 748,014                                     |                          |                           |                 |

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|  |            |             |
|--|------------|-------------|
| <b>Emerging Markets Corporate Bond Fund</b>          |            |             |
| Interest rate contracts                              |            | 7,739,348   |
|  |            | 8,098,733   |
| <b>Emerging Markets Local Debt Fund</b>              |            |             |
| Foreign exchange contracts                           | 10,727,118 | 4,718,076   |
| <b>Interest Rate Hedged High Yield Bond Fund</b>     |            |             |
| Interest rate contracts                              |            | 124,362,506 |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |            |             |
| Interest rate contracts                              |            | 34,071,253  |
| <b>Negative Duration High Yield Bond Fund</b>        |            |             |
| Interest rate contracts                              |            | 29,606,577  |

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| Fund  | Average Notional                            |   |                          |                           |                 |
|---|---|---|--------------------------|---------------------------|-----------------|
|   | Foreign currency contracts (to deliver USD) | Foreign currency contracts (to receive USD) | Futures contracts (long) | Futures contracts (short) | Written options |
| <b>Negative Duration U.S. Aggregate Bond Fund</b>   |   |   |                          |                           |                 |
| Interest rate contracts                             | \$  | \$  | \$                       | \$ 29,758,413             | \$              |
| <b>CBOE Russell 2000 PutWrite Strategy Fund</b>     |   |   |                          |                           |                 |
| Equity contracts                                    |   |   |                          |                           | 3,703,857       |
| <b>CBOE S&amp;P 500 PutWrite Strategy Fund</b>      |   |   |                          |                           |                 |
| Equity contracts                                    |   |   |                          |                           | 237,976,846     |
| <b>Managed Futures Strategy Fund (consolidated)</b> |   |   |                          |                           |                 |
| Commodity contracts                                 |   |   | 52,826,377               | 34,040,280                |                 |
| Foreign exchange contracts                          | 12,233,953                                  | 12,773,208                                  | 20,832,081               | 16,764,829                |                 |
| Interest rate contracts                             |   |   | 2,539,454                | 11,473,347                |                 |

**Investment Transactions and Investment Income** Investment transactions are recorded as of the date that the securities are purchased or sold (trade date). Realized gains and losses on sales of portfolio securities are calculated using the identified-cost method. Interest income (including amortization of premiums and accretion of discounts), net of any foreign taxes withheld, is accrued daily. Generally, amortization of premiums and accretion of discounts are recognized daily using the interest method (also known as scientific amortization method). Payment-in-kind ( PIK ) interest income is accrued daily and the increase in a security s principal amount related to such PIK interest income is recorded on the coupon payment date. Dividend income is recognized on the ex-dividend date.

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

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

Under the investment advisory agreement for Funds that commenced operations on or after March 26, 2013, WTAM has agreed to pay all expenses of the Trust, except for: (i) brokerage expenses and other fees, charges, taxes, levies or expenses (such as stamp taxes) incurred in connection with the execution of portfolio transactions or in connection with creation and redemption transactions (including without limitation any fees, charges, taxes, levies or expenses related to the purchase or sale of an amount of any currency, or the partition or repatriation of any security or other asset, related to the execution of portfolio transactions or any creation or redemption transactions); (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of each Independent Trustee; (iv) compensation and expenses of counsel to the Independent Trustees;



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(v) compensation and expenses of the Trust's CCO; (vi) extraordinary expenses (in each case as determined by a majority of the Independent Trustees); (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act;

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(viii) interest and taxes of any kind or nature (including, but not limited to, income, excise, transfer and withholding taxes); (ix) fees and expenses related to the provision of securities lending services; and (x) the advisory fee payable to WTAM.

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

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

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

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

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

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

**Futures Contracts** The Duration Funds utilized futures contracts to obtain short exposure to U.S. Treasury bonds to hedge against a rise in interest rates. The Emerging Markets Corporate Bond Fund utilized futures contracts on U.S. Treasury bonds to manage interest rate risk. The Managed Futures Strategy Fund utilized futures contracts to obtain long and short exposures to currencies, commodities and interest rates consistent with its investment objective. When a Fund purchases a listed futures contract, it agrees to purchase a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. When a Fund sells a listed futures contract, it agrees to sell a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. The price at which the purchase and sale will take

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place is fixed when the Fund enters into the contract. The exchange clearing corporation is the ultimate counterparty for all exchange-listed contracts, so credit risk is limited to the creditworthiness of the exchange's clearing corporation.

Upon entering into a futures contract, a Fund is required to deliver to a broker an amount of cash and/or government securities equal to a certain percentage of the contract amount. This amount is known as the initial margin. Subsequent payments, known as

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variation margin, generally are made or received by the Fund each day or at other agreed-upon time periods depending on the fluctuations in the value of the underlying futures contracts, except that in the case of certain futures contracts payments may be made or received at settlement. Such variation margin is recorded for financial statement purposes on a daily basis as an unrealized gain or loss on futures until the financial futures contract is closed, at which time the net gain or loss is reclassified to realized gain or loss on futures. The current one-day variation margin on open futures contracts is shown on the Statements of Assets and Liabilities as either a receivable or a payable for Net variation margin on futures contracts. The prior variation margins on both open and closed futures contracts are shown in the Statements of Assets and Liabilities, in whole or in part, as a component of, or an offset to, Cash and/or Deposits at broker for futures contracts. When a Fund purchases or sells a futures contract, the Fund is required to cover its position in order to limit the risk associated with the use of leverage and other related risks. To cover its position, a Fund will segregate assets consisting of, or take other measures with respect to, cash or liquid securities that, when added to any amounts deposited with a futures commission merchant as margin, will cover its position in a manner consistent with the 1940 Act or the rules and SEC interpretations thereunder. This will function as a practical limit on the amount of leverage which a Fund may undertake and on the potential increase in the speculative character of a Fund's outstanding portfolio securities.

**Options Contracts** The CBOE Russell 2000 PutWrite Strategy Fund and the CBOE S&P 500 PutWrite Strategy Fund (the Funds) utilized option contracts by writing put options on the Russell 2000 and S&P 500 Indexes, respectively, consistent with their investment objective. A put option gives the purchaser of the option the right to sell, and the writer of the option the obligation to buy, the underlying security or financial instrument. A call option gives the purchaser of the option the right to buy, and the writer of the option the obligation to sell, the underlying security or financial instrument. A premium is paid to the writer of an option as consideration for undertaking the obligation in the contract. The Funds may purchase and write options on an exchange or over the counter (OTC). OTC options differ from exchange-traded options in several respects. They are transacted directly with dealers and not with a clearing corporation, and therefore entail the risk of nonperformance by the dealer. OTC options are available for a greater variety of securities and for a wider range of expiration dates and exercise prices than are available for exchange-traded options. Because OTC options are not traded on an exchange, pricing is done normally by reference to information from a market maker.

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

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

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

Written options may constitute a fair value guarantee on a financial asset under the provisions of FASB Codification Topic 460 *Guarantees*. The Fund's maximum payout for written put options is limited to the number of contracts written and the associated strike prices. At August 31, 2018, the CBOE Russell 2000 PutWrite Strategy Fund's maximum payout for written put options was \$5,376,000. At August 31, 2018, the CBOE S&P 500 PutWrite Strategy Fund's maximum payout for written put options was \$239,841,000. The maximum payout for written call options is potentially unlimited to the extent that the written call option is uncovered.

The Funds' risk associated with purchasing put and call options is limited to the premiums paid. The risk in writing a covered call option is that the Funds may forego the opportunity of profit if the market price of the underlying security increases and the option is exercised. The risk in writing an uncovered call option is that the Funds are exposed to the risk of loss if the market price of the underlying security increases. The risk in writing a put option is that the Funds may incur a loss if the market price of the underlying security decreases and the option is exercised. In

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addition, there is the risk that the Funds may not be able to enter into a closing transaction because of an illiquid secondary market.

Other significant risks associated with the Funds' use of options contracts may include the following: (1) the success of a strategy may depend on the Fund adviser's ability to predict movements in the prices of individual commodities, currencies or securities,

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fluctuations in markets and movements in interest rates; (2) there may be an imperfect or no correlation between the changes in market value of the commodities, currencies or securities and the price of options; (3) although the Funds intend to enter into options contracts only if there is an active market for such contracts, there is no assurance that an active market will exist for the contracts at any particular time; (4) trading restrictions or limitations may be imposed by an exchange; and (5) government regulations may restrict trading in options contracts.

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

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

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

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

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

repurchase transaction against obligations owed to the non-defaulting party.

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The Funds' security lending activities are governed by a Securities Lending Authorization Agreement ( "Lending Agreement" ) between the Funds and the lending agent. The Lending Agreement authorizes the lending agent to lend qualifying U.S. and foreign securities held by a Fund to approved borrowers (each a "Borrower" ). To mitigate borrower risk, a Fund typically receives from a Borrower collateral in the form of U.S. dollar cash and/or securities issued or guaranteed by the U.S. government or its agencies in excess of the market value of the securities loaned. Under the provisions of the Lending Agreement, a Fund shall have, as to the collateral, all of the rights and remedies of a secured party under applicable law. A Fund is exposed to risk of loss if a Borrower defaults on its obligation to return borrowed securities and the value of the collateral a Fund received is insufficient to cover the market value of the securities loaned. Also, the lending agent is permitted to invest the cash collateral it receives from a Borrower into a money market fund which is subject to market fluctuation. Therefore, a Fund is exposed to risk of loss if the value of invested cash collateral is insufficient to satisfy the Fund's obligation to return the full amount owed to such Borrower.

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

For financial reporting purposes, the Funds elect to not offset assets and liabilities subject to an ISDA Master Agreement, Master Repurchase Agreement or Lending Agreement, if any, in the Statements of Assets and Liabilities. Therefore, all qualifying transactions are presented on a gross basis in the Statements of Assets and Liabilities. As of August 31, 2018, the impact of netting of assets and liabilities and the offsetting of collateral pledged or received based on contractual netting/set-off provisions in the ISDA Master Agreement, Master Repurchase Agreement and the Lending Agreement are detailed in the following table:

| Fund   | Assets                             |                                    |                           |            | Liabilities                        |                                    |                        |            |
|--|------------------------------------|------------------------------------|---------------------------|------------|------------------------------------|------------------------------------|------------------------|------------|
|  | Gross Amounts in the Statements of | Gross Amounts in the Statements of | Assets and Liabilities    | Net Amount | Gross Amounts in the Statements of | Gross Amounts in the Statements of | Assets and Liabilities | Net Amount |
|  | Assets and Liabilities             | Financial Instruments              | Collateral Received       |            | Assets and Liabilities             | Financial Instruments              | Collateral Posted      |            |
| <b>U.S. Dollar Bullish Fund</b>                      |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Foreign Currency Contracts                           | \$ 875,837                         | \$ (174,272)                       | \$                        | \$ 701,565 | \$ 186,630                         | \$ (174,272)                       | \$                     | \$ 12,358  |
| <b>Brazilian Real Strategy Fund</b>                  |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Repurchase Agreements                                | 3,350,000                          |                                    | (3,350,000) <sup>1</sup>  |            |                                    |                                    |                        |            |
| Foreign Currency Contracts                           | 96,724                             | (96,724)                           |                           |            | 1,041,690                          | (96,724)                           |                        | 944,966    |
| <b>Chinese Yuan Strategy Fund</b>                    |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Repurchase Agreements                                | 9,515,000                          |                                    | (9,515,000) <sup>1</sup>  |            |                                    |                                    |                        |            |
| Foreign Currency Contracts                           | 27,549                             | (24,896)                           |                           | 2,653      | 1,098,126                          | (24,896)                           | (267,410) <sup>1</sup> | 805,820    |
| <b>Emerging Currency Strategy Fund</b>               |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Repurchase Agreements                                | 9,170,000                          |                                    | (9,170,000) <sup>1</sup>  |            |                                    |                                    |                        |            |
| Foreign Currency Contracts                           | 73,207                             | (73,207)                           |                           |            | 1,439,150                          | (73,207)                           | (430,000)              | 935,943    |
| <b>Asia Local Debt Fund</b>                          |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Repurchase Agreements                                | 1,500,000                          |                                    | (1,500,000) <sup>1</sup>  |            |                                    |                                    |                        |            |
| Foreign Currency Contracts                           | 13,308                             | (13,308)                           |                           |            | 60,779                             | (13,308)                           |                        | 47,471     |
| <b>Emerging Markets Corporate Bond Fund</b>          |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Securities Lending                                   | 999,965                            |                                    | (999,965) <sup>1</sup>    |            |                                    |                                    |                        |            |
| <b>Emerging Markets Local Debt Fund</b>              |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Repurchase Agreements                                | 8,340,000                          |                                    | (8,340,000) <sup>1</sup>  |            |                                    |                                    |                        |            |
| Foreign Currency Contracts                           | 228,064                            | (220,232)                          |                           | 7,832      | 1,083,255                          | (220,232)                          |                        | 863,023    |
| <b>Interest Rate Hedged High Yield Bond Fund</b>     |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Securities Lending                                   | 16,149,584                         |                                    | (16,149,584) <sup>1</sup> |            |                                    |                                    |                        |            |
| <b>Interest Rate Hedged U.S. Aggregate Bond Fund</b> |                                    |                                    |                           |            |                                    |                                    |                        |            |
| Securities Lending                                   | 67,483                             |                                    | (67,483) <sup>1</sup>     |            |                                    |                                    |                        |            |
| Repurchase Agreements                                | 1,450,000                          |                                    | (1,450,000) <sup>1</sup>  |            |                                    |                                    |                        |            |
| <b>Negative Duration High Yield Bond Fund</b>        |                                    |                                    |                           |            |                                    |                                    |                        |            |



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|   |           |                          |        |         |          |         |
|---|-----------|--------------------------|--------|---------|----------|---------|
| Securities Lending                                  | 5,071,960 | (5,071,960) <sup>1</sup> |        |         |          |         |
| <b>Negative Duration U.S. Aggregate Bond Fund</b>   |           |                          |        |         |          |         |
| Securities Lending                                  | 28,818    | (28,818) <sup>1</sup>    |        |         |          |         |
| <b>Yield Enhanced U.S. Aggregate Bond Fund</b>      |           |                          |        |         |          |         |
| Securities Lending                                  | 1,882,011 | (1,882,011) <sup>1</sup> |        |         |          |         |
| <b>Managed Futures Strategy Fund (consolidated)</b> |           |                          |        |         |          |         |
| Foreign Currency Contracts                          | 60,682    | (11,223)                 | 49,459 | 179,696 | (11,223) | 168,473 |

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

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

**To-be-announced Transactions** Interest Rate Hedged U.S. Aggregate Bond Fund, Negative Duration U.S. Aggregate Bond Fund, Yield Enhanced U.S. Aggregate Bond Fund and the Yield Enhanced U.S. Short-Term Aggregate Bond Fund invest in U.S. agency mortgage-backed pass-through securities which are securities issued by entities such as Government National Mortgage Association and Federal National Mortgage Association that are backed by pools of mortgages. Most transactions in mortgage-backed pass-through securities occur for future delivery in which the exact mortgage pools to be delivered are not specified until a few days prior to settlement, referred to as a to-be-announced transaction or TBA Transaction. In a TBA Transaction, the buyer and seller agree upon general trade parameters such as agency, settlement date, par amount and price. The actual pools delivered generally are determined a few days prior to the settlement date; however, it is not anticipated that the Interest Rate Hedged U.S. Aggregate Bond Fund, Negative Duration U.S. Aggregate Bond Fund, Yield Enhanced U.S. Aggregate Bond Fund and the Yield Enhanced U.S. Short-Term Aggregate Bond Fund will take delivery of pools, but instead will participate in rolling TBA Transactions whereby instead of receiving pools on the purchase settlement date, the position is offset by a current sale of the TBA security with a simultaneous forward purchase of a substantially similar TBA security (i.e. same type, coupon, maturity) to settle on a specified future date.

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

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

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

WTAM has overall responsibility for the general management and administration of the Trust. WTAM provides an investment program for each Fund. WTAM has arranged for BNY Mellon Asset Management North America Corporation ( BNY Mellon AMNA ) to provide sub-advisory services to the Funds, except for Yield Enhanced U.S. Short-Term Aggregate Bond Fund and Emerging Markets Corporate Bond Fund which are sub-advised by Voya Investment Management Co., LLC ( Voya IM ). BNY Mellon AMNA and Voya IM are compensated by WTAM at no

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additional cost to the Funds. WTAM also arranges for transfer agency, custody, fund accounting, fund administration, securities lending and all other non-distribution related services necessary for the

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**Notes to Financial Statements** (continued)

Funds to operate, which are generally under separate agreements entered into between the Trust on behalf of the Funds and the applicable service provider. Under the investment advisory agreement for each Fund, WTAM agrees to pay all expenses of the Funds, except for certain expenses described in Note 2.

Pursuant to a separate contractual arrangement, as also described in Note 2, WTAM arranges for the provision of CCO services with respect to each Fund, and is liable and responsible for, and administers, payments to the CCO, the Independent Trustees and counsel to the Independent Trustees in exchange for a fee, accrued daily and paid monthly in arrears, of up to 0.0044% per annum of each Fund's average daily net assets. WTAM expects to receive advisory fees from each Fund, based on a percentage of the Fund's average daily net assets, as shown in the following table:

| Fund  | Advisory           |                         | Advisory Fee Waiver | Expiration Date   |
|---|--------------------|-------------------------|---------------------|-------------------|
|   | Fee Rate           | Fee Waiver <sup>1</sup> |                     |                   |
| U.S. Dollar Bullish Fund                              | 0.50%              |                         |                     |                   |
| Brazilian Real Strategy Fund                          | 0.45%              |                         |                     |                   |
| Chinese Yuan Strategy Fund                            | 0.45%              |                         |                     |                   |
| Emerging Currency Strategy Fund                       | 0.55%              |                         |                     |                   |
| Asia Local Debt Fund                                  | 0.55%              |                         |                     |                   |
| Emerging Markets Corporate Bond Fund                  | 0.60%              |                         |                     |                   |
| Emerging Markets Local Debt Fund                      | 0.55%              |                         |                     |                   |
| Floating Rate Treasury Fund                           | 0.15% <sup>2</sup> | 2                       |                     |                   |
| Interest Rate Hedged High Yield Bond Fund             | 0.43%              |                         |                     |                   |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 0.23%              |                         |                     |                   |
| Negative Duration High Yield Bond Fund                | 0.48%              |                         |                     |                   |
| Negative Duration U.S. Aggregate Bond Fund            | 0.28%              |                         |                     |                   |
| Yield Enhanced U.S. Aggregate Bond Fund               | 0.20%              | (0.08)%                 |                     | December 31, 2018 |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    | 0.20%              | (0.08)%                 |                     | December 31, 2018 |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>3</sup> | 0.49%              | (0.06)%                 |                     | December 31, 2018 |
| CBOE S&P 500 PutWrite Strategy Fund                   | 0.44%              | (0.06)%                 |                     | December 31, 2018 |
| Managed Futures Strategy Fund (consolidated)          | 0.75%              | (0.10)%                 |                     | December 31, 2018 |

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

<sup>2</sup> Effective June 29, 2018. Prior to June 29, 2018, the advisory fee rate (before fee waiver) was 0.20% per annum and WTAM contractually agreed to an advisory fee waiver of 0.05% per annum so that the net advisory fee paid by the Fund to WTAM was 0.15% per annum.

<sup>3</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018. During the fiscal year ended August 31, 2018, the U.S. Dollar Bullish Fund received a voluntary reimbursement of \$6,115 from BNY Mellon AMNA for investment losses on certain foreign exchange transactions. The dollar amount of the reimbursement is shown in the Statements of Operations in *Net realized gain from payment by sub-advisor*.

Each Fund may purchase shares of affiliated ETFs in secondary market transactions to reduce cash balances and/or to implement its investment strategy. For these transactions, WTAM waives its advisory fees for each Fund's investment in affiliated funds. The dollar amount of advisory fees waived during the period for the Funds, if any, are shown in the Statements of Operations in *Expense waivers*.

Affiliated holdings are funds which are managed by, or an affiliate of, WTAM. Transactions with affiliated funds during the fiscal year ended August 31, 2018 are as follows:

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| <b>Fund</b>                            | <b>Value at<br/>8/31/2017</b> | <b>Purchases/<br/>Additions</b> | <b>Sales/<br/>Reductions</b> | <b>Realized<br/>Gain/(Loss)</b> | <b>Change in<br/>Unrealized<br/>Appreciation/<br/>Depreciation</b> | <b>Value at<br/>8/31/2018</b> | <b>Dividend<br/>Income</b> |
|--|-------------------------------|---------------------------------|------------------------------|---------------------------------|--|-------------------------------|----------------------------|
| <b>U.S. Dollar Bullish Fund</b>        |                               |                                 |                              |                                 |  |                               |                            |
| Floating Rate Treasury Fund            | \$                            | \$ 4,016,800                    | \$                           | \$                              | \$ (3,920)   | \$ 4,012,880                  | \$ 11,840                  |
| <b>Brazilian Real Strategy Fund</b>    |                               |                                 |                              |                                 |  |                               |                            |
| Floating Rate Treasury Fund            | \$                            | \$ 450,096                      | \$                           | \$                              | \$ 99  | \$ 450,195                    | \$                         |
| <b>Chinese Yuan Strategy Fund</b>      |                               |                                 |                              |                                 |  |                               |                            |
| Floating Rate Treasury Fund            | \$                            | \$ 1,169,777                    | \$                           | \$                              | \$ (1,026)   | \$ 1,168,751                  | \$ 1,771                   |
| <b>Emerging Currency Strategy Fund</b> |                               |                                 |                              |                                 |  |                               |                            |
| Floating Rate Treasury Fund            | \$                            | \$ 1,194,879                    | \$                           | \$                              | \$ (1,047)   | \$ 1,193,832                  | \$ 1,809                   |

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**Related Party Transactions** WTAM or its affiliates may from time to time own shares of a Fund. As of August 31, 2018, WTAM held shares of the following Funds which were purchased through an unaffiliated broker in ordinary brokerage transactions in the secondary market in which the Funds' shares trade:

| <b>Fund</b>  | <b>Fund Shares held by WTAM</b> | <b>Market Value of Fund Shares held by WTAM</b> | <b>Dividends paid to WTAM on Fund Shares held by WTAM<sup>1</sup></b> |
|--|---------------------------------|---|---|
| Emerging Markets Local Debt Fund                   | 118                             | \$ 3,842  | \$ 244  |
| Floating Rate Treasury Fund                        | 667                             | 16,728  | 117   |
| Interest Rate Hedged High Yield Bond Fund          | 719                             | 17,306  | 602   |
| Yield Enhanced U.S. Aggregate Bond Fund            | 1,550                           | 75,423  | 2,080   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund | 86                              | 4,208   | 21  |
| CBOE S&P 500 PutWrite Strategy Fund                | 343                             | 10,499  | 335   |

<sup>1</sup> For the fiscal year ended August 31, 2018.

**4. CAPITAL SHARE TRANSACTIONS**

As of August 31, 2018, there were an unlimited number of \$0.001 par value shares of beneficial interest authorized by the Trust. Shares are issued and redeemed by each Fund only in creation units or multiples thereof. Except when aggregated in creation units, shares of each Fund are not redeemable. Transactions in shares for each Fund are disclosed in detail in the Statements of Changes in Net Assets. Generally, Funds issue and redeem shares on a cash basis, however, shares may also be issued or redeemed in-kind. Investors purchasing and redeeming creation units may be charged a purchase transaction fee and a redemption transaction fee to offset transfer and other transaction costs associated with the issuance and redemption of creation units.

**5. INVESTMENT PORTFOLIO TRANSACTIONS**

Purchases and sales of investments (excluding purchases and sales resulting from in-kind capital share transactions and short-term investments) and the cost of purchases and the proceeds from sales resulting from in-kind capital share transactions (excluding short-term investments) for the fiscal year or period ended August 31, 2018 are shown in the following table. Realized gains and losses on sales resulting from in-kind capital share redemptions, as shown on the Statements of Operations, are not recognized by the Funds for tax purposes.

| <b>Fund</b>                                   | <b>Non-U.S. Government Securities</b> |              | <b>U.S. Government Securities</b> |              | <b>In-kind Capital Share Transactions</b> |              |
|---|---------------------------------------|--------------|-----------------------------------|--------------|---|--------------|
|   | <b>Purchases</b>                      | <b>Sales</b> | <b>Purchases</b>                  | <b>Sales</b> | <b>Purchases</b>                          | <b>Sales</b> |
| U.S. Dollar Bullish Fund                      | \$ 4,016,800                          | \$           | \$                                | \$           | \$  | \$           |
| Brazilian Real Strategy Fund                  | 450,096                               |              |                                   |              |   |              |
| Chinese Yuan Strategy Fund                    | 1,169,777                             |              |                                   |              |   |              |
| Emerging Currency Strategy Fund               | 1,194,879                             |              |                                   |              |   |              |
| Asia Local Debt Fund                          | 7,558,135                             | 10,037,963   |                                   |              |   |              |
| Emerging Markets Corporate Bond Fund          | 57,372,648                            | 57,619,356   | 5,306,858                         | 2,897,927    |   | 6,828,994    |
| Emerging Markets Local Debt Fund              | 86,629,214                            | 118,037,938  |                                   |              | 18,138,938                                | 38,933,092   |
| Floating Rate Treasury Fund                   |                                       |              | 291,117,940                       | 112,751,389  | 118,187,458                               | 26,253,964   |
| Interest Rate Hedged High Yield Bond Fund     | 283,191,225                           | 87,383,836   |                                   |              | 6,198,816                                 |              |
| Interest Rate Hedged U.S. Aggregate Bond Fund | 11,300,949                            | 2,598,677    | 42,744,660                        | 22,496,710   |   |              |
| Negative Duration High Yield Bond Fund        | 65,611,899                            | 26,266,954   |                                   |              |   |              |

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|   |            |            |             |             |             |           |
|---|------------|------------|-------------|-------------|-------------|-----------|
| Negative Duration U.S. Aggregate Bond Fund            | 13,796,731 | 9,398,545  | 44,576,285  | 35,534,236  |             |           |
| Yield Enhanced U.S. Aggregate Bond Fund               | 65,199,767 | 56,671,227 | 311,182,045 | 206,832,437 | 154,073,460 | 3,282,142 |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    | 6,274,208  | 5,373,005  | 41,467,084  | 36,893,890  | 29,676,700  |           |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>1</sup> |            |            |             |             |             |           |
| CBOE S&P 500 PutWrite Strategy Fund                   |            |            |             |             |             |           |
| Managed Futures Strategy Fund<br>(consolidated)       |            |            |             |             |             |           |

<sup>1</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.

**Table of Contents****Notes to Financial Statements** (continued)**6. FEDERAL INCOME TAXES**

At August 31, 2018, the cost of investments (including securities on loan, derivatives and securities sold short) for Federal income tax purposes was as follows:

| <b>Fund</b>   | <b>Tax Cost</b> | <b>Gross Unrealized Appreciation</b> | <b>Gross Unrealized Depreciation</b> | <b>Net Unrealized Appreciation/ (Depreciation)</b> |
|---|-----------------|--------------------------------------|--------------------------------------|--|
| U.S. Dollar Bullish Fund                            | \$ 89,623,889   | \$ 10,874                            | \$ (3,920)                           | \$ 6,954   |
| Brazilian Real Strategy Fund                        | 10,951,885      | 981                                  |                                      | 981  |
| Chinese Yuan Strategy Fund                          | 32,234,165      | 2,633                                | (1,026)                              | 1,607  |
| Emerging Currency Strategy Fund                     | 28,545,625      | 42,077                               | (101,780)                            | (59,703)   |
| Asia Local Debt Fund                                | 18,549,386      | 75,068                               | (1,888,987)                          | (1,813,919)  |
| Emerging Markets Corporate Bond Fund                | 43,108,483      | 270,674                              | (1,897,648)                          | (1,626,974)  |
| Emerging Markets Local Debt Fund                    | 218,321,927     | 236,012                              | (49,847,637)                         | (49,611,625)                                       |
| Floating Rate Treasury Fund                         | 271,532,332     | 28,759                               |                                      | 28,759   |
| Interest Rate Hedged High Yield Bond Fund           | 272,819,552     | 1,725,145                            | (2,589,879)                          | (864,734)  |
| Interest Rate Hedged U.S. Aggregate Bond Fund       | 53,506,910      | 96,598                               | (558,945)                            | (462,347)  |
| Negative Duration High Yield Bond Fund              | 60,488,381      | 341,672                              | (364,312)                            | (22,640)   |
| Negative Duration U.S. Aggregate Bond Fund          | 30,135,096      | 44,484                               | (381,074)                            | (336,590)  |
| Yield Enhanced U.S. Aggregate Bond Fund             | 431,224,708     | 1,021,916                            | (10,631,448)                         | (9,609,532)  |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund  | 41,105,856      | 19,421                               | (387,917)                            | (368,496)  |
| CBOE Russell 2000 PutWrite Strategy Fund            | 3,995,980       | 629                                  |                                      | 629  |
| CBOE S&P 500 PutWrite Strategy Fund                 | 177,944,248     | 28,890                               |                                      | 28,890   |
| Managed Futures Strategy Fund <i>(consolidated)</i> | 204,279,643     | 17,488                               | (61,722,114)                         | (61,704,626)                                       |

At August 31, 2018, the components of accumulated earnings/(loss) on a tax-basis were as follows:

| <b>Fund</b>  | <b>Undistributed Ordinary Income</b> | <b>Undistributed Capital and Other Gains/(Losses)</b> | <b>Net Unrealized Appreciation/ (Depreciation)</b> | <b>Currency and Other Unrealized Depreciation</b> | <b>Total Accumulated Earnings/(Losses)</b> |
|--|--------------------------------------|---|--|---|--|
| U.S. Dollar Bullish Fund                           | \$ 740,847                           | \$ (10,734,590)                                       | \$ 6,954   | \$  | \$ (9,986,789)                             |
| Brazilian Real Strategy Fund                       | 148,298                              | (100,818,698)   | 981  |   | (100,669,419)                              |
| Chinese Yuan Strategy Fund                         | 348,338                              | (1,216,208)   | 1,607  | (1)   | (866,264)                                  |
| Emerging Currency Strategy Fund                    | 371,692                              | (47,776,877)  | (59,703)   |   | (47,464,888)                               |
| Asia Local Debt Fund                               |                                      | (8,950,702)   | (1,813,919)  | (7,414)   | (10,772,035)                               |
| Emerging Markets Corporate Bond Fund               | 13,249                               | (8,854,256)   | (1,626,974)  |   | (10,467,981)                               |
| Emerging Markets Local Debt Fund                   |                                      | (20,054,260)  | (49,611,625)                                       | (298,658)   | (69,964,543)                               |
| Floating Rate Treasury Fund                        | 19,533                               | (4,362)   | 28,759   |   | 43,930                                     |
| Interest Rate Hedged High Yield Bond Fund          | 219,037                              | (249,748)   | (864,734)  |   | (895,445)                                  |
| Interest Rate Hedged U.S. Aggregate Bond Fund      | 15,749                               | (2,378,135)   | (462,347)  |   | (2,824,733)                                |
| Negative Duration High Yield Bond Fund             | 38,872                               | (1,844,502)   | (22,640)   |   | (1,828,270)                                |
| Negative Duration U.S. Aggregate Bond Fund         | 31,017                               | (2,870,450)   | (336,590)  |   | (3,176,023)                                |
| Yield Enhanced U.S. Aggregate Bond Fund            | 43,331                               | (2,300,214)   | (9,609,532)  |   | (11,866,415)                               |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund | 17,314                               | (98,907)  | (368,496)  |   | (450,089)                                  |
|  | 89,885                               | 112,069   | 629  |   | 202,583                                    |



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|  |           |             |              |              |
|--|-----------|-------------|--------------|--------------|
| CBOE Russell 2000 PutWrite Strategy Fund               |           |             |              |              |
| CBOE S&P 500 PutWrite Strategy Fund                    | 5,722,214 | 6,533,084   | 28,890       | 12,284,188   |
| Managed Futures Strategy Fund<br><i>(consolidated)</i> | 9,119,415 | (6,358,791) | (61,704,626) | (58,944,002) |

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**Notes to Financial Statements** (continued)

The tax character of distributions paid during the fiscal years or periods ended August 31, 2018 and August 31, 2017, was as follows:

| Fund  | Year Ended August 31, 2018               |   |   | Year Ended August 31, 2017               |   |   |
|---|--|---|---|--|---|---|
|   | Distributions Paid from Ordinary Income* | Distributions Paid from Long-Term Capital Gains | Distributions Paid from Return of Capital | Distributions Paid from Ordinary Income* | Distributions Paid from Long-Term Capital Gains | Distributions Paid from Return of Capital |
| U.S. Dollar Bullish Fund                              | \$                                       | \$  | \$  | \$                                       | \$  | \$  |
| Brazilian Real Strategy Fund                          |  |   |   |  |   |   |
| Chinese Yuan Strategy Fund                            |  |   |   |  |   |   |
| Emerging Currency Strategy Fund                       |  |   |   |  |   |   |
| Asia Local Debt Fund                                  |  |   | 338,000                                   | 181,500                                  |   | 240,500                                   |
| Emerging Markets Corporate Bond Fund                  | 1,911,500                                |   |   | 2,141,000                                |   |   |
| Emerging Markets Local Debt Fund                      | 11,366,481                               |   | 317,019                                   | 5,743,121                                |   | 6,030,879                                 |
| Floating Rate Treasury Fund                           | 1,084,620                                | 28  |   | 8,594                                    |   |   |
| Interest Rate Hedged High Yield Bond Fund             | 7,684,572                                |   |   | 1,900,500                                |   |   |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 800,306                                  |   |   | 500,608                                  |   |   |
| Negative Duration High Yield Bond Fund                | 1,348,556                                |   |   | 632,232                                  |   |   |
| Negative Duration U.S. Aggregate Bond Fund            | 681,500                                  |   |   | 325,358                                  |   | 222                                       |
| Yield Enhanced U.S. Aggregate Bond Fund               | 10,385,000                               |   |   | 4,030,552                                | 5,542   |   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    | 565,940                                  |   |   | 24,000 <sup>1</sup>                      |   |   |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>2</sup> |  |   |   |  |   |   |
| CBOE S&P 500 PutWrite Strategy Fund                   | 4,315,485                                | 5,600,860                                       |   | 241,031                                  | 379,162   |   |
| Managed Futures Strategy Fund (consolidated)          |  |   |   |  |   |   |

\* Includes short-term capital gains if any.

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

<sup>2</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.

At August 31, 2018, for Federal tax purposes, the Funds have capital loss carryforwards available to offset future capital gains as indicated in the below table. To the extent that these loss carryforwards are utilized, capital gains so offset will not be distributed to shareholders.

| Fund                                 | Short-Term Post-Effective No Expiration | Long-Term Post-Effective No Expiration | Capital Loss Available Total |
|--------------------------------------|---|--|------------------------------|
| U.S. Dollar Bullish Fund             | \$ 4,231,783                            | \$ 6,502,807                           | \$ 10,734,590                |
| Brazilian Real Strategy Fund         | 40,319,420                              | 60,499,278                             | 100,818,698                  |
| Chinese Yuan Strategy Fund           | 488,886                                 | 727,322                                | 1,216,208                    |
| Emerging Currency Strategy Fund      | 30,955,291                              | 16,821,586                             | 47,776,877                   |
| Asia Local Debt Fund                 | 4,949,230                               | 4,001,472                              | 8,950,702                    |
| Emerging Markets Corporate Bond Fund | 726,525                                 | 8,106,411                              | 8,832,936                    |
| Emerging Markets Local Debt Fund     | 10,709,183                              | 9,345,077                              | 20,054,260                   |
| Floating Rate Treasury Fund          |   |  |                              |

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|   |           |           |           |
|---|-----------|-----------|-----------|
| Interest Rate Hedged High Yield Bond Fund             | 249,748   |           | 249,748   |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 707,941   | 1,625,010 | 2,332,951 |
| Negative Duration High Yield Bond Fund                | 810,536   | 1,033,966 | 1,844,502 |
| Negative Duration U.S. Aggregate Bond Fund            | 1,099,250 | 1,750,139 | 2,849,389 |
| Yield Enhanced U.S. Aggregate Bond Fund               | 1,967,500 | 332,714   | 2,300,214 |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    | 97,452    | 1,455     | 98,907    |
| CBOE Russell 2000 PutWrite Strategy Fund              |           |           |           |
| CBOE S&P 500 PutWrite Strategy Fund                   |           |           |           |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 2,550,405 | 3,808,386 | 6,358,791 |

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

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

During the fiscal year or period ended August 31, 2018, the following Funds incurred and will elect to defer post-October capital losses and late year ordinary losses as follows:

| <b>Fund</b>   | <b>Short-Term<br/>Post-October<br/>Capital<br/>Losses</b> |
|---|---|
| U.S. Dollar Bullish Fund                              | \$  |
| Brazilian Real Strategy Fund                          |   |
| Chinese Yuan Strategy Fund                            |   |
| Emerging Currency Strategy Fund                       |   |
| Asia Local Debt Fund                                  |   |
| Emerging Markets Corporate Bond Fund                  |   |
| Emerging Markets Local Debt Fund                      |   |
| Floating Rate Treasury Fund                           | 4,362   |
| Interest Rate Hedged High Yield Bond Fund             |   |
| Interest Rate Hedged U.S. Aggregate Bond Fund         |   |
| Negative Duration High Yield Bond Fund                |   |
| Negative Duration U.S. Aggregate Bond Fund            |   |
| Yield Enhanced U.S. Aggregate Bond Fund               |   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    |   |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>1</sup> |   |
| CBOE S&P 500 PutWrite Strategy Fund                   |   |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) |   |

<sup>1</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.

During the fiscal year or period ended August 31, 2018, the amount of capital loss carryforwards used to offset realized gains and the amount of capital loss carryforwards that expired unused are shown in the following table:

| <b>Fund</b>   | <b>Utilized Capital<br/>Loss Carryforward</b> |
|---|---|
| U.S. Dollar Bullish Fund                              | \$ 1,710,296                                  |
| Brazilian Real Strategy Fund                          |   |
| Chinese Yuan Strategy Fund                            |   |
| Emerging Currency Strategy Fund                       |   |
| Asia Local Debt Fund                                  |   |
| Emerging Markets Corporate Bond Fund                  | 1,300,237                                     |
| Emerging Markets Local Debt Fund                      | 1,728   |
| Floating Rate Treasury Fund                           |   |
| Interest Rate Hedged High Yield Bond Fund             | 1,092,571                                     |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 639,229                                       |
| Negative Duration High Yield Bond Fund                | 396,555                                       |
| Negative Duration U.S. Aggregate Bond Fund            | 321,866                                       |
| Yield Enhanced U.S. Aggregate Bond Fund               |   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    |   |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>1</sup> |   |
| CBOE S&P 500 PutWrite Strategy Fund                   |   |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) |   |

<sup>1</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.

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

At August 31, 2018, the effect of permanent book/tax reclassifications resulted in increases (decreases) to the components of net assets as follows:

| <b>Fund</b>   | <b>Undistributed Net<br/>Investment Income/(Loss)</b> | <b>Accumulated Net<br/>Realized Gain/(Loss)</b> | <b>Paid-in<br/>Capital</b> |
|---|---|---|----------------------------|
| U.S. Dollar Bullish Fund                              | \$  | \$  | \$                         |
| Brazilian Real Strategy Fund                          |   |   |                            |
| Chinese Yuan Strategy Fund                            |   |   |                            |
| Emerging Currency Strategy Fund                       |   |   |                            |
| Asia Local Debt Fund                                  | 404,157   | 207,340   | (611,497)                  |
| Emerging Markets Corporate Bond Fund                  |   | 284,538   | (284,538)                  |
| Emerging Markets Local Debt Fund                      | (790,709)   | 6,303,774                                       | (5,513,065)                |
| Floating Rate Treasury Fund                           | 17  | (7,671)   | 7,654                      |
| Interest Rate Hedged High Yield Bond Fund             |   |   |                            |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 35,492  | (35,491)  | (1)                        |
| Negative Duration High Yield Bond Fund                |   | (1)   | 1                          |
| Negative Duration U.S. Aggregate Bond Fund            | 27,495  | (27,495)  |                            |
| Yield Enhanced U.S. Aggregate Bond Fund               | 315,548   | (270,555)                                       | (44,993)                   |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    | 138   | (138)   |                            |
| CBOE Russell 2000 PutWrite Strategy Fund              |   |   |                            |
| CBOE S&P 500 PutWrite Strategy Fund                   |   |   |                            |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | (205,467)   | (6,434,203)                                     | 6,639,670                  |

These differences are primarily due to the calculation of currency gains/losses, realized book income from wholly owned foreign subsidiaries, the realization for tax purposes of gain/(loss) on certain derivative instruments, redemptions-in-kind, foreign capital gains tax, paydowns, net operating losses, net operating loss offsets, and non-deductible excise taxes paid.

GAAP provides guidance on tax provisions that prescribe a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Foreign taxes are provided for based on each Fund's understanding of the tax rules and rates that exist in the foreign markets in which it invests. Taxes are accrued and applied to net investment income, net realized capital gains and net unrealized appreciation, as applicable, as the income is earned or capital gains are recorded. As of and during the fiscal year or period ended August 31, 2018, the Funds did not have any liabilities for unrecognized tax benefits relating to uncertain income tax positions they have taken or expect to take in the future. If applicable, the Funds will recognize interest accrued related to unrecognized tax benefits in interest expense and penalties in Other expenses on the Statements of Operations. The Funds file tax returns with the Internal Revenue Service, the State of New York, and various other states. Generally, each of the tax years in the four-year period ended August 31, 2018, remains subject to examination by taxing authorities.

**7. RECENT ACCOUNTING PRONOUNCEMENTS**

On August 17, 2018, the SEC voted to adopt amendments to certain of its disclosure requirements that have become redundant, duplicative, overlapping, outdated, or superseded, in light of other SEC disclosure requirements, U.S. GAAP, or changes in the information environment. The SEC will also be referring certain SEC disclosure requirements that overlap with, but require information incremental to, U.S. GAAP to the FASB for potential incorporation into U.S. GAAP. The amendments are intended to facilitate the disclosure of information to investors and simplify compliance without significantly altering the total mix of information provided to investors. The amendments become effective 30 days after their publication in the Federal Register - which, as of the date of this Annual Report, have not yet been published. WTAM is currently evaluating the impact that these amendments will have on the Trust's financial statements and related disclosures.

On August 28, 2018, the FASB issued ASU 2018-13, *Fair Value Measurement (Topic 820): Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurement*. ASU 2018-13 includes removals, additions and modifications to the disclosure requirements for fair value measurements that are intended to improve the effectiveness of disclosures in the notes to financial statements. The amendments in ASU 2018-13 are effective for all entities for fiscal years, and interim periods within those fiscal years, beginning after December 15, 2019. An entity is permitted to early adopt any removed or modified disclosures upon issuance of this ASU and delay adoption of the additional disclosures until their effective date. WTAM has evaluated ASU 2018-13 and determined that there is no significant impact on the Trust's financial statements.

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WTAM has early adopted the following ASU 2018-13 guidance in the Trust financial statements pertaining to the removal of (i) the amount of and reasons for transfers between Level 1 and Level 2 of the fair value hierarchy and (ii) the policy for timing of transfers between levels.

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**Report of Independent Registered Public Accounting Firm**

To the Shareholders and the Board of Trustees of WisdomTree Trust

**Opinion on the Financial Statements**

We have audited the accompanying statements of assets and liabilities of WisdomTree Trust (the Trust ) (comprising WisdomTree Bloomberg U.S. Dollar Bullish Fund, WisdomTree Brazilian Real Strategy Fund, WisdomTree Chinese Yuan Strategy Fund, WisdomTree Emerging Currency Strategy Fund, WisdomTree Asia Local Debt Fund, WisdomTree Emerging Markets Corporate Bond Fund, WisdomTree Emerging Markets Local Debt Fund, WisdomTree Floating Rate Treasury Fund (formerly, WisdomTree Bloomberg Floating Rate Treasury Fund), WisdomTree Interest Rate Hedged High Yield Bond Fund, WisdomTree Interest Rate Hedged U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays Interest Rate Hedged U.S. Aggregate Bond Fund), WisdomTree Negative Duration High Yield Bond Fund, WisdomTree Negative Duration U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays Negative Duration U.S. Aggregate Bond Fund), WisdomTree Yield Enhanced U.S. Aggregate Bond Fund (formerly, WisdomTree Barclays Yield Enhanced U.S. Aggregate Bond Fund), WisdomTree Yield Enhanced U.S. Short-Term Aggregate Bond Fund (formerly, WisdomTree Barclays Yield Enhanced U.S. Short-Term Aggregate Bond Fund), WisdomTree CBOE Russell 2000 PutWrite Strategy Fund, WisdomTree CBOE S&P 500 PutWrite Strategy Fund, and WisdomTree Managed Futures Strategy Fund (consolidated) (collectively referred to as the Funds )) including the schedules of investments, as of August 31, 2018, and the related statements of operations, and changes in net assets, and the financial highlights for each of the periods indicated in the table below and the related notes (collectively referred to as the financial statements ). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds comprising WisdomTree Trust at August 31, 2018, the results of their operations, changes in net assets and financial highlights for each of the periods indicated in the table below, in conformity with U.S. generally accepted accounting principles.

| <b>Funds comprising the WisdomTree Trust</b>                  | <b>Statement of operations</b>     | <b>Statements of changes in net assets</b>   | <b>Financial highlights</b>   |
|---|------------------------------------|--|---|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund                 | For the year ended August 31, 2018 | For each of the two years in the period ended August 31, 2018  | For each of the four years in the period ended August 31, 2018 and the period from December 18, 2013 (commencement of operations) through August 31, 2014 |
| WisdomTree Interest Rate Hedged U.S. Aggregate Bond Fund      |                                    |  |   |
| WisdomTree Negative Duration U.S. Aggregate Bond Fund         |                                    |  |   |
| WisdomTree Interest Rate Hedged High Yield Bond Fund          |                                    |  |   |
| WisdomTree Negative Duration High Yield Bond Fund             |                                    |  |   |
| WisdomTree Yield Enhanced U.S. Short-Term Aggregate Bond Fund | For the year ended August 31, 2018 | For the year ended August 31, 2018 and the period from May 18, 2017 (commencement of operations) through August 31, 2017 |   |
| WisdomTree Brazilian Real Strategy Fund                       | For the year ended August 31, 2018 | For each of the two years in the period ended August 31, 2018  | For each of the five years in the period ended August 31, 2018  |
| WisdomTree Chinese Yuan Strategy Fund                         |                                    |  |   |
| WisdomTree Emerging Currency Strategy Fund                    |                                    |  |   |
| WisdomTree Asia Local Debt Fund                               |                                    |  |   |
| WisdomTree Emerging Markets Corporate Bond Fund               |                                    |  |   |
| WisdomTree Emerging Markets Local Debt Fund                   |                                    |  |   |
| WisdomTree Managed Futures Strategy Fund (consolidated)       |                                    |  |   |
| WisdomTree Yield Enhanced U.S. Aggregate Bond Fund            |                                    |  |   |

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|   | For the year ended<br>August 31, 2018   | For each of the two years<br>in the period<br>ended August 31, 2018 | For each of the three years in the<br>period ended August 31, 2018<br>and the period from July 9, 2015<br>(commencement of operations)<br>through August 31, 2015       |
|---|---|---|---|
| WisdomTree Floating Rate Treasury Fund              | For the year ended<br>August 31, 2018   | For each of the two years<br>in the period<br>ended August 31, 2018 | For each of the four years in the<br>period ended August 31, 2018<br>and the period from February 4,<br>2014 (commencement of<br>operations) through August 31,<br>2014 |
| WisdomTree CBOE S&P 500 PutWrite Strategy Fund      | For the year ended<br>August 31, 2018   | For each of the two years<br>in the period<br>ended August 31, 2018 | For each of the two years in the<br>period ended August 31, 2018<br>and the period from February 24,<br>2016 (commencement of<br>operations) through August 31,<br>2016 |
| WisdomTree CBOE Russell 2000 PutWrite Strategy Fund | For the period from February 1, 2018 (commencement of operations) through August 31, 2018 |   |   |

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**Report of Independent Registered Public Accounting Firm** (concluded)

**Basis for Opinion**

These financial statements are the responsibility of the Trust's management. Our responsibility is to express an opinion on each of the Funds' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Trust in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Trust is not required to have, nor were we engaged to perform, an audit of the Trust's internal control over financial reporting. As part of our audits we are required to obtain an understanding of internal control over financial reporting, but not for the purpose of expressing an opinion on the effectiveness of the Trust's internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of August 31, 2018, by correspondence with the custodian and brokers or by other appropriate auditing procedures where replies from brokers were not received. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

We have served as the auditor of one or more WisdomTree investment companies since 2006.

New York, NY

October 25, 2018

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**Table of Contents****Trustees and Officers Information** (unaudited)

The Board of Trustees is responsible for overseeing the management and affairs of the Funds and the Trust. The Board of Trustees elects the officers of the Trust who are responsible for administering the Trust's day-to-day operations. Each Trustee serves until his or her successor is duly elected or appointed and qualified.

The address of each Trustee and Officer is c/o WisdomTree Asset Management, Inc., 245 Park Avenue, 35th Floor, New York, NY 10167.

**Independent Trustees**

| <b>Name</b>                              | <b>Position(s) Held with the Trust, Term of Office and Length of Time Served</b> | <b>Principal Occupation(s) During the Past 5 Years</b>  | <b>Number of Portfolios in Fund Complex Overseen by Trustee/Officer*</b> | <b>Other Directorships Held by Trustee During the Past 5 Years</b>  |
|--|--|---|--|---|
| David G. Chrencik <sup>^</sup><br>(1948) | Trustee, 2014-present  | Chief Financial Officer of Sarus Indochina Select LP (hedge fund) since 2012; Chief Financial Officer of GeoGreen BioFuels, Inc. (biodiesel fuel producer) from 2010 to 2014; Audit Partner at PricewaterhouseCoopers LLP (public accounting firm) from 1972 to 2009 (includes positions prior to becoming Audit Partner and predecessor firms).  | 83   | Trustee, Vericimetry Funds (2011 to 2014); Director, Bennett Group of Funds (2011 to 2013); Trustee, del Rey Global Investors Funds (2011 to 2012). |
| Joel Goldberg <sup>#</sup><br>(1945)     | Trustee, 2012-present  | Attorney, Of Counsel at Stroock & Stroock & Lavan LLP ( Stroock ) since 2015; Attorney, Partner at Stroock from 2010 to 2013; Attorney, Partner at Willkie Farr & Gallagher LLP from 2006 to 2010.  | 83   | Director, Better Business Bureau (Metropolitan New York, Long Island and the Mid-Hudson Region).  |
| Toni Massaro<br>(1955)                   | Trustee, 2006-present  | Dean Emerita at the University of Arizona James E. Rogers College of Law ( Rogers College of Law ) since 2009 (distinguished Emerita in July 2009); Dean at the Rogers College of Law from 1999 to 2009; Regents Professor since 2006; Milton O. Riepe Chair in Constitutional Law since 1997; Professor at the Rogers College of Law since 1990. | 83   | None  |
| Melinda A. Raso Kirstein<br>(1955)       | Trustee, 2014-present  | Retired since 2004, Merrill Lynch Investment Management, Vice President; Senior Portfolio Manager, Fixed Income Management; Director, Tax Exempt Fund Management.   | 83   | Associate Alumnae of Douglass College, Member of Investment Committee.  |
| Victor Ugolyn<br>(1947)                  | Trustee, 2006-present; Chairman  | Private Investor, 2005 to present; President and Chief Executive Officer of William D.  | 83   | Member of the Board of  |

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of the Board of  
Trustees,  
2006-present

Witter, Inc. from 2005 to 2006; Consultant to AXA Enterprise in 2004; Chairman, President and Chief Executive Officer of Enterprise Capital Management (subsidiary of The MONY Group, Inc.) and Enterprise Group of Funds, Chairman of MONY Securities Corporation, and Chairman of the Fund Board of Enterprise Group of Funds from 1991 to 2004.

Governors of  
Naismith  
Memorial  
Basketball Hall  
of Fame  
(2001-2016).

\* As of August 31, 2018.

^ Chair of the Audit Committee.

# Chair of the Contracts Review Committee.

Chair of the Governance, Nominating and Compliance Committee.

Chair of the Investment Committee.

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**Table of Contents****Trustees and Officers Information** (unaudited) (concluded)**Interested Trustee and Officers**

| <b>Name</b>                    | <b>Position(s) Held with the Trust, Term of Office and Length of Time Served</b> | <b>Principal Occupation(s) During the Past 5 Years</b>  | <b>Number of Portfolios in Fund Complex Overseen by Trustee/ Officer*</b> | <b>Other Directorships Held by Trustee During the Past 5 Years</b>           |
|--------------------------------|--|---|---|--|
| Jonathan Steinberg**<br>(1964) | Trustee, 2005-present<br>President, 2005-present                                 | President, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc. since 2012; Chief Executive Officer, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc. since 2005.   | 83  | Director, WisdomTree Investments, Inc. and WisdomTree Asset Management, Inc. |
| David Castano**<br>(1971)      | Treasurer, 2013-present  | Director of Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2011.  | 83  | None   |
| Terry Jane Feld**<br>(1960)    | Chief Compliance Officer, 2012-present   | Chief Compliance Officer, WisdomTree Asset Management, Inc. since 2012; Senior Compliance Officer, WisdomTree Asset Management since 2011.  | 83  | None   |
| Ryan Louvar**<br>(1972)        | Secretary and Chief Legal Officer, 2013-present                                  | General Counsel, WisdomTree Asset Management, Inc. since 2013; Vice President and Senior Managing Counsel, State Street, 2005 to 2013.  | 83  | None   |
| Joanne Antico**<br>(1975)      | Assistant Secretary, 2018-present  | Senior Investment Management Counsel, WisdomTree Asset Management, Inc. since 2016; Executive Director and Assistant Secretary, Morgan Stanley Investment Management Inc., 2005 to 2016.  | 83  | None   |
| Clint Martin**<br>(1977)       | Assistant Treasurer, 2015-present  | Fund Manager, Fund Accounting & Administration, WisdomTree Asset Management, Inc., since 2012; Vice President of Legg Mason & Co. and served as Assistant Treasurer from 2010 to 2012 and Assistant Controller from 2006 to 2010 of certain mutual funds associated with Legg Mason & Co. | 83  | None   |

\* As of August 31, 2018.

\*\* Elected by and serves at the pleasure of the Board.



**Table of Contents****Supplemental Information** (unaudited)**Federal Income Tax Information**

The following Federal tax information related to the Funds' fiscal year or period ended August 31, 2018, is provided for information purposes only and should not be used for reporting to federal or state revenue agencies. Federal tax information for the calendar year will be reported to you on Form 1099-DIV in January 2019.

The Funds designate the following amount of ordinary income distributions paid during the fiscal year or period ended August 31, 2018 from qualified short-term gains and qualified interest income:

| <b>Fund</b>   | <b>Qualified Short-Term Gains</b> | <b>Qualified Interest Income</b> |
|---|-----------------------------------|----------------------------------|
| U.S. Dollar Bullish Fund                              | 0.00%                             | 0.00%                            |
| Brazilian Real Strategy Fund                          | 0.00%                             | 0.00%                            |
| Chinese Yuan Strategy Fund                            | 0.00%                             | 0.00%                            |
| Emerging Currency Strategy Fund                       | 0.00%                             | 0.00%                            |
| Asia Local Debt Fund                                  | 0.00%                             | 1.67%                            |
| Emerging Markets Corporate Bond Fund                  | 0.00%                             | 3.95%                            |
| Emerging Markets Local Debt Fund                      | 0.00%                             | 0.50%                            |
| Floating Rate Treasury Fund                           | 0.00%                             | 100.00%                          |
| Interest Rate Hedged High Yield Bond Fund             | 0.00%                             | 80.98%                           |
| Interest Rate Hedged U.S. Aggregate Bond Fund         | 0.00%                             | 92.67%                           |
| Negative Duration High Yield Bond Fund                | 0.00%                             | 83.69%                           |
| Negative Duration U.S. Aggregate Bond Fund            | 0.00%                             | 92.02%                           |
| Yield Enhanced U.S. Aggregate Bond Fund               | 0.00%                             | 92.10%                           |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    | 0.00%                             | 89.17%                           |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>1</sup> | 0.00%                             | 0.00%                            |
| CBOE S&P 500 PutWrite Strategy Fund                   | 100.00%                           | 100.00%                          |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) | 0.00%                             | 0.00%                            |

<sup>1</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.

The Funds intend to elect to pass through to shareholders the credit for taxes paid to foreign countries during the fiscal year or period ended August 31, 2018. The gross foreign source income and foreign taxes paid are as follows:

| <b>Fund</b>   | <b>Gross Foreign Income</b> | <b>Foreign Taxes Paid</b> |
|---|-----------------------------|---------------------------|
| U.S. Dollar Bullish Fund                              | \$                          | \$                        |
| Brazilian Real Strategy Fund                          |                             |                           |
| Chinese Yuan Strategy Fund                            |                             |                           |
| Emerging Currency Strategy Fund                       |                             |                           |
| Asia Local Debt Fund                                  | 676,696                     | 42,610                    |
| Emerging Markets Corporate Bond Fund                  |                             |                           |
| Emerging Markets Local Debt Fund                      | 13,301,723                  | 480,671                   |
| Floating Rate Treasury Fund                           |                             |                           |
| Interest Rate Hedged High Yield Bond Fund             |                             |                           |
| Interest Rate Hedged U.S. Aggregate Bond Fund         |                             |                           |
| Negative Duration High Yield Bond Fund                |                             |                           |
| Negative Duration U.S. Aggregate Bond Fund            |                             |                           |
| Yield Enhanced U.S. Aggregate Bond Fund               |                             |                           |
| Yield Enhanced U.S. Short-Term Aggregate Bond Fund    |                             |                           |
| CBOE Russell 2000 PutWrite Strategy Fund <sup>1</sup> |                             |                           |
| CBOE S&P 500 PutWrite Strategy Fund                   |                             |                           |
| Managed Futures Strategy Fund ( <i>consolidated</i> ) |                             |                           |

<sup>1</sup> For the period February 1, 2018 (commencement of operations) through August 31, 2018.



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### **General Information** (unaudited)

#### **Proxy Voting Policies, Procedures and Record**

A complete copy of the Proxy Voting Policy may be obtained upon request, at no charge, by calling 1-866-909-WISE (9473) or writing to: WisdomTree Trust, c/o Foreside Fund Services, LLC, Three Canal Plaza Suite 100, Portland, ME, 04101.

The Trust is required to disclose annually the Funds' complete proxy voting record on Form N-PX covering the most recent 12-month period ended June 30 and to file Form N-PX with the SEC no later than August 31 of each year. The current Form N-PX for the Funds is available at no charge upon request by calling 1-866-909-WISE (9473) or through the Trust's website at [www.wisdomtree.com](http://www.wisdomtree.com). The Funds' Form N-PX is also available on the SEC's website at [www.sec.gov](http://www.sec.gov).

#### **Shareholder Reports and Quarterly Portfolio Disclosure**

The Funds are required to file their complete schedule of portfolio holdings with the SEC for their first and third fiscal quarters on Form N-Q. Copies of the filings are available, without charge, on the SEC's website at [www.sec.gov](http://www.sec.gov) and are also available by calling the Trust at 1-866-909-WISE (9473). You can also obtain copies of Form N-Q by (i) visiting the SEC's Public Reference Room in Washington, DC (information on the operation of the Public Reference Room may be obtained by calling 1-800-SEC-0330); (ii) sending your request and a duplicating fee to the SEC's Public Reference Room, Washington, DC 20549-0102; or (iii) sending your request electronically to [publicinfo@sec.gov](mailto:publicinfo@sec.gov).

Information about each Fund's portfolio holdings is available daily, without charge, at [www.wisdomtree.com](http://www.wisdomtree.com).

The Statement of Additional Information (SAI) has additional information about the Funds' Trustees and Officers and is available without charge upon request. Contact your financial representative for a free prospectus or SAI.

#### **Frequency Distribution of Discounts & Premiums**

Information about differences between the per share net asset value of each Fund and the market trading price of shares of each Fund are available, without charge, at [www.wisdomtree.com](http://www.wisdomtree.com).



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The WisdomTree Funds are exchange traded funds ( ETFs ) registered with the United States Securities and Exchange Commission as separate series ( Funds ) of WisdomTree Trust ( Trust ). WisdomTree Asset Management, Inc., a wholly owned subsidiary of WisdomTree Investments, Inc., serves as the investment adviser to the Trust. None of the WisdomTree entities are affiliated with Foreside Fund Services, LLC, the Funds distributor. WisdomTree Investments, its affiliates and their independent providers are not liable for any informational errors, incompleteness, delays, or for any actions taken in reliance on information contained herein.

**Investors should consider the investment objectives, risks, charges and expenses of the Funds carefully before investing. A prospectus, containing this and other information, is available at [www.wisdomtree.com](http://www.wisdomtree.com), or by calling 1-866-909-WISE (9473). Investors should read the prospectus carefully before investing. There are risks associated with investing, including possible loss of principal. Past performance does not guarantee future results. Indexes are unmanaged and you cannot invest directly in an index.**

There are risks associated with investing including possible loss of principal. Foreign investing involves special risks, such as risk of loss from currency fluctuation or political or economic uncertainty. Investments in real estate involve additional special risks, such as credit risk, interest rate fluctuations and the effect of varied economic conditions. Funds that focus their investments in one country or region may be significantly impacted by events and developments associated with the region which can adversely affect performance. Funds focusing on a single sector and/or smaller companies generally experience greater price volatility. Investments in emerging, offshore or frontier markets are generally less liquid and less efficient than investments in developed markets and are subject to additional risks, such as risks of adverse governmental regulation and intervention or political developments. Investments in currency involve additional special risks, such as credit risk and interest rate fluctuations. Derivative investments can be volatile and these investments may be less liquid than other securities, and more sensitive to the effect of varied economic conditions. As these Funds can have a high concentration in some issuers the Funds can be adversely impacted by changes affecting such issuers.

Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. In addition, when interest rates fall, income may decline. Fixed income investments are also subject to credit risk, the risk that the issuer of a bond will fail to pay interest and principal in a timely manner, or that negative perceptions of the issuer's ability to make such payments will cause the price of that bond to decline. High-yield or junk bonds have lower credit ratings and involve a greater risk to principal. One of the risks associated with the Managed Futures Strategy Fund (WTMF) is the complexity of the different factors which contribute to the Fund's performance, as well as their correlation (or non-correlation) to other asset classes. These factors include use of long and short positions in commodity futures contracts, currency forward contracts, swaps and other derivatives. An investment in WTMF is speculative and involves a substantial degree of risk. WTMF should not be used as a proxy for taking long only (or short only) positions in commodities or currencies. In markets without sustained price trends or markets that quickly reverse or whipsaw WTMF may suffer significant losses. Unlike typical exchange-traded funds, there are no indexes that the actively managed Currency Strategy Funds, actively managed Fixed Income Funds or WTMF attempt to track or replicate. Thus, the ability of these Funds to achieve their objectives will depend on the effectiveness of the portfolio manager. Due to the investment strategy of certain Funds they may make higher capital gain distributions than other ETFs. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

Transactions in Fund shares will result in brokerage commissions and will generate tax consequences. Shares may be sold through brokerage accounts, but may be redeemed from the Funds by Authorized Participants in large creation unit sizes of shares.

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WisdomTree Trust

245 Park Avenue, 35th Floor

New York, NY 10167

WisdomTree Fund shares are distributed by Foreside Fund Services, LLC, in the U.S. only.

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**Item 2. Code of Ethics.**

- (a) The registrant, as of the end of the period covered by this report, has adopted a code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party.
- (c) There have been no amendments, during the period covered by this report, to a provision of the code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party, and that relates to any element of the code of ethics description.
- (d) The registrant has not granted any waivers, including an implicit waiver, from a provision of the code of ethics that applies to the registrant's principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions, regardless of whether these individuals are employed by the registrant or a third party, that relates to one or more of the items set forth in paragraph (b) of this item's instructions.
- (f) The code of ethics is attached hereto as exhibit 13(a)(1).

**Item 3. Audit Committee Financial Expert.**

The Registrant's Board of Trustees has determined that the Registrant has one audit committee financial expert, as that term is defined under Item 3(b) and 3(c), serving on its audit committee. The audit committee financial expert serving on the Registrant's audit committee is David Chrencik, who is an independent Trustee of the Trust, as that term is defined under Item 3(a) (2).

**Item 4. Principal Accountant Fees and Services.**

**Audit Fees**

- (a) The aggregate fees billed for each of the last two fiscal years for professional services rendered by the principal accountant for the audit of the registrant's annual financial statements or services that are normally provided by the accountant in connection with statutory and regulatory filings or engagements for those fiscal years are \$421,225 for 2018 and \$397,085 for 2017.

**Audit-Related Fees**

- (b)

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The aggregate fees billed in each of the last two fiscal years for assurance and related services by the principal accountant that are reasonably related to the performance of the audit of the registrant's financial statements and are not reported under paragraph (a) of this Item are \$0 for 2018 and \$0 for 2017.

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**Tax Fees**

- (c) The aggregate fees billed in each of the last two fiscal years for professional services rendered by the principal accountant for tax compliance, tax advice, and tax planning are \$119,585 for 2018 and \$199,100 for 2017.

**All Other Fees**

- (d) The aggregate fees billed in each of the last two fiscal years for products and services provided by the principal accountant, other than the services reported in paragraphs (a) through (c) of this Item are \$0 for 2018 and \$0 for 2017.
- (e)(1) Disclose the audit committee's pre-approval policies and procedures described in paragraph (c)(7) of Rule 2-01 of Regulation S-X.

Per Rule 2-01(c) (7) (A), the Registrant's audit committee charter provides that the audit committee shall select and approve in advance the retention of independent accountants to annually audit and provide their opinion on the Registrant's financial statements. The audit committee must also approve prior to appointment the engagement of the principal accountant to provide other audit services to the Registrant or to provide non-audit services to the Registrant, its investment adviser, or any entity controlling, controlled by, or under common control with its investment adviser (adviser/affiliate) that provides ongoing services to the Registrant, if the engagement by the investment adviser or adviser affiliate relates directly to the operations and financial reporting of the Registrant. The audit committee must also, prior to appointment of the engagement of the principal accountant, review and approve the fees proposed to be charged to the Registrant by the auditors for each audit and non-audit service. The audit committee must also consider whether non-audit services provided by the Registrant's principal accountant to the Registrant's investment adviser, or adviser/affiliate that provides ongoing services to the Trust are compatible with maintaining the auditor's independence.

- (e)(2) The Registrant's Audit committee has approved 100% of services described in each of Items 4(b) through (d) pursuant to paragraph (c)(7)(i)(C) of Rule 2-01 of Regulation S-X.
- (f) The percentage of hours expended on the principal accountant's engagement to audit the registrant's financial statements for the most recent fiscal year that were attributed to work performed by persons other than the principal accountant's full-time, permanent employees was 0%.
- (g) The aggregate non-audit fees billed by the registrant's accountant for services rendered to the registrant, and rendered to the registrant's investment adviser (not including any sub-adviser whose role is primarily portfolio management and is subcontracted with or overseen by another investment adviser), and any

entity controlling, controlled by, or under common control with the adviser that provides ongoing services to the registrant for each of the last two fiscal years of the registrant was \$119,585 for 2018 and \$199,100 for 2017.

- (h) Not applicable.

**Item 5. Audit Committee of Listed registrants.**

The Registrant is an issuer as defined in Rule 10A-3 under the Exchange Act and has a separately-designated standing audit committee established in accordance with Section 3(a) (58)A of the Exchange Act. The Registrant's audit committee members are David Chrencik, Melinda Raso Kirstein and Victor Ugolyn.

**Item 6. Investments.**

- (a) Schedule of Investments in securities of unaffiliated issuers as of the close of the reporting period is included as part of the report to shareholders filed under Item 1 of this form.
- (b) Not applicable.

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**Item 7. Disclosure of Proxy Voting Policies and Procedures for Closed-End Management Investment Companies.**

Not applicable.

**Item 8. Portfolio Managers of Closed-End Management Investment Companies.**

Not applicable.

**Item 9. Purchases of Equity Securities by Closed-End Management Investment Company and Affiliated Purchasers.**

Not applicable.

**Item 10. Submission of Matters to a Vote of Security Holders.**

There have been no material changes to the procedures by which the shareholders may recommend nominees to the registrant's board of directors, where those changes were implemented after the registrant last provided disclosure in response to the requirements of Item 407(c)(2)(iv) of Regulation S-K (17 CFR 229.407) (as required by Item 22(b)(15) of Schedule 14A (17 CFR 240.14a-101)), or this Item.

**Item 11. Controls and Procedures.**

- (a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on their evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- (b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's second fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

**Item 12. Disclosure of Securities Lending Activities for Closed-End Management Investment Companies**

Not applicable.

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**Item 13. Exhibits.**

- (a)(1) Code of ethics, or any amendment thereto, that is the subject of disclosure required by Item 2 is attached hereto.
  
- (a)(2) Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.
  
- (a)(3) Not applicable.
  
- (a)(4) Not applicable.
  
- (b) Certifications pursuant to Rule 30a-2(b) under the 1940 Act and Section 906 of the Sarbanes-Oxley Act of 2002 are attached hereto.



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**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) WisdomTree Trust

By (Signature and Title) /s/ Jonathan L. Steinberg  
Jonathan L. Steinberg, President

(principal executive officer)

Date: November 2, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Jonathan L. Steinberg  
Jonathan L. Steinberg, President

(principal executive officer)

Date: November 2, 2018

By (Signature and Title) /s/ David Castano  
David Castano, Treasurer

(principal financial officer)

Date: November 2, 2018