

WisdomTree Trust
Form N-CSRS
May 07, 2014
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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, 35th 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: February 28, 2014

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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The Report to Shareholders is attached herewith.

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Semi-Annual Report

February 28, 2014

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(formerly, WisdomTree Brazilian Real Fund)

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Performance Summary (unaudited)

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

Investment Breakdown

as of 2/28/14

| Investment Type | % of Net Assets |
|---------------------------------------|--------------------|
| U.S. Government Obligations | 100.2% |
| Liabilities in Excess of Other Assets | -0.2% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|------------------------------------|-----------------|
| U.S. Treasury Bill, 0.04%, 3/27/14 | 54.8% |
| U.S. Treasury Bill, 0.02%, 3/20/14 | 45.4% |

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

The WisdomTree Bloomberg U.S. Dollar Bullish Fund (the Fund) seeks to provide total returns, before fees and expenses, that exceed the performance of the Bloomberg Dollar Total Return Index (the Index).

The Fund returned -0.64% on net asset value (NAV) since its inception on December 18, 2013 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed the Index by 0.17% based on NAV for the period. This was primarily due to deductions for Fund expenses and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated December 13, 2013, the Fund's annual expense ratio was 0.50%.**

Performance as of 2/28/14

| | Cumulative Total Return Since Inception ¹ |
|--|--|
| Fund NAV Returns | -0.64% |
| Fund Market Price Returns | -0.60% |
| <i>Bloomberg Dollar Total Return Index</i> | -0.47% |

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on December 18, 2013.

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

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Performance Summary (unaudited)

WisdomTree Brazilian Real Strategy Fund (BZF)

(formerly, *WisdomTree Brazilian Real Fund*)

Investment Breakdown

as of 2/28/14

| | % of |
|---------------------------------------|---------------|
| Investment Type | Net Assets |
| U.S. Government Obligations | 88.6% |
| Repurchase Agreement | 27.2% |
| Liabilities in Excess of Other Assets | -15.8% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|-----------------|
| U.S. Treasury Bill, 0.03%, 3/13/14 | 88.6% |
| Citigroup, Inc., tri-party repurchase agreement, 0.06%, 3/03/14 | 27.2% |

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

Fully collateralized by 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 relative to the U.S. dollar. The Brazilian real is a developing market currency, which can experience periods of significant volatility. Although the Fund invests in very short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The Fund returned 5.82% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund outperformed the change in the spot currency rate by 4.06% based on NAV for the six-month period. This was largely due to the Fund's investments in U.S. money market instruments and forward currency contracts.

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

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the supply and demand for fund shares and investors' assessments of the underlying value of a fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.45%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | | Since Inception ¹ |
|---|-----------------------------|---------|---------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 5.82% | -9.82% | -5.09% | 7.29% | 1.34% |
| Fund Market Price Returns | 5.84% | -10.13% | -5.04% | 7.56% | 1.08% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) Brazil</i> | 6.19% | -9.33% | -4.37% | 8.24% | 2.55% |
| <i>Brazilian real</i> | 1.76% | -15.36% | -10.80% | 0.33% | -5.74% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on May 14, 2008.

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

2 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Chinese Yuan Strategy Fund (CYB)***(formerly, WisdomTree Chinese Yuan Fund)***Investment Breakdown**

as of 2/28/14

| Investment Type | % of Net Assets |
|---------------------------------------|------------------------|
| U.S. Government Obligations | 70.5% |
| Time Deposits | 20.2% |
| Repurchase Agreement | 13.0% |
| Liabilities in Excess of Other Assets | -3.7% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.03%, 3/13/14 | 26.4% |
| U.S. Treasury Bill, 0.02%, 3/20/14 | 22.8% |
| U.S. Treasury Bill, 0.05%, 3/27/14 | 21.3% |
| Citigroup, Inc., tri-party repurchase agreement, 0.06%, 3/03/14 | 13.0% |
| Standard Chartered Bank, 1.73%, 3/21/14 | 5.2% |
| Deutsche Bank AG, 1.20%, 3/21/14 | 5.0% |
| JPMorgan Chase & Co., 1.35%, 3/21/14 | 5.0% |
| BNP Paribas, 1.52%, 3/21/14 | 5.0% |

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

Fully collateralized by U.S. Government agency securities.

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

The Fund returned 0.43% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed the change in the spot currency rate by 0.38% based on NAV for the six-month period. This underperformance was largely the result of the Fund's investments in U.S. money market instruments, forward currency contracts, and locally-denominated time deposits.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.45%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 0.43% | 2.70% | 2.22% | 1.52% | 1.94% |
| Fund Market Price Returns | 0.58% | 2.82% | 2.22% | 1.55% | 1.76% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+) China</i> | -0.44% | 1.93% | 2.53% | 2.12% | 2.80% |
| <i>Chinese yuan</i> | 0.81% | 1.67% | 2.42% | 2.24% | 2.33% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on May 14, 2008.

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

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Performance Summary (unaudited)

WisdomTree Commodity Currency Strategy Fund (CCX)

(formerly, *WisdomTree Commodity Currency Fund*)

Investment Breakdown as of 2/28/14

| Investment Type | % of Net Assets |
|-------------------------------|------------------------|
| U.S. Government Obligations | 71.4% |
| Repurchase Agreement | 27.2% |
| Other Assets less Liabilities | 1.4% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.05%, 3/27/14 | 38.0% |
| U.S. Treasury Bill, 0.03%, 3/13/14 | 33.4% |
| Citigroup, Inc., tri-party repurchase agreement, 0.06%, 3/03/14 | 27.2% |

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

Fully collateralized by U.S. Government agency securities.

The WisdomTree Commodity Currency Strategy Fund (the Fund) seeks to achieve total returns reflective of money market rates in selected commodity-producing countries and changes in value of such countries' currencies relative to the U.S. dollar. The term commodity currency generally is used to describe the currency of a country whose economic success is commonly identified with the production and export of commodities (such as precious metals, oil, agricultural products or other raw materials) and whose value is closely linked to the value of such commodities. The Fund intends to invest in commodity-producing countries, such as Australia, Brazil, Canada, Chile, Colombia, Indonesia, Malaysia, New Zealand, Norway, Peru, Russia and South Africa. This list may change based on market developments. Although this Fund invests in very short-term, investment grade instruments, the Fund is not a money market fund and it is not the objective of the Fund to maintain a constant share price.

The Fund returned 0.15% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund outperformed its benchmark, the Barclays Commodity Producers Currency Index, by 0.48% based on NAV for the six-month period. This outperformance was largely the result of the Fund's allocation to the New Zealand dollar.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange

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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.

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 are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | 0.15% | -7.64% | -2.23% | -0.42% |
| Fund Market Price Returns | 0.31% | -7.61% | -2.33% | -0.48% |
| <i>Barclays Commodity Producers Currency Index</i> | -0.33% | -9.24% | -3.95% | -1.81% |
| <i>Equal-Weighted Commodity Currency Composite</i> | 0.48% | -7.04% | -1.51% | 0.32% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on September 24, 2010.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Currency Strategy Fund (CEW)***(formerly, WisdomTree Emerging Currency Fund)***Investment Breakdown** as of 2/28/14

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| U.S. Government Obligations | 93.3% |
| Repurchase Agreement | 4.3% |
| Other Assets less Liabilities | 2.4% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Bill, 0.03%, 3/13/14 | 76.5% |
| U.S. Treasury Bill, 0.05%, 3/27/14 | 16.8% |
| Citigroup, Inc., tri-party repurchase agreement, 0.06%, 3/03/14 | 4.3% |

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

Fully collateralized by U.S. Government agency securities.

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

The Fund returned 0.92% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the JP Morgan Emerging Local Markets Index Plus, by 0.24% based on NAV for the six-month period. This was largely due to the Fund's overweight in Chile and Turkey relative to the benchmark.

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

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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 are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | 0.92% | -6.19% | -2.28% | 1.90% |
| Fund Market Price Returns | 1.12% | -5.97% | -2.28% | 1.70% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | 1.16% | -2.99% | -0.75% | 2.97% |
| <i>Equal-Weighted Emerging Currency Composite</i> | 0.96% | -5.43% | -1.54% | 2.71% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on May 6, 2009.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Indian Rupee Strategy Fund (ICN)***(formerly, WisdomTree Indian Rupee Fund)***Investment Breakdown**

as of 2/28/14

| Investment Type | % of Net Assets |
|-------------------------------|----------------------------|
| U.S. Government Obligations | 95.9% |
| Repurchase Agreement | 1.1% |
| Other Assets less Liabilities | 3.0% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|--|------------------------|
| U.S. Treasury Bill, 0.03%, 3/13/14 | 63.6% |
| U.S. Treasury Bill, 0.05%, 3/27/14 | 17.1% |
| U.S. Treasury Bill, 0.02%, 3/20/14 | 15.2% |
| Citigroup, Inc., tri-party repurchase agreement, 0.06%, 3/03/14 | 1.1% |

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

Fully collateralized by U.S. Government agency securities.

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

The Fund returned 12.90% on net asset value ("NAV") for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund outperformed the change in the spot currency rate by 5.21% based NAV for the six-month period. This was the result of the Fund's investments in U.S. money market instruments and forward currency contracts.

The following performance chart is provided for comparative purposes and represents the period noted. The Fund's per share NAV is the value of one share of the Fund and is calculated by dividing the value of total assets less total liabilities by the number of shares outstanding. The NAV

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return is based on the NAV of the Fund and the market price return is based on the market price per share of the Fund. The price used to calculate market price returns is the mid-point of the highest bid and lowest offer for Fund shares as of the close of trading on the exchange where Fund shares are listed. NAV and market price returns assume that dividends and capital gain distributions have been reinvested in the Fund at NAV and market price, respectively. As with other ETFs, NAV returns and market price returns may differ because of factors such as the supply and demand for fund shares and investors' assessments of the underlying value of a fund's portfolio securities.

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.45%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|---------|---------|--------|---------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns | 12.90% | -6.48% | -3.95% | 1.37% | -0.53% |
| Fund Market Price Returns | 12.51% | -4.69% | -3.79% | 1.50% | -0.55% |
| <i>JP Morgan Emerging Local Markets Index Plus (ELMI+)</i> | | | | | |
| <i>India</i> | 12.36% | -4.57% | -3.27% | 2.31% | 0.57% |
| <i>Indian rupee</i> | 7.69% | -13.28% | -10.03% | -3.79% | -6.33% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on May 14, 2008.

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

6 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Asia Local Debt Fund (ALD)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| South Korea | 11.8% |
| Malaysia | 11.8% |
| Thailand | 11.6% |
| Australia | 11.2% |
| United States | 8.9% |
| New Zealand | 6.0% |
| Indonesia | 5.9% |
| Hong Kong | 5.9% |
| India | 5.8% |
| Philippines | 5.3% |
| China | 5.2% |
| Singapore | 4.9% |
| Taiwan | 0.4% |
| Other Assets less Liabilities | 5.3% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| Citigroup, Inc., tri-party repurchase agreement, 0.06%, 3/03/14 | 8.9% |
| Korea Treasury Bond, 2.75%, 9/10/17, Series 1709 | 3.8% |
| Malaysia Government, 3.84%, 8/12/15, Series 0110 | 3.6% |
| Malaysia Government, 3.26%, 3/01/18, Series 0213 | 3.5% |
| Republic of Philippines, 4.95%, 1/15/21 | 3.2% |
| Korea Treasury Bond, 4.50%, 3/10/15, Series 1503 | 3.1% |
| Malaysia Government, 4.01%, 9/15/17, Series 0210 | 3.0% |
| Thailand Government Bond, 2.80%, 10/10/17 | 2.8% |
| Hong Kong Government Bond, 1.65%, 6/15/15 | 2.7% |

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Singapore Government Bond, 2.25%, 6/01/21

2.6%

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

Fully collateralized by U.S. Government agency securities.

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

The Fund returned 1.92% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the HSBC Asian Local Bond Index, by 1.05% based on NAV for the six-month period. This was the result of the Fund's less concentrated position in South Korean bonds that performed well during the period.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/28/14

| | Average Annual Total Return | | |
|------------------------------------|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 1.92% | -6.65% | 0.67% |
| Fund Market Price Returns | 2.59% | -6.82% | 0.56% |
| <i>HSBC Asian Local Bond Index</i> | 2.97% | -5.59% | 2.55% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on March 17, 2011.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Australia & New Zealand Debt Fund (AUNZ)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|------------------------|
| Australia | 86.3% |
| New Zealand | 11.7% |
| Other Assets less Liabilities | 2.0% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|--|------------------------|
| Australian Government Bond, 5.50%, 1/21/18, Series 132 | 5.3% |
| Export Development Canada, 5.25%, 8/10/15 | 4.4% |
| Treasury Corp. of Victoria, 5.50%, 11/15/18, Series 1118 | 4.2% |
| South Australian Government Financing Authority, 5.75%, 9/20/17, Series 17 | 4.0% |
| Tasmanian Public Finance, 6.50%, 4/15/15, Series 15 | 4.0% |
| Australian Government Bond, 5.25%, 3/15/19, Series 122 | 3.8% |
| Nordic Investment Bank, 6.00%, 4/06/15 | 3.7% |
| New Zealand Government Bond, 6.00%, 12/15/17, Series 1217 | 3.5% |
| Australian Government Bond, 4.50%, 4/15/20, Series 126 | 3.5% |
| Inter-American Development Bank, 6.00%, 5/25/16 | 3.5% |

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

The WisdomTree Australia & New Zealand Debt Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund attempts to achieve its investment objective through investments in fixed income instruments denominated in Australian or New Zealand dollars.

The Fund returned 3.21% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund outperformed its industry benchmark, the Citigroup Australian Broad Investment-Grade Bond Index, by 0.32% based on NAV for the six-month period. This was the result of the Fund's larger investments in New Zealand dollar denominated bonds than the industry benchmark.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.45%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns ² | 3.21% | -9.11% | 1.91% | 10.65% | 2.45% |
| Fund Market Price Returns ² | 2.54% | -9.73% | 1.49% | 10.54% | 2.12% |
| <i>Citigroup Australian Broad Investment-Grade Bond Index³</i> | 2.89% | -9.87% | 2.79% | 13.68% | 6.52% |
| <i>BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index</i> | 9.98% | 3.92% | 6.48% | 13.89% | 5.21% |
| <i>Spliced Australia & New Zealand Debt Composite</i> | 4.45% | -7.72% | 3.52% | 11.98% | 3.57% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on June 25, 2008.

² The information reflects the investment objective and strategy of the WisdomTree Dreyfus New Zealand Dollar Fund through October 24, 2011 and the investment objective and strategy of the WisdomTree Australia & New Zealand Debt Fund thereafter.

³ Previously, the Fund's performance was compared to the BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index as its primary benchmark. The Fund's investment adviser has elected to compare the Fund's performance to the Citigroup Australian Broad Investment-Grade Bond Index because it believes this is the most appropriate measure for comparison to the Fund's performance.

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

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

8 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (AGND)****Investment Breakdown**

as of 2/28/14

| Investment Type | % of Net Assets |
|---------------------------------------|----------------------------|
| U.S. Government Agencies | 38.7% |
| U.S. Government Obligations | 27.7% |
| Corporate Bonds | 24.0% |
| Foreign Corporate Bonds | 4.2% |
| Commercial Mortgage-Backed Securities | 2.1% |
| Supranational Bonds | 1.3% |
| Foreign Government Obligations | 1.0% |
| Municipal Bond | 0.7% |
| Other Assets less Liabilities | 0.3% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Note, 2.13%, 5/31/15 | 10.0% |
| U.S. Treasury Note, 0.63%, 7/15/16 | 8.3% |
| Federal National Mortgage Association, 5.50%, 2/01/28 | 4.6% |
| Government National Mortgage Association, 5.00%, 2/20/43 | 4.4% |
| U.S. Treasury Note, 2.13%, 8/15/21 | 4.1% |
| Federal National Mortgage Association, 5.00%, 3/01/41 | 2.2% |
| Government National Mortgage Association, 4.50%, 3/15/44 | 2.2% |
| Federal National Mortgage Association, 4.50%, 10/01/41 | 2.2% |
| Federal Home Loan Mortgage Corp., 4.50%, 2/15/35 | 2.2% |
| Government National Mortgage Association, 4.00%, 3/15/44 | 2.2% |

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

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

The Fund returned -2.17% on net asset value (NAV) since its inception on December 18, 2013 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed the Index by 0.44% based on NAV for the period. This was primarily due to transaction costs and the Fund's investments in Treasury futures compared to the Index's investment in cash Treasury Bonds and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated December 16, 2013, the Fund's annual expense ratio was 0.28%.**

Performance as of 2/28/14

| | Cumulative Total Return Since Inception¹ |
|---|--|
| Fund NAV Returns | -2.17% |
| Fund Market Price Returns | -1.98% |
| <i>Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration</i> | -1.73% |

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)****Investment Breakdown**

as of 2/28/14

| Investment Type | % of Net Assets |
|---------------------------------------|----------------------------|
| U.S. Government Agencies | 37.7% |
| U.S. Government Obligations | 29.3% |
| Corporate Bonds | 23.4% |
| Foreign Corporate Bonds | 3.4% |
| Commercial Mortgage-Backed Securities | 2.1% |
| Foreign Government Obligations | 1.6% |
| Supranational Bonds | 1.2% |
| Municipal Bond | 0.7% |
| Other Assets less Liabilities | 0.6% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| U.S. Treasury Note, 0.63%, 7/15/16 | 10.8% |
| U.S. Treasury Note, 2.13%, 5/31/15 | 9.7% |
| Federal National Mortgage Association, 5.50%, 10/01/25 | 4.4% |
| Government National Mortgage Association, 5.00%, 2/20/43 | 4.3% |
| U.S. Treasury Note, 2.13%, 8/15/21 | 4.0% |
| Federal National Mortgage Association, 5.00%, 3/01/41 | 2.2% |
| Government National Mortgage Association, 4.50%, 3/15/44 | 2.2% |
| Federal National Mortgage Association, 4.50%, 9/01/39 | 2.2% |
| Federal Home Loan Mortgage Corp., 4.50%, 2/15/35 | 2.1% |
| Government National Mortgage Association, 4.00%, 3/15/44 | 2.1% |

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

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

The Fund returned 0.49% on net asset value (NAV) since its inception on December 18, 2013 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed the Index by 0.05% based on NAV for the period. This was primarily due to deductions for Fund expenses and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated December 16, 2013, the Fund's annual expense ratio was 0.23%.**

Performance as of 2/28/14

| | Cumulative Total Return Since Inception¹ |
|--|--|
| Fund NAV Returns | 0.49% |
| Fund Market Price Returns | 0.53% |
| <i>Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration</i> | <i>0.54%</i> |

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)****Investment Breakdown**

as of 2/28/14

| Investment Type | % of Net Assets |
|-------------------------------|--------------------|
| Treasury Note | 100.0% |
| Other Assets less Liabilities | 0.0% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|-----------------|
| U.S. Treasury Floating Rate Note, 0.09%, 1/31/16 | 100.0% |

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

The WisdomTree Bloomberg Floating Rate Treasury Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of an index that measures the performance of the market for floating rate public obligations of the U.S. Treasury.

The Fund returned -0.04% on net asset value (NAV) since its inception on February 4, 2014 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the Bloomberg U.S. Treasury Floating Rate Bond Index, by 0.01% based on NAV for the period. This was primarily due to deductions for Fund expenses and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 29, 2014, the Fund's net and gross annual expense ratios were 0.15% and 0.20%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the Management Fee to 0.15% for one year from Fund inception, unless earlier terminated by the Board of Trustees of the Trust for any reason at any time.**

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Performance as of 2/28/14

| | Cumulative Total Return Since Inception ¹ |
|---|--|
| Fund NAV Returns | -0.04% |
| Fund Market Price Returns | -0.04% |
| <i>Bloomberg U.S. Treasury Floating Rate Bond Index</i> | -0.03% |

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on February 4, 2014.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| United States | 84.0% |
| Italy | 3.8% |
| Luxembourg | 2.6% |
| Cyprus | 2.2% |
| Norway | 2.0% |
| United Kingdom | 0.8% |
| Canada | 0.5% |
| Other Assets less Liabilities | 4.1% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| Springleaf Finance Corp., 6.90%, 12/15/17 | 4.5% |
| Reynolds Group Issuer, Inc., 8.50%, 5/15/18 | 4.3% |
| MGM Resorts International, 7.63%, 1/15/17 | 3.8% |
| GenOn Energy, Inc., 7.88%, 6/15/17 | 3.7% |
| Associated Materials LLC, 9.13%, 11/01/17 | 3.5% |
| Healthcare Technology Intermediate, Inc., 7.38%, 9/01/18 | 3.4% |
| SLM Corp., 8.45%, 6/15/18 | 3.4% |
| DISH DBS Corp., 4.25%, 4/01/18 | 3.2% |
| Ally Financial, Inc., 5.50%, 2/15/17 | 3.2% |
| ArcelorMittal S.A., 5.00%, 2/25/17 | 2.6% |

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

The WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Negative Seven Duration Index (the Index).

The Fund returned -2.02% on net asset value (NAV) since its inception on December 18, 2013 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed the Index by 1.00% based on NAV for the period. This was primarily due to representative sampling of high yield bonds and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated December 16, 2013, the Fund's annual expense ratio was 0.48%.**

Performance as of 2/28/14

| | Cumulative Total Return Since Inception¹ |
|--|--|
| Fund NAV Returns | -2.02% |
| Fund Market Price Returns | -2.74% |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained Negative Seven Duration Index</i> | -1.02% |

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

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

12 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| United States | 83.0% |
| Italy | 3.7% |
| Luxembourg | 2.6% |
| Cyprus | 2.1% |
| Norway | 2.0% |
| United Kingdom | 0.8% |
| Canada | 0.5% |
| Other Assets less Liabilities | 5.3% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| Springleaf Finance Corp., 6.90%, 12/15/17 | 4.4% |
| Reynolds Group Issuer, Inc., 8.50%, 5/15/18 | 4.2% |
| MGM Resorts International, 7.63%, 1/15/17 | 3.7% |
| GenOn Energy, Inc., 7.88%, 6/15/17 | 3.6% |
| Associated Materials LLC, 9.13%, 11/01/17 | 3.4% |
| Healthcare Technology Intermediate, Inc., 7.38%, 9/01/18 | 3.3% |
| SLM Corp., 8.45%, 6/15/18 | 3.3% |
| DISH DBS Corp., 4.25%, 4/01/18 | 3.1% |
| Ally Financial, Inc., 5.50%, 2/15/17 | 3.1% |
| ArcelorMittal S.A., 5.00%, 2/25/17 | 2.6% |

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

The WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained, Zero Duration Index (the Index).

The Fund returned 0.82% on net asset value (NAV) since its inception on December 18, 2013 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed the Index by 0.79% based on NAV for the period. This was primarily due to representative sampling of high yield bonds and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated December 16, 2013, the Fund's annual expense ratio was 0.43%.**

Performance as of 2/28/14

| | Cumulative Total Return Since Inception¹ |
|--|--|
| Fund NAV Returns | 0.82% |
| Fund Market Price Returns | 0.22% |
| <i>BofA Merrill Lynch 0-5 Year U.S. High Yield Constrained Zero Duration Index</i> | 1.61% |

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Markets Corporate Bond Fund (EMCB)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Russia | 28.1% |
| Brazil | 16.2% |
| Mexico | 11.0% |
| Colombia | 5.8% |
| Jamaica | 4.2% |
| Hong Kong | 3.7% |
| United Arab Emirates | 3.3% |
| India | 3.3% |
| Indonesia | 3.2% |
| Kazakhstan | 2.9% |
| China | 2.9% |
| Qatar | 2.8% |
| Venezuela | 2.2% |
| South Africa | 2.2% |
| Turkey | 2.0% |
| Chile | 1.9% |
| Peru | 1.8% |
| Other Assets less Liabilities | 2.5% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|--|------------------------|
| Digicel Group Ltd., 8.25%, 9/30/20 | 4.2% |
| VimpelCom Holdings B.V., 7.50%, 3/01/22 | 4.0% |
| Mexichem SAB de CV, 4.88%, 9/19/22 | 3.4% |
| Petrobras International Finance Co., 5.38%, 1/27/21 | 3.3% |
| Braskem Finance Ltd., 5.75%, 4/15/21 | 3.3% |
| MDC-GMTM B.V., 5.50%, 4/20/21 | 3.3% |
| Vedanta Resources PLC, 8.25%, 6/07/21 | 3.3% |
| PT Pertamina (Persero), 5.25%, 5/23/21 | 3.2% |
| Southern Copper Corp., 5.25%, 11/08/42 | 3.2% |
| Gazprom OAO Via Gaz Capital S.A. 4.95%, 5/23/16 | 3.1% |

* The ten largest holdings are subject to change, and there are no guarantees the Fund will remain invested in any particular security. Excludes 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,

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or economically tied to, emerging market countries.

The Fund returned 6.83% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund outperformed its industry benchmark, the JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad, by 1.26% based on NAV for the six-month period. This was the result of the Fund's overweight to investments in emerging market corporate bonds in the Metals & Mining and Oil & Gas sectors.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.60%.**

Performance as of 2/28/14

| | Average Annual Total Return | | |
|--|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 6.83% | 0.24% | 5.22% |
| Fund Market Price Returns | 6.34% | -1.11% | 4.72% |
| <i>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad</i> | 5.57% | 0.11% | 5.00% |

* Returns of less than one year are cumulative.

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

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Emerging Markets Local Debt Fund (ELD)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Brazil | 10.1% |
| Malaysia | 10.0% |
| Mexico | 9.8% |
| Russia | 9.8% |
| Indonesia | 7.0% |
| Thailand | 6.3% |
| Turkey | 5.4% |
| South Korea | 4.7% |
| Poland | 4.3% |
| South Africa | 4.0% |
| Peru | 3.4% |
| Chile | 3.4% |
| Philippines | 3.3% |
| Romania | 3.3% |
| Colombia | 3.3% |
| China | 3.0% |
| Germany | 0.6% |
| United States | 0.5% |
| Other Assets less Liabilities | 7.8% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|--|------------------------|
| Malaysian Government, 4.38%, 11/29/19, Series 0902 | 2.4% |
| Malaysian Government, 3.42%, 8/15/22, Series 0112 | 2.4% |
| Republic of Chile, 5.50%, 8/05/20 | 2.1% |
| Republic of Philippines, 4.95%, 1/15/21 | 1.7% |
| Poland Government Bond, 5.75%, 4/25/14, Series 0414 | 1.7% |
| Russian Government Bond OFZ, 7.35%, 1/20/16, Series 5077 | 1.7% |
| Letra Tesouro Nacional, 10.96%, 1/01/16 | 1.7% |
| Korea Treasury Bond, 3.75%, 6/10/22, Series 2206 | 1.6% |
| | 1.6% |

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Malaysian Government, 3.84%, 8/12/15,
Series 0110

Nota do Tesouro Nacional, 10.00%, 1/01/23 1.5%

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

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 0.52% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the JP Morgan Government Bond Index Emerging Markets (GBI-EM) Global Diversified Index, by 1.36% based on NAV for the six-month period. This was the result of the Fund's overweight to investments in Asia relative to the index.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.55%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | Since Inception ¹ |
|--|-----------------------------|----------------|--------------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | |
| Fund NAV Returns | 0.52% | -11.44% | 0.15% | 1.14% |
| Fund Market Price Returns | 0.87% | -11.90% | -0.10% | 0.82% |
| <i>JP Morgan GBI-EM Global Diversified Index</i> | <i>1.88%</i> | <i>-10.14%</i> | <i>1.17%</i> | <i>2.17%</i> |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on August 9, 2010.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Euro Debt Fund (EU)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| Germany | 20.3% |
| France | 18.2% |
| Luxembourg | 16.1% |
| Belgium | 10.2% |
| Netherlands | 9.7% |
| Finland | 8.6% |
| Austria | 4.7% |
| Sweden | 4.2% |
| Denmark | 4.1% |
| Other Assets less Liabilities | 3.9% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|--|------------------------|
| Bundesrepublik Deutschland, 4.75%, 7/04/28, Series 98 | 6.9% |
| France Government Bond OAT, 3.50%, 4/25/20 | 6.2% |
| France Government Bond OAT, 4.25%, 4/25/19 | 5.2% |
| Council of Europe Development Bank, 3.00%, 7/13/20 | 4.7% |
| European Union, 3.38%, 5/10/19 | 4.7% |
| International Bank for Reconstruction & Development, 3.88%, 5/20/19 | 4.7% |
| Nordic Investment Bank, 3.00%, 4/08/14 | 4.6% |
| Landwirtschaftliche Rentenbank, 3.75%, 2/11/16 | 4.3% |
| Belgium Kingdom, 3.75%, 9/28/20, Series 58 | 3.9% |
| KFW, 4.13%, 7/04/17 | 3.6% |

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

The WisdomTree Euro 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 euros.

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The Fund returned 7.03% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the BofA Merrill Lynch Euro Government Index, by 2.78% based on NAV for the six-month period. This was a result of the Fund's lack of exposure to debt from Portugal, Italy, Ireland, and Spain.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs.

Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.35%.**

Performance as of 2/28/14

| | Average Annual Total Return | | | | Since Inception ¹ |
|--|-----------------------------|--------|--------|--------|------------------------------|
| | 6-Month* | 1 Year | 3 Year | 5 Year | |
| Fund NAV Returns ² | 7.03% | 6.91% | 3.35% | 3.75% | 0.18% |
| Fund Market Price Returns ² | 6.82% | 4.00% | 2.23% | 3.11% | -0.39% |
| <i>BofA Merrill Lynch Euro Government Index³</i> | 9.81% | 11.50% | 6.69% | 6.82% | 3.59% |
| <i>BofA Merrill Lynch Euro Currency One-Month LIBID Constant Maturity Index</i> | 4.79% | 5.72% | 0.44% | 2.19% | -0.97% |
| <i>Spliced Euro Debt ex-Greece, Ireland, Italy, Portugal & Spain Composite</i> | 8.01% | 7.56% | 3.99% | 4.34% | 0.80% |
| <i>Spliced Euro Debt Composite</i> | 9.81% | 11.50% | 6.03% | 5.56% | 1.82% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on May 14, 2008.

² The information reflects the investment objective and strategy of the WisdomTree Dreyfus Euro Fund through October 19, 2011 and the investment objective and strategy of the WisdomTree Euro Debt Fund thereafter.

³ Previously, the Fund's performance was compared to the BofA Merrill Lynch Euro Currency One-Month LIBID Constant Maturity Index as its primary benchmark. The Fund's adviser has elected to compare the Fund's performance to the BofA Merrill Lynch Euro Government Index because it believes this is the most appropriate measure for comparison to the Fund's performance.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Global Corporate Bond Fund (GLCB)****Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| United States | 51.1% |
| United Kingdom | 10.2% |
| Italy | 5.0% |
| Russia | 4.4% |
| Netherlands | 3.6% |
| France | 3.2% |
| Germany | 3.1% |
| Spain | 3.0% |
| Hong Kong | 2.9% |
| Brazil | 2.8% |
| Australia | 2.6% |
| Belgium | 2.2% |
| Canada | 1.5% |
| Mexico | 1.5% |
| Colombia | 1.0% |
| Luxembourg | 0.4% |
| Other Assets less Liabilities | 1.5% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|---|------------------------|
| Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.75%, 12/01/43 | 3.6% |
| Intesa Sanpaolo SpA, 3.88%, 1/16/18 | 3.6% |
| HSBC Bank PLC, 3.88%, 10/24/18 | 3.3% |
| Bank of America Corp., 3.30%, 1/11/23 | 3.2% |
| Nara Cable Funding Ltd., 8.88%, 12/01/18 | 3.0% |
| Daimler Chrysler Group LLC, 8.25%, 6/15/21 | 3.0% |
| Citigroup, Inc., 4.50%, 1/14/22 | 3.0% |
| Hutchison Whampoa International 12 II Ltd., 2.00%, 11/08/17 | 3.0% |
| | 2.9% |

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Royal Bank of Scotland Group PLC,
6.13%, 12/15/22

Goldman Sachs Group, Inc. (The),
5.75%, 1/24/22

2.9%

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

The WisdomTree Global Corporate Bond Fund (the Fund) seeks a high level of total return consisting of both income and capital appreciation. The Fund seeks to achieve its investment objective through investment in debt securities issued by corporate entities that are organized in or maintain their principal place of business in countries throughout the world, including the U.S. The issuers of such debt will include public, private, and state-owned or sponsored corporations.

The Fund returned 5.35% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund outperformed its industry benchmark, the Barclays Global Credit Index (Hedged), by 0.84% based on NAV for the six-month period. This was the result of the Fund's overweight in investments in global high yield bonds.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's net and gross annual expense ratios were 0.45% and 0.50%, respectively. WisdomTree Asset Management, Inc. has contractually agreed to limit the Management Fee to 0.45% through at least January 1, 2015.**

Performance as of 2/28/14

| | Average Annual Total Return | | |
|--|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 5.35% | 3.29% | 4.01% |
| Fund Market Price Returns | 5.29% | 2.68% | 3.34% |
| <i>Barclays Global Credit Index (Hedged)</i> | 4.51% | 2.82% | 3.54% |
| <i>Global Corporate Composite (Hedged)</i> | 1.00% | 1.23% | 1.14% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NASDAQ on January 31, 2013.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Japan Interest Rate Strategy Fund (JGBB)** (consolidated)**Investment Breakdown** as of 2/28/14

| Investment Type | % of Net Assets |
|-------------------------------|-----------------|
| U.S. Government Obligations | 97.3% |
| Other Assets less Liabilities | 2.7% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|---------------------------------------|-----------------|
| U.S. Treasury Bill, 0.05%, 4/24/14 | 20.3% |
| U.S. Treasury Bill, 0.04%, 5/22/14 | 20.3% |
| U.S. Treasury Bill, 0.03%, 4/10/14 | 20.3% |
| U.S. Treasury Bill, 0.06%, 3/13/14 | 18.2% |
| U.S. Treasury Bill, 0.08%, 5/08/14 | 18.2% |

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

The WisdomTree Japan Interest Rate Strategy Fund (the Fund) seeks to track the price and yield performance, before fees and expenses, of the WisdomTree Japan Interest Rate Strategy Index (the Index).

The Fund returned -1.18% on net asset value (NAV) since its inception on December 18, 2013 through February 28, 2014 (for more complete performance information please see below). The Fund underperformed the Index by 0.13% based on NAV for the period. This was primarily due to deductions for Fund expenses and transaction costs.

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

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

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commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. As of the Fund's current prospectus dated December 12, 2013, the Fund's annual expense ratio was 0.50%.

Performance as of 2/28/14

| | Cumulative Total Return Since Inception ¹ |
|--|--|
| Fund NAV Returns | -1.18% |
| Fund Market Price Returns | -1.48% |
| <i>WisdomTree Japan Interest Rate Strategy Index</i> | -1.05% |

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

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

18 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Performance Summary** (unaudited)**WisdomTree Global Real Return Fund (RRF)** (consolidated)**Country Breakdown** as of 2/28/14

| Country | % of Net Assets |
|-------------------------------|----------------------------|
| United States | 43.8% |
| Mexico | 7.4% |
| Australia | 6.1% |
| United Kingdom | 5.1% |
| France | 4.7% |
| Sweden | 4.4% |
| South Africa | 4.0% |
| Canada | 3.9% |
| Turkey | 3.6% |
| Colombia | 2.3% |
| Brazil | 2.2% |
| Other Assets less Liabilities | 12.5% |
| Total | 100.0% |

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

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

Top Ten Holdings* as of 2/28/14

| Description | % of Net Assets |
|--|------------------------|
| U.S. Treasury Inflation Indexed Notes, 1.13%, 1/15/21 | 6.0% |
| U.S. Treasury Inflation Indexed Notes, 1.38%, 1/15/20 | 5.9% |
| U.S. Treasury Inflation Indexed Bond, 2.38%, 1/15/25 | 5.8% |
| WisdomTree Equity Income Fund | 5.0% |
| Swedish Government Index Linked Bond, 4.00%, 12/01/20, Series 3102 | 4.4% |
| U.S. Treasury Inflation Indexed Notes, 0.38%, 7/15/23 | 4.4% |
| Australian Index Linked Bond, 4.00%, 8/20/20, Series 20CI | 3.7% |
| WisdomTree Global Natural Resources Fund | 3.5% |
| U.S. Treasury Inflation Indexed Notes, 2.13%, 1/15/19 | 3.2% |
| U.K. Treasury Index Linked Gilt, 1.25%, 11/22/27 | 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 investment of cash collateral for securities on loan (if any).

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The WisdomTree Global Real Return Fund (the Fund) seeks total returns (capital appreciation plus income) that exceed the rate of inflation over long-term investment horizons.

The Fund returned 2.01% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the BofA Merrill Lynch Global Diversified Inflation-Linked Index by 2.66% based on NAV for the six-month period. This underperformance is largely due to losses from the Fund's positions in commodity strategies which underperformed.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014 the Fund's annual expense ratio was 0.65%.**

Performance as of 2/28/14

| | Average Annual Total Return | | |
|---|-----------------------------|--------|------------------------------|
| | 6-Month* | 1 Year | Since Inception ¹ |
| Fund NAV Returns | 2.01% | -3.69% | -1.75% |
| Fund Market Price Returns | 6.73% | -1.21% | -2.23% |
| <i>BofA Merrill Lynch Global Diversified Inflation-Linked Index</i> | 4.67% | -2.79% | 2.32% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on July 14, 2011.

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

Table of Contents**Performance Summary** (unaudited)**WisdomTree Managed Futures Strategy Fund (WDTI)** (consolidated)**Investment Breakdown** as of 2/28/14

| Investment Type | % of Net Assets |
|-------------------------------|--------------------|
| U.S. Government Obligations | 85.7% |
| Other Assets less Liabilities | 14.3% |
| Total | 100.0% |

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

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

Top Holdings* as of 2/28/14

| Description | % of Net Assets |
|------------------------------------|-----------------|
| U.S. Treasury Bill, 0.03%, 3/13/14 | 75.6% |
| U.S. Treasury Bill, 0.05%, 4/03/14 | 8.5% |
| U.S. Treasury Bill, 0.07%, 6/26/14 | 1.5% |
| U.S. Treasury Bill, 0.07%, 3/27/14 | 0.1% |

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

The WisdomTree Managed Futures Strategy Fund (the Fund) seeks to provide investors with positive total returns in rising or falling markets.

The Fund returned -2.89% on net asset value (NAV) for the six-month period ended February 28, 2014 (for more complete performance information please see below). The Fund underperformed its industry benchmark, the Diversified Trends Indicator Index, by 0.60% based on NAV for the six-month period. This was primarily due to deductions for Fund expenses and transaction costs.

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

An index is a statistical measure of a specified financial market or sector. An index does not actually hold a portfolio of securities, incur expenses or pay any transaction costs. Therefore index returns do not reflect deductions for fees or expenses and are not available for direct investment. In comparison, the Fund's performance is negatively impacted by these deductions. Fund returns also do not reflect brokerage commissions or taxes a shareholder would pay on the sale of Fund shares or on Fund distributions. **As of the Fund's current prospectus dated January 1, 2014, the Fund's annual expense ratio was 0.95%.**

Performance as of 2/28/14

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| | Average Annual Total Return | | | Since |
|---|-----------------------------|--------|--------|------------------------|
| | 6-Month* | 1 Year | 3 Year | Inception ¹ |
| Fund NAV Returns | -2.89% | -0.42% | -6.94% | -5.92% |
| Fund Market Price Returns | -2.91% | -0.42% | -6.95% | -5.95% |
| <i>Diversified Trends Indicator Index</i> | -2.29% | 0.75% | -5.10% | -5.87% |

* Returns of less than one year are cumulative.

¹ Total returns are calculated based on the commencement of Fund trading on the NYSE Arca on January 5, 2011.

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

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Description of Terms and Indexes (unaudited)

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

Barclays Commodity Producers Currency Index:

The Barclays Commodity Producers Currency Index (CPCI-6) tracks the performance of long positions in the equally weighted six commodity currencies versus the U.S. dollar, expressed through one-month cash settled forward rate agreements. The six commodity currencies included in CPCI-6 are the Australian dollar, Brazilian real, Canadian dollar, Norwegian krone, Russian ruble, and South African rand. These currencies are selected to represent six resource rich economies, diversified in terms of geography, major commodities items exported and across developed and emerging economies.

Barclays Global Credit Index (Hedged):

The Barclays Global Credit Index (Hedged) contains investment-grade and high-yield credit securities from the Barclays Multiverse Index, which is a broad-based measure of the global fixed-income bond market. The Barclays Multiverse Index is the union of the Barclays Global Aggregate Index and the Barclays Global High Yield Index and captures investment grade and high yield securities in all eligible currencies. The Barclays Multiverse Index family includes a wide range of standard and customized subindices by sector, quality, maturity, and country.

Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration

The Barclays Rate Hedged U.S. Aggregate Bond Index, Negative Five Duration combines long positions in the 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.

Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration

The Barclays Rate Hedged U.S. Aggregate Bond Index, Zero Duration combines long positions in the 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 Dollar Total Return Index:

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

Bloomberg U.S. Treasury Floating Rate Bond Index

The Bloomberg U.S. Treasury Floating Rate Bond Index is a rules-based, market-value weighted index engineered to measure the performance and characteristics of floating rate coupon U.S. Treasuries which have a maturity greater than 12 months. To be included in the index a security must have a minimum par amount of 1,000MM.

BofA Merrill Lynch 0-5 Year US High Yield Constrained, Negative Seven Duration Index

The BofA Merrill Lynch 0-5 Year US High Yield Constrained, Negative Seven Duration Index tracks the performance of the combination of a long position in short maturity US high yield bonds and a short position in on the run US 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)

BofA Merrill Lynch 0-5 Year US High Yield Constrained, Zero Duration Index

The BofA Merrill Lynch 0-5 Year US High Yield Constrained, Zero Duration Index tracks the performance of the combination of a long position in short maturity US high yield bonds and a short position in on the run US 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.

BofA Merrill Lynch Euro Currency One-Month LIBID Constant Maturity Index:

The BofA Merrill Lynch Euro Currency One-Month LIBID Constant Maturity Index tracks a consistent investment in one-month euro-denominated bank deposits.

BofA Merrill Lynch Euro Government ex-Greece, Ireland, Italy, Portugal & Spain Index:

The BofA Merrill Lynch Euro Government ex-Greece, Ireland, Italy, Portugal & Spain Index is a subset of the BofA Merrill Lynch Euro Government Index. It is a market capitalization-weighted index that tracks the performance of euro-denominated sovereign debt publicly issued by Euro member countries excluding Greece, Ireland, Italy, Portugal and Spain as the country of risk.

BofA Merrill Lynch Euro Government Index:

The BofA Merrill Lynch Euro Government Index is a market capitalization-weighted index that tracks the performance of euro-denominated sovereign debt publicly issued by Euro member countries.

BofA Merrill Lynch Global Diversified Inflation-Linked Index:

The BofA Merrill Lynch Global Diversified Inflation-Linked Index is a broad, market value-weighted, capped total return index designed to measure the performance of inflation-linked sovereign debt that is publicly issued and denominated in the issuer's own domestic market and currency.

BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index:

The BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index tracks a consistent investment in one-month New Zealand dollar-denominated bank deposits.

Citigroup Australian Broad Investment-Grade Bond Index:

The Citigroup Australian Broad Investment-Grade Bond Index is a market capitalization weighted index designed to represent the Australian fixed-coupon bond market, including government, semi-government, and investment grade credit markets (including supranational issuers).

Diversified Trends Indicator:

The Diversified Trends Indicator (DTI) 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.

Table of Contents**Description of Terms and Indexes** (unaudited) (continued)**Equal-Weighted Commodity Currency Composite:**

A composite incorporating equal-weighted exposures to the currencies within the Commodity Currency Strategy Fund was constructed as a benchmark for Fund performance. Returns for the individual emerging market currencies are represented by the return of the country subindices of the JP Morgan Emerging Local Markets Index Plus (ELMI+). Returns for the individual developed market countries are represented by the returns of the BofA Merrill Lynch One-Month Constant Maturity LIBID Index for each country. The JP Morgan indices use a weighted basket of one-month, two-month and three-month currency forwards collateralized with U.S. money market rates to proxy the returns for emerging currency positions. The BofA Merrill Lynch indices track a consistent investment in one-month bank deposits denominated in the specified currency. Within the composite, currency exposures are rebalanced back to equal-weight at the end of the month in which the Fund rebalances its portfolio. Changes to currencies within the Fund are reflected in the composite at the end of the month they are added to, or deleted from, the Fund.

Equal-Weighted Emerging Currency Composite:

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

Euro Zone Area:

The area encompassing the European Union Member States whose currency is the euro and in which there is a single monetary policy. It currently comprises Belgium, Germany, Greece, Spain, Estonia, Ireland, France, Italy, Cyprus, Luxembourg, Malta, the Netherlands, Austria, Portugal, Slovenia, Slovakia and Finland.

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 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.

Global Corporate Composite (Hedged):

The Global Corporate Composite (Hedged) consists of a blend of 75% Barclays Global Aggregate Corporate Index Hedged USD and 25% Barclays Global High Yield Index Hedged USD. The Barclays Global Aggregate Index provides a broad-based measure of the global investment grade fixed-rate debt markets. The Barclays Global High-Yield Index provides a broad-based measure of the global high-yield fixed income markets.

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Description of Terms and Indexes (unaudited) (continued)

HSBC Asian Local Bond Index:

The HSBC 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: Korea, Hong Kong, India, Singapore, Taiwan, Malaysia, Thailand, the Philippines, Indonesia and China.

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 Emerging Local Markets Index Plus (ELMI+) India:

The India 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 Indian rupee 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.

JP Morgan New Zealand Government Bond Index:

The JP Morgan New Zealand Government Bond Index is a market capitalization weighted index of locally denominated, fixed rate government debt.

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Description of Terms and Indexes (unaudited) (continued)

LIBID:

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

Sovereign Debt:

Debt that is the direct obligation of a government issuer.

Spliced Australia & New Zealand Debt Composite:

A spliced index which tracks the BofA Merrill Lynch New Zealand Dollar One-Month LIBID Constant Maturity Index through October 24, 2011. Thereafter, the composite tracks an 80%/20% weighted exposure to the local currency bond markets of Australia and New Zealand, respectively. Performance for Australia is proxied by the total returns of the Citigroup Australian Broad Investment-Grade Bond Index. Performance for the New Zealand bond market is proxied by the JP Morgan New Zealand Government Bond Index. Country exposures are rebalanced back to target weighting quarterly.

Spliced Euro Debt Composite:

A spliced index which tracks the BofA Merrill Lynch Euro Currency One-Month LIBID Constant Maturity Index through October 18, 2011. Thereafter, the composite tracks the BofA Merrill Lynch Euro Government Index.

Spliced Euro Debt ex-Greece, Ireland, Italy, Portugal & Spain Composite:

A spliced index which tracks the BofA Merrill Lynch Euro Currency One-Month LIBID Constant Maturity Index through October 18, 2011. Thereafter, the composite tracks the BofA Merrill Lynch Euro Government ex-Greece, Ireland, Italy, Portugal & Spain Index.

Spot Rate:

A spot rate is the foreign exchange market price at which a currency will be delivered on the settlement date. Spot rate is the starting point for all foreign exchange transactions. 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 rate and the beginning of period spot rate using WM/Reuters London closing rates. The **Chinese yuan** and **Indian rupee** 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 rate and the beginning of period spot rate using Tullett Prebon Singapore closing rates.

WisdomTree Japan Interest Rate Strategy Index:

The WisdomTree Japan Interest Rate Strategy Index is designed to provide long exposure to monthly U.S. Treasury Bill returns plus short exposure to the monthly performance of Japanese government bonds while at the same time offsetting a portion of the exposure to fluctuations of the Japanese yen relative to the U.S. dollar (the amount of currency exposure to be offset is determined periodically with reference to its contribution to the overall volatility of the index).

Alpha Financial Technologies, LLC (AFT) has developed, maintained and owns rights to the methodology that is employed in connection with the Diversified Trends Indicator (DTI). DTI is a registered mark of AFT. The WisdomTree Managed Futures Strategy Fund is not sponsored, endorsed, sold or promoted by AFT. The DTI was created, compiled, maintained and is owned by AFT without regard to the WisdomTree Managed Futures Strategy Fund. The DTI is licensed on an as is basis without warranties or guarantees or other terms concerning merchantability, absence of defects, fitness or use for a particular purpose, timeliness, accuracy, completeness, currentness or quality. Neither AFT nor its affiliates make any warranties or guarantees as

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Description of Terms and Indexes (unaudited) (concluded)

to the results to be obtained in connection with the use of the DTI or an investment in the WisdomTree Managed Futures Strategy Fund, and AFT and its affiliates shall have no liability in connection with any WisdomTree Managed Futures Strategy Fund investment.

Barclays Capital Inc. and its affiliates (Barclays) is not the issuer or producer of the Funds and Barclays has no responsibilities, obligations or duties to investors in the Funds. These Barclays Indexes are a trademark owned by Barclays Bank PLC and licensed for use by WisdomTree with respect to the WisdomTree trust as the Issuer of the Funds. Barclays' only relationship to WisdomTree is the licensing of these Barclays Indexes which is determined, composed and calculated by Barclays without regard to WisdomTree or the Funds. While WisdomTree may for itself execute transaction(s) with Barclays in or relating to these Barclays Indexes in connection with the Funds that investors acquire from WisdomTree, investors in the Funds neither acquire any interest in these Barclays Indexes nor enter into any relationship of any kind whatsoever with Barclays upon making an investment in the Funds. The Funds are not sponsored, endorsed, sold or promoted by Barclays, and Barclays makes no representation or warranty (express or implied) to the owners of the Funds, the Issuer or members of the public regarding the advisability, legality or suitability of the Funds or use of these Barclays Indexes or any data included therein. Barclays shall not be liable in any way to the Issuer, investors, or to other third parties in respect of the use or accuracy of these Barclays Indexes or any data included therein or in connection with the administration, marketing, purchasing or performance of the Funds.

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

26 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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Shareholder Expense Examples (unaudited)

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

The example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period from September 1, 2013 to February 28, 2014.

Actual expenses

The first line under each Fund in the table on the next page provides information about actual account values and actual expenses. You may use the information in this line, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the first line for your Fund under the heading entitled Expenses Paid During the Period 9/1/13 to 2/28/14 to estimate the expenses you paid on your account during this period.

Hypothetical example for comparison purposes

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

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

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

| | Beginning Account Value 9/1/13 | Ending Account Value 2/28/14 | Annualized Expense Ratio Based on the Period 9/1/13 to 2/28/14 | Expenses Paid During the Period 9/1/13 to 2/28/14 |
|--|--------------------------------------|------------------------------------|--|---|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund* | | | | |
| Actual | \$ 1,000.00 | \$ 993.60 | 0.50% | \$ 1.00 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.32 | 0.50% | \$ 2.51 |
| WisdomTree Brazilian Real Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,058.20 | 0.45% | \$ 2.30 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.56 | 0.45% | \$ 2.26 |
| WisdomTree Chinese Yuan Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,004.30 | 0.45% | \$ 2.24 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.56 | 0.45% | \$ 2.26 |
| WisdomTree Commodity Currency Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,001.50 | 0.55% | \$ 2.73 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.07 | 0.55% | \$ 2.76 |
| WisdomTree Emerging Currency Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,009.20 | 0.55% | \$ 2.74 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.07 | 0.55% | \$ 2.76 |
| WisdomTree Indian Rupee Strategy Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,129.00 | 0.45% | \$ 2.38 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.56 | 0.45% | \$ 2.26 |
| WisdomTree Asia Local Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,019.20 | 0.55% | \$ 2.75 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.07 | 0.55% | \$ 2.76 |
| WisdomTree Australia & New Zealand Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,032.10 | 0.45% | \$ 2.27 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.56 | 0.45% | \$ 2.26 |
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund* | | | | |
| Actual | \$ 1,000.00 | \$ 978.30 | 0.28% | \$ 0.55 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.41 | 0.28% | \$ 1.40 |
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund* | | | | |
| Actual | \$ 1,000.00 | \$ 1,004.90 | 0.23% | \$ 0.46 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.65 | 0.23% | \$ 1.15 |
| WisdomTree Bloomberg Floating Rate Treasury Fund** | | | | |
| Actual | \$ 1,000.00 | \$ 999.60 | 0.15% | \$ 0.10 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,024.05 | 0.15% | \$ 0.75 |
| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund* | | | | |
| Actual | \$ 1,000.00 | \$ 979.80 | 0.48% | \$ 0.95 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.41 | 0.48% | \$ 2.41 |
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund* | | | | |
| Actual | \$ 1,000.00 | \$ 1,008.20 | 0.43% | \$ 0.86 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.66 | 0.43% | \$ 2.16 |
| WisdomTree Emerging Markets Corporate Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,068.30 | 0.60% | \$ 3.08 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,021.82 | 0.60% | \$ 3.01 |
| WisdomTree Emerging Markets Local Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,005.20 | 0.55% | \$ 2.73 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.07 | 0.55% | \$ 2.76 |
| WisdomTree Euro Debt Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,070.30 | 0.35% | \$ 1.80 |

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| | | | | |
|--|-------------|-------------|-------|---------|
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,023.06 | 0.35% | \$ 1.76 |
|--|-------------|-------------|-------|---------|

28 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | Beginning Account Value 9/1/13 | Ending Account Value 2/28/14 | Annualized Expense Ratio Based on the Period 9/1/13 to 2/28/14 | Expenses Paid During the Period 9/1/13 to 2/28/14 |
|---|--------------------------------------|------------------------------------|--|---|
| WisdomTree Global Corporate Bond Fund | | | | |
| Actual | \$ 1,000.00 | \$ 1,053.50 | 0.45% | \$ 2.29 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.56 | 0.45% | \$ 2.26 |
| WisdomTree Japan Interest Rate Strategy Fund* (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 988.20 | 0.50% | \$ 0.99 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,022.32 | 0.50% | \$ 2.51 |
| WisdomTree Global Real Return Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 1,020.10 | 0.60% | \$ 3.01 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,021.82 | 0.60% | \$ 3.01 |
| WisdomTree Managed Futures Strategy Fund (consolidated) | | | | |
| Actual | \$ 1,000.00 | \$ 971.10 | 0.95% | \$ 4.64 |
| Hypothetical (5% return before expenses) | \$ 1,000.00 | \$ 1,020.08 | 0.95% | \$ 4.76 |

Expenses are calculated using each Fund's annualized expense ratio, multiplied by the average account value for the period, multiplied by 181/365, (to reflect the one-half year period), except the funds which are marked as per notes below.

* Commencement of operations was on December 18, 2013.

** Commencement of operations was on February 4, 2014.

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

February 28, 2014

| | Principal | |
|---|------------------|----------------------|
| | Amount | Value |
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 100.2% | | |
| Treasury Bills 100.2% | | |
| U.S. Treasury Bills | | |
| 0.02%, 3/20/14* | \$ 17,000,000 | \$ 16,999,807 |
| 0.04%, 3/27/14* | 20,500,000 | 20,499,146 |
| TOTAL INVESTMENTS IN SECURITIES 100.2% | | |
| (Cost: \$37,499,172) ^(a) | | 37,498,953 |
| Liabilities in Excess of Cash and Other Assets (0.2)% | | (62,026) |
| NET ASSETS 100.0% | | \$ 37,436,927 |

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

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

See Notes to Financial Statements.

30 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| | Principal Amount | Value |
|--|-----------------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 88.6% | | |
| Treasury Bill 88.6% | | |
| U.S. Treasury Bill | | |
| 0.03%, 3/13/14* | \$ 28,400,000 | \$ 28,399,792 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$28,399,716) | | 28,399,792 |
| REPURCHASE AGREEMENT 27.2% | | |
| United States 27.2% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$8,714,422 (fully collateralized by Fannie Mae, 4.00% due 2/01/43; Market value \$9,150,097) | | |
| (Cost: \$8,714,378) | 8,714,378 | 8,714,378 |
| TOTAL INVESTMENTS IN SECURITIES 115.8% | | |
| (Cost: \$37,114,094) ^(a) | | 37,114,170 |
| Liabilities in Excess of Cash and Other Assets (15.8)% | | (5,058,184) |
| NET ASSETS 100.0% | | \$ 32,055,986 |

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

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

See Notes to Financial Statements.

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

February 28, 2014

| | Principal Amount | Value |
|---|-----------------------------|-----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 70.5% | | |
| Treasury Bills 70.5% | | |
| U.S. Treasury Bills | | |
| 0.03%, 3/13/14* | \$ 52,058,000 | \$ 52,057,455 |
| 0.02%, 3/20/14* | 45,000,000 | 44,999,438 |
| 0.05%, 3/27/14* | 42,000,000 | 41,998,407 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$139,055,413) | | 139,055,300 |
| TIME DEPOSITS 20.2% | | |
| China 20.2% | | |
| BNP Paribas SA | | |
| 1.52%, 3/21/14 | 60,820,325 CNH | 9,943,811 |
| Deutsche Bank AG | | |
| 1.20%, 3/21/14 | 60,925,344 CNH | 9,960,981 |
| JPMorgan Chase & Co. | | |
| 1.35%, 3/21/14 | 60,888,360 CNH | 9,954,934 |
| Standard Chartered Bank | | |
| 1.73%, 3/21/14 | 61,023,274 CNH | 9,976,992 |
| TOTAL TIME DEPOSITS | | |
| (Cost: \$40,287,253) | | 39,836,718 |
| REPURCHASE AGREEMENT 13.0% | | |
| United States - 13.0% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$25,734,494 (fully collateralized by Fannie Mae, 3.00% 4.00% due 7/01/25 8/01/28 and Freddie Mac, 4.00% due 8/01/43; Market value \$27,021,084) | | |
| (Cost: \$25,734,366) | 25,734,366 | 25,734,366 |
| TOTAL INVESTMENTS IN SECURITIES 103.7% | | |
| (Cost: \$205,077,032) ^(a) | | 204,626,384 |
| Liabilities in Excess of Cash, Foreign Currency and Other Assets (3.7%) | | (7,286,655) |
| NET ASSETS 100.0% | | \$ 197,339,729 |

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

CNH Offshore Chinese renminbi

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

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

See Notes to Financial Statements.

32 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Schedule of Investments** (unaudited)**WisdomTree Commodity Currency Strategy Fund (CCX)**

February 28, 2014

| | Principal Amount | Value |
|--|---------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 71.4% | | |
| Treasury Bills 71.4% | | |
| U.S. Treasury Bills | | |
| 0.03%, 3/13/14* | \$ 3,950,000 | \$ 3,949,959 |
| 0.05%, 3/27/14* | 4,500,000 | 4,499,829 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$8,449,797) | | 8,449,788 |
| REPURCHASE AGREEMENT 27.2% | | |
| United States 27.2% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$3,214,988 (fully collateralized by Fannie Mae, 3.50% due 8/01/42; Market value \$3,375,721) | | |
| (Cost: \$3,214,972) | 3,214,972 | 3,214,972 |
| TOTAL INVESTMENTS IN SECURITIES 98.6% | | |
| (Cost: \$11,664,769) ^(a) | | 11,664,760 |
| Cash and Other Assets in Excess of Liabilities 1.4% | | 163,667 |
| NET ASSETS 100.0% | | \$ 11,828,427 |

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

^(a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Financial Statements.*

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

February 28, 2014

| | Principal Amount | Value |
|--|-----------------------------|-----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 93.3% | | |
| Treasury Bills 93.3% | | |
| U.S. Treasury Bills | | |
| 0.03%, 3/13/14* | \$ 109,286,000 | \$ 109,284,912 |
| 0.05%, 3/27/14* | 24,000,000 | 23,999,090 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$133,284,032) | | 133,284,002 |
| REPURCHASE AGREEMENT 4.3% | | |
| United States 4.3% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$6,169,713 (fully collateralized by Fannie Mae, 3.50% 4.00% due 1/01/27 1/01/41; Market value \$6,478,167) | | |
| (Cost: \$6,169,683) | 6,169,683 | 6,169,683 |
| TOTAL INVESTMENTS IN SECURITIES 97.6% | | |
| (Cost: \$139,453,715) ^(a) | | 139,453,685 |
| Cash and Other Assets in Excess of Liabilities 2.4% | | 3,362,288 |
| NET ASSETS 100.0% | | \$ 142,815,973 |

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

^(a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Financial Statements.*

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Table of Contents**Schedule of Investments** (unaudited)**WisdomTree Indian Rupee Strategy Fund (ICN)**

February 28, 2014

| | Principal Amount | Value |
|--|-----------------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 95.9% | | |
| Treasury Bills 95.9% | | |
| U.S. Treasury Bills | | |
| 0.03%, 3/13/14* | \$ 16,723,000 | \$ 16,722,825 |
| 0.02%, 3/20/14* | 4,000,000 | 3,999,950 |
| 0.05%, 3/27/14* | 4,500,000 | 4,499,829 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$25,222,621) | | 25,222,604 |
| REPURCHASE AGREEMENT 1.1% | | |
| United States 1.1% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$286,197 (fully collateralized by Fannie Mae, 3.50% due 8/01/42; Market value \$300,506) | | |
| (Cost: \$286,196) | 286,196 | 286,196 |
| TOTAL INVESTMENTS IN SECURITIES 97.0% | | |
| (Cost: \$25,508,817) ^(a) | | 25,508,800 |
| Cash and Other Assets in Excess of Liabilities 3.0% | | 778,716 |
| NET ASSETS 100.0% | | \$ 26,287,516 |

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

^(a) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Financial Statements.*

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|-------------------|
| FOREIGN GOVERNMENT AGENCIES 7.9% | | |
| Australia 7.2% | | |
| New South Wales Treasury Corp. 6.00%, 4/01/16, Series 16 | 11,080,000 AUD | \$ 10,544,316 |
| Queensland Treasury Corp. 6.00%, 7/21/22, Series 22 | 13,320,000 AUD | 13,267,602 |
| Western Australian Treasury Corp. 7.00%, 4/15/15, Series 15 | 14,116,000 AUD | 13,228,459 |
| Total Australia | | 37,040,377 |
| New Zealand 0.7% | | |
| Queensland Treasury Corp. 7.13%, 9/18/17 | 3,820,000 NZD | 3,479,965 |
| TOTAL FOREIGN GOVERNMENT AGENCIES (Cost: \$45,746,078) | | 40,520,342 |
| FOREIGN GOVERNMENT OBLIGATIONS 65.7% | | |
| Australia 1.4% | | |
| Australian Government Bond 6.25%, 4/15/15, Series 119 | 2,186,000 AUD | 2,038,579 |
| 4.25%, 7/21/17, Series 135 | 2,394,000 AUD | 2,231,361 |
| Eurofima 5.63%, 10/24/16 | 3,270,000 AUD | 3,104,912 |
| Total Australia | | 7,374,852 |
| China 4.6% | | |
| China Government Bond 1.80%, 12/01/15 | 21,500,000 CNY | 3,499,170 |
| 1.40%, 8/18/16 | 18,000,000 CNY | 2,875,371 |
| 2.48%, 12/01/20 | 33,500,000 CNY | 5,130,861 |
| 2.36%, 8/18/21 | 35,000,000 CNY | 5,270,995 |
| 3.10%, 6/29/22 | 27,000,000 CNY | 4,218,660 |
| 3.48%, 6/29/27 | 18,000,000 CNY | 2,738,996 |
| Total China | | 23,734,053 |
| Hong Kong 4.9% | | |
| Hong Kong Government Bond 1.69%, 12/22/14 | 43,000,000 HKD | 5,608,048 |
| 1.65%, 6/15/15 | 106,550,000 HKD | 13,977,277 |
| 1.51%, 2/24/27 | 45,700,000 HKD | 5,343,091 |
| Total Hong Kong | | 24,928,416 |

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| | | |
|---|---------------------|--------------------|
| Indonesia 5.2% | | |
| Indonesia Government | | |
| 11.25%, 5/15/14, Series FR51 | 45,196,000,000 IDR | 3,925,328 |
| 7.38%, 9/15/16, Series FR55 | 139,387,000,000 IDR | 11,940,768 |
| 5.25%, 5/15/18, Series FR66 | 39,935,000,000 IDR | 3,132,694 |
| 12.80%, 6/15/21, Series FR34 | 44,422,000,000 IDR | 4,762,705 |
| 7.00%, 5/15/22, Series FR61 | 36,135,000,000 IDR | 2,870,393 |
| Total Indonesia | | 26,631,888 |
| Malaysia 11.8% | | |
| Malaysia Government | | |
| 3.43%, 8/15/14, Series 0211 | 23,360,000 MYR | 7,144,809 |
| 3.84%, 8/12/15, Series 0110 | 59,050,000 MYR | 18,215,298 |
| 4.01%, 9/15/17, Series 0210 | 49,856,000 MYR | 15,470,652 |
| 3.26%, 3/01/18, Series 0213 | 60,333,000 MYR | 18,189,981 |
| 4.38%, 11/29/19, Series 0902 | 4,614,000 MYR | 1,447,706 |
| Total Malaysia | | 60,468,446 |
| New Zealand 4.2% | | |
| New Zealand Government Bond | | |
| 6.00%, 4/15/15, Series 415 | 14,305,000 NZD | \$ 12,389,300 |
| 6.00%, 12/15/17, Series 1217 | 9,911,000 NZD | 8,956,619 |
| Total New Zealand | | 21,345,919 |
| Philippines 5.3% | | |
| Republic of Philippines | | |
| 4.95%, 1/15/21 | 706,000,000 PHP | 16,238,712 |
| 3.90%, 11/26/22 | 300,000,000 PHP | 6,360,928 |
| 6.25%, 1/14/36 | 215,000,000 PHP | 4,789,609 |
| Total Philippines | | 27,389,249 |
| Singapore 4.9% | | |
| Singapore Government Bond | | |
| 2.25%, 6/01/21 | 16,845,000 SGD | 13,482,516 |
| 3.00%, 9/01/24 | 14,089,000 SGD | 11,498,457 |
| Total Singapore | | 24,980,973 |
| South Korea 11.8% | | |
| Korea Treasury Bond | | |
| 4.50%, 3/10/15, Series 1503 | 16,707,020,000 KRW | 15,938,779 |
| 4.00%, 9/10/15, Series 1509 | 14,000,000,000 KRW | 13,363,908 |
| 2.75%, 9/10/17, Series 1709 | 21,136,210,000 KRW | 19,665,882 |
| 4.25%, 6/10/21, Series 2106 | 11,854,100,000 KRW | 11,739,013 |
| Total South Korea | | 60,707,582 |
| Thailand 11.6% | | |
| Thailand Government Bond | | |
| 5.25%, 5/12/14 | 367,646,000 THB | 11,331,734 |
| 3.13%, 12/11/15 | 228,259,000 THB | 7,087,825 |
| 4.13%, 11/18/16 | 214,690,000 THB | 6,845,798 |
| 3.25%, 6/16/17 | 307,421,000 THB | 9,588,510 |
| 2.80%, 10/10/17 | 463,685,000 THB | 14,201,581 |
| 3.63%, 6/16/23 | 333,316,000 THB | 10,208,522 |
| Total Thailand | | 59,263,970 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 336,825,348 |
| (Cost: \$365,553,228) | | |
| SUPRANATIONAL BONDS 12.2% | | |
| Australia 2.6% | | |
| Asian Development Bank | | |
| 5.50%, 2/15/16 | 6,540,000 AUD | 6,141,761 |
| International Finance Corp. | | |
| 5.75%, 6/24/14 | 3,206,000 AUD | 2,895,446 |
| Nordic Investment Bank | | |
| 6.00%, 4/06/15 | 4,900,000 AUD | 4,536,380 |

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| | | |
|---|----------------|-------------------|
| Total Australia | | 13,573,587 |
| China 0.6% | | |
| Asian Development Bank 2.85%, 10/21/20 | 14,500,000 CNY | 2,292,510 |
| International Finance Corp. 1.80%, 1/27/16 | 5,000,000 CNY | 808,900 |
| Total China | | 3,101,410 |
| Hong Kong 1.0% | | |
| Council of Europe Development Bank 2.28%, 12/01/14 | 39,000,000 HKD | 5,079,224 |

See Notes to Financial Statements.

36 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|-----------------------------|-----------------------|
| India 5.8% | | |
| European Bank for Reconstruction & Development 5.00%, 5/28/15 | 340,000,000 INR | \$ 5,330,397 |
| Inter-American Development Bank 5.00%, 7/24/15 | 574,550,000 INR | 8,969,580 |
| 4.75%, 10/25/15 | 368,200,000 INR | 5,705,674 |
| International Finance Corp. 7.75%, 12/03/16 | 585,000,000 INR | 9,537,633 |
| Total India | | 29,543,284 |
| Indonesia 0.7% | | |
| Export-Import Bank of Korea 8.40%, 7/06/16 | 42,000,000,000 IDR | 3,645,379 |
| New Zealand 1.1% | | |
| Inter-American Development Bank 6.25%, 6/22/16 | 1,616,000 NZD | 1,421,168 |
| International Bank for Reconstruction & Development 5.38%, 12/15/14 | 4,840,000 NZD | 4,127,092 |
| Total New Zealand | | 5,548,260 |
| Taiwan 0.4% | | |
| Export-Import Bank of Korea 0.70%, 7/01/16 | 69,000,000 TWD | 2,262,917 |
| TOTAL SUPRANATIONAL BONDS (Cost: \$66,499,919) | | 62,754,061 |
| REPURCHASE AGREEMENT 8.9% | | |
| United States 8.9% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$45,572,747 (fully collateralized by Fannie Mae, 3.00% 4.50% due 4/01/43 9/01/43 and Freddie Mac, 3.00% due 3/01/29; Market value \$47,851,146) | 45,572,519 | 45,572,519 |
| TOTAL INVESTMENTS IN SECURITIES 94.7% (Cost: \$523,371,744) ^(a) | | 485,672,270 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 5.3% | | 27,131,292 |
| NET ASSETS 100.0% | | \$ 512,803,562 |

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

AUD Australian dollar

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| | |
|-----|--------------------|
| CNY | Chinese yuan |
| HKD | Hong Kong dollar |
| IDR | Indonesian rupiah |
| INR | Indian rupee |
| KRW | South Korean won |
| MYR | Malaysian ringgit |
| NZD | New Zealand dollar |
| PHP | Philippines peso |
| SGD | Singapore dollar |
| THB | Thai baht |
| TWD | Taiwan new dollar |

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

See Notes to Financial Statements.

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|-------------------|
| FOREIGN GOVERNMENT AGENCIES 37.0% | | |
| Australia 37.0% | | |
| Australian Capital Territory 5.50%, 6/07/18 | 850,000 AUD | \$ 819,889 |
| Export Development Canada 5.25%, 8/10/15 | 1,681,000 AUD | 1,555,214 |
| New South Wales Treasury Corp. 5.50%, 3/01/17, Series 17 | 224,000 AUD | 214,666 |
| 6.00%, 2/01/18, Series 18 | 1,121,600 AUD | 1,101,479 |
| 6.00%, 5/01/20, Series 520 | 240,000 AUD | 239,585 |
| Northern Territory Treasury Corp. 5.75%, 7/14/14 | 500,000 AUD | 452,379 |
| 6.25%, 10/20/15 | 500,000 AUD | 471,957 |
| 4.75%, 9/20/18 | 400,000 AUD | 376,097 |
| Queensland Treasury Corp. 6.00%, 4/21/16, Series 16 | 454,000 AUD | 432,063 |
| 6.00%, 9/14/17, Series 17 | 1,146,000 AUD | 1,121,521 |
| South Australian Government Financing Authority 5.75%, 4/20/15, Series 15 | 207,000 AUD | 191,491 |
| 5.75%, 9/20/17, Series 17 | 1,475,000 AUD | 1,428,723 |
| Tasmanian Public Finance 5.50%, 6/23/14, Series 14 | 377,000 AUD | 340,315 |
| 6.50%, 4/15/15, Series 15 | 1,528,000 AUD | 1,424,560 |
| Treasury Corp. of Victoria 5.50%, 11/15/18, Series 1118 | 1,534,000 AUD | 1,489,707 |
| 5.50%, 12/17/24, Series 1224 | 120,000 AUD | 116,393 |
| Western Australian Treasury Corp. 7.00%, 4/15/15, Series 15 | 745,000 AUD | 698,158 |
| 6.00%, 10/16/23, Series 23 | 722,800 AUD | 721,374 |
| TOTAL FOREIGN GOVERNMENT AGENCIES (Cost: \$15,201,563) | | 13,195,571 |
| FOREIGN GOVERNMENT OBLIGATIONS 33.0% | | |
| Australia 21.5% | | |
| Australian Government Bond 4.25%, 7/21/17, Series 135 | 336,000 AUD | 313,173 |
| 5.50%, 1/21/18, Series 132 | 1,958,000 AUD | 1,907,707 |
| 5.25%, 3/15/19, Series 122 | 1,386,000 AUD | 1,351,903 |
| 4.50%, 4/15/20, Series 126 | 1,325,000 AUD | 1,249,789 |
| 5.75%, 5/15/21, Series 124 | 700,000 AUD | 707,929 |
| 5.75%, 7/15/22, Series 128 | 845,000 AUD | 858,073 |
| 5.50%, 4/21/23, Series 133 | 960,000 AUD | 962,482 |
| 4.75%, 4/21/27, Series 136 | 350,000 AUD | 328,214 |

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| | | |
|---|---------------|----------------------|
| Total Australia | | 7,679,270 |
| New Zealand 11.5% | | |
| New Zealand Government Bond | | |
| 6.00%, 4/15/15, Series 415 | 154,000 NZD | 133,377 |
| 6.00%, 12/15/17, Series 1217 | 1,394,000 NZD | 1,259,765 |
| 5.00%, 3/15/19, Series 319 | 1,135,000 NZD | 995,488 |
| 6.00%, 5/15/21, Series 521 | 1,065,000 NZD | 984,760 |
| 5.50%, 4/15/23, Series 423 | 810,000 NZD | 728,414 |
| Total New Zealand | | 4,101,804 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 11,781,074 |
| (Cost: \$12,963,838) | | |
| SUPRANATIONAL BONDS 28.0% | | |
| Australia 27.8% | | |
| Asian Development Bank | | |
| 6.00%, 1/20/15 | 155,000 AUD | \$ 142,719 |
| 5.50%, 2/15/16 | 280,000 AUD | 262,950 |
| 6.00%, 2/22/18 | 1,170,000 AUD | 1,142,985 |
| Council of Europe Development Bank | | |
| 5.75%, 9/16/14 | 324,000 AUD | 294,529 |
| 5.63%, 12/14/15 | 178,000 AUD | 166,515 |
| European Investment Bank | | |
| 5.38%, 5/20/14 | 436,000 AUD | 392,324 |
| 6.13%, 1/23/17 | 1,077,000 AUD | 1,041,286 |
| Inter-American Development Bank | | |
| 6.00%, 5/25/16 | 1,297,000 AUD | 1,236,164 |
| 6.50%, 8/20/19 | 292,000 AUD | 294,506 |
| International Bank For Reconstruction & Development | | |
| 5.50%, 10/21/14 | 340,000 AUD | 309,578 |
| International Finance Corp. | | |
| 5.75%, 3/16/15 | 880,000 AUD | 811,637 |
| 5.75%, 7/28/20 | 671,000 AUD | 652,585 |
| KFW | | |
| 5.75%, 5/13/15 | 638,000 AUD | 591,166 |
| 6.25%, 12/04/19 | 752,000 AUD | 748,035 |
| Landwirtschaftliche Rentenbank | | |
| 6.50%, 4/12/17 | 312,000 AUD | 305,282 |
| Nordic Investment Bank | | |
| 6.00%, 8/20/14 | 202,000 AUD | 183,514 |
| 6.00%, 4/06/15 | 1,425,000 AUD | 1,319,253 |
| Total Australia | | 9,895,028 |
| New Zealand 0.2% | | |
| KFW | | |
| 6.38%, 2/17/15 | 94,000 NZD | 81,044 |
| TOTAL SUPRANATIONAL BONDS | | 9,976,072 |
| (Cost: \$11,539,174) | | |
| TOTAL INVESTMENTS IN SECURITIES 98.0% | | 34,952,717 |
| (Cost: \$39,704,575) ^(a) | | |
| Cash, Foreign Currency and Other Assets in | | |
| Excess of Liabilities 2.0% | | 725,389 |
| NET ASSETS 100.0% | | \$ 35,678,106 |

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

AUD Australian dollar

NZD New Zealand dollar

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

See Notes to Financial Statements.

38 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| U.S. GOVERNMENT AGENCIES 38.7% | | |
| Federal Home Loan Mortgage Corporation 6.4% | | |
| 2.38%, 1/13/22 | \$ 100,000 | \$ 98,688 |
| 4.50%, 2/15/35 ^(a) | 100,000 | 107,188 |
| 4.00%, 12/01/43 | 99,622 | 104,473 |
| Total Federal Home Loan Mortgage Corporation | | 310,349 |
| Federal National Mortgage Association 21.4% | | |
| 0.88%, 5/21/18 | 100,000 | 98,116 |
| 4.00%, 7/01/26 | 47,723 | 51,109 |
| 3.50%, 12/01/26 | 49,013 | 51,960 |
| 5.50%, 2/01/28 | 200,000 | 223,619 |
| 2.50%, 8/01/28 | 48,000 | 48,406 |
| 3.00%, 11/01/28 | 49,116 | 50,916 |
| 5.00%, 3/01/41 ^(a) | 100,000 | 109,500 |
| 4.50%, 10/01/41 | 100,001 | 107,631 |
| 3.50%, 6/01/42 | 100,008 | 101,699 |
| 3.00%, 8/01/43 | 100,053 | 97,355 |
| 4.00%, 11/01/43 | 99,362 | 104,422 |
| Total Federal National Mortgage Association | | 1,044,733 |
| Government National Mortgage Association 10.9% | | |
| 5.00%, 2/20/43 | 193,647 | 213,032 |
| 3.50%, 3/15/44 ^(a) | 100,000 | 103,008 |
| 4.00%, 3/15/44 ^(a) | 100,000 | 106,062 |
| 4.50%, 3/15/44 ^(a) | 100,000 | 108,699 |
| Total Government National Mortgage Association | | 530,801 |
| TOTAL U.S. GOVERNMENT AGENCIES | | 1,885,883 |
| (Cost: \$1,874,235) | | |
| U.S. GOVERNMENT OBLIGATIONS 27.7% | | |
| U.S. Treasury Bond 3.7% | | |
| 5.38%, 2/15/31 | 62,500 | 80,068 |
| 3.63%, 8/15/43 | 100,000 | 100,672 |
| Total U.S. Treasury Bond | | 180,740 |
| U.S. Treasury Note 24.0% | | |
| 2.13%, 5/31/15 | 475,000 | 486,550 |
| 0.63%, 7/15/16 | 402,500 | 404,103 |
| 1.50%, 8/31/18 | 25,000 | 25,169 |
| 2.13%, 8/15/21 | 200,000 | 198,602 |
| 4.38%, 5/15/40 | 50,000 | 57,555 |

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| | | |
|---|-----------|------------------|
| Total U.S. Treasury Note | | 1,171,979 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$1,339,086) | | 1,352,719 |
| CORPORATE BONDS 24.0% | | |
| United States 24.0% | | |
| 21st Century Fox America, Inc. 6.65%, 11/15/37 | 10,000 | 12,161 |
| American Express Credit Corp. 2.80%, 9/19/16 | 20,000 | 20,941 |
| Amgen, Inc. 5.15%, 11/15/41 | 10,000 | 10,510 |
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | 20,000 | 23,179 |
| AT&T, Inc. 2.38%, 11/27/18 | 15,000 | 15,200 |
| 4.35%, 6/15/45 | 5,000 | 4,444 |
| Bank of America Corp. 2.60%, 1/15/19 | \$ 50,000 | \$ 50,670 |
| BB&T Corp. 3.20%, 3/15/16 | 10,000 | 10,477 |
| Burlington Northern Santa Fe LLC 4.70%, 10/01/19 | 12,500 | 13,993 |
| Capital One Financial Corp. 6.15%, 9/01/16 | 40,000 | 44,809 |
| Caterpillar Financial Services Corp. 7.15%, 2/15/19 | 12,500 | 15,452 |
| CBS Corp. 8.88%, 5/15/19 | 20,000 | 25,827 |
| Cellco Partnership 8.50%, 11/15/18 | 15,000 | 19,172 |
| Citigroup, Inc. 8.13%, 7/15/39 | 15,000 | 21,889 |
| Comcast Corp. 5.70%, 5/15/18 | 10,000 | 11,579 |
| 6.45%, 3/15/37 | 10,000 | 12,346 |
| ConocoPhillips 6.50%, 2/01/39 | 30,000 | 39,356 |
| Costco Wholesale Corp. 5.50%, 3/15/17 | 15,000 | 16,979 |
| DIRECTV Holdings LLC 3.80%, 3/15/22 | 15,000 | 14,851 |
| Dow Chemical Co. (The) 4.25%, 11/15/20 | 15,000 | 16,109 |
| Duke Energy Florida, Inc. 6.40%, 6/15/38 | 7,500 | 9,775 |
| Ford Motor Co. 4.75%, 1/15/43 | 10,000 | 9,707 |
| Freeport-McMoRan Copper & Gold, Inc. 3.88%, 3/15/23 | 10,000 | 9,696 |
| General Electric Capital Corp. 5.50%, 1/08/20, Series G | 15,000 | 17,443 |
| 6.75%, 3/15/32, Series A | 10,000 | 12,829 |
| Goldman Sachs Group, Inc. (The) 7.50%, 2/15/19, Series G | 50,000 | 61,306 |
| Hartford Financial Services Group, Inc. (The) 5.13%, 4/15/22 | 30,000 | 33,561 |
| Home Depot, Inc. (The) 4.88%, 2/15/44 | 5,000 | 5,397 |
| HSBC Finance Corp. 6.68%, 1/15/21 | 30,000 | 35,315 |
| JPMorgan Chase & Co. 3.40%, 6/24/15 | 10,000 | 10,360 |
| 3.20%, 1/25/23 | 15,000 | 14,574 |
| 5.50%, 10/15/40 | 10,000 | 11,188 |
| Kellogg Co. 4.45%, 5/30/16 | 25,000 | 26,902 |
| Merck & Co., Inc. 4.15%, 5/18/43 | 5,000 | 4,842 |
| | 45,000 | 46,316 |

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|--|--------|--------|
| Microsoft Corp. 3.63%, 12/15/23 | | |
| Mondelez International, Inc. 5.38%, 2/10/20 | 20,000 | 22,858 |

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 39

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|------------------|
| Morgan Stanley 2.13%, 4/25/18 | \$ 50,000 | \$ 50,333 |
| Norfolk Southern Corp. 3.00%, 4/01/22 | 40,000 | 39,252 |
| Oncor Electric Delivery Co. LLC 7.00%, 9/01/22 | 20,000 | 24,911 |
| Oracle Corp. 6.50%, 4/15/38 | 10,000 | 12,730 |
| PepsiCo, Inc. 4.50%, 1/15/20 | 10,000 | 11,143 |
| Pfizer, Inc. 7.20%, 3/15/39 | 10,000 | 13,951 |
| Philip Morris International, Inc. 4.88%, 11/15/43 | 5,000 | 5,122 |
| Plains All American Pipeline LP 3.65%, 6/01/22 | 17,500 | 17,700 |
| PNC Funding Corp. 5.63%, 2/01/17 | 35,000 | 38,961 |
| Public Service Electric & Gas Co. 2.38%, 5/15/23 | 25,000 | 23,358 |
| San Diego Gas & Electric Co. 4.50%, 8/15/40 | 20,000 | 20,915 |
| Southern California Edison Co. 4.65%, 10/01/43 | 20,000 | 21,125 |
| Thomson Reuters Corp. 6.50%, 7/15/18 | 15,000 | 17,486 |
| Time Warner Cable, Inc. 6.75%, 6/15/39 | 7,500 | 8,932 |
| Time Warner, Inc. 7.63%, 4/15/31 | 20,000 | 26,425 |
| United Technologies Corp. 6.13%, 2/01/19 | 12,500 | 14,919 |
| Verizon Communications, Inc. 6.55%, 9/15/43 | 25,000 | 30,716 |
| Wal-Mart Stores, Inc. 6.20%, 4/15/38 | 10,000 | 12,569 |
| Wells Fargo & Co. 4.13%, 8/15/23 | 25,000 | 25,529 |
| Xerox Corp. 6.35%, 5/15/18 | 20,000 | 23,398 |
| TOTAL CORPORATE BONDS (Cost: \$1,144,717) | | 1,171,488 |
| FOREIGN CORPORATE BONDS 4.2% | | |
| Austria 0.2% | | |

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| | | |
|---|-----------|----------------|
| Oesterreichische Kontrollbank AG 4.88%, 2/16/16 | 10,000 | 10,853 |
| Brazil 0.2% | | |
| Vale Overseas Ltd. 6.88%, 11/21/36 | 10,000 | 10,793 |
| Canada 1.0% | | |
| Bank of Montreal 2.50%, 1/11/17 | 15,000 | 15,643 |
| Province of Ontario Canada 0.95%, 5/26/15 | 30,000 | 30,248 |
| Total Canada | | 45,891 |
| Germany 0.6% | | |
| KFW 1.00%, 6/11/18 | \$ 30,000 | \$ 29,575 |
| Netherlands 0.6% | | |
| Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 2.13%, 10/13/15 | 15,000 | 15,416 |
| Shell International Finance BV 5.50%, 3/25/40 | 10,000 | 11,710 |
| Total Netherlands | | 27,126 |
| Spain 0.3% | | |
| Telefonica Emisiones SAU 3.99%, 2/16/16 | 12,500 | 13,151 |
| Sweden 0.4% | | |
| Svensk Exportkredit AB 2.13%, 7/13/16 | 20,000 | 20,700 |
| United Kingdom 0.9% | | |
| HSBC Holdings PLC 5.10%, 4/05/21 | 20,000 | 22,478 |
| Vodafone Group PLC 5.45%, 6/10/19 | 20,000 | 23,196 |
| Total United Kingdom | | 45,674 |
| TOTAL FOREIGN CORPORATE BONDS | | 203,763 |
| (Cost: \$201,636) | | |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 2.1% | | |
| United States 2.1% | | |
| Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11 | 15,000 | 15,094 |
| COMM Mortgage Trust 1.34%, 7/10/45, Series 2013-CR9 | 27,750 | 27,910 |
| GS Mortgage Securities Trust 4.24%, 8/10/46, Series 2013-GC14 | 15,000 | 15,889 |
| JP Morgan Chase Commercial Mortgage Securities Trust 2.67%, 1/15/46, Series 2013-C13 | 15,000 | 15,433 |
| Morgan Stanley Bank of America Merrill Lynch Trust 3.13%, 12/15/48, Series 2013-C8 | 15,000 | 14,692 |
| WFRBS Commercial Mortgage Trust 4.02%, 12/15/46, Series 2013-C17 | 15,000 | 15,603 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | 104,621 |
| (Cost: \$104,391) | | |
| SUPRANATIONAL BONDS 1.3% | | |
| Luxembourg 0.5% | | |
| European Investment Bank 4.00%, 2/16/21 | 20,000 | 22,021 |
| United States 0.8% | | |
| International Finance Corp. 2.75%, 4/20/15 | 40,000 | 41,123 |
| TOTAL SUPRANATIONAL BONDS | | 63,144 |
| (Cost: \$62,872) | | |

See Notes to Financial Statements.

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|---------------------|
| FOREIGN GOVERNMENT OBLIGATIONS 1.0% | | |
| Brazil 0.3% | | |
| Brazilian Government International Bond 10.13%, 5/15/27 | \$ 10,000 | \$ 15,100 |
| Mexico 0.3% | | |
| Mexico Government International Bond 4.00%, 10/02/23 | 15,000 | 15,206 |
| Poland 0.2% | | |
| Poland Government International Bond 3.00%, 3/17/23 | 7,500 | 7,060 |
| Turkey 0.2% | | |
| Turkey Government International Bond 7.38%, 2/05/25 | 10,000 | 11,345 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost: \$48,292) | | 48,711 |
| MUNICIPAL BOND 0.7% | | |
| United States 0.7% | | |
| State of California 7.55%, 4/01/39 (Cost: \$33,019) | 25,000 | 34,826 |
| TOTAL INVESTMENTS IN SECURITIES 99.7% (Cost: \$4,808,248) ^(b) | | 4,865,155 |
| Cash and Other Assets in Excess of Liabilities 0.3% | | 13,607 |
| NET ASSETS 100.0% | | \$ 4,878,762 |

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

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

See Notes to Financial Statements.

Table of Contents**Schedule of Investments** (unaudited)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)**

February 28, 2014

| | Principal Amount | Value |
|---|---------------------|------------------|
| Investments | | |
| U.S. GOVERNMENT AGENCIES 37.7% | | |
| Federal Home Loan Mortgage Corporation 6.2% | | |
| 2.38%, 1/13/22 | \$ 100,000 | \$ 98,688 |
| 4.50%, 2/15/35 ^(a) | 100,000 | 107,188 |
| 4.00%, 12/01/43 | 99,622 | 104,473 |
| Total Federal Home Loan Mortgage Corporation | | 310,349 |
| Federal National Mortgage Association 20.9% | | |
| 0.88%, 5/21/18 | 100,000 | 98,116 |
| 5.50%, 10/01/25 | 200,000 | 222,685 |
| 4.00%, 7/01/26 | 47,723 | 51,109 |
| 3.50%, 12/01/26 | 49,013 | 51,960 |
| 2.50%, 8/01/28 | 48,000 | 48,406 |
| 3.00%, 11/01/28 | 49,116 | 50,916 |
| 4.50%, 9/01/39 | 99,999 | 107,630 |
| 5.00%, 3/01/41 ^(a) | 100,000 | 109,500 |
| 3.50%, 6/01/42 | 100,008 | 101,699 |
| 3.00%, 8/01/43 | 100,053 | 97,355 |
| 4.00%, 11/01/43 | 99,362 | 104,421 |
| Total Federal National Mortgage Association | | 1,043,797 |
| Government National Mortgage Association - 10.6% | | |
| 5.00%, 2/20/43 | 193,647 | 213,032 |
| 3.50%, 3/15/44 ^(a) | 100,000 | 103,008 |
| 4.00%, 3/15/44 ^(a) | 100,000 | 106,062 |
| 4.50%, 3/15/44 ^(a) | 100,000 | 108,699 |
| Total Government National Mortgage Association | | 530,801 |
| TOTAL U.S. GOVERNMENT AGENCIES | | 1,884,947 |
| (Cost: \$1,874,219) | | |
| U.S. GOVERNMENT OBLIGATIONS 29.3% | | |
| U.S. Treasury Bond 3.6% | | |
| 5.38%, 2/15/31 | 62,500 | 80,068 |
| 3.63%, 8/15/43 | 100,000 | 100,672 |
| Total U.S. Treasury Bond | | 180,740 |
| U.S. Treasury Note 25.7% | | |
| 2.13%, 5/31/15 | 475,000 | 486,550 |
| 0.63%, 7/15/16 | 540,000 | 542,151 |
| 2.13%, 8/15/21 | 200,000 | 198,602 |
| 4.38%, 5/15/40 | 50,000 | 57,555 |
| Total U.S. Treasury Note | | 1,284,858 |

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TOTAL U.S. GOVERNMENT OBLIGATIONS

(Cost: \$1,451,766)

1,465,598

CORPORATE BONDS 23.4%

United States 23.4%

| | | |
|---|-----------|-----------|
| 21st Century Fox America, Inc. 6.65%, 11/15/37 | 10,000 | 12,161 |
| American Express Credit Corp. 2.80%, 9/19/16 | 20,000 | 20,941 |
| Amgen, Inc. 5.15%, 11/15/41 | 10,000 | 10,510 |
| Anheuser-Busch InBev Worldwide, Inc. 5.38%, 1/15/20 | 20,000 | 23,179 |
| AT&T, Inc. 2.38%, 11/27/18 | 15,000 | 15,200 |
| 4.35%, 6/15/45 | 5,000 | 4,444 |
| Bank of America Corp. 2.60%, 1/15/19 | \$ 50,000 | \$ 50,670 |
| BB&T Corp. 3.20%, 3/15/16 | 10,000 | 10,477 |
| Burlington Northern Santa Fe LLC 4.70%, 10/01/19 | 12,500 | 13,993 |
| Capital One Financial Corp. 6.15%, 9/01/16 | 40,000 | 44,809 |
| Caterpillar Financial Services Corp. 7.15%, 2/15/19 | 12,500 | 15,452 |
| CBS Corp. 8.88%, 5/15/19 | 20,000 | 25,827 |
| Cellco Partnership 8.50%, 11/15/18 | 15,000 | 19,172 |
| Citigroup, Inc. 8.13%, 7/15/39 | 15,000 | 21,889 |
| Comcast Corp. 5.70%, 5/15/18 | 10,000 | 11,579 |
| 6.45%, 3/15/37 | 10,000 | 12,346 |
| ConocoPhillips 6.50%, 2/01/39 | 30,000 | 39,356 |
| Costco Wholesale Corp. 5.50%, 3/15/17 | 15,000 | 16,979 |
| DIRECTV Holdings LLC 3.80%, 3/15/22 | 15,000 | 14,851 |
| Dow Chemical Co. (The) 4.25%, 11/15/20 | 15,000 | 16,109 |
| Duke Energy Florida, Inc. 6.40%, 6/15/38 | 7,500 | 9,775 |
| Ford Motor Co. 4.75%, 1/15/43 | 10,000 | 9,707 |
| Freeport-McMoRan Copper & Gold, Inc. 3.88%, 3/15/23 | 10,000 | 9,696 |
| General Electric Capital Corp. 5.50%, 1/08/20, Series G | 15,000 | 17,443 |
| 6.75%, 3/15/32, Series A | 10,000 | 12,829 |
| Goldman Sachs Group, Inc. (The) 7.50%, 2/15/19, Series G | 50,000 | 61,306 |
| Hartford Financial Services Group, Inc. (The) 5.13%, 4/15/22 | 30,000 | 33,561 |
| Home Depot, Inc. (The) 4.88%, 2/15/44 | 5,000 | 5,397 |
| HSBC Finance Corp. 6.68%, 1/15/21 | 30,000 | 35,315 |
| JPMorgan Chase & Co. 3.40%, 6/24/15 | 10,000 | 10,360 |
| 3.20%, 1/25/23 | 15,000 | 14,574 |
| 5.50%, 10/15/40 | 10,000 | 11,188 |
| Kellogg Co. 4.45%, 5/30/16 | 25,000 | 26,902 |
| Merck & Co., Inc. 4.15%, 5/18/43 | 5,000 | 4,842 |
| Microsoft Corp. 3.63%, 12/15/23 | 45,000 | 46,316 |
| | 20,000 | 22,858 |

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Mondelez International, Inc.
5.38%, 2/10/20

See Notes to Financial Statements.

42 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Schedule of Investments** (unaudited) (continued)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)**

February 28, 2014

| Investments | Principal Amount | Value |
|--|-----------------------------|------------------|
| Morgan Stanley 2.13%, 4/25/18 | \$ 50,000 | \$ 50,333 |
| Norfolk Southern Corp. 3.00%, 4/01/22 | 40,000 | 39,252 |
| Oncor Electric Delivery Co. LLC 7.00%, 9/01/22 | 20,000 | 24,911 |
| Oracle Corp. 6.50%, 4/15/38 | 10,000 | 12,730 |
| PepsiCo, Inc. 4.50%, 1/15/20 | 10,000 | 11,143 |
| Pfizer, Inc. 7.20%, 3/15/39 | 10,000 | 13,951 |
| Philip Morris International, Inc. 4.88%, 11/15/43 | 5,000 | 5,122 |
| Plains All American Pipeline LP 3.65%, 6/01/22 | 17,500 | 17,700 |
| PNC Funding Corp. 5.63%, 2/01/17 | 35,000 | 38,961 |
| Public Service Electric & Gas Co. 2.38%, 5/15/23 | 25,000 | 23,358 |
| San Diego Gas & Electric Co. 4.50%, 8/15/40 | 20,000 | 20,915 |
| Southern California Edison Co. 4.65%, 10/01/43 | 20,000 | 21,125 |
| Thomson Reuters Corp. 6.50%, 7/15/18 | 15,000 | 17,486 |
| Time Warner Cable, Inc. 6.75%, 6/15/39 | 7,500 | 8,932 |
| Time Warner, Inc. 7.63%, 4/15/31 | 20,000 | 26,425 |
| United Technologies Corp. 6.13%, 2/01/19 | 12,500 | 14,919 |
| Verizon Communications, Inc. 6.55%, 9/15/43 | 25,000 | 30,716 |
| Wal-Mart Stores, Inc. 6.20%, 4/15/38 | 10,000 | 12,569 |
| Wells Fargo & Co. 4.13%, 8/15/23 | 25,000 | 25,529 |
| Xerox Corp. 6.35%, 5/15/18 | 20,000 | 23,398 |
| TOTAL CORPORATE BONDS (Cost: \$1,144,717) | | 1,171,488 |
| FOREIGN CORPORATE BONDS 3.4% | | |
| Austria 0.2% | | |

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| | | |
|---|-----------|----------------|
| Oesterreichische Kontrollbank AG 4.88%, 2/16/16 | 10,000 | 10,853 |
| Brazil 0.2% | | |
| Vale Overseas Ltd. 6.88%, 11/21/36 | 10,000 | 10,793 |
| Canada 0.3% | | |
| Bank of Montreal 2.50%, 1/11/17 | 15,000 | 15,643 |
| Germany 0.6% | | |
| KFW 1.00%, 6/11/18 | 30,000 | 29,575 |
| Netherlands 0.5% | | |
| Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 2.13%, 10/13/15 | \$ 15,000 | \$ 15,416 |
| Shell International Finance BV 5.50%, 3/25/40 | 10,000 | 11,710 |
| Total Netherlands | | 27,126 |
| Spain 0.3% | | |
| Telefonica Emisiones SAU 3.99%, 2/16/16 | 12,500 | 13,151 |
| Sweden 0.4% | | |
| Svensk Exportkredit AB 2.13%, 7/13/16 | 20,000 | 20,700 |
| United Kingdom 0.9% | | |
| HSBC Holdings PLC 5.10%, 4/05/21 | 20,000 | 22,479 |
| Vodafone Group PLC 5.45%, 6/10/19 | 20,000 | 23,196 |
| Total United Kingdom | | 45,675 |
| TOTAL FOREIGN CORPORATE BONDS | | 173,516 |
| (Cost: \$171,412) | | |
| COMMERCIAL MORTGAGE-BACKED SECURITIES 2.1% | | |
| United States 2.1% | | |
| Citigroup Commercial Mortgage Trust 1.99%, 4/10/46, Series 2013-GC11 | 15,000 | 15,094 |
| COMM Mortgage Trust 1.34%, 7/10/45, Series 2013-CR9 | 27,750 | 27,910 |
| GS Mortgage Securities Trust 4.24%, 8/10/46, Series 2013-GC14 | 15,000 | 15,889 |
| JP Morgan Chase Commercial Mortgage Securities Trust 2.67%, 1/15/46, Series 2013-C13 | 15,000 | 15,433 |
| Morgan Stanley Bank of America Merrill Lynch Trust 3.13%, 12/15/48, Series 2013-C8 | 15,000 | 14,692 |
| WFRBS Commercial Mortgage Trust 4.02%, 12/15/46, Series 2013-C17 | 15,000 | 15,603 |
| TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES | | 104,621 |
| (Cost: \$104,391) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 1.6% | | |
| Brazil 0.4% | | |
| Brazilian Government International Bond 10.13%, 5/15/27 | 10,000 | 15,100 |
| Canada 0.6% | | |
| Province of Ontario Canada 0.95%, 5/26/15 | 30,000 | 30,248 |
| Mexico 0.3% | | |
| Mexico Government International Bond 4.00%, 10/02/23 | 15,000 | 15,206 |
| Poland 0.1% | | |
| Poland Government International Bond 3.00%, 3/17/23 | 7,500 | 7,059 |

See Notes to Financial Statements.

Table of Contents**Schedule of Investments** (unaudited) (concluded)**WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)**

February 28, 2014

| | Principal Amount | Value |
|--|---------------------|---------------------|
| Investments | | |
| Turkey 0.2% | | |
| Turkey Government International Bond 7.38%, 2/05/25 | \$ 10,000 | \$ 11,345 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost: \$78,516) | | 78,958 |
| SUPRANATIONAL BONDS 1.2% | | |
| Luxembourg 0.4% | | |
| European Investment Bank 4.00%, 2/16/21 | 20,000 | 22,021 |
| United States 0.8% | | |
| International Finance Corp. 2.75%, 4/20/15 | 40,000 | 41,123 |
| TOTAL SUPRANATIONAL BONDS (Cost: \$62,872) | | 63,144 |
| MUNICIPAL BOND 0.7% | | |
| United States 0.7% | | |
| State of California 7.55%, 4/01/39 (Cost: \$33,019) | 25,000 | 34,826 |
| TOTAL INVESTMENTS IN SECURITIES 99.4% (Cost: \$4,920,912) ^(b) | | 4,977,098 |
| Cash and Other Assets in Excess of Liabilities 0.6% | | 27,648 |
| NET ASSETS 100.0% | | \$ 5,004,746 |

^(a) To-be-announced (TBA) security (See Note 2).^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Financial Statements.*

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

February 28, 2014

| | Principal Amount | Value |
|--|-----------------------------|---------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 100.0% | | |
| Treasury Note 100.0% | | |
| U.S. Treasury Floating Rate Note 0.09%, 1/31/16** | \$ 2,499,500 | \$ 2,498,603 |
| TOTAL INVESTMENTS IN SECURITIES 100.0% | | 2,498,603 |
| (Cost: \$2,499,549) ^(a) | | |
| Cash and Other Assets in Excess of Liabilities 0.0% | | 469 |
| NET ASSETS 100.0% | | \$ 2,499,072 |

** Floating rate note. Coupon shown is in effect at February 28, 2014. Date represents the ultimate maturity date.

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

See Notes to Financial Statements.

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

February 28, 2014

| Investments | Principal Amount | Value |
|---|---------------------|------------|
| CORPORATE BONDS 84.0% | | |
| United States 84.0% | | |
| AES Corp. (The) 8.00%, 10/15/17 | \$ 100,000 | \$ 118,750 |
| Affinion Group, Inc. 7.88%, 12/15/18 | 30,000 | 26,700 |
| Alcatel-Lucent USA, Inc. 4.63%, 7/01/17 ^(a) | 100,000 | 103,625 |
| Alere, Inc. 7.25%, 7/01/18 | 55,000 | 60,637 |
| Ally Financial, Inc. 5.50%, 2/15/17 | 280,000 | 307,300 |
| Associated Materials LLC 9.13%, 11/01/17 | 320,000 | 337,600 |
| Best Buy Co., Inc. 5.00%, 8/01/18 | 80,000 | 83,200 |
| Beverages & More, Inc. 10.00%, 11/15/18 ^(a) | 50,000 | 51,187 |
| Burger King Corp. 9.88%, 10/15/18 | 50,000 | 54,875 |
| Cablevision Systems Corp. 7.75%, 4/15/18 | 200,000 | 232,250 |
| Caesars Entertainment Operating Co., Inc. 11.25%, 6/01/17 | 60,000 | 61,425 |
| Carrizo Oil & Gas, Inc. 8.63%, 10/15/18 | 80,000 | 86,600 |
| CIT Group, Inc. 5.00%, 5/15/17 | 120,000 | 129,300 |
| Clear Channel Communications, Inc. 6.88%, 6/15/18 | 25,000 | 23,562 |
| CNH Capital LLC 6.25%, 11/01/16 | 200,000 | 220,500 |
| Cogent Communications Group, Inc. 8.38%, 2/15/18 ^(a) | 110,000 | 120,175 |
| CONSOL Energy, Inc. 8.00%, 4/01/17 | 50,000 | 52,250 |
| Constellation Brands, Inc. 7.25%, 9/01/16 | 100,000 | 113,750 |
| Dell, Inc. 3.10%, 4/01/16 ^(b) | 100,000 | 102,250 |
| DineEquity, Inc. 9.50%, 10/30/18 | 80,000 | 88,000 |
| DISH DBS Corp. 4.25%, 4/01/18 | 300,000 | 312,750 |
| | 50,000 | 52,500 |

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| | | |
|---|---------|---------|
| DynCorp International, Inc. 10.38%, 7/01/17 | | |
| E*TRADE Financial Corp. 6.75%, 6/01/16 | 80,000 | 87,000 |
| Energy Future Intermediate Holding Co. LLC 11.25%, 12/01/18 PIK ^(a) | 30,000 | 20,100 |
| Ferro Corp. 7.88%, 8/15/18 | 100,000 | 106,750 |
| Frontier Communications Corp. 8.25%, 5/01/14 | 200,000 | 202,250 |
| General Motors Co. 3.50%, 10/02/18 ^(a) | 160,000 | 166,000 |
| GenOn Energy, Inc. 7.88%, 6/15/17 | 360,000 | 364,500 |
| Genworth Holdings, Inc. 6.15%, 11/15/66** | 50,000 | 46,206 |
| Gymboree Corp. 9.13%, 12/01/18 ^(b) | 50,000 | 44,625 |
| HCA, Inc. 6.38%, 1/15/15 | 100,000 | 104,375 |
| Healthcare Technology Intermediate, Inc. 7.38%, 9/01/18 PIK ^(a) | 320,000 | 332,800 |
| Hexion US Finance Corp. 8.88%, 2/01/18 | 80,000 | 83,800 |
| iGATE Corp. 9.00%, 5/01/16 | 50,000 | 53,000 |
| Interactive Data Corp. 10.25%, 8/01/18 | 95,000 | 103,550 |
| International Lease Finance Corp. 8.75%, 3/15/17 | 160,000 | 189,600 |
| Kinetic Concepts, Inc. 10.50%, 11/01/18 | 80,000 | 92,900 |
| Lennar Corp. 4.75%, 12/15/17 | 200,000 | 213,500 |
| Masco Corp. 6.13%, 10/03/16 | 200,000 | 223,000 |
| MGM Resorts International 7.63%, 1/15/17 | 320,000 | 365,600 |
| Michaels FinCo Holdings LLC 7.50%, 8/01/18 PIK ^(a) | 30,000 | 31,200 |
| MPH Intermediate Holding Co. 2 8.38%, 8/01/18 PIK ^(a) | 30,000 | 31,388 |
| Reynolds Group Issuer, Inc. 8.50%, 5/15/18 | 400,000 | 422,000 |
| Safway Group Holding LLC 7.00%, 5/15/18 ^(a) | 100,000 | 106,750 |
| SLM Corp. 8.45%, 6/15/18 | 280,000 | 332,500 |
| Springleaf Finance Corp. 6.90%, 12/15/17 | 400,000 | 440,500 |
| Sprint Communications, Inc. 6.00%, 12/01/16 | 50,000 | 54,813 |
| 9.00%, 11/15/18 ^(a) | 200,000 | 245,500 |
| Stater Brothers Holdings, Inc. 7.38%, 11/15/18 | 50,000 | 53,063 |
| Swift Services Holdings, Inc. 10.00%, 11/15/18 | 80,000 | 88,500 |
| Synovus Financial Corp. 5.13%, 6/15/17 | 72,000 | 75,600 |
| Toys R Us, Inc. 10.38%, 8/15/17 | 25,000 | 21,813 |
| TransUnion Holding Co., Inc. 8.13%, 6/15/18 | 30,000 | 31,800 |
| United Continental Holdings, Inc. 6.38%, 6/01/18 | 100,000 | 106,750 |
| US Airways Group, Inc. 6.13%, 6/01/18 | 100,000 | 105,250 |

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See Notes to Financial Statements.

46 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|------------------|
| USG Corp. 9.75%, 1/15/18 | \$ 30,000 | \$ 36,375 |
| Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 ^(a) | 200,000 | 221,500 |
| Verso Paper Holdings LLC 11.75%, 1/15/19 | 50,000 | 46,625 |
| VWR Funding, Inc. 7.25%, 9/15/17 | 100,000 | 107,750 |
| Westmoreland Coal Co. 10.75%, 2/01/18 | 24,000 | 26,250 |
| WMG Acquisition Corp. 11.50%, 10/01/18 | 50,000 | 57,125 |
| TOTAL CORPORATE BONDS (Cost: \$8,142,372) | | 8,181,794 |
| FOREIGN CORPORATE BONDS 11.9% | | |
| Canada 0.5% | | |
| Telesat Canada 6.00%, 5/15/17 ^(a) | 50,000 | 52,000 |
| Cyprus 2.2% | | |
| Drill Rigs Holdings, Inc. 6.50%, 10/01/17 ^(a) | 200,000 | 211,000 |
| Italy 3.8% | | |
| Telecom Italia Capital S.A. 5.25%, 10/01/15 | 200,000 | 210,250 |
| Wind Acquisition Finance S.A. 11.75%, 7/15/17 ^(a) | 150,000 | 159,000 |
| Total Italy | | 369,250 |
| Luxembourg 2.6% | | |
| ArcelorMittal S.A. 5.00%, 2/25/17 | 240,000 | 257,700 |
| Norway 2.0% | | |
| Eksportfinans ASA 2.00%, 9/15/15 | 200,000 | 198,900 |
| United Kingdom 0.8% | | |
| CEVA Group PLC 8.38%, 12/01/17 ^(a) | 75,000 | 78,750 |
| TOTAL FOREIGN CORPORATE BONDS (Cost: \$1,167,645) | | 1,167,600 |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 1.6% | | |
| United States 1.6% | | |

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| | | |
|---|---------|---------------------|
| Dreyfus Institutional Preferred Money Market Fund, 0.05% ^(c) | 152,500 | 152,500 |
| (Cost: \$152,500) ^(d) | | |
| TOTAL INVESTMENTS IN SECURITIES 97.5% | | |
| (Cost: \$9,462,517) ^(e) | | 9,501,894 |
| Other Assets in Excess of Liabilities 2.5% | | 242,386 |
| NET ASSETS 100.0% | | \$ 9,744,280 |

** Floating rate note. Coupon shown is in effect at February 28, 2014. Date represents the ultimate maturity date.

^(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 February 28, 2014.

^(c) Rate shown represents annualized 7-day yield as of February 28, 2014.

^(d) At February 28, 2014, the total market value of the Fund's securities on loan was \$148,368 and the total market value of the collateral held by the Fund was \$152,500.

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

PIK Payment In Kind

See Notes to Financial Statements.

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Table of Contents**Schedule of Investments** (unaudited)**WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)**

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|------------|
| CORPORATE BONDS 83.0% | | |
| United States 83.0% | | |
| AES Corp. (The) | | |
| 8.00%, 10/15/17 | \$ 100,000 | \$ 118,750 |
| Affinion Group, Inc. | | |
| 7.88%, 12/15/18 | 50,000 | 44,500 |
| Alcatel-Lucent USA, Inc. | | |
| 4.63%, 7/01/17 ^(a) | 100,000 | 103,625 |
| Alere, Inc. | | |
| 7.25%, 7/01/18 | 55,000 | 60,637 |
| Ally Financial, Inc. | | |
| 5.50%, 2/15/17 | 280,000 | 307,300 |
| Associated Materials LLC | | |
| 9.13%, 11/01/17 | 320,000 | 337,600 |
| Best Buy Co., Inc. | | |
| 5.00%, 8/01/18 | 80,000 | 83,200 |
| Beverages & More, Inc. | | |
| 10.00%, 11/15/18 ^(a) | 50,000 | 51,187 |
| Burger King Corp. | | |
| 9.88%, 10/15/18 | 50,000 | 54,875 |
| Cablevision Systems Corp. | | |
| 7.75%, 4/15/18 | 200,000 | 232,250 |
| Caesars Entertainment Operating Co., Inc | | |
| 11.25%, 6/01/17 | 60,000 | 61,425 |
| Carrizo Oil & Gas, Inc. | | |
| 8.63%, 10/15/18 | 80,000 | 86,600 |
| CIT Group, Inc. | | |
| 5.00%, 5/15/17 | 120,000 | 129,300 |
| Clear Channel Communications, Inc. | | |
| 6.88%, 6/15/18 | 25,000 | 23,562 |
| CNH Capital LLC | | |
| 6.25%, 11/01/16 | 200,000 | 220,500 |
| Cogent Communications Group, Inc. | | |
| 8.38%, 2/15/18 ^(a) | 110,000 | 120,175 |
| CONSOL Energy, Inc. | | |
| 8.00%, 4/01/17 | 50,000 | 52,250 |
| Constellation Brands, Inc. | | |
| 7.25%, 9/01/16 | 100,000 | 113,750 |
| Dell, Inc. | | |
| 3.10%, 4/01/16 ^(b) | 100,000 | 102,250 |
| DineEquity, Inc. | | |
| 9.50%, 10/30/18 | 80,000 | 88,000 |
| DISH DBS Corp. | | |
| 4.25%, 4/01/18 | 300,000 | 312,750 |
| DynCorp International, Inc. | | |

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| | | |
|--|------------|------------|
| 10.38%, 7/01/17 | 50,000 | 52,500 |
| E*TRADE Financial Corp. | | |
| 6.75%, 6/01/16 | 80,000 | 87,000 |
| Energy Future Intermediate Holding Co. LLC | | |
| 11.25%, 12/01/18 PIK ^(a) | 50,000 | 33,500 |
| Ferro Corp. | | |
| 7.88%, 8/15/18 | 100,000 | 106,750 |
| Frontier Communications Corp. | | |
| 8.25%, 5/01/14 | 200,000 | 202,250 |
| General Motors Co. | | |
| 3.50%, 10/02/18 ^(a) | 160,000 | 166,000 |
| GenOn Energy, Inc. | | |
| 7.88%, 6/15/17 | \$ 360,000 | \$ 364,500 |
| Genworth Holdings, Inc. | | |
| 6.15%, 11/15/66** | 50,000 | 46,206 |
| Gymboree Corp. | | |
| 9.13%, 12/01/18 ^(b) | 50,000 | 44,625 |
| HCA, Inc. | | |
| 6.38%, 1/15/15 | 100,000 | 104,375 |
| Healthcare Technology Intermediate, Inc. | | |
| 7.38%, 9/01/18 PIK ^(a) | 320,000 | 332,800 |
| Hexion US Finance Corp. | | |
| 8.88%, 2/01/18 | 80,000 | 83,800 |
| iGATE Corp. | | |
| 9.00%, 5/01/16 | 50,000 | 53,000 |
| Interactive Data Corp. | | |
| 10.25%, 8/01/18 | 95,000 | 103,550 |
| International Lease Finance Corp. | | |
| 8.75%, 3/15/17 | 160,000 | 189,600 |
| Kinetic Concepts, Inc. | | |
| 10.50%, 11/01/18 | 80,000 | 92,900 |
| Lennar Corp. | | |
| 4.75%, 12/15/17 | 200,000 | 213,500 |
| Masco Corp. | | |
| 6.13%, 10/03/16 | 200,000 | 223,000 |
| MGM Resorts International | | |
| 7.63%, 1/15/17 | 320,000 | 365,600 |
| Michaels FinCo Holdings LLC | | |
| 7.50%, 8/01/18 PIK ^(a) | 50,000 | 52,000 |
| MPH Intermediate Holding Co. 2 | | |
| 8.38%, 8/01/18 PIK ^(a) | 50,000 | 52,313 |
| Reynolds Group Issuer, Inc. | | |
| 8.50%, 5/15/18 | 400,000 | 422,000 |
| Safway Group Holding LLC | | |
| 7.00%, 5/15/18 ^(a) | 100,000 | 106,750 |
| SLM Corp. | | |
| 8.45%, 6/15/18 | 280,000 | 332,500 |
| Springleaf Finance Corp. | | |
| 6.90%, 12/15/17 | 400,000 | 440,500 |
| Sprint Communications, Inc. | | |
| 6.00%, 12/01/16 | 50,000 | 54,813 |
| 9.00%, 11/15/18 ^(a) | 200,000 | 245,500 |
| Stater Brothers Holdings, Inc. | | |
| 7.38%, 11/15/18 | 50,000 | 53,063 |
| Swift Services Holdings, Inc. | | |
| 10.00%, 11/15/18 | 80,000 | 88,500 |
| Synovus Financial Corp. | | |
| 5.13%, 6/15/17 | 72,000 | 75,600 |
| Toys R Us, Inc. | | |
| 10.38%, 8/15/17 | 25,000 | 21,813 |
| TransUnion Holding Co., Inc. | | |
| 8.13%, 6/15/18 | 50,000 | 53,000 |
| United Continental Holdings, Inc. | | |
| 6.38%, 6/01/18 | 100,000 | 106,750 |
| US Airways Group, Inc. | | |
| 6.13%, 6/01/18 | 100,000 | 105,250 |

See Notes to Financial Statements.

48 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

Table of Contents**Schedule of Investments** (unaudited) (concluded)**WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)**

February 28, 2014

| Investments | Principal Amount | Value |
|--|-----------------------------|------------------|
| USG Corp. 9.75%, 1/15/18 | \$ 50,000 | \$ 60,625 |
| Valeant Pharmaceuticals International, Inc. 6.75%, 8/15/18 ^(a) | 200,000 | 221,500 |
| Verso Paper Holdings LLC 11.75%, 1/15/19 | 50,000 | 46,625 |
| VWR Funding, Inc. 7.25%, 9/15/17 | 100,000 | 107,750 |
| Westmoreland Coal Co. 10.75%, 2/01/18 | 35,000 | 38,281 |
| WMG Acquisition Corp. 11.50%, 10/01/18 | 50,000 | 57,125 |
| TOTAL CORPORATE BONDS | | 8,312,200 |
| (Cost: \$8,273,482) | | |
| FOREIGN CORPORATE BONDS 11.7% | | |
| Canada 0.5% | | |
| Telesat Canada 6.00%, 5/15/17 ^(a) | 50,000 | 52,000 |
| Cyprus 2.1% | | |
| Drill Rigs Holdings, Inc. 6.50%, 10/01/17 ^(a) | 200,000 | 211,000 |
| Italy 3.7% | | |
| Telecom Italia Capital S.A. 5.25%, 10/01/15 | 200,000 | 210,250 |
| Wind Acquisition Finance S.A. 11.75%, 7/15/17 ^(a) | 150,000 | 159,000 |
| Total Italy | | 369,250 |
| Luxembourg 2.6% | | |
| ArcelorMittal S.A. 5.00%, 2/25/17 | 240,000 | 257,700 |
| Norway 2.0% | | |
| Ekspportfinans ASA 2.00%, 9/15/15 | 200,000 | 198,900 |
| United Kingdom 0.8% | | |
| CEVA Group PLC 8.38%, 12/01/17 ^(a) | 75,000 | 78,750 |
| TOTAL FOREIGN CORPORATE BONDS | | 1,167,600 |
| (Cost: \$1,167,645) | | |
| | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 1.5% | | |
| United States 1.5% | | |
| Dreyfus Institutional Preferred Money Market Fund, 0.05% ^(c) | | |

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| | | |
|---|---------|----------------------|
| (Cost: \$152,500) ^(d) | 152,500 | 152,500 |
| TOTAL INVESTMENTS IN SECURITIES 96.2% | | |
| (Cost: \$9,593,627) ^(e) | | 9,632,300 |
| Cash and Other Assets in Excess of Liabilities 3.8% | | 382,303 |
| NET ASSETS 100.0% | | \$ 10,014,603 |

** Floating rate note. Coupon shown is in effect at February 28, 2014. Date represents the ultimate maturity date.

(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 February 28, 2014.

(c) Rate shown represents annualized 7-day yield as of February 28, 2014.

(d) At February 28, 2014, the total market value of the Fund's securities on loan was \$148,368 and the total market value of the collateral held by the Fund was \$152,500.

(e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.
PIK Payment In Kind

See Notes to Financial Statements.

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

February 28, 2014

| Investments | Principal Amount | Value |
|---|---------------------|-------------------|
| FOREIGN CORPORATE BONDS 94.2% | | |
| Brazil 16.2% | | |
| Braskem Finance Ltd. 5.75%, 4/15/21 ^(a) | \$ 3,468,000 | \$ 3,489,675 |
| Centrais Eletricas Brasileiras S.A. 5.75%, 10/27/21 | 2,054,000 | 2,033,203 |
| CSN Resources S.A. 6.50%, 7/21/20 ^(a) | 1,869,000 | 1,895,867 |
| Odebrecht Finance Ltd. 4.38%, 4/25/25 ^(b) | 2,320,000 | 2,070,600 |
| Oi S.A. 5.75%, 2/10/22 | 951,000 | 902,261 |
| Petrobras International Finance Co. 5.38%, 1/27/21 | 3,507,000 | 3,529,971 |
| Vale Overseas Ltd. 4.38%, 1/11/22 | 3,219,000 | 3,213,637 |
| Total Brazil | | 17,135,214 |
| Chile 1.9% | | |
| Cencosud S.A. 4.88%, 1/20/23 | 2,140,000 | 2,050,388 |
| China 2.9% | | |
| Country Garden Holdings Co. Ltd. 7.25%, 4/04/21 ^(a) | 2,250,000 | 2,162,813 |
| MCE Finance Ltd. 5.00%, 2/15/21 ^(b) | 900,000 | 893,250 |
| Total China | | 3,056,063 |
| Colombia 5.8% | | |
| Ecopetrol S.A. 7.63%, 7/23/19 | 2,475,000 | 3,001,866 |
| Pacific Rubiales Energy Corp. 5.38%, 1/26/19 ^(b) | 2,140,000 | 2,229,826 |
| 5.13%, 3/28/23 | 990,000 | 954,731 |
| Total Colombia | | 6,186,423 |
| Hong Kong 3.7% | | |
| Hutchison Whampoa International 11 Ltd. 4.63%, 1/13/22 | 1,565,000 | 1,639,703 |
| Noble Group Ltd. 6.75%, 1/29/20 | 2,103,000 | 2,281,755 |
| Total Hong Kong | | 3,921,458 |
| India 3.3% | | |

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|--|------------|-------------------|
| Vedanta Resources PLC | | |
| 8.25%, 6/07/21 | 3,258,000 | 3,443,299 |
| Indonesia 3.2% | | |
| PT Pertamina (Persero) | | |
| 5.25%, 5/23/21 | 3,380,000 | 3,434,925 |
| Jamaica 4.2% | | |
| Digicel Group Ltd. | | |
| 8.25%, 9/30/20 | 4,160,000 | 4,434,747 |
| Kazakhstan 2.9% | | |
| KazMunayGaz National Co. | | |
| 6.38%, 4/09/21 | 2,767,000 | 3,019,489 |
| Mexico 11.0% | | |
| Cemex SAB de CV | | |
| 6.50%, 12/10/19 ^(b) | \$ 200,000 | \$ 210,500 |
| 7.25%, 1/15/21 ^(b) | 1,810,000 | 1,944,619 |
| Grupo Bimbo SAB de CV | | |
| 4.50%, 1/25/22 | 2,488,000 | 2,539,887 |
| Mexichem SAB de CV | | |
| 4.88%, 9/19/22 ^(a) | 3,650,000 | 3,614,869 |
| Southern Copper Corp. | | |
| 5.25%, 11/08/42 | 3,930,000 | 3,380,055 |
| Total Mexico | | 11,689,930 |
| Peru 1.8% | | |
| Volcan Cia Minera S.A.A. | | |
| 5.38%, 2/02/22 | 1,966,000 | 1,900,876 |
| Qatar 2.8% | | |
| Qtel International Finance Ltd. | | |
| 4.75%, 2/16/21 ^(a) | 2,756,000 | 2,966,145 |
| Russia 28.1% | | |
| EDC Finance Ltd. | | |
| 4.88%, 4/17/20 ^(b) | 800,000 | 761,000 |
| 4.88%, 4/17/20 ^(a) | 1,010,000 | 960,763 |
| EuroChem Mineral & Chemical Co. OJSC | | |
| 5.13%, 12/12/17 ^(a) | 2,800,000 | 2,835,000 |
| Evrax Group S.A. | | |
| 6.75%, 4/27/18 ^(a) | 3,126,000 | 3,104,509 |
| Gazprom OAO Via Gaz Capital S.A. | | |
| 4.95%, 5/23/16 | 3,051,000 | 3,249,315 |
| LUKOIL International Finance B.V. | | |
| 6.13%, 11/09/20 ^(a) | 1,373,000 | 1,479,407 |
| Novatek OAO Via Novatek Finance Ltd. | | |
| 4.42%, 12/13/22 ^(a) | 2,210,000 | 2,055,300 |
| Rosneft Finance S.A. | | |
| 7.25%, 2/02/20 ^(a) | 2,718,000 | 3,115,507 |
| Rosneft Oil Co. Via Rosneft International Finance Ltd. | | |
| 3.15%, 3/06/17 ^(a) | 3,080,000 | 3,125,430 |
| Severstal OAO Via Steel Capital S.A. | | |
| 6.70%, 10/25/17 ^(a) | 1,283,000 | 1,376,017 |
| 5.90%, 10/17/22 ^(a) | 677,000 | 659,229 |
| Sibur Securities Ltd. | | |
| 3.91%, 1/31/18 ^(a) | 2,800,000 | 2,737,000 |
| VimpelCom Holdings B.V. | | |
| 7.50%, 3/01/22 ^(a) | 4,062,000 | 4,249,868 |
| Total Russia | | 29,708,345 |
| South Africa 2.2% | | |
| AngloGold Ashanti Holdings PLC | | |
| 8.50%, 7/30/20 ^(a) | 2,050,000 | 2,302,406 |
| Turkey 2.0% | | |
| Anadolu Efes Biracilik ve Malt Sanayii AS | | |
| 3.38%, 11/01/22 ^(a) | 2,530,000 | 2,106,225 |

See Notes to Financial Statements.

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

February 28, 2014

| | Principal Amount | Value |
|--|---------------------|-----------------------|
| Investments | | |
| Venezuela 2.2% | | |
| Petroleos de Venezuela S.A. 8.50%, 11/02/17 | \$ 2,868,200 | \$ 2,314,279 |
| TOTAL FOREIGN CORPORATE BONDS (Cost: \$101,889,414) | | 99,670,212 |
| FOREIGN GOVERNMENT AGENCIES 3.3% | | |
| United Arab Emirates 3.3% | | |
| MDC-GMTM B.V. 5.50%, 4/20/21 ^(a) (Cost: \$3,399,348) | 3,056,000 | 3,444,876 |
| Investments | Shares | |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 23.9% | | |
| United States 23.9% | | |
| Dreyfus Institutional Preferred Money Market Fund, 0.05% ^(c) (Cost: \$25,339,746) ^(d) | 25,339,746 | 25,339,746 |
| TOTAL INVESTMENTS IN SECURITIES 121.4% (Cost: \$130,628,508) ^(e) | | 128,454,834 |
| Liabilities in Excess of Cash and Other Assets (21.4)% | | (22,610,482) |
| NET ASSETS 100.0% | | \$ 105,844,352 |

^(a) Security, or portion thereof, was on loan at February 28, 2014.^(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 represents annualized 7-day yield as of February 28, 2014.^(d) At February 28, 2014, the total market value of the Fund's securities on loan was \$24,765,395 and the total market value of the collateral held by the Fund was \$25,339,746.^(e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Financial Statements.*

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

February 28, 2014

| | Principal Amount | Value |
|---|---------------------|-------------------|
| Investments | | |
| FOREIGN GOVERNMENT OBLIGATIONS 84.7% | | |
| Brazil 10.1% | | |
| Federal Republic of Brazil | | |
| 12.50%, 1/05/16 | 5,199,000 BRL | \$ 2,323,526 |
| 12.50%, 1/05/22 | 3,659,000 BRL | 1,777,810 |
| 10.25%, 1/10/28 | 3,123,000 BRL | 1,356,954 |
| Letra Tesouro Nacional | | |
| 10.47%, 1/01/15 ^(a) | 23,225,000 BRL | 9,103,544 |
| 10.96%, 1/01/16 ^(a) | 46,066,000 BRL | 16,090,029 |
| 9.86%, 7/01/16 ^(a) | 41,391,000 BRL | 13,609,736 |
| 11.36%, 1/01/17 ^(a) | 46,001,000 BRL | 14,245,501 |
| Nota do Tesouro Nacional | | |
| 10.00%, 1/01/17 | 25,422,000 BRL | 10,337,101 |
| 10.00%, 1/01/21 | 37,733,000 BRL | 14,363,907 |
| 10.00%, 1/01/23 | 40,296,000 BRL | 14,964,995 |
| Total Brazil | | 98,173,103 |
| Chile 3.4% | | |
| Bonos del Banco Central de Chile en Pesos | | |
| 6.00%, 1/01/17 | 4,355,000,000 CLP | 8,136,161 |
| 6.00%, 3/01/23 | 1,525,000,000 CLP | 2,944,119 |
| Republic of Chile | | |
| 6.00%, 3/01/18 | 745,000,000 CLP | 1,370,071 |
| 5.50%, 8/05/20 | 11,477,500,000 CLP | 20,724,935 |
| Total Chile | | 33,175,286 |
| China 3.0% | | |
| China Government Bond | | |
| 1.40%, 8/18/16 | 22,500,000 CNY | 3,594,213 |
| 2.56%, 6/29/17 | 51,000,000 CNY | 8,315,325 |
| 2.48%, 12/01/20 | 28,500,000 CNY | 4,365,061 |
| 2.36%, 8/18/21 | 54,500,000 CNY | 8,207,693 |
| 3.10%, 6/29/22 | 31,500,000 CNY | 4,921,769 |
| Total China | | 29,404,061 |
| Colombia 3.3% | | |
| Republic of Colombia | | |
| 12.00%, 10/22/15 | 26,892,000,000 COP | 14,687,528 |
| 7.75%, 4/14/21 | 24,510,000,000 COP | 13,018,450 |
| 9.85%, 6/28/27 | 6,805,000,000 COP | 4,023,274 |
| Total Colombia | | 31,729,252 |
| Germany 0.6% | | |
| KFW | | |

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|--------------------------------|---------------------|-------------------|
| 7.00%, 4/09/18 | 30,000,000 EUR | 2,708,218 |
| Landwirtschaftliche Rentenbank | | |
| 5.63%, 2/27/18 | 9,000,000 EUR | 3,436,928 |
| Total Germany | | 6,145,146 |
| Indonesia 7.0% | | |
| Indonesia Government | | |
| 11.00%, 10/15/14, Series FR26 | 49,790,000,000 IDR | 4,396,137 |
| 9.50%, 6/15/15, Series FR27 | 118,061,000,000 IDR | 10,414,009 |
| 10.75%, 5/15/16, Series FR30 | 49,065,000,000 IDR | 4,504,935 |
| 7.38%, 9/15/16, Series FR55 | 75,114,000,000 IDR | 6,434,738 |
| 10.00%, 7/15/17, Series FR28 | 50,000,000,000 IDR | 4,567,620 |
| 11.00%, 11/15/20, Series FR31 | 102,919,000,000 IDR | 10,150,939 |
| 8.25%, 7/15/21, Series FR53 | 103,330,000,000 IDR | 8,887,697 |
| 8.38%, 9/15/26, Series FR56 | 143,231,000,000 IDR | \$ 11,908,901 |
| 8.25%, 6/15/32, Series FR58 | 74,887,000,000 IDR | 6,069,892 |
| Total Indonesia | | 67,334,868 |
| Malaysia 10.0% | | |
| Malaysian Government | | |
| 3.43%, 8/15/14, Series 0211 | 32,380,000 MYR | 9,903,635 |
| 3.84%, 8/12/15, Series 0110 | 48,954,000 MYR | 15,100,961 |
| 3.81%, 2/15/17, Series 0207 | 7,349,000 MYR | 2,267,247 |
| 4.01%, 9/15/17, Series 0210 | 18,308,000 MYR | 5,681,096 |
| 3.31%, 10/31/17, Series 0512 | 16,241,000 MYR | 4,923,454 |
| 4.38%, 11/29/19, Series 0902 | 73,837,000 MYR | 23,167,376 |
| 3.42%, 8/15/22, Series 0112 | 79,151,000 MYR | 22,934,730 |
| 4.39%, 4/15/26, Series 0311 | 41,823,000 MYR | 12,809,645 |
| Total Malaysia | | 96,788,144 |
| Mexico 7.4% | | |
| Mexican Bonos Desarrollo | | |
| 9.50%, 12/18/14, Series MI10 | 51,557,000 MXN | 4,075,433 |
| 8.00%, 12/17/15, Series M10 | 99,046,000 MXN | 7,996,423 |
| 7.75%, 12/14/17, Series M10 | 163,762,000 MXN | 13,646,271 |
| 8.50%, 12/13/18, Series M10 | 50,722,000 MXN | 4,358,724 |
| 6.50%, 6/10/21, Series M | 187,527,000 MXN | 14,716,174 |
| 10.00%, 12/05/24, Series M 20 | 20,682,000 MXN | 2,004,556 |
| 7.50%, 6/03/27, Series M 20 | 60,000,000 MXN | 4,872,439 |
| 7.75%, 5/29/31, Series M | 99,186,000 MXN | 7,990,591 |
| 10.00%, 11/20/36, Series M 30 | 17,188,000 MXN | 1,683,303 |
| 8.50%, 11/18/38, Series M 30 | 125,000,000 MXN | 10,700,276 |
| Total Mexico | | 72,044,190 |
| Peru 3.4% | | |
| Republic of Peru | | |
| 9.91%, 5/05/15 | 6,434,000 PEN | 2,461,266 |
| 8.60%, 8/12/17 | 11,189,000 PEN | 4,572,597 |
| 7.84%, 8/12/20 | 34,541,000 PEN | 13,636,073 |
| 8.20%, 8/12/26 | 7,330,000 PEN | 2,922,047 |
| 6.95%, 8/12/31 | 18,631,000 PEN | 6,497,049 |
| 6.90%, 8/12/37 | 7,279,000 PEN | 2,480,244 |
| Total Peru | | 32,569,276 |
| Philippines 3.3% | | |
| Republic of Philippines | | |
| 7.88%, 2/19/19, Series 1048 | 79,890,000 PHP | 2,138,487 |
| 4.95%, 1/15/21 | 734,000,000 PHP | 16,882,740 |
| 3.90%, 11/26/22 | 167,000,000 PHP | 3,540,916 |
| 6.25%, 1/14/36 | 24,000,000 PHP | 534,654 |
| 7.63%, 9/29/36, Series 25-9 | 322,950,000 PHP | 8,962,823 |
| Total Philippines | | 32,059,620 |
| Poland 4.3% | | |
| Poland Government Bond | | |
| 5.75%, 4/25/14, Series 0414 | 49,657,000 PLN | 16,518,248 |
| 4.75%, 4/25/17, Series 0417 | 1,628,000 PLN | 561,032 |

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|------------------------------|----------------|-------------------|
| 5.50%, 10/25/19, Series 1019 | 34,868,000 PLN | 12,470,577 |
| 5.25%, 10/25/20, Series 1020 | 16,901,000 PLN | 5,982,036 |
| 5.75%, 9/23/22, Series 0922 | 15,632,000 PLN | 5,690,343 |
| Total Poland | | 41,222,236 |

See Notes to Financial Statements.

52 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|-------------------|
| Romania 3.3% | | |
| Romania Government Bond | | |
| 5.80%, 10/26/15, Series 3YR | 15,240,000 RON | \$ 4,855,043 |
| 5.75%, 1/27/16, Series 4YR | 26,430,000 RON | 8,418,571 |
| 5.90%, 7/26/17, Series 5Y | 33,760,000 RON | 10,901,230 |
| 5.85%, 4/26/23, Series 10Y | 24,100,000 RON | 7,637,008 |
| Total Romania | | 31,811,852 |
| Russia 7.3% | | |
| Russian Agricultural Bank OJSC Via RSHB Capital SA | | |
| 8.70%, 3/17/16 | 395,300,000 RUB | 10,961,687 |
| Russian Foreign Bond | | |
| 7.85%, 3/10/18 | 40,000,000 RUB | 1,117,105 |
| Russian Government Bond OFZ | | |
| 6.88%, 7/15/15, Series 5075 | 65,620,000 RUB | 1,836,810 |
| 7.35%, 1/20/16, Series 5077 | 586,650,000 RUB | 16,516,820 |
| 6.80%, 12/11/19, Series 6210 | 466,760,000 RUB | 12,365,277 |
| 7.60%, 7/20/22, Series 6209 | 422,790,000 RUB | 11,412,209 |
| 8.15%, 2/03/27, Series 6207 | 130,000,000 RUB | 3,596,586 |
| Russian Railways Via Rzd Capital PLC | | |
| 8.30%, 4/02/19 | 457,800,000 RUB | 12,440,027 |
| Total Russia | | 70,246,521 |
| South Africa 3.4% | | |
| Republic of South Africa | | |
| 8.25%, 9/15/17, Series R203 | 64,571,000 ZAR | 6,104,470 |
| 7.25%, 1/15/20, Series R207 | 38,852,000 ZAR | 3,454,371 |
| 6.75%, 3/31/21, Series R208 | 45,000,000 ZAR | 3,837,682 |
| 10.50%, 12/21/26, Series R186 ^(b) | 79,644,000 ZAR | 8,531,374 |
| 7.00%, 2/28/31, Series R213 | 35,000,000 ZAR | 2,716,154 |
| 6.25%, 3/31/36, Series R209 | 39,490,600 ZAR | 2,697,423 |
| 6.50%, 2/28/41, Series R214 | 80,000,000 ZAR | 5,482,980 |
| Total South Africa | | 32,824,454 |
| South Korea 4.7% | | |
| Korea Treasury Bond | | |
| 4.50%, 3/10/15, Series 1503 | 13,490,540,000 KRW | 12,870,203 |
| 2.75%, 9/10/17, Series 1709 | 14,512,230,000 KRW | 13,502,695 |
| 5.00%, 6/10/20, Series 2006 | 2,812,280,000 KRW | 2,891,801 |
| 3.75%, 6/10/22, Series 2206 | 16,634,580,000 KRW | 15,948,939 |
| Total South Korea | | 45,213,638 |
| Thailand 6.3% | | |
| Thailand Government Bond | | |

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|--|-----------------|--------------------|
| 3.13%, 12/11/15 | 346,744,000 THB | 10,766,983 |
| 4.13%, 11/18/16 | 381,920,000 THB | 12,178,244 |
| 2.80%, 10/10/17 | 352,366,000 THB | 10,792,142 |
| 5.13%, 3/13/18 | 295,205,000 THB | 9,777,624 |
| 3.88%, 6/13/19 | 91,541,000 THB | 2,905,128 |
| 3.65%, 12/17/21 | 279,298,000 THB | 8,625,861 |
| 3.63%, 6/16/23 | 200,000,000 THB | 6,125,431 |
| 3.58%, 12/17/27 | 9,446,000 THB | 278,127 |
| Total Thailand | | 61,449,540 |
| Turkey 3.9% | | |
| Turkey Government Bond | | |
| 10.00%, 6/17/15 | 24,906,000 TRY | 11,202,844 |
| 9.00%, 1/27/16 | 31,388,000 TRY | \$ 13,862,298 |
| 10.50%, 1/15/20 | 11,504,000 TRY | 5,276,275 |
| 9.50%, 1/12/22 | 16,175,000 TRY | 7,161,915 |
| Total Turkey | | 37,503,332 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$951,054,736) | | 819,694,519 |
| SUPRANATIONAL BONDS 7.0% | | |
| Mexico 2.4% | | |
| Inter-American Development Bank | | |
| 8.00%, 1/26/16 | 16,101,000 MXN | 1,323,530 |
| 7.50%, 12/05/24 | 40,687,000 MXN | 3,460,357 |
| International Bank for Reconstruction & Development | | |
| 4.63%, 11/17/15 | 35,375,000 MXN | 2,743,621 |
| 7.50%, 3/05/20 | 50,357,000 MXN | 4,347,031 |
| International Finance Corp. | | |
| 6.00%, 1/28/16 | 142,870,000 MXN | 11,325,610 |
| Total Mexico | | 23,200,149 |
| Russia 2.5% | | |
| European Bank for Reconstruction & Development | | |
| 6.75%, 5/12/17 | 311,700,000 RUB | 8,608,326 |
| European Investment Bank | | |
| 6.50%, 12/15/15 | 258,750,000 RUB | 7,122,947 |
| 6.50%, 9/30/16 | 128,300,000 RUB | 3,523,133 |
| 6.75%, 6/13/17 | 115,470,000 RUB | 3,170,833 |
| International Bank for Reconstruction & Development | | |
| 6.25%, 7/10/14 | 40,000,000 RUB | 1,108,757 |
| International Finance Corp. | | |
| 5.75%, 2/24/15 | 40,800,000 RUB | 1,121,962 |
| Total Russia | | 24,655,958 |
| South Africa 0.6% | | |
| European Investment Bank | | |
| 6.75%, 9/15/17 | 70,000,000 ZAR | 6,284,657 |
| Turkey 1.5% | | |
| European Investment Bank | | |
| 5.75%, 4/03/18 | 12,284,000 TRY | 4,750,066 |
| 5.25%, 9/03/18 | 25,000,000 TRY | 9,327,106 |
| Total Turkey | | 14,077,172 |
| TOTAL SUPRANATIONAL BONDS | | |
| (Cost: \$74,016,166) | | 68,217,936 |
| REPURCHASE AGREEMENT 0.5% | | |
| United States 0.5% | | |
| Citigroup, Inc., tri-party repurchase agreement dated 2/28/14, 0.06% due 3/03/14; Proceeds at maturity \$4,777,469 (fully collateralized by Fannie Mae, 3.50% 4.00% due 1/01/41 8/01/42; Market value \$5,016,318) (Cost: \$4,777,445) | 4,777,445 | 4,777,445 |

See Notes to Financial Statements.

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

February 28, 2014

| Investments | Shares | Value |
|---|-----------|-----------------------|
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES | | |
| LOANED 0.4% | | |
| United States 0.4% | | |
| Dreyfus Institutional Preferred Money Market Fund, 0.05% ^(c) | | |
| (Cost: \$3,837,240) ^(d) | 3,837,240 | \$ 3,837,240 |
| TOTAL INVESTMENTS IN SECURITIES 92.6% | | 896,527,140 |
| (Cost: \$1,033,685,587) ^(e) | | 71,939,292 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 7.4% | | 71,939,292 |
| NET ASSETS 100.0% | | \$ 968,466,432 |

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

| | |
|-----|--------------------|
| BRL | Brazilian real |
| CLP | Chilean peso |
| CNY | Chinese yuan |
| COP | Colombian peso |
| EUR | Euro |
| IDR | Indonesian rupiah |
| KRW | South Korean won |
| MXN | Mexican peso |
| MYR | Malaysian ringgit |
| PEN | Peruvian nuevo sol |
| PHP | Philippines peso |
| PLN | Polish zloty |
| RON | Romanian leu |
| RUB | Russian ruble |
| THB | Thai baht |

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TRY Turkish new lira

ZAR South African rand

(a) Represents a zero coupon bond. Rate shown reflects the effective yield as of February 28, 2014.

(b) Security, or portion thereof, was on loan at February 28, 2014.

(c) Rate shown represents annualized 7-day yield as of February 28, 2014.

(d) At February 28, 2014, the total market value of the Fund's security on loan was \$3,714,029 and the total market value of the collateral held by the Fund was \$3,837,240.

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

See Notes to Financial Statements.

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

February 28, 2014

| Investments | Principal Amount | Value |
|---|---------------------|----------------|
| FOREIGN GOVERNMENT AGENCIES 4.8% | | |
| Luxembourg 4.8% | | |
| European Financial Stability Facility | | |
| 2.75%, 7/18/16 | 105,000 EUR | \$ 153,301 |
| 3.38%, 7/05/21 | 45,000 EUR | 69,970 |
| TOTAL FOREIGN GOVERNMENT AGENCIES | | 223,271 |
| (Cost: \$207,347) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 64.5% | | |
| Austria 4.7% | | |
| Republic of Austria | | |
| 3.50%, 7/15/15 ^(a) | 30,000 EUR | 43,365 |
| 4.65%, 1/15/18, Series 2 ^(a) | 45,000 EUR | 71,735 |
| 3.90%, 7/15/20 ^(a) | 65,000 EUR | 104,311 |
| Total Austria | | 219,411 |
| Belgium 10.2% | | |
| Belgium Kingdom | | |
| 3.50%, 6/28/17, Series 63 ^(a) | 50,000 EUR | 75,703 |
| 3.75%, 9/28/20, Series 58 ^(a) | 115,000 EUR | 181,596 |
| European Union | | |
| 3.38%, 5/10/19 | 140,000 EUR | 217,833 |
| Total Belgium | | 475,132 |
| Denmark 4.1% | | |
| Kingdom of Denmark | | |
| 1.75%, 10/05/15 | 70,000 EUR | 99,066 |
| 2.75%, 3/16/16 | 65,000 EUR | 94,404 |
| Total Denmark | | 193,470 |
| Finland 4.0% | | |
| Finnish Government Bond | | |
| 3.50%, 4/15/21 ^(a) | 70,000 EUR | 110,469 |
| 4.00%, 7/04/25 ^(a) | 45,000 EUR | 74,274 |
| Total Finland | | 184,743 |
| France 13.5% | | |
| France Government Bond OAT | | |
| 4.00%, 4/25/18 | 65,000 EUR | 101,857 |
| 4.25%, 4/25/19 | 150,000 EUR | 240,962 |
| 3.50%, 4/25/20 | 185,000 EUR | 289,521 |

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| | | |
|---|-------------|---------------------|
| Total France | | 632,340 |
| Germany 10.8% | | |
| Bundesrepublik Deutschland | | |
| 3.25%, 7/04/21 | 80,000 EUR | 127,109 |
| 4.75%, 7/04/28, Series 98 | 176,000 EUR | 322,716 |
| 2.50%, 7/04/44 | 40,000 EUR | 55,563 |
| Total Germany | | 505,388 |
| Luxembourg 3.3% | | |
| Luxembourg Government Bond | | |
| 3.38%, 5/18/20 | 100,000 EUR | 155,937 |
| Netherlands 9.7% | | |
| Netherlands Government Bond | | |
| 4.50%, 7/15/17 ^(a) | 70,000 EUR | 109,707 |
| 4.00%, 7/15/18 ^(a) | 60,000 EUR | 94,602 |
| 3.50%, 7/15/20 ^(a) | 55,000 EUR | 86,565 |
| 5.50%, 1/15/28 ^(a) | 85,000 EUR | 162,157 |
| Total Netherlands | | 453,031 |
| Sweden 4.2% | | |
| Kingdom of Sweden | | |
| 3.13%, 5/07/14 | 70,000 EUR | \$ 97,180 |
| 0.63%, 2/20/15 | 70,000 EUR | 97,160 |
| Total Sweden | | 194,340 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 3,013,792 |
| (Cost: \$2,781,167) | | |
| SUPRANATIONAL BONDS 26.8% | | |
| Finland 4.6% | | |
| Nordic Investment Bank | | |
| 3.00%, 4/08/14 | 155,000 EUR | 214,676 |
| France 4.7% | | |
| Council of Europe Development Bank | | |
| 3.00%, 7/13/20 | 145,000 EUR | 220,848 |
| Germany 9.5% | | |
| KFW | | |
| 4.13%, 7/04/17 | 110,000 EUR | 170,232 |
| 5.50%, 1/22/18, Series 213 | 45,000 EUR | 73,710 |
| Landwirtschaftliche Rentenbank | | |
| 3.75%, 2/11/16 | 135,000 EUR | 199,138 |
| Total Germany | | 443,080 |
| Luxembourg 8.0% | | |
| European Investment Bank | | |
| 2.88%, 7/15/16 | 105,000 EUR | 153,743 |
| International Bank for Reconstruction & Development | | |
| 3.88%, 5/20/19 | 137,000 EUR | 217,501 |
| Total Luxembourg | | 371,244 |
| TOTAL SUPRANATIONAL BONDS | | 1,249,848 |
| (Cost: \$1,181,403) | | |
| TOTAL INVESTMENTS IN SECURITIES 96.1% | | 4,486,911 |
| (Cost: \$4,169,917) ^(b) | | |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 3.9% | | 180,120 |
| NET ASSETS 100.0% | | \$ 4,667,031 |

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

EUR Euro

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

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 55

Table of Contents**Schedule of Investments** (unaudited)**WisdomTree Global Corporate Bond Fund (GLCB)**

February 28, 2014

| Investments | Principal Amount | Value |
|--|---------------------|-----------|
| CORPORATE BONDS 48.6% | | |
| United States 48.6% | | |
| AbbVie, Inc. 1.75%, 11/06/17 | \$ 60,000 | \$ 60,489 |
| American International Group, Inc. 5.85%, 1/16/18 | 110,000 | 126,680 |
| AT&T, Inc. 5.50%, 2/01/18 | 90,000 | 102,442 |
| Bank of America Corp. 3.30%, 1/11/23 | 250,000 | 243,701 |
| Calpine Corp. 7.88%, 1/15/23 ^(a) | 50,000 | 56,500 |
| Caterpillar, Inc. 3.90%, 5/27/21 | 180,000 | 192,199 |
| CCO Holdings LLC 6.63%, 1/31/22 | 30,000 | 32,475 |
| Citigroup, Inc. 4.50%, 1/14/22 | 210,000 | 224,086 |
| Comcast Corp. 3.13%, 7/15/22 | 110,000 | 109,196 |
| Daimler Chrysler Group LLC 8.25%, 6/15/21 | 200,000 | 227,500 |
| Denbury Resources, Inc. 8.25%, 2/15/20 | 50,000 | 54,937 |
| DPL, Inc. 7.25%, 10/15/21 | 20,000 | 20,075 |
| Foresight Energy LLC 7.88%, 8/15/21 ^(a) | 40,000 | 41,900 |
| Freeport-McMoRan Copper & Gold, Inc. 2.15%, 3/01/17 | 190,000 | 193,034 |
| General Electric Capital Corp. 6.88%, 1/10/39 | 140,000 | 185,061 |
| Goldman Sachs Group, Inc. (The) 5.75%, 1/24/22 | 190,000 | 217,329 |
| Joseph T. Ryerson & Son, Inc. 9.00%, 10/15/17 | 100,000 | 109,250 |
| Kraft Foods Group, Inc. 5.00%, 6/04/42 | 50,000 | 52,317 |
| Kratos Defense & Security Solutions, Inc. 10.00%, 6/01/17 | 80,000 | 85,600 |
| Mondelez International, Inc. 4.00%, 2/01/24 | 40,000 | 40,689 |
| Pacific Gas & Electric Co. 6.05%, 3/01/34 | 120,000 | 142,910 |
| Packaging Corp. of America | | |

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| | | |
|--------------------------------------|------------|------------------|
| 4.50%, 11/01/23 | 40,000 | 41,793 |
| PepsiCo, Inc. | | |
| 5.00%, 6/01/18 | 60,000 | 68,019 |
| Reynolds Group Issuer, Inc. | | |
| 9.00%, 4/15/19 | 100,000 | 108,000 |
| Samson Investment Co. | | |
| 10.75%, 2/15/20 ^(a) | 50,000 | 55,812 |
| Sprint Communications, Inc. | | |
| 7.00%, 8/15/20 | 30,000 | 32,925 |
| Taylor Morrison Communities, Inc. | | |
| 7.75%, 4/15/20 ^(a) | 100,000 | 110,750 |
| Tenet Healthcare Corp. | | |
| 8.00%, 8/01/20 | \$ 50,000 | \$ 55,000 |
| Time Warner Cable, Inc. | | |
| 5.85%, 5/01/17 | 40,000 | 45,275 |
| United Technologies Corp. | | |
| 3.10%, 6/01/22 | 180,000 | 180,841 |
| Verizon Communications, Inc. | | |
| 5.50%, 2/15/18 | 120,000 | 136,260 |
| 6.55%, 9/15/43 | 40,000 | 49,145 |
| Wells Fargo & Co. | | |
| 2.10%, 5/08/17 | 210,000 | 216,462 |
| Zayo Group LLC | | |
| 8.13%, 1/01/20 | 30,000 | 33,187 |
| TOTAL CORPORATE BONDS | | 3,651,839 |
| (Cost: \$3,595,879) | | |
| FOREIGN CORPORATE BONDS 47.4% | | |
| Australia 2.6% | | |
| BHP Billiton Finance USA Ltd. | | |
| 1.63%, 2/24/17 | 70,000 | 71,316 |
| FMG Resources August 2006 Pty Ltd. | | |
| 6.00%, 4/01/17 ^{(a)(b)} | 120,000 | 126,975 |
| Total Australia | | 198,291 |
| Belgium 2.2% | | |
| Anheuser-Busch InBev Worldwide, Inc. | | |
| 5.38%, 1/15/20 | 140,000 | 162,255 |
| Brazil 2.8% | | |
| Petrobras International Finance Co. | | |
| 5.38%, 1/27/21 | 100,000 | 100,655 |
| Vale Overseas Ltd. | | |
| 4.38%, 1/11/22 | 110,000 | 109,817 |
| Total Brazil | | 210,472 |
| Canada 1.5% | | |
| Royal Bank of Canada | | |
| 1.50%, 1/16/18 | 50,000 | 49,950 |
| Xstrata Finance Canada Ltd. | | |
| 3.60%, 1/15/17 ^(a) | 60,000 | 63,168 |
| Total Canada | | 113,118 |
| Colombia 1.0% | | |
| Ecopetrol S.A. | | |
| 7.63%, 7/23/19 | 60,000 | 72,772 |
| France 3.2% | | |
| Electricite de France S.A. | | |
| 4.63%, 9/11/24 | 50,000 EUR | 81,295 |
| Pernod-Ricard S.A. | | |
| 4.45%, 1/15/22 | 150,000 | 157,241 |
| Total France | | 238,536 |
| Germany 3.1% | | |
| E.ON International Finance B.V. | | |
| 5.50%, 10/02/17 | 50,000 EUR | 79,836 |

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| | | |
|---|-------------|----------------|
| Volkswagen Leasing GmbH 3.25%, 5/10/18 | 100,000 EUR | 150,141 |
| Total Germany | | 229,977 |

See Notes to Financial Statements.

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Table of Contents**Schedule of Investments** (unaudited) (concluded)**WisdomTree Global Corporate Bond Fund (GLCB)**

February 28, 2014

| Investments | Principal Amount | Value |
|--|-----------------------------|----------------|
| Hong Kong 2.9% | | |
| Hutchison Whampoa International 12 II Ltd. 2.00%, 11/08/17 ^(a) | \$ 220,000 | \$ 221,751 |
| Italy 5.0% | | |
| Intesa Sanpaolo SpA 3.88%, 1/16/18 | 260,000 | 268,940 |
| Wind Acquisition Finance S.A. 11.75%, 7/15/17 ^(a) | 100,000 | 106,000 |
| Total Italy | | 374,940 |
| Luxembourg 0.4% | | |
| Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 | 30,000 | 32,738 |
| Mexico 1.5% | | |
| Petroleos Mexicanos 5.50%, 1/21/21 | 100,000 | 109,500 |
| Netherlands 3.6% | | |
| Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 5.75%, 12/01/43 | 250,000 | 273,431 |
| Russia 4.4% | | |
| Gazprom OAO Via Gaz Capital S.A. 4.95%, 5/23/16 | 200,000 | 213,000 |
| Rosneft Finance S.A. 7.25%, 2/02/20 | 100,000 | 114,625 |
| Total Russia | | 327,625 |
| Spain 3.0% | | |
| Nara Cable Funding Ltd. 8.88%, 12/01/18 ^(a) | 210,000 | 229,425 |
| United Kingdom 10.2% | | |
| BP Capital Markets PLC 1.38%, 11/06/17 | 150,000 | 149,915 |
| HSBC Bank PLC 3.88%, 10/24/18 | 160,000 EUR | 247,368 |
| Rio Tinto Finance USA PLC 4.13%, 8/21/42 | 40,000 | 36,169 |
| Royal Bank of Scotland Group PLC 6.13%, 12/15/22 | 210,000 | 221,110 |

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| | | | |
|--|------------|---------------|---------------------|
| Tesco PLC | | | |
| 6.13%, 2/24/22 | 60,000 GBP | | 114,493 |
| Total United Kingdom | | | 769,055 |
| TOTAL FOREIGN CORPORATE BONDS | | | |
| (Cost: \$3,471,337) | | | 3,563,886 |
| | | Shares | |
| PREFERRED STOCK 2.5% | | | |
| United States 2.5% | | | |
| GMAC Capital Trust I | | | |
| 8.13%, 2/15/40 ^(c) | | | |
| (Cost: \$180,839) | 6,934 | | 188,258 |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED 1.8% | | | |
| United States 1.8% | | | |
| Dreyfus Institutional Preferred Money Market Fund, 0.05% ^(d) | | | |
| (Cost: \$132,323) ^(e) | 132,323 | | \$ 132,323 |
| TOTAL INVESTMENTS IN SECURITIES 100.3% | | | 7,536,306 |
| (Cost: \$7,380,378) ^(f) | | | |
| Liabilities in Excess of Cash, Foreign Currency and Other Assets (0.3)% | | | (24,426) |
| NET ASSETS 100.0% | | | \$ 7,511,880 |

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

EUR Euro

GBP British pound

^(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 February 28, 2014

^(c) Rate shown reflects the current rate on securities with variable or step rates.

^(d) Rate shown represents annualized 7-day yield as of February 28, 2014.

^(e) At February 28, 2014, the total market value of the Fund's securities on loan was \$128,687 and the total market value of the collateral held by the Fund was \$132,323.

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

See Notes to Financial Statements.

Table of Contents**Schedule of Investments** (unaudited)**WisdomTree Japan Interest Rate Strategy Fund (JGBB)** (consolidated)

February 28, 2014

| | Principal Amount | Value |
|---|-----------------------------|---------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 97.3% | | |
| Treasury Bills 97.3% | | |
| U.S. Treasury Bills | | |
| 0.06%, 3/13/14 ^{*(a)} | \$ 900,000 | \$ 899,991 |
| 0.03%, 4/10/14 [*] | 1,000,000 | 999,917 |
| 0.05%, 4/24/14 [*] | 1,000,000 | 999,942 |
| 0.08%, 5/08/14 [*] | 900,000 | 899,911 |
| 0.04%, 5/22/14 [*] | 1,000,000 | 999,925 |
| TOTAL INVESTMENTS IN SECURITIES 97.3% | | 4,799,686 |
| (Cost: \$4,799,662) ^(b) | | |
| Cash and Other Assets in Excess of Liabilities 2.7% | | 135,012 |
| NET ASSETS 100.0% | | \$ 4,934,698 |

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

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

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

See Notes to Financial Statements.

58 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| U.S. GOVERNMENT OBLIGATIONS 27.1% | | |
| Treasury Bonds 7.6% | | |
| U.S. Treasury Inflation Indexed Bond | | |
| 2.38%, 1/15/25 | \$ 180,000 | \$ 265,246 |
| 0.63%, 2/15/43 | 100,000 | 84,489 |
| Total Treasury Bonds | | 349,735 |
| Treasury Notes 19.5% | | |
| U.S. Treasury Inflation Indexed Notes | | |
| 2.13%, 1/15/19 | 120,000 | 147,682 |
| 1.38%, 1/15/20 | 230,000 | 271,864 |
| 1.13%, 1/15/21 | 240,000 | 275,520 |
| 0.38%, 7/15/23 | 200,000 | 200,417 |
| Total Treasury Notes | | 895,483 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | 1,245,218 |
| (Cost: \$1,208,463) | | |
| FOREIGN GOVERNMENT OBLIGATIONS 34.4% | | |
| Australia 3.7% | | |
| Australian Index Linked Bond | | |
| 4.00%, 8/20/20, Series 20CI | 102,000 AUD | 168,915 |
| Canada 3.9% | | |
| Canadian Government Real Return Index Linked Bond | | |
| 4.25%, 12/01/26, Series VS05 | 76,856 CAD | 101,806 |
| 3.00%, 12/01/36 | 59,581 CAD | 77,795 |
| Total Canada | | 179,601 |
| France 4.7% | | |
| France Government Index Linked Bond | | |
| 1.60%, 7/25/15, Series OATe | 55,000 EUR | 93,966 |
| 2.10%, 7/25/23, Series OATi | 70,000 EUR | 122,141 |
| Total France | | 216,107 |
| Mexico 5.0% | | |
| Mexican Udibonos | | |
| 4.00%, 6/13/19 | 1,333,976 MXN | 111,598 |
| 4.50%, 12/04/25 | 1,282,669 MXN | 117,806 |
| Total Mexico | | 229,404 |
| South Africa 4.0% | | |
| Republic of South Africa Index Linked Bond | | |

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| | | |
|--|---------------|------------------|
| 2.50%, 1/31/17, Series R211 | 904,470 ZAR | 87,886 |
| 5.50%, 12/07/23, Series R197 | 778,025 ZAR | 94,732 |
| Total South Africa | | 182,618 |
| Sweden 4.4% | | |
| Swedish Government Index Linked Bond | | |
| 4.00%, 12/01/20, Series 3102 | 840,000 SEK | 205,087 |
| Turkey 3.6% | | |
| Turkey Government Index Linked Bond | | |
| 4.50%, 2/11/15 | 141,192 TRY | 65,270 |
| 4.00%, 4/01/20 | 209,454 TRY | 98,487 |
| Total Turkey | | 163,757 |
| United Kingdom 5.1% | | |
| U.K. Treasury Index Linked Gilt | | |
| 1.25%, 11/22/27 | 50,000 GBP | \$ 128,722 |
| 1.25%, 11/22/32 | 45,000 GBP | 108,045 |
| Total United Kingdom | | 236,767 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 1,582,256 |
| (Cost: \$1,713,729) | | |
| FOREIGN CORPORATE BONDS 9.3% | | |
| Australia 2.4% | | |
| FMG Resources August 2006 Pty Ltd. | | |
| 6.88%, 4/01/22 ^(a) | 100,000 | 108,875 |
| Brazil 2.2% | | |
| Vale Overseas Ltd. | | |
| 4.38%, 1/11/22 | 100,000 | 99,833 |
| Colombia 2.3% | | |
| Ecopetrol S.A. | | |
| 5.88%, 9/18/23 | 100,000 | 108,750 |
| Mexico 2.4% | | |
| America Movil SAB de CV | | |
| 5.00%, 3/30/20 | 100,000 | 110,869 |
| TOTAL FOREIGN CORPORATE BONDS | | 428,327 |
| (Cost: \$409,991) | | |
| CORPORATE BONDS 7.2% | | |
| United States 7.2% | | |
| Samson Investment Co. | | |
| 10.75%, 2/15/20 ^(a) | 100,000 | 111,625 |
| Sprint Corp. | | |
| 7.88%, 9/15/23 ^(a) | 100,000 | 111,000 |
| Tenet Healthcare Corp. | | |
| 6.00%, 10/01/20 ^(a) | 100,000 | 107,687 |
| TOTAL CORPORATE BONDS | | 330,312 |
| (Cost: \$313,080) | | |
| | Shares | |
| EXCHANGE-TRADED FUNDS 9.5% | | |
| United States 9.5% | | |
| WisdomTree Emerging Markets Equity Income Fund ^(b) | 1,000 | 47,510 |
| WisdomTree Equity Income Fund ^(b) | 4,200 | 231,294 |
| WisdomTree Global Natural Resources Fund ^(b) | 7,500 | 159,188 |
| TOTAL EXCHANGE-TRADED FUNDS | | 437,992 |
| (Cost: \$436,224) | | |
| TOTAL INVESTMENTS IN SECURITIES 87.5% (Cost: \$4,081,487) | | 4,024,105 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities 12.5% | | 574,950 |

NET ASSETS 100.0%

\$ 4,599,055

See Notes to Financial Statements.

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Schedule of Investments (unaudited) (concluded)

WisdomTree Global Real Return Fund (RRF) (consolidated)

February 28, 2014

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

AUD Australian dollar

CAD Canadian dollar

EUR Euro

GBP British pound

MXN Mexican peso

SEK Swedish krona

TRY Turkish new lira

ZAR South African rand

(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) Affiliated Company. (See Note 7)

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

See Notes to Financial Statements.

60 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| | Principal Amount | Value |
|---|-----------------------------|-----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS 85.7% | | |
| Treasury Bills 85.7% | | |
| U.S. Treasury Bills | | |
| 0.03%, 3/13/14 ^{*(a)} | \$ 110,820,000 | \$ 110,818,840 |
| 0.07%, 3/27/14 ^{*(a)} | 185,000 | 184,992 |
| 0.05%, 4/03/14 [*] | 12,500,000 | 12,499,860 |
| 0.07%, 6/26/14 ^{*(a)} | 2,120,000 | 2,119,652 |
| TOTAL INVESTMENTS IN SECURITIES 85.7% (Cost: \$125,622,768 ^{b)}) | | 125,623,344 |
| Cash and Other Assets in Excess of Liabilities 14.3% | | 20,947,730 |
| NET ASSETS 100.0% | | \$ 146,571,074 |

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

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

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

See Notes to Financial Statements.

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

February 28, 2014

| | WisdomTree Bloomberg U.S. Dollar Bullish Fund | WisdomTree Brazilian Real Strategy Fund | WisdomTree Chinese Yuan Strategy Fund | WisdomTree Commodity Currency Strategy Fund | WisdomTree Emerging Currency Strategy Fund |
|---|--|---|---|--|---|
| ASSETS: | | | | | |
| Investments, at cost | \$ 37,499,172 | \$ 37,114,094 | \$ 205,077,032 | \$ 11,664,769 | \$ 139,453,715 |
| Foreign currency, at cost | | | 175,161 | | |
| Investments in securities, at value (including repurchase agreements of \$, \$8,714,378, \$25,734,366, \$3,214,972 and \$6,169,683, respectively) (Note 2) | 37,498,953 | 37,114,170 | 204,626,384 | 11,664,760 | 139,453,685 |
| Cash | 524,196 | 988,644 | 3,323,962 | 374,715 | 1,273,012 |
| Deposits at broker for forward foreign currency contracts | | 760,000 | 530,000 | | 240,000 |
| Foreign currency, at value | | | 174,582 | | |
| Unrealized appreciation on forward foreign currency contracts | 22,493 | 4,714,480 | 53,153 | 303,927 | 3,010,965 |
| Receivables: | | | | | |
| Interest | | 14 | 12,879 | 5 | 10 |
| Total Assets | 38,045,642 | 43,577,308 | 208,720,960 | 12,343,407 | 143,977,672 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on forward foreign currency contracts | 594,132 | 11,510,039 | 1,189,396 | 509,995 | 1,097,393 |
| Payables: | | | | | |
| Capital shares purchased | | | 10,118,646 | | |
| Advisory fees (Note 3) | 14,456 | 11,174 | 72,480 | 4,946 | 63,796 |
| Service fees (Note 2) | 127 | 109 | 709 | 39 | 510 |
| Total Liabilities | 608,715 | 11,521,322 | 11,381,231 | 514,980 | 1,161,699 |
| NET ASSETS | \$ 37,436,927 | \$ 32,055,986 | \$ 197,339,729 | \$ 11,828,427 | \$ 142,815,973 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 37,543,150 | \$ 132,356,147 | \$ 196,354,047 | \$ 18,591,827 | \$ 185,676,050 |
| Accumulated net investment loss | (34,920) | (800,010) | (165,591) | (108,276) | (1,382,653) |
| Accumulated net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions | 500,555 | (92,704,666) | 2,738,765 | (6,449,047) | (43,390,967) |
| Net unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (571,858) | (6,795,485) | (1,587,492) | (206,077) | 1,913,543 |
| NET ASSETS | \$ 37,436,927 | \$ 32,055,986 | \$ 197,339,729 | \$ 11,828,427 | \$ 142,815,973 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 1,500,004 | 1,800,000 | 7,800,000 | 600,000 | 7,200,000 |
| Net asset value per share | \$ 24.96 | \$ 17.81 | \$ 25.30 | \$ 19.71 | \$ 19.84 |

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See Notes to Financial Statements.

62 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| | WisdomTree Indian Rupee Strategy Fund | WisdomTree Asia Local Debt Fund | WisdomTree Australia & New Zealand Debt Fund | WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund |
|---|---|---------------------------------------|---|--|--|
| ASSETS: | | | | | |
| Investments, at cost | \$ 25,508,817 | \$ 523,371,744 | \$ 39,704,575 | \$ 4,808,248 | \$ 4,920,912 |
| Foreign currency, at cost | | 1,578,585 | 155,098 | | |
| Investments in securities, at value (including repurchase agreements of \$286,196, \$45,572,519, \$, \$ and \$, respectively) (Note 2) | 25,508,800 | 485,672,270 | 34,952,717 | 4,865,155 | 4,977,098 |
| Cash | 166,394 | 21,056,721 | 62,929 | 3,738 | 64,960 |
| Deposits at broker for forward foreign currency contracts | | 330,000 | | | |
| Deposits at broker for futures contracts | | | | 468,500 | 460,000 |
| Foreign currency, at value | | 1,580,736 | 157,755 | | |
| Unrealized appreciation on forward foreign currency contracts | 637,211 | 65,953 | | | |
| Receivables: | | | | | |
| Interest | | 5,724,878 | 517,065 | 27,428 | 27,539 |
| Investment securities sold | | | | 581,296 | 541,004 |
| Variation margin on futures contracts | | | | 2,529 | 3,408 |
| Foreign tax reclaims | | 16,938 | | | |
| Total Assets | 26,312,405 | 514,447,496 | 35,690,466 | 5,948,646 | 6,074,009 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on forward foreign currency contracts | 15,342 | 1,427,087 | | | |
| Payables: | | | | | |
| Investment securities purchased | | | | 1,067,564 | 1,067,564 |
| Advisory fees (Note 3) | 9,455 | 215,126 | 12,240 | 1,844 | 1,544 |
| Service fees (Note 2) | 92 | 1,721 | 120 | 29 | 30 |
| Variation margin on futures contracts | | | | 447 | 125 |
| Total Liabilities | 24,889 | 1,643,934 | 12,360 | 1,069,884 | 1,069,263 |
| NET ASSETS | \$ 26,287,516 | \$ 512,803,562 | \$ 35,678,106 | \$ 4,878,762 | \$ 5,004,746 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 30,224,948 | \$ 562,143,825 | \$ 44,912,857 | \$ 5,079,740 | \$ 4,996,087 |
| Accumulated net investment loss | (126,079) | | | | |
| Undistributed (Distributions in excess of) net investment income | | 2,196,827 | 121,481 | (3,523) | (2,753) |
| Accumulated net realized loss on investments, futures contracts, forward foreign currency contracts and foreign currency related transactions | (4,433,205) | (12,484,519) | (4,602,246) | (214,493) | (30,080) |

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

| | | | | | |
|---|----------------------|-----------------------|----------------------|---------------------|---------------------|
| | 621,852 | (39,052,571) | (4,753,986) | 17,038 | 41,492 |
| NET ASSETS | \$ 26,287,516 | \$ 512,803,562 | \$ 35,678,106 | \$ 4,878,762 | \$ 5,004,746 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 1,300,000 | 10,700,000 | 1,800,000 | 100,002 | 100,002 |
| Net asset value per share | \$ 20.22 | \$ 47.93 | \$ 19.82 | \$ 48.79 | \$ 50.05 |

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 63

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

February 28, 2014

| | WisdomTree Bloomberg Floating Rate Treasury Fund | WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | WisdomTree Emerging Markets Corporate Bond Fund | WisdomTree Emerging Markets Local Debt Fund |
|---|---|--|--|--|--|
| ASSETS: | | | | | |
| Investments, at cost | \$ 2,499,549 | \$ 9,462,517 | \$ 9,593,627 | \$ 130,628,508 | \$ 1,033,685,587 |
| Foreign currency, at cost | | | | | 5,760,046 |
| Investments in securities, at value (including repurchase agreements of \$, \$, \$, \$ and \$4,777,445, respectively and securities on loan) (Note 2) ¹ | 2,498,603 | 9,501,894 | 9,632,300 | 128,454,834 | 896,527,140 |
| Cash | 522 | | 293,195 | 1,224,481 | 56,934,469 |
| Deposits at broker for forward foreign currency contracts | | | | | 340,000 |
| Deposits at broker for futures contracts | | 440,000 | 70,000 | | |
| Foreign currency, at value | | | | | 5,713,177 |
| Unrealized appreciation on forward foreign currency contracts | | | | | 1,342,869 |
| Receivables: | | | | | |
| Interest | 211 | 170,098 | 171,896 | 1,553,243 | 15,030,195 |
| Capital shares sold | | | | | 4,506,829 |
| Investment securities sold | | | | | 22,733,849 |
| Variation margin on futures contracts | | 7,867 | 3,039 | | |
| Foreign tax reclaims | | | | | 7,556 |
| Total Assets | 2,499,336 | 10,119,859 | 10,170,430 | 131,232,558 | 1,003,136,084 |
| LIABILITIES: | | | | | |
| Due to custodian | | 218,510 | | | |
| Unrealized depreciation on forward foreign currency contracts | | | | | 591,212 |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | 152,500 | 152,500 | 25,339,746 | 3,837,240 |
| Investment securities purchased | | | | | 16,294,091 |
| Capital shares purchased | | | | | 13,518,331 |
| Advisory fees (Note 3) | 256 | 3,599 | 3,293 | 48,107 | 425,375 |
| Service fees (Note 2) | 8 | 33 | 34 | 353 | 3,403 |
| Variation margin on futures contracts | | 937 | | | |
| Total Liabilities | 264 | 375,579 | 155,827 | 25,388,206 | 34,669,652 |
| NET ASSETS | \$ 2,499,072 | \$ 9,744,280 | \$ 10,014,603 | \$ 105,844,352 | \$ 968,466,432 |
| NET ASSETS: | | | | | |

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| | | | | | | | | | | |
|--|-----------|------------------|-----------|------------------|-----------|-------------------|-----------|--------------------|-----------|--------------------|
| Paid-in capital | \$ | 2,500,100 | \$ | 10,000,100 | \$ | 10,000,100 | \$ | 109,461,112 | \$ | 1,214,104,703 |
| Accumulated net investment loss | | (82) | | | | | | | | |
| Undistributed (Distributions in excess of) net investment income | | | | (5,302) | | (3,136) | | 270,605 | | 8,467,732 |
| Accumulated net realized loss on investments, forward foreign currency contracts, futures contracts and foreign currency related transactions | | | | (224,413) | | (15,932) | | (1,713,691) | | (117,428,364) |
| Net unrealized appreciation (depreciation) on investments, forward foreign currency contracts, futures contracts and translation of assets and liabilities denominated in foreign currencies | | (946) | | (26,105) | | 33,571 | | (2,173,674) | | (136,677,639) |
| NET ASSETS | \$ | 2,499,072 | \$ | 9,744,280 | \$ | 10,014,603 | \$ | 105,844,352 | \$ | 968,466,432 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | | 100,004 | | 400,004 | | 400,004 | | 1,400,000 | | 21,400,000 |
| Net asset value per share | \$ | 24.99 | \$ | 24.36 | \$ | 25.04 | \$ | 75.60 | \$ | 45.26 |

¹ Market value of securities out on loan were as follows: \$0, \$148,368, \$148,368, \$24,765,395 and \$3,714,029, respectively.

See Notes to Financial Statements.

64 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

February 28, 2014

| | WisdomTree Euro Debt Fund | WisdomTree Global Corporate Bond Fund | WisdomTree Japan Interest Rate Strategy Fund ¹ | WisdomTree Global Real Return Fund ¹ | WisdomTree Managed Futures Strategy Fund ¹ |
|---|---------------------------------|--|--|--|--|
| ASSETS: | | | | | |
| Investments, at cost | \$ 4,169,917 | \$ 7,380,378 | \$ 4,799,662 | \$ 3,645,263 | \$ 125,622,768 |
| Investment in affiliates, at cost | | | | 436,224 | |
| Foreign currency, at cost | 71,098 | 17,262 | | 25,207 | |
| Investments in securities, at value (including securities on loan) (Note 2) ² | 4,486,911 | 7,536,306 | 4,799,686 | 3,586,113 | 125,623,344 |
| Investment in affiliates, at value (Note 7) | | | | 437,992 | |
| Cash | 17,467 | 16,329 | 134,247 | 516,672 | 14,013,825 |
| Deposits at broker for swap contracts | | | | | 2,880,000 |
| Deposits at broker for futures contracts | | | 47,590 | 17,003 | |
| Foreign currency, at value | 74,411 | 17,529 | | 25,115 | |
| Unrealized appreciation on forward foreign currency contracts | | | 1,399 | 996 | 128,235 |
| Unrealized appreciation on swap contracts | | | | | 143,452 |
| Receivables: | | | | | |
| Interest | 89,496 | 75,955 | | 26,826 | |
| Capital shares sold | | | | | 4,071,163 |
| Investment securities sold | | 9,963 | | | |
| Variation margin on futures contracts | | | | 1,421 | 99,440 |
| Total Assets | 4,668,285 | 7,656,082 | 4,982,922 | 4,612,138 | 146,959,459 |
| LIABILITIES: | | | | | |
| Unrealized depreciation on forward foreign currency contracts | | 9,272 | 64 | 10,643 | 239,475 |
| Payables: | | | | | |
| Investment of cash collateral for securities loaned (Note 2) | | 132,323 | | | |
| Advisory fees (Note 3) | 1,238 | 2,581 | 1,896 | 2,095 | 104,759 |
| Service fees (Note 2) | 16 | 26 | 17 | 15 | 485 |
| Variation margin on futures contracts | | | 46,247 | 330 | 43,666 |
| Total Liabilities | 1,254 | 144,202 | 48,224 | 13,083 | 388,385 |
| NET ASSETS | \$ 4,667,031 | \$ 7,511,880 | \$ 4,934,698 | \$ 4,599,055 | \$ 146,571,074 |
| NET ASSETS: | | | | | |
| Paid-in capital | \$ 4,328,562 | \$ 7,523,305 | \$ 5,000,100 | 4,681,932 | \$ 163,477,479 |
| Accumulated net investment loss | | | (4,728) | | (1,320,332) |
| Undistributed net investment income | 1,546 | 18,136 | | 46,629 | |
| | 14,305 | (176,672) | (18,147) | (63,976) | (16,116,087) |

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Accumulated net realized gain (loss) on investments, forward foreign currency contracts, swap contracts, futures contracts and foreign currency related transactions

| | | | | | |
|--|---------------------|---------------------|---------------------|---------------------|-----------------------|
| Net unrealized appreciation (depreciation) on investments, forward foreign currency contracts, swap contracts, futures contracts and translation of assets and liabilities denominated in foreign currencies | 322,618 | 147,111 | (42,527) | (65,530) | 530,014 |
| NET ASSETS | \$ 4,667,031 | \$ 7,511,880 | \$ 4,934,698 | \$ 4,599,055 | \$ 146,571,074 |
| Outstanding beneficial interest shares of \$0.001 par value (unlimited number of shares authorized) | 200,000 | 100,000 | 100,002 | 100,000 | 3,600,000 |
| Net asset value per share | \$ 23.34 | \$ 75.12 | \$ 49.35 | \$ 45.99 | \$ 40.71 |

¹ Consolidated.

² Market value of securities out on loan were as follows: \$0, \$128,687, \$0, \$0 and \$0, respectively.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 65

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

For the Six Months Ended February 28, 2014

| | WisdomTree Bloomberg U.S. Dollar Bullish Fund ¹ | WisdomTree Brazilian Real Strategy Fund | WisdomTree Chinese Yuan Strategy Fund | WisdomTree Commodity Currency Strategy Fund | WisdomTree Emerging Currency Strategy Fund |
|--|---|---|---|--|---|
| INVESTMENT INCOME: | | | | | |
| Interest | \$ 1,640 | \$ 89,247 | \$ 322,916 | \$ 1,707 | \$ 19,841 |
| Total investment income | 1,640 | 89,247 | 322,916 | 1,707 | 19,841 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 36,241 | 742,254 | 483,799 | 41,523 | 489,906 |
| Service fees (Note 2) | 319 | 7,258 | 4,731 | 332 | 3,919 |
| Total expenses | 36,560 | 749,512 | 488,530 | 41,855 | 493,825 |
| Net investment loss | (34,920) | (660,265) | (165,614) | (40,148) | (473,984) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | | (16,562) | 72,004 | (1,437) | (18,371) |
| Forward foreign currency contracts and foreign currency related transactions | 500,555 | (31,740,414) | 5,765,241 | 142,428 | (5,622,259) |
| Net realized gain (loss) | 500,555 | (31,756,976) | 5,837,245 | 140,991 | (5,640,630) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | (219) | 95 | (426,666) | (2) | 67 |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (571,639) | (4,504,329) | (4,235,428) | (105,743) | 8,314,381 |
| Net change in unrealized appreciation (depreciation) | (571,858) | (4,504,234) | (4,662,094) | (105,745) | 8,314,448 |
| Net realized and unrealized gain (loss) on investments | (71,303) | (36,261,210) | 1,175,151 | 35,246 | 2,673,818 |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | \$ (106,223) | \$ (36,921,475) | \$ 1,009,537 | \$ (4,902) | \$ 2,199,834 |

¹ For the period December 18, 2013 (commencement of operations) through February 28, 2014.*See Notes to Financial Statements.*

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

For the Six Months Ended February 28, 2014

| | WisdomTree Indian Rupee Strategy Fund | WisdomTree Asia Local Debt Fund | WisdomTree Australia & New Zealand Debt Fund | WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund ¹ | WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund ¹ |
|---|---|---------------------------------------|--|--|--|
| INVESTMENT INCOME: | | | | | |
| Interest ² | \$ 3,998 | \$ 7,383,611 | \$ 737,200 | \$ 29,303 | \$ 29,183 |
| Securities lending income (Note 2) | | 94 | | 34 | 34 |
| Total investment income | 3,998 | 7,383,705 | 737,200 | 29,337 | 29,217 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 67,779 | 1,412,257 | 90,823 | 5,277 | 4,386 |
| Service fees (Note 2) | 663 | 11,298 | 888 | 83 | 84 |
| Total expenses | 68,442 | 1,423,555 | 91,711 | 5,360 | 4,470 |
| Net investment income (loss) | (64,444) | 5,960,150 | 645,489 | 23,977 | 24,747 |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | (2,188) | (5,923,014) | (679,806) | 23,613 | 24,631 |
| In-kind redemptions | | (4,732,463) | (521,799) | 29,632 | 29,561 |
| Futures contracts | | | | (267,738) | (84,272) |
| Forward foreign currency contracts and foreign currency related transactions | 135,864 | (1,568,423) | 988 | | |
| Net realized gain (loss) | 133,676 | (12,223,900) | (1,200,617) | (214,493) | (30,080) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | (5) | 15,170,157 | 1,662,945 | 56,907 | 56,186 |
| Futures contracts | | | | (39,869) | (14,694) |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 3,826,443 | (101,608) | 41,729 | | |
| Net change in unrealized appreciation (depreciation) | 3,826,438 | 15,068,549 | 1,704,674 | 17,038 | 41,492 |
| Net realized and unrealized gain (loss) on investments | 3,960,114 | 2,844,649 | 504,057 | (197,455) | 11,412 |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | | | | | |
| | \$ 3,895,670 | \$ 8,804,799 | \$ 1,149,546 | \$ (173,478) | \$ 36,159 |

¹ For the period December 18, 2013 (commencement of operations) through February 28, 2014.² Net of foreign withholding tax of \$0, \$204,465, \$4,730, \$0 and \$0, respectively.*See Notes to Financial Statements.*

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

For the Six Months Ended February 28, 2014

| | WisdomTree Bloomberg Floating Rate Treasury Fund ¹ | WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund ² | WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund ² | WisdomTree Emerging Markets Corporate Bond Fund | WisdomTree Emerging Markets Local Debt Fund |
|--|--|---|---|--|--|
| INVESTMENT INCOME: | | | | | |
| Interest ³ | \$ 182 | \$ 65,940 | \$ 67,212 | \$ 2,807,320 | \$ 32,994,731 |
| Securities lending income (Note 2) | | 354 | 354 | 32,646 | 6,223 |
| Total investment income | 182 | 66,294 | 67,566 | 2,839,966 | 33,000,954 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 342 | 9,508 | 8,613 | 331,160 | 3,415,864 |
| Service fees (Note 2) | 8 | 87 | 88 | 2,429 | 27,327 |
| Total expenses | 350 | 9,595 | 8,701 | 333,589 | 3,443,191 |
| Expense waivers (Note 3) | (86) | | | | |
| Net expenses | 264 | 9,595 | 8,701 | 333,589 | 3,443,191 |
| Net investment income (loss) | (82) | 56,699 | 58,865 | 2,506,377 | 29,557,763 |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | | 4,117 | 4,116 | (1,264,695) | (39,594,412) |
| In-kind redemptions | | | | (425,718) | (73,319,946) |
| Futures contracts | | (228,530) | (20,048) | | |
| Forward foreign currency contracts and foreign currency related transactions | | | | | (2,241,950) |
| Net realized loss | | (224,413) | (15,932) | (1,690,413) | (115,156,308) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | (946) | 39,377 | 38,673 | 6,414,785 | 93,075,444 |
| Futures contracts | | (65,482) | (5,102) | | |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | | | | | 3,329,120 |
| Net change in unrealized appreciation (depreciation) | (946) | (26,105) | 33,571 | 6,414,785 | 96,404,564 |
| Net realized and unrealized gain (loss) on investments | (946) | (250,518) | 17,639 | 4,724,372 | (18,751,744) |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | | | | | |
| | \$ (1,028) | \$ (193,819) | \$ 76,504 | \$ 7,230,749 | \$ 10,806,019 |

¹ For the period February 4, 2014 (commencement of operations) through February 28, 2014.

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² For the period December 18, 2013 (commencement of operations) through February 28, 2014.

³ Net of foreign withholding tax of \$0, \$0, \$0, \$786 and \$411,752, respectively.

See Notes to Financial Statements.

68 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

For the Six Months Ended February 28, 2014

| | WisdomTree Euro Debt Fund | WisdomTree Global Corporate Bond Fund | WisdomTree Japan Interest Rate Strategy Fund ^{1,2} | WisdomTree Global Real Return Fund ² | WisdomTree Managed Futures Strategy Fund ² |
|--|---------------------------------|--|--|--|--|
| INVESTMENT INCOME: | | | | | |
| Dividends | \$ | \$ 10,570 | \$ | \$ | \$ |
| Dividends from affiliates (Note 7) | | | | 4,273 | |
| Interest | 42,616 | 205,227 | 300 | 54,747 | 13,053 |
| Securities lending income (Note 2) | | 378 | | 462 | |
| Total investment income | 42,616 | 216,175 | 300 | 59,482 | 13,053 |
| EXPENSES: | | | | | |
| Advisory fees (Note 3) | 7,920 | 28,879 | 4,984 | 13,582 | 685,304 |
| Service fees (Note 2) | 100 | 254 | 44 | 100 | 3,174 |
| Total expenses | 8,020 | 29,133 | 5,028 | 13,682 | 688,478 |
| Expense waivers (Note 3) | | (2,888) | | | |
| Net expenses | 8,020 | 26,245 | 5,028 | 13,682 | 688,478 |
| Net investment income (loss) | 34,596 | 189,930 | (4,728) | 45,800 | (675,425) |
| NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS: | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investment transactions | (4,642) | (105,499) | (3) | (41,298) | (9,429) |
| Investment transactions in affiliates (Note 7) | | | | (533) | |
| Swap contracts | | | | (34,042) | (2,441,654) |
| Futures contracts | | | (2,407) | 6,681 | (2,316,863) |
| Forward foreign currency contracts and foreign currency related transactions | 2,324 | (61,473) | (15,737) | (571) | 343,736 |
| Net realized loss | (2,318) | (166,972) | (18,147) | (69,763) | (4,424,210) |
| Net change in unrealized appreciation (depreciation) from: | | | | | |
| Investment transactions | 272,329 | 569,496 | 24 | 120,161 | 663 |
| Swap contracts | | | | 9,264 | 299,712 |
| Futures contracts | | | (43,826) | (5,082) | 115,574 |
| Forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | 3,831 | (18,424) | 1,275 | (9,201) | 414,067 |
| Net change in unrealized appreciation (depreciation) | 276,160 | 551,072 | (42,527) | 115,142 | 830,016 |
| Net realized and unrealized gain (loss) on investments | 273,842 | 384,100 | (60,674) | 45,379 | (3,594,194) |
| NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS | | | | | |
| | \$ 308,438 | \$ 574,030 | \$ (65,402) | \$ 91,179 | \$ (4,269,619) |

¹ For the period December 18, 2013 (commencement of operations) through February 28, 2014.

² Consolidated.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 69

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

| | WisdomTree Bloomberg U.S. Dollar Bullish Fund For the Period December 18, 2013* through February 28, 2014 (unaudited) | WisdomTree Brazilian Real Strategy Fund For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | WisdomTree Chinese Yuan Strategy Fund For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 |
|---|--|---|---|---|---|
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | |
| Net investment income (loss) | \$ (34,920) | \$ (660,265) | \$ (211,361) | \$ (165,614) | \$ 36,142 |
| Net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions | 500,555 | (31,756,976) | (854,032) | 5,837,245 | 6,591,984 |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (571,858) | (4,504,234) | (3,437,225) | (4,662,094) | 4,254,374 |
| Net increase (decrease) in net assets resulting from operations | (106,223) | (36,921,475) | (4,502,618) | 1,009,537 | 10,882,500 |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | |
| Net investment income | | | | (1,801,632) | |
| Capital gains | | | | (6,931,344) | (1,872,010) |
| Total dividends and distributions | | | | (8,732,976) | (1,872,010) |
| CAPITAL SHARE TRANSACTIONS: | | | | | |
| Net proceeds from sale of shares | 37,543,050 | 541,336,713 | 3,332,185 | 5,282,676 | 26,086,170 |
| Cost of shares redeemed | | (512,756,082) | (22,374,520) | (15,234,407) | (87,464,328) |
| Net increase (decrease) in net assets resulting from capital share transactions | 37,543,050 | 28,580,631 | (19,042,335) | (9,951,731) | (61,378,158) |
| Net Increase (Decrease) in Net Assets | 37,436,827 | (8,340,844) | (23,544,953) | (17,675,170) | (52,367,668) |
| NET ASSETS: | | | | | |
| Beginning of period | \$ 100 | \$ 40,396,830 | \$ 63,941,783 | \$ 215,014,899 | \$ 267,382,567 |
| End of period | \$ 37,436,927 | \$ 32,055,986 | \$ 40,396,830 | \$ 197,339,729 | \$ 215,014,899 |
| Accumulated net investment loss included in net assets at end of period | \$ (34,920) | \$ (800,010) | \$ (139,745) | \$ (165,591) | \$ |
| Undistributed net investment income included in net assets at end of period | \$ | \$ | \$ | \$ | \$ 1,801,655 |
| SHARES CREATED AND REDEEMED: | | | | | |
| Shares outstanding, beginning of period | 4 | 2,400,000 | 3,400,000 | 8,200,000 | 10,600,000 |
| Shares created | 1,500,000 | 29,400,000 | 200,000 | 200,000 | 1,000,000 |
| Shares redeemed | | (30,000,000) | (1,200,000) | (600,000) | (3,400,000) |

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| | | | | | |
|--|-----------|-----------|-----------|-----------|-----------|
| Shares outstanding, end of period | 1,500,004 | 1,800,000 | 2,400,000 | 7,800,000 | 8,200,000 |
| * Commencement of investment operations. | | | | | |

See Notes to Financial Statements.

70 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree Commodity Currency Strategy Fund | | WisdomTree Emerging Currency Strategy Fund | | WisdomTree Indian Rupee Strategy Fund | |
|---|--|--|--|--|--|--|
| | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | |
| Net investment loss | \$ (40,148) | \$ (105,683) | \$ (473,984) | \$ (1,327,274) | \$ (64,444) | \$ (79,947) |
| Net realized gain (loss) on investments, forward foreign currency contracts and foreign currency related transactions | 140,991 | (988,804) | (5,640,630) | 380,380 | 133,676 | (710,401) |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies | (105,745) | 56,355 | 8,314,448 | (6,689,918) | 3,826,438 | (3,254,361) |
| Net increase (decrease) in net assets resulting from operations | (4,902) | (1,038,132) | 2,199,834 | (7,636,812) | 3,895,670 | (4,044,709) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | |
| Net proceeds from sale of shares | | | 3,926,579 | 65,386,888 | | 22,409,574 |
| Cost of shares redeemed | (3,913,925) | (8,331,087) | (55,938,642) | (139,643,101) | (9,838,328) | (4,407,770) |
| Net increase (decrease) in net assets resulting from capital share transactions | (3,913,925) | (8,331,087) | (52,012,063) | (74,256,213) | (9,838,328) | 18,001,804 |
| Net Increase (Decrease) in Net Assets | (3,918,827) | (9,369,219) | (49,812,229) | (81,893,025) | (5,942,658) | 13,957,095 |
| NET ASSETS: | | | | | | |
| Beginning of period | \$ 15,747,254 | \$ 25,116,473 | \$ 192,628,202 | \$ 274,521,227 | \$ 32,230,174 | \$ 18,273,079 |
| End of period | \$ 11,828,427 | \$ 15,747,254 | \$ 142,815,973 | \$ 192,628,202 | \$ 26,287,516 | \$ 32,230,174 |
| Accumulated net investment loss included in net assets at end of period | \$ (108,276) | \$ (68,128) | \$ (1,382,653) | \$ (908,669) | \$ (126,079) | \$ (61,635) |
| SHARES CREATED AND REDEEMED: | | | | | | |
| Shares outstanding, beginning of period | 800,000 | 1,200,000 | 9,800,000 | 13,500,000 | 1,800,000 | 900,000 |
| Shares created | | | 200,000 | 3,100,000 | | 1,100,000 |
| Shares redeemed | (200,000) | (400,000) | (2,800,000) | (6,800,000) | (500,000) | (200,000) |
| Shares outstanding, end of period | 600,000 | 800,000 | 7,200,000 | 9,800,000 | 1,300,000 | 1,800,000 |

See Notes to Financial Statements.

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

| | WisdomTree Asia Local Debt Fund | | WisdomTree Australia & New Zealand Debt Fund | | WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund |
|--|--|--|--|--|---|
| | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | |
| Net investment income | \$ 5,960,150 | \$ 11,450,807 | \$ 645,489 | \$ 1,886,148 | \$ 23,977 |
| Net realized gain (loss) on investments, forward foreign currency contracts, futures contracts and foreign currency related transactions | (12,223,900) | 695,647 | (1,200,617) | (1,986,673) | (214,493) |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts, futures contracts and translation of assets and liabilities denominated in foreign currencies | 15,068,549 | (43,765,784) | 1,704,674 | (7,622,195) | 17,038 |
| Net increase (decrease) in net assets resulting from operations | 8,804,799 | (31,619,330) | 1,149,546 | (7,722,720) | (173,478) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | |
| Net investment income | (4,181,000) | (12,592,858) | (511,000) | (1,246,070) | (27,500) |
| Capital gains | | (2,461,230) | | | |
| Return of capital | | | | (331,926) | |
| Total dividends | (4,181,000) | (15,054,088) | (511,000) | (1,577,996) | (27,500) |
| CAPITAL SHARE TRANSACTIONS: | | | | | |
| Net proceeds from sale of shares | 39,052,122 | 152,469,967 | 2,047,384 | 36,428,309 | 10,000,000 |
| Cost of shares redeemed | (23,961,366) | (35,578,600) | (7,838,721) | (31,376,097) | (4,920,360) |
| Net increase (decrease) in net assets resulting from capital share transactions | 15,090,756 | 116,891,367 | (5,791,337) | 5,052,212 | 5,079,640 |
| Net Increase (Decrease) in Net Assets | 19,714,555 | 70,217,949 | (5,152,791) | (4,248,504) | 4,878,662 |
| NET ASSETS: | | | | | |
| Beginning of period | \$ 493,089,007 | \$ 422,871,058 | \$ 40,830,897 | \$ 45,079,401 | \$ 100 |
| End of period | \$ 512,803,562 | \$ 493,089,007 | \$ 35,678,106 | \$ 40,830,897 | \$ 4,878,762 |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of period | \$ 2,196,827 | \$ 417,677 | \$ 121,481 | \$ (13,008) | \$ (3,523) |
| SHARES CREATED AND REDEEMED: | | | | | |
| Shares outstanding, beginning of period | 10,400,000 | 8,200,000 | 2,100,000 | 2,000,000 | 2 |
| Shares created | 800,000 | 2,900,000 | 100,000 | 1,600,000 | 200,000 |
| Shares redeemed | (500,000) | (700,000) | (400,000) | (1,500,000) | (100,000) |

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| | | | | | |
|--|------------|------------|-----------|-----------|---------|
| Shares outstanding, end of period | 10,700,000 | 10,400,000 | 1,800,000 | 2,100,000 | 100,002 |
| * Commencement of investment operations. | | | | | |

See Notes to Financial Statements.

72 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | WisdomTree Bloomberg Floating Rate Treasury Fund For the Period February 4, 2014* through February 28, 2014 (unaudited) | WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund |
|---|--|--|--|
| | For the Period December 18, 2013* through February 28, 2014 (unaudited) | | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | |
| Net investment income (loss) | \$ 24,747 | \$ (82) | \$ 56,699 |
| Net realized loss on investments and futures contracts | (30,080) | | (224,413) |
| Net change in unrealized appreciation (depreciation) on investments and futures contracts | 41,492 | (946) | (26,105) |
| Net increase (decrease) in net assets resulting from operations | 36,159 | (1,028) | (193,819) |
| DIVIDENDS AND DISTRIBUTIONS: | | | |
| Net investment income | (27,500) | | (62,001) |
| CAPITAL SHARE TRANSACTIONS: | | | |
| Net proceeds from sale of shares | 10,000,000 | 2,500,000 | 10,000,000 |
| Cost of shares redeemed | (5,004,013) | | |
| Net increase in net assets resulting from capital share transactions | 4,995,987 | 2,500,000 | 10,000,000 |
| Net Increase in Net Assets | 5,004,646 | 2,498,972 | 9,744,180 |
| NET ASSETS: | | | |
| Beginning of period | \$ 100 | \$ 100 | \$ 100 |
| End of period | \$ 5,004,746 | \$ 2,499,072 | \$ 9,744,280 |
| Accumulated net investment loss included in net assets at of period | \$ | \$ (82) | \$ |
| Distributions in excess of net investment income included in net assets at end of period | \$ (2,753) | \$ | \$ (5,302) |
| SHARES CREATED AND REDEEMED: | | | |
| Shares outstanding, beginning of period | 2 | 4 | 4 |
| Shares created | 200,000 | 100,000 | 400,000 |
| Shares redeemed | (100,000) | | |
| Shares outstanding, end of period | 100,002 | 100,004 | 400,004 |

* Commencement of investment operations.

See Notes to Financial Statements.

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

| | WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund For the Period December 18, 2013* through February 28, 2014 (unaudited) | | WisdomTree Emerging Markets Corporate Bond Fund For the Six Months Ended February 28, 2014 (unaudited) | | WisdomTree Emerging Markets Local Debt Fund For the Six Months Ended February 28, 2014 (unaudited) | | For the Year Ended August 31, 2013 | | | |
|--|--|------------|---|--------------|---|--------------|---|---------------|----|---------------|
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | | | | | | |
| Net investment income | \$ | 58,865 | \$ | 2,506,377 | \$ | 4,658,581 | \$ | 29,557,763 | \$ | 71,237,950 |
| Net realized gain (loss) on investments, forward foreign currency contracts, futures contracts and foreign currency related transactions | | (15,932) | | (1,690,413) | | 996,092 | | (115,156,308) | | (36,699,399) |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts, futures contracts and translation of assets and liabilities denominated in foreign currencies | | 33,571 | | 6,414,785 | | (10,701,358) | | 96,404,564 | | (187,015,686) |
| Net increase (decrease) in net assets resulting from operations | | 76,504 | | 7,230,749 | | (5,046,685) | | 10,806,019 | | (152,477,135) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | | | | | | |
| Net investment income | | (62,001) | | (2,315,380) | | (4,619,285) | | (20,776,555) | | (63,721,656) |
| Capital gains | | | | (1,099,320) | | | | (3,699,038) | | (4,207,599) |
| Total dividends and distributions | | (62,001) | | (3,414,700) | | (4,619,285) | | (24,475,593) | | (67,929,255) |
| CAPITAL SHARE TRANSACTIONS: | | | | | | | | | | |
| Net proceeds from sale of shares | | 10,000,000 | | | | 71,767,998 | | 102,750,898 | | 979,158,008 |
| Cost of shares redeemed | | | | (14,717,281) | | (7,459,755) | | (562,824,010) | | (513,626,313) |
| Net increase (decrease) in net assets resulting from capital share transactions | | 10,000,000 | | (14,717,281) | | 64,308,243 | | (460,073,112) | | 465,531,695 |
| Net Increase (Decrease) in Net Assets | | 10,014,503 | | (10,901,232) | | 54,642,273 | | (473,742,686) | | 245,125,305 |
| NET ASSETS: | | | | | | | | | | |
| Beginning of period | \$ | 100 | \$ | 116,745,584 | \$ | 62,103,311 | \$ | 1,442,209,118 | \$ | 1,197,083,813 |
| End of period | \$ | 10,014,603 | \$ | 105,844,352 | \$ | 116,745,584 | \$ | 968,466,432 | \$ | 1,442,209,118 |
| Undistributed (Distributions in excess of) net investment income included in net assets at end of period | \$ | (3,136) | \$ | 270,605 | \$ | 79,608 | \$ | 8,467,732 | \$ | (313,476) |
| SHARES CREATED AND REDEEMED: | | | | | | | | | | |
| Shares outstanding, beginning of period | | 4 | | 1,600,000 | | 800,002 | | 31,400,000 | | 23,400,000 |
| Shares created | | 400,000 | | | | 900,000 | | 2,200,000 | | 18,600,000 |
| Shares redeemed | | | | (200,000) | | (100,002) | | (12,200,000) | | (10,600,000) |

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| | | | | | |
|-----------------------------------|---------|-----------|-----------|------------|------------|
| Shares outstanding, end of period | 400,004 | 1,400,000 | 1,600,000 | 21,400,000 | 31,400,000 |
|-----------------------------------|---------|-----------|-----------|------------|------------|

* Commencement of investment operations.

See Notes to Financial Statements.

74 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| | WisdomTree Euro Debt Fund | | WisdomTree Global Corporate Bond Fund | | WisdomTree Japan Interest Rate Strategy Fund ¹ |
|--|-----------------------------------|-----------------------|--|---|---|
| | For the Six Months Ended | For the Year Ended | For the Six Months Ended | For the Period January 31, 2013* through August 31, 2013 | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
| | February 28, 2014 (unaudited) | August 31, 2013 | February 28, 2014 (unaudited) | August 31, 2013 | February 28, 2014 (unaudited) |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | | |
| Net investment income (loss) | \$ 34,596 | \$ 67,877 | \$ 189,930 | \$ 185,905 | \$ (4,728) |
| Net realized gain (loss) on investments, forward foreign currency contracts, futures contracts and foreign currency related transactions | (2,318) | (22,844) | (166,972) | 28,916 | (18,147) |
| Net change in unrealized appreciation (depreciation) on investments, forward foreign currency contracts, futures contracts and translation of assets and liabilities denominated in foreign currencies | 276,160 | 134,902 | 551,072 | (403,961) | (42,527) |
| Net increase (decrease) in net assets resulting from operations | 308,438 | 179,935 | 574,030 | (189,140) | (65,402) |
| DIVIDENDS AND DISTRIBUTIONS: | | | | | |
| Net investment income | (36,750) | (62,340) | (176,339) | (186,002) | |
| Capital gains | (15,978) | (39,094) | (33,974) | | |
| Total dividends and distributions | (52,728) | (101,434) | (210,313) | (186,002) | |
| CAPITAL SHARE TRANSACTIONS: | | | | | |
| Net proceeds from sale of shares | | | | 14,930,298 | 5,000,000 |
| Cost of shares redeemed | | (2,153,464) | (7,406,998) | (145) | |
| Net increase (decrease) in net assets resulting from capital share transactions | | (2,153,464) | (7,406,998) | 14,930,153 | 5,000,000 |
| Net Increase (Decrease) in Net Assets | 255,710 | (2,074,963) | (7,043,281) | 14,555,011 | 4,934,598 |
| NET ASSETS: | | | | | |
| Beginning of period | \$ 4,411,321 | \$ 6,486,284 | \$ 14,555,161 | \$ 150 | \$ 100 |
| End of period | \$ 4,667,031 | \$ 4,411,321 | \$ 7,511,880 | \$ 14,555,161 | \$ 4,934,698 |
| Accumulated net investment loss included in net assets at end of period | \$ | \$ | \$ | \$ | \$ (4,728) |
| Undistributed net investment income included in net assets at end of period | \$ 1,546 | \$ 3,700 | \$ 18,136 | \$ 4,545 | \$ |
| SHARES CREATED AND REDEEMED: | | | | | |
| Shares outstanding, beginning of period | 200,000 | 300,000 | 200,000 | 2 | 2 |
| Shares created | | | | 200,000 | 100,000 |
| Shares redeemed | | (100,000) | (100,000) | (2) | |

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| | | | | | |
|--|---------|---------|---------|---------|---------|
| Shares outstanding, end of period | 200,000 | 200,000 | 100,000 | 200,000 | 100,002 |
| * Commencement of investment operations. | | | | | |

¹ Consolidated.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 75

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

| | WisdomTree Global Real Return Fund ¹ | | WisdomTree Managed Futures Strategy Fund ¹ | |
|--|---|--|--|--|
| | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 |
| INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS: | | | | |
| Net investment income (loss) | \$ 45,800 | \$ 73,307 | \$ (675,425) | \$ (1,158,112) |
| Net realized gain (loss) on investments, swap contracts, forward foreign currency contracts, futures contracts and foreign currency related transactions | (69,763) | (2,489) | (4,424,210) | 2,523,824 |
| Net change in unrealized appreciation (depreciation) on investments, swap contracts, forward foreign currency contracts, futures contracts and translation of assets and liabilities denominated in foreign currencies | 115,142 | (323,295) | 830,016 | (1,194,390) |
| Net increase (decrease) in net assets resulting from operations | 91,179 | (252,477) | (4,269,619) | 171,322 |
| DIVIDENDS AND DISTRIBUTIONS: | | | | |
| Net investment income | (23,020) | (76,709) | | |
| Capital gains | (8,109) | | | |
| Total dividends and distributions | (31,129) | (76,709) | | |
| CAPITAL SHARE TRANSACTIONS: | | | | |
| Net proceeds from sale of shares | | | 16,513,035 | 37,358,600 |
| Cost of shares redeemed | | | (8,203,600) | (44,287,158) |
| Net increase (decrease) in net assets resulting from capital share transactions | | | 8,309,435 | (6,928,558) |
| Net Increase (Decrease) in Net Assets | 60,050 | (329,186) | 4,039,816 | (6,757,236) |
| NET ASSETS: | | | | |
| Beginning of period | \$ 4,539,005 | \$ 4,868,191 | \$ 142,531,258 | \$ 149,288,494 |
| End of period | \$ 4,599,055 | \$ 4,539,005 | \$ 146,571,074 | \$ 142,531,258 |
| Accumulated net investment loss included in net assets at end of period | \$ | \$ | \$ (1,320,332) | \$ (644,907) |
| Undistributed net investment income included in net assets at end of period | \$ 46,629 | \$ 23,849 | \$ | \$ |
| SHARES CREATED AND REDEEMED: | | | | |
| Shares outstanding, beginning of period | 100,000 | 100,000 | 3,400,000 | 3,600,000 |
| Shares created | | | 400,000 | 900,000 |
| Shares redeemed | | | (200,000) | (1,100,000) |
| Shares outstanding, end of period | 100,000 | 100,000 | 3,600,000 | 3,400,000 |

¹ Consolidated.

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See Notes to Financial Statements.

76 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
|--|---|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund | |
| Net asset value, beginning of period | \$ 25.12 |
| Investment operations: | |
| Net investment loss ¹ | (0.02) |
| Net realized and unrealized loss | (0.14) |
| Total from investment operations | (0.16) |
| Net asset value, end of period | \$ 24.96 |
| TOTAL RETURN² | (0.64)% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 37,437 |
| Ratios to average net assets of: | |
| Expenses | 0.50% ³ |
| Net investment loss | (0.48)% ³ |
| Portfolio turnover rate ⁴ | N/A ⁵ |

| WisdomTree Brazilian Real Strategy Fund | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 | For the Year Ended August 31, 2010 | For the Year Ended August 31, 2009 |
|--|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 16.83 | \$ 18.81 | \$ 28.99 | \$ 27.65 | \$ 24.47 | \$ 26.47 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | (0.04) | (0.07) | (0.09) | (0.10) | (0.07) | 0.04 |
| Net realized and unrealized gain (loss) | 1.02 | (1.91) | (4.36) | 4.68 | 3.53 | (1.34) |
| Total from investment operations | 0.98 | (1.98) | (4.45) | 4.58 | 3.46 | (1.30) |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | | | | | (0.02) | (0.17) |
| Capital gains | | | | (5.73) | (3.24) | (0.26) |
| Total dividends and distributions to shareholders | | | | (5.73) | (3.24) | (0.28) |
| Net asset value, end of period | \$ 17.81 | \$ 16.83 | \$ 18.81 | \$ 28.99 | \$ 27.65 | \$ 24.47 |
| TOTAL RETURN² | 5.82% | (10.53)% | (16.14)% | 17.98% | 14.24% | (3.92)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 32,056 | \$ 40,397 | \$ 63,942 | \$ 481,253 | \$ 221,177 | \$ 112,573 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ³ | 0.45% | 0.45% | 0.45% | 0.45% | 0.45% |
| Net investment income (loss) | (0.40)% ³ | (0.39)% | (0.38)% | (0.36)% | (0.28)% | 0.19% |
| Portfolio turnover rate ⁴ | N/A ⁵ | N/A ⁵ | N/A ⁵ | 0% | 0% | 0% |

* Commencement of investment operations.

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- ¹ Based on average shares outstanding.
- ² 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.
- ³ Annualized.
- ⁴ Portfolio turnover rate is not annualized.
- ⁵ The Fund invested in short-term securities with maturities less than or equal to 365 days. SEC rules exclude such securities from portfolio turnover calculations.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 77

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

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

| WisdomTree Chinese Yuan Strategy Fund | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 | For the Year Ended August 31, 2010 | For the Year Ended August 31, 2009 |
|---|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 26.22 | \$ 25.22 | \$ 25.81 | \$ 24.84 | \$ 25.31 | \$ 25.39 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | (0.02) | 0.00 ² | (0.06) | (0.09) | (0.07) | 0.08 |
| Net realized and unrealized gain (loss) | 0.14 | 1.20 | 0.02 | 1.21 | (0.40) | 0.32 |
| Total from investment operations | 0.12 | 1.20 | (0.04) | 1.12 | (0.47) | 0.40 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.21) | | | | | (0.48) |
| Capital gains | (0.83) | (0.20) | (0.55) | (0.15) | | |
| Total dividends and distributions to shareholders | (1.04) | (0.20) | (0.55) | (0.15) | | (0.48) |
| Net asset value, end of period | \$ 25.30 | \$ 26.22 | \$ 25.22 | \$ 25.81 | \$ 24.84 | \$ 25.31 |
| TOTAL RETURN³ | 0.43% | 4.78% | (0.15)% | 4.50% | (1.86)% | 1.58% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 197,340 | \$ 215,015 | \$ 267,383 | \$ 567,883 | \$ 586,278 | \$ 136,660 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ⁴ | 0.45% | 0.45% | 0.45% | 0.45% | 0.45% |
| Net investment income (loss) | (0.15)% ⁴ | 0.02% | (0.22)% | (0.34)% | (0.28)% | 0.36% |
| Portfolio turnover rate ⁵ | N/A ⁶ | N/A ⁶ | N/A ⁶ | 0% | 8% | 0% |

| WisdomTree Commodity Currency Strategy Fund | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period September 24, 2010* through August 31, 2011 |
|--|---|---|---|---|
| Net asset value, beginning of period | \$ 19.68 | \$ 20.93 | \$ 27.78 | \$ 25.10 |
| Investment operations: | | | | |
| Net investment loss ¹ | (0.05) | (0.10) | (0.11) | (0.13) |
| Net realized and unrealized gain (loss) | 0.08 | (1.15) | (1.68) | 2.90 |
| Total from investment operations | 0.03 | (1.25) | (1.79) | 2.77 |
| Distributions to shareholders: | | | | |
| Capital gains | | | (5.06) | (0.09) |
| Net asset value, end of period | \$ 19.71 | \$ 19.68 | \$ 20.93 | \$ 27.78 |
| TOTAL RETURN³ | 0.15% | (5.97)% | (5.75)% | 11.06% |
| RATIOS/SUPPLEMENTAL DATA: | | | | |
| Net assets, end of period (000 s omitted) | \$ 11,828 | \$ 15,747 | \$ 25,116 | \$ 80,560 |
| Ratios to average net assets of: | | | | |
| Expenses | 0.55% ⁴ | 0.55% | 0.55% | 0.55% ⁴ |
| Net investment loss | (0.53)% ⁴ | (0.48)% | (0.48)% | (0.46)% ⁴ |
| Portfolio turnover rate ⁵ | N/A ⁶ | N/A ⁶ | N/A ⁶ | N/A ⁶ |

* Commencement of investment operations.

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- ¹ Based on average shares outstanding.
- ² Amount is less than \$0.005.
- ³ 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.
- ⁴ Annualized.
- ⁵ Portfolio turnover rate is not annualized.
- ⁶ The Fund invested in short-term securities with maturities less than or equal to 365 days. SEC rules exclude such securities from portfolio turnover calculations.

See Notes to Financial Statements.

78 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| WisdomTree Emerging Currency Strategy Fund | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 | For the Year Ended August 31, 2010 | For the Period May 6, 2009* through August 31, 2009 |
|---|---|---|---|---|---|--|
| Net asset value, beginning of period | \$ 19.66 | \$ 20.33 | \$ 22.87 | \$ 21.89 | \$ 21.22 | \$ 19.98 |
| Investment operations: | | | | | | |
| Net investment loss ¹ | (0.05) | (0.10) | (0.10) | (0.10) | (0.09) | (0.02) |
| Net realized and unrealized gain (loss) | 0.23 | (0.57) | (1.38) | 1.92 | 0.94 | 1.26 |
| Total from investment operations | 0.18 | (0.67) | (1.48) | 1.82 | 0.85 | 1.24 |
| Distributions to shareholders: | | | | | | |
| Capital gains | | | (1.06) | (0.84) | (0.18) | |
| Net asset value, end of period | \$ 19.84 | \$ 19.66 | \$ 20.33 | \$ 22.87 | \$ 21.89 | \$ 21.22 |
| TOTAL RETURN² | 0.92% | (3.30)% | (6.36)% | 8.44% | 4.01% | 6.21% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 142,816 | \$ 192,628 | \$ 274,521 | \$ 585,411 | \$ 337,106 | \$ 38,200 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.55% ³ | 0.55% | 0.55% | 0.55% | 0.55% | 0.55% ³ |
| Net investment loss | (0.53)% ³ | (0.48)% | (0.47)% | (0.46)% | (0.39)% | (0.33)% ³ |
| Portfolio turnover rate ⁴ | N/A ⁵ | N/A ⁵ | N/A ⁵ | 0% | 0% | 0% |

| WisdomTree Indian Rupee Strategy Fund | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Year Ended August 31, 2011 | For the Year Ended August 31, 2010 | For the Year Ended August 31, 2009 |
|--|---|---|---|---|---|---|
| Net asset value, beginning of period | \$ 17.91 | \$ 20.30 | \$ 26.78 | \$ 25.10 | \$ 23.79 | \$ 24.47 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | (0.04) | (0.08) | (0.08) | (0.09) | (0.08) | 0.02 |
| Net realized and unrealized gain (loss) | 2.35 | (2.31) | (3.12) | 2.06 | 1.39 | (0.51) |
| Total from investment operations | 2.31 | (2.39) | (3.20) | 1.97 | 1.31 | (0.49) |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | | | | | | (0.19) |
| Capital gains | | | (3.28) | (0.29) | | |
| Total dividends and distributions to shareholders | | | (3.28) | (0.29) | | (0.19) |
| Net asset value, end of period | \$ 20.22 | \$ 17.91 | \$ 20.30 | \$ 26.78 | \$ 25.10 | \$ 23.79 |
| TOTAL RETURN² | 12.90% | (11.77)% | (11.93)% | 7.86% | 5.51% | (1.97)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 26,288 | \$ 32,230 | \$ 18,273 | \$ 24,104 | \$ 22,586 | \$ 11,893 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ³ | 0.45% | 0.45% | 0.45% | 0.45% | 0.45% |

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| | | | | | | |
|--------------------------------------|----------------------|------------------|------------------|---------|---------|-------|
| Net investment income (loss) | (0.43)% ³ | (0.39)% | (0.37)% | (0.34)% | (0.29)% | 0.09% |
| Portfolio turnover rate ⁴ | N/A ⁵ | N/A ⁵ | N/A ⁵ | 0% | 0% | 0% |

* Commencement of investment operations.

¹ Based on average shares outstanding.

² 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.

³ Annualized.

⁴ Portfolio turnover rate is not annualized.

⁵ The Fund invested in short-term securities with maturities less than or equal to 365 days. SEC rules exclude such securities from portfolio turnover calculations.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 79

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

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

| | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period March 17, 2011* through August 31, 2011 |
|---|--|--|--|--|
| WisdomTree Asia Local Debt Fund | | | | |
| Net asset value, beginning of period | \$ 47.41 | \$ 51.57 | \$ 53.23 | \$ 49.85 |
| Investment operations: | | | | |
| Net investment income ¹ | 0.55 | 1.20 | 1.29 | 0.60 |
| Net realized and unrealized gain (loss) | 0.36 | (3.74) | (2.37) | 3.21 |
| Total from investment operations | 0.91 | (2.54) | (1.08) | 3.81 |
| Dividends and distributions to shareholders: | | | | |
| Net investment income | (0.39) | (1.34) | (0.58) | (0.43) |
| Capital gains | | (0.28) | | |
| Total dividends and distributions to shareholders | (0.39) | (1.62) | (0.58) | (0.43) |
| Net asset value, end of period | \$ 47.93 | \$ 47.41 | \$ 51.57 | \$ 53.23 |
| TOTAL RETURN² | 1.92% | (5.14)% | (2.00)% | 7.66% |
| RATIOS/SUPPLEMENTAL DATA: | | | | |
| Net assets, end of period (000 s omitted) | \$ 512,804 | \$ 493,089 | \$ 422,871 | \$ 660,086 |
| Ratios to average net assets of: | | | | |
| Expenses | 0.55% ³ | 0.55% | 0.55% | 0.55% ³ |
| Net investment income | 2.32% ³ | 2.34% | 2.51% | 2.52% ³ |
| Portfolio turnover rate ⁴ | 17% | 52% | 62% | 0% |

| | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 ⁵ | For the Year Ended August 31, 2011 | For the Year Ended August 31, 2010 | For the Year Ended August 31, 2009 |
|---|--|---|---|---|---|---|
| WisdomTree Australia & New Zealand Debt Fund | | | | | | |
| Net asset value, beginning of period | \$ 19.44 | \$ 22.54 | \$ 26.31 | \$ 22.24 | \$ 23.68 | \$ 23.53 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | 0.32 | 0.72 | 0.67 | (0.08) | (0.07) | (0.02) |
| Net realized and unrealized gain (loss) | 0.31 | (3.22) | (0.70) | 5.40 | 1.08 | 0.30 |
| Total from investment operations | 0.63 | (2.50) | (0.03) | 5.32 | 1.01 | 0.28 |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.25) | (0.47) | (0.69) | | | (0.13) |
| Capital gains | | | (3.05) | (1.25) | (2.45) | |
| Return of capital | | (0.13) | | | | |
| Total dividends and distributions to shareholders | (0.25) | (0.60) | (3.74) | (1.25) | (2.45) | (0.13) |
| Net asset value, end of period | \$ 19.82 | \$ 19.44 | \$ 22.54 | \$ 26.31 | \$ 22.24 | \$ 23.68 |
| TOTAL RETURN² | 3.21% | (11.42)% | 0.76% | 24.85% | 4.32% | 1.30% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |

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| | | | | | | |
|---|--------------------|-----------|-----------|-----------|-----------|----------|
| Net assets, end of period (000 s omitted) | \$ 35,678 | \$ 40,831 | \$ 45,079 | \$ 52,614 | \$ 17,790 | \$ 9,471 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.45% ³ | 0.45% | 0.45% | 0.45% | 0.45% | 0.45% |
| Net investment income (loss) | 3.20% ³ | 3.29% | 2.99% | (0.35)% | (0.30)% | (0.11)% |
| Portfolio turnover rate ⁴ | 10% | 42% | 9% | 0% | 0% | 0% |

* Commencement of investment operations.

¹ Based on average shares outstanding.

² 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.

³ Annualized.

⁴ Portfolio turnover rate is not annualized and excludes the value of portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares.

⁵ The information reflects the investment objective and strategy of the WisdomTree Dreyfus New Zealand Dollar Fund through October 24, 2011 and the investment objective of the WisdomTree Australia & New Zealand Debt Fund thereafter.

See Notes to Financial Statements.

80 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
|---|--|
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund | |
| Net asset value, beginning of period | \$ 50.05 |
| Investment operations: | |
| Net investment income ¹ | 0.13 |
| Net realized and unrealized loss | (1.21) |
| Total from investment operations | (1.08) |
| Dividends to shareholders: | |
| Net investment income | (0.18) |
| Net asset value, end of period | \$ 48.79 |
| TOTAL RETURN² | (2.17)% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 4,879 |
| Ratios to average net assets of: | |
| Expenses | 0.28% ³ |
| Net investment income | 1.27% ³ |
| Portfolio turnover rate ^{4,5} | 133% |

| | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
|---|--|
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund | |
| Net asset value, beginning of period | \$ 49.98 |
| Investment operations: | |
| Net investment income ¹ | 0.13 |
| Net realized and unrealized gain | 0.12 |
| Total from investment operations | 0.25 |
| Dividends to shareholders: | |
| Net investment income | (0.18) |
| Net asset value, end of period | \$ 50.05 |
| TOTAL RETURN² | 0.49% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 5,005 |
| Ratios to average net assets of: | |
| Expenses | 0.23% ³ |
| Net investment income | 1.30% ³ |
| Portfolio turnover rate ^{4,5} | 130% |

* Commencement of investment operations.

¹ Based on average shares outstanding.

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- ² 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.
- ³ Annualized.
- ⁴ Portfolio turnover rate is not annualized and excludes the value of portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares.
- ⁵ The portfolio turnover rates excluding TBA roll transactions for the period ended February 28, 2014 were 81% and 77% for WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund and WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund, respectively.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 81

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

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

| | For the Period February 4, 2014* through February 28, 2014 (unaudited) |
|---|---|
| WisdomTree Bloomberg Floating Rate Treasury Fund | |
| Net asset value, beginning of period | \$ 25.00 |
| Investment operations: | |
| Net investment loss ¹ | (0.00) ² |
| Net realized and unrealized loss | (0.01) |
| Total from investment operations | (0.01) |
| Net asset value, end of period | \$ 24.99 |
| TOTAL RETURN³ | (0.04)% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 2,499 |
| Ratios to average net assets of: | |
| Expenses, net of expense waivers | 0.15% ⁴ |
| Expenses, prior to expense waivers | 0.20% ⁴ |
| Net investment loss | (0.05)% ⁴ |
| Portfolio turnover rate ⁵ | 0% |

| | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
|---|--|
| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund | |
| Net asset value, beginning of period | \$ 25.02 |
| Investment operations: | |
| Net investment income ¹ | 0.14 |
| Net realized and unrealized loss | (0.64) |
| Total from investment operations | (0.50) |
| Dividends to shareholders: | |
| Net investment income | (0.16) |
| Net asset value, end of period | \$ 24.36 |
| TOTAL RETURN³ | (2.02)% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 9,744 |
| Ratios to average net assets of: | |
| Expenses | 0.48% ⁴ |
| Net investment income | 2.86% ⁴ |
| Portfolio turnover rate ⁵ | 15% |

* Commencement of investment operations.

¹ Based on average shares outstanding.

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² Amount is less than \$0.005.

³ Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Bloomberg Floating Rate Treasury Fund (Note 2 and 3).

⁴ Annualized.

⁵ Portfolio turnover rate is not annualized.

See Notes to Financial Statements.

82 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

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

| | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
|---|--|
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund | |
| Net asset value, beginning of period | \$ 24.99 |
| Investment operations: | |
| Net investment income ¹ | 0.15 |
| Net realized and unrealized gain | 0.06 |
| Total from investment operations | 0.21 |
| Dividends to shareholders: | |
| Net investment income | (0.16) |
| Net asset value, end of period | \$ 25.04 |
| TOTAL RETURN² | 0.82% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 10,015 |
| Ratios to average net assets of: | |
| Expenses | 0.43% ³ |
| Net investment income | 2.94% ³ |
| Portfolio turnover rate ⁴ | 15% |

| | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Period March 8, 2012* through August 31, 2012 |
|--|---|---|--|
| WisdomTree Emerging Markets Corporate Bond Fund | | | |
| Net asset value, beginning of period | \$ 72.97 | \$ 77.63 | \$ 75.03 |
| Investment operations: | | | |
| Net investment income ¹ | 1.68 | 3.29 | 1.63 |
| Net realized and unrealized gain (loss) | 3.24 | (4.69) | 2.54 |
| Total from investment operations | 4.92 | (1.40) | 4.17 |
| Dividends and distributions to shareholders: | | | |
| Net investment income | (1.56) | (3.26) | (1.57) |
| Capital gains | (0.73) | | |
| Total dividends and distributions to shareholders | (2.29) | (3.26) | (1.57) |
| Net asset value, end of period | \$ 75.60 | \$ 72.97 | \$ 77.63 |
| TOTAL RETURN² | 6.83% | (2.00)% | 5.64% |
| RATIOS/SUPPLEMENTAL DATA: | | | |
| Net assets, end of period (000 s omitted) | \$ 105,844 | \$ 116,746 | \$ 62,103 |
| Ratios to average net assets of: | | | |
| Expenses | 0.60% ³ | 0.60% | 0.60% ³ |
| Net investment income | 4.54% ³ | 4.22% | 4.47% ³ |
| Portfolio turnover rate ⁵ | 18% | 37% | 0% |

* Commencement of investment operations.

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- ¹ Based on average shares outstanding.
- ² 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.
- ³ Annualized.
- ⁴ Portfolio turnover rate is not annualized.
- ⁵ Portfolio turnover rate is not annualized and excludes the value of portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares.

See Notes to Financial Statements.

WisdomTree Currency Strategy, Fixed Income and Alternative Funds 83

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

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

| WisdomTree Emerging Markets | For the Six Months Ended | For the Year Ended | For the Year Ended | For the Year Ended | For the Year Ended | For the Period August 9, 2010* through August 31, 2010 |
|---|--|-------------------------------|-------------------------------|-------------------------------|-------------------------------|---|
| Local Debt Fund | February 28, 2014 (unaudited) | August 31, 2013 | August 31, 2012 | August 31, 2011 | August 31, 2010 | August 31, 2010 |
| Net asset value, beginning of period | \$ 45.93 | \$ 51.16 | \$ 53.83 | \$ 50.08 | \$ 50.08 | \$ 50.23 |
| Investment operations: | | | | | | |
| Net investment income ¹ | 1.10 | 2.22 | 2.41 | 2.40 | 2.40 | 0.10 |
| Net realized and unrealized gain (loss) | (0.85) | (5.29) | (3.26) | 3.79 | 3.79 | (0.25) |
| Total from investment operations | 0.25 | (3.07) | (0.85) | 6.19 | 6.19 | (0.15) |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.78) | (2.01) | (1.77) | (2.44) | (2.44) | |
| Capital gains | (0.14) | (0.15) | (0.05) | | | |
| Total dividends and distributions to shareholders | (0.92) | (2.16) | (1.82) | (2.44) | (2.44) | |
| Net asset value, end of period | \$ 45.26 | \$ 45.93 | \$ 51.16 | \$ 53.83 | \$ 50.08 | \$ 50.08 |
| TOTAL RETURN² | 0.52% | (6.41)% | (1.45)% | 12.64% | 12.64% | (0.30)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 968,466 | \$ 1,442,209 | \$ 1,197,084 | \$ 1,415,705 | \$ 1,415,705 | \$ 195,319 |
| Ratios to average net assets of: | | | | | | |
| Expenses | 0.55% ³ | 0.55% | 0.55% | 0.55% | 0.55% | 0.55% ³ |
| Net investment income | 4.76% ³ | 4.31% | 4.76% | 4.65% | 4.65% | 3.31% ³ |
| Portfolio turnover rate ⁴ | 40% | 57% | 43% | 30% | 30% | 0% |

| WisdomTree Euro Debt Fund | For the Six Months Ended | For the Year Ended | For the Year Ended | For the Year Ended | For the Year Ended | For the Year Ended |
|---|--|-----------------------------------|------------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|
| | February 28, 2014 (unaudited) | August 31, 2013 | August 31, 2012⁵ | August 31, 2011 | August 31, 2010 | August 31, 2009 |
| Net asset value, beginning of period | \$ 22.06 | \$ 21.62 | \$ 23.32 | \$ 20.54 | \$ 23.19 | \$ 24.07 |
| Investment operations: | | | | | | |
| Net investment income (loss) ¹ | 0.17 | 0.34 | 0.35 | 0.05 | (0.01) | 0.35 |
| Net realized and unrealized gain (loss) | 1.37 | 0.61 | (1.61) | 2.73 | (2.64) | (0.63) |
| Total from investment operations | 1.54 | 0.95 | (1.26) | 2.78 | (2.65) | (0.28) |
| Dividends and distributions to shareholders: | | | | | | |
| Net investment income | (0.18) | (0.31) | (0.44) | | | (0.60) |
| Capital gains | (0.08) | (0.20) | | | | |
| Total dividends and distributions to shareholders | (0.26) | (0.51) | (0.44) | | | (0.60) |
| Net asset value, end of period | \$ 23.34 | \$ 22.06 | \$ 21.62 | \$ 23.32 | \$ 20.54 | \$ 23.19 |
| TOTAL RETURN² | 7.03% | 4.37% | (5.37)% | 13.53% | (11.43)% | (1.13)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | | | |
| Net assets, end of period (000 s omitted) | \$ 4,667 | \$ 4,411 | \$ 6,486 | \$ 5,246 | \$ 12,836 | \$ 9,857 |

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Ratios to average net assets of:

| | | | | | | |
|--------------------------------------|--------------------|-------|-------|------------------|------------------|------------------|
| Expenses | 0.35% ³ | 0.35% | 0.35% | 0.35% | 0.35% | 0.35% |
| Net investment income (loss) | 1.53% ³ | 1.51% | 1.63% | 0.21% | (0.03)% | 1.61% |
| Portfolio turnover rate ⁴ | 2% | 3% | 26% | N/A ⁶ | N/A ⁶ | N/A ⁶ |

* Commencement of investment operations.

¹ Based on average shares outstanding.

² 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.

³ Annualized.

⁴ Portfolio turnover rate is not annualized and excludes the value of portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares.

⁵ This information reflects the investment objective and strategy of the WisdomTree Dreyfus Euro Fund through October 18, 2011 and the investment objective of the WisdomTree Euro Debt Fund thereafter.

⁶ The Fund invested in short-term securities with maturities less than or equal to 365 days. SEC rules exclude such securities from portfolio turnover calculations.

See Notes to Financial Statements.

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

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

| | For the Six Months Ended February 28, 2014 (unaudited) | For the Period January 31, 2013* through August 31, 2013 |
|---|--|---|
| WisdomTree Global Corporate Bond Fund | | |
| Net asset value, beginning of period | \$ 72.78 | \$ 74.76 |
| Investment operations: | | |
| Net investment income ¹ | 1.21 | 1.37 |
| Net realized and unrealized gain (loss) | 2.65 | (2.08) |
| Total from investment operations | 3.86 | (0.71) |
| Dividends and distributions to shareholders: | | |
| Net investment income | (1.18) | (1.27) |
| Capital gains | (0.34) | |
| Total dividends and distributions to shareholders | (1.52) | (1.27) |
| Net asset value, end of period | \$ 75.12 | \$ 72.78 |
| TOTAL RETURN² | 5.35% | (0.98)% |
| RATIOS/SUPPLEMENTAL DATA: | | |
| Net assets, end of period (000 s omitted) | \$ 7,512 | \$ 14,555 |
| Ratios to average net assets of: | | |
| Expenses, net of expense waivers | 0.45% ³ | 0.45% ³ |
| Expenses, prior to expense waivers | 0.50% ³ | 0.50% ³ |
| Net investment income | 3.29% ³ | 3.18% ³ |
| Portfolio turnover rate ⁴ | 12% | 5% |

| | For the Period December 18, 2013* through February 28, 2014 (unaudited) |
|--|---|
| WisdomTree Japan Interest Rate Strategy Fund (consolidated) | |
| Net asset value, beginning of period | \$ 49.94 |
| Investment operations: | |
| Net investment loss ¹ | (0.05) |
| Net realized and unrealized loss | (0.54) |
| Total from investment operations | (0.59) |
| Net asset value, end of period | \$ 49.35 |
| TOTAL RETURN² | (1.18)% |
| RATIOS/SUPPLEMENTAL DATA: | |
| Net assets, end of period (000 s omitted) | \$ 4,935 |
| Ratios to average net assets of: | |
| Expenses | 0.50% ³ |
| Net investment loss | (0.47)% ³ |
| Portfolio turnover rate ⁵ | N/A ⁶ |

* Commencement of investment operations.

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- ¹ Based on average shares outstanding.
- ² Total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period and redemption on the last day of the period. Total return calculated for a period of less than one year is not annualized. The total return would have been lower if certain expenses had not been waived by the investment adviser for WisdomTree Global Corporate Bond Fund (Note 2 and 3).
- ³ Annualized.
- ⁴ Portfolio turnover rate is not annualized and excludes the value of portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares.
- ⁵ Portfolio turnover rate is not annualized.
- ⁶ The Fund invested in short-term securities with maturities less than or equal to 365 days. SEC rules exclude such securities from portfolio turnover calculations.

See Notes to Financial Statements.

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

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

| WisdomTree Global Real Return Fund <i>(consolidated)</i> | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period July 14, 2011* through August 31, 2011 |
|--|---|---|---|--|
| Net asset value, beginning of period | \$ 45.39 | \$ 48.68 | \$ 50.66 | \$ 49.99 |
| Investment operations: | | | | |
| Net investment income ¹ | 0.46 | 0.73 | 0.79 | 0.05 |
| Net realized and unrealized gain (loss) | 0.45 | (3.25) | (2.10) | 0.62 |
| Total from investment operations | 0.91 | (2.52) | (1.31) | 0.67 |
| Dividends and distributions to shareholders: | | | | |
| Net investment income | (0.23) | (0.77) | (0.62) | |
| Capital gains | (0.08) | | (0.05) | |
| Total dividends and distributions to shareholders | (0.31) | (0.77) | (0.67) | |
| Net asset value, end of period | \$ 45.99 | \$ 45.39 | \$ 48.68 | \$ 50.66 |
| TOTAL RETURN² | 2.01% | (5.25)% | (2.54)% | 1.34% |
| RATIOS/SUPPLEMENTAL DATA: | | | | |
| Net assets, end of period (000 s omitted) | \$ 4,599 | \$ 4,539 | \$ 4,868 | \$ 5,066 |
| Ratios to average net assets of: | | | | |
| Expenses | 0.60% ³ | 0.60% | 0.60% | 0.60% ³ |
| Net investment income | 2.02% ³ | 1.53% | 1.65% | 0.68% ³ |
| Portfolio turnover rate ⁴ | 7% | 1% | 3% | 0% ⁶ |

| WisdomTree Managed Futures Strategy Fund <i>(consolidated)</i> | For the Six Months Ended February 28, 2014 (unaudited) | For the Year Ended August 31, 2013 | For the Year Ended August 31, 2012 | For the Period January 5, 2011* through August 31, 2011 |
|---|---|---|---|--|
| Net asset value, beginning of period | \$ 41.92 | \$ 41.47 | \$ 49.90 | \$ 50.18 |
| Investment operations: | | | | |
| Net investment loss ¹ | (0.19) | (0.37) | (0.40) | (0.27) |
| Net realized and unrealized gain (loss) | (1.02) | 0.82 | (7.25) | (0.01) |
| Total from investment operations | (1.21) | 0.45 | (7.65) | (0.28) |
| Distributions to shareholders: | | | | |
| Capital gains | | | (0.78) | |
| Net asset value, end of period | \$ 40.71 | \$ 41.92 | \$ 41.47 | \$ 49.90 |
| TOTAL RETURN² | (2.89)% | 1.09% | (15.47)% | (0.56)% |
| RATIOS/SUPPLEMENTAL DATA: | | | | |
| Net assets, end of period (000 s omitted) | \$ 146,571 | \$ 142,531 | \$ 149,288 | \$ 229,553 |
| Ratios to average net assets of: | | | | |
| Expenses | 0.95% ³ | 0.95% | 0.95% | 0.95% ³ |
| Net investment loss | (0.94)% ³ | (0.90)% | (0.91)% | (0.91)% ³ |

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| | | | | |
|--------------------------------------|------------------|------------------|------------------|----|
| Portfolio turnover rate ⁵ | N/A ⁷ | N/A ⁷ | N/A ⁷ | 0% |
|--------------------------------------|------------------|------------------|------------------|----|

* Commencement of investment operations.

¹ Based on average shares outstanding.

² 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.

³ Annualized.

⁴ Portfolio turnover rate is not annualized and excludes the value of portfolio securities received or delivered as a result of in-kind creations or redemptions of the Fund's capital shares.

⁵ Portfolio turnover rate is not annualized.

⁶ Amount represents less than 1%.

⁷ The Fund invested in short-term securities with maturities less than or equal to 365 days. SEC rules exclude such securities from portfolio turnover calculations.

See Notes to Financial Statements.

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Table of Contents**Notes to Financial Statements** (unaudited)**1. ORGANIZATION**

WisdomTree Trust (the Trust) is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company. The Trust was established as a Delaware statutory trust on December 15, 2005. As of February 28, 2014, the Trust offered 62 investment funds (each a Fund, collectively the Funds). These notes relate only to Funds listed in the table below.

| Fund | Commencement of Operations |
|---|-----------------------------------|
| WisdomTree Bloomberg U.S. Dollar Bullish Fund (U.S. Dollar Bullish Fund) | December 18, 2013 |
| WisdomTree Brazilian Real Strategy Fund (Brazilian Real Strategy Fund) (formerly, WisdomTree Brazilian Real Fund) | May 14, 2008 |
| WisdomTree Chinese Yuan Strategy Fund (Chinese Yuan Strategy Fund) (formerly, WisdomTree Chinese Yuan Fund) | May 14, 2008 |
| WisdomTree Commodity Currency Strategy Fund (Commodity Currency Strategy Fund) (formerly, WisdomTree Commodity Currency Fund) | September 24, 2010 |
| WisdomTree Emerging Currency Strategy Fund (Emerging Currency Strategy Fund) (formerly, WisdomTree Emerging Currency Fund) | May 6, 2009 |
| WisdomTree Indian Rupee Strategy Fund (Indian Rupee Strategy Fund) (formerly, WisdomTree Indian Rupee Fund) | May 14, 2008 |
| WisdomTree Asia Local Debt Fund (Asia Local Debt Fund) | March 17, 2011 |
| WisdomTree Australia & New Zealand Debt Fund (Australia & New Zealand Debt Fund) | June 25, 2008 |
| WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund (U.S. Aggregate Bond Negative Duration Fund) | December 18, 2013 |
| WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (U.S. Aggregate Bond Zero Duration Fund) | December 18, 2013 |
| WisdomTree Bloomberg Floating Rate Treasury Fund (Floating Rate Treasury Fund) | February 4, 2014 |
| WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (High Yield Bond Negative Duration Fund) | December 18, 2013 |
| WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (High Yield Bond Zero Duration Fund) | December 18, 2013 |
| WisdomTree Emerging Markets Corporate Bond Fund (Emerging Markets Corporate Bond Fund) | March 8, 2012 |
| WisdomTree Emerging Markets Local Debt Fund (Emerging Markets Local Debt Fund) | August 9, 2010 |
| WisdomTree Euro Debt Fund (Euro Debt Fund) | May 14, 2008 |
| WisdomTree Global Corporate Bond Fund (Global Corporate Bond Fund) | January 31, 2013 |
| WisdomTree Japan Interest Rate Strategy Fund (Japan Interest Rate Strategy Fund) (consolidated) | December 18, 2013 |
| WisdomTree Global Real Return Fund (Global Real Return Fund) (consolidated) | July 14, 2011 |
| WisdomTree Managed Futures Strategy Fund (Managed Futures Strategy Fund) (consolidated) | January 5, 2011 |

Consolidation of Subsidiaries

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

2. SIGNIFICANT ACCOUNTING POLICIES

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

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

Guarantees In the normal course of business the Funds may enter into contracts that contain a variety of representations or that provide indemnification for certain liabilities. The Funds' maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts and expect the risk of loss to be remote. Therefore, no liabilities have been recorded in connection with these indemnifications.

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

Use of Estimates The preparation of financial statements in conformity with GAAP requires management to make certain estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in the net assets from operations during the reporting period. Actual results could differ from those estimates.

Investment Valuation The net asset value (NAV) of each Fund 's shares is calculated each day the national securities exchanges are open for trading as of the close of regular trading on the New York Stock Exchange, generally 4:00 p.m. New York time. NAV per share is calculated by dividing a Fund 's net assets by the number of Fund shares outstanding. Each Fund issues and redeems shares at NAV only in large blocks of shares known as creation units, which only certain institutions or large investors may purchase or redeem. Shares of each Fund are listed on a national securities exchange and trade at market prices. Most investors will buy and sell shares 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. Fixed income 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 providers, in determining the value of securities may consider such factors as recent transactions, indications from broker-dealers yields and quoted prices on similar securities, and market sentiment for the type of security. U.S. fixed income assets may be valued as of the announced closing time for such securities on any day that the Securities Industry and Financial Markets Association announces an early closing time. Except for U.S. Dollar Bullish Fund, forward foreign currency contracts generally are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time for Europe and the Americas. U.S. Dollar Bullish Fund uses WM/Reuters closing spot and forward rates as of 4:00 p.m. New York time to value forward foreign currency contracts in Europe and the Americas. Tullett Prebon closing spot and forward rates as of 2:00 p.m. Singapore time are used for Asia. Futures contracts generally are valued at the settlement price on the primary exchange on which they trade. Swap contracts are generally marked to market daily based upon values from pricing service providers or quotations from broker-dealers to the extent available. Short-term debt securities with remaining maturities of 60 days or less generally are valued on the basis of amortized cost which approximates fair value. Each Fund may invest in money market funds which are valued at such money market fund 's NAV per share.

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 and derivatives will be valued in accordance with the Fund 's pricing policy and procedures approved by the Board of Trustees. In addition, securities may be valued using fair value pricing and may include, but are not limited to, securities for which there are no current market quotations, securities whose issuer is in default or bankruptcy, securities subject to corporate actions (such as mergers or reorganizations), securities subject to non-U.S. investment limits or currency controls, and securities affected by significant events. An example of a significant event is an event occurring after the close of the market in which a security trades but before a Fund 's next NAV calculation time that may materially affect the value of a Fund 's investment (e.g., government action, natural disaster, or significant market fluctuation). When fair value pricing is employed, the prices of securities used by a Fund to calculate its NAV may differ from quoted or published prices for the same securities.

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

Level 1 quoted prices in active markets for identical securities

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

Level 3 significant unobservable inputs (including each Fund 's assumptions in determining the fair value of investments)

The inputs or methodology used for valuation are not necessarily an indication of the risk associated with investing in those investments.

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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

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

The Board of Trustees of the Trust 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 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. Determination of this value 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, book values, 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 February 28, 2014 in valuing each Fund's assets:

| U.S. Dollar Bullish Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 37,498,953 | \$ |
| Total | | 37,498,953 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 22,493 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (594,132) | |
| Total - Net | \$ | \$ 36,927,314 | \$ |

| Brazilian Real Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-------------------|----------------|
| U.S. Government Obligations | \$ | \$ 28,399,792 | \$ |
| Repurchase Agreement | | 8,714,378 | |
| Total | | 37,114,170 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 4,714,480 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (11,510,039) | |

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Total - Net

\$ \$ 30,318,611 \$

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

| Chinese Yuan Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 139,055,300 | \$ |
| Time Deposits | | 39,836,718 | |
| Repurchase Agreement | | 25,734,366 | |
| Total | | 204,626,384 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 53,153 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (1,189,396) | |
| Total - Net | \$ | \$ 203,490,141 | \$ |

| Commodity Currency Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 8,449,788 | \$ |
| Repurchase Agreement | | 3,214,972 | |
| Total | | 11,664,760 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 303,927 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (509,995) | |
| Total - Net | \$ | \$ 11,458,692 | \$ |

| Emerging Currency Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 133,284,002 | \$ |
| Repurchase Agreement | | 6,169,683 | |
| Total | | 139,453,685 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 3,010,965 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (1,097,393) | |
| Total - Net | \$ | \$ 141,367,257 | \$ |

| Indian Rupee Strategy Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 25,222,604 | \$ |
| Repurchase Agreement | | 286,196 | |
| Total | | 25,508,800 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 637,211 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (15,342) | |
| Total - Net | \$ | \$ 26,130,669 | \$ |

| Asia Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 40,520,342 | \$ |
| Foreign Government Obligations | | 336,825,348 | |
| Supranational Bonds | | 62,754,061 | |
| Repurchase Agreement | | 45,572,519 | |
| Total | | 485,672,270 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 65,953 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (1,427,087) | |
| Total - Net | \$ | \$ 484,311,136 | \$ |

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

| Australia & New Zealand Debt Fund | Level 1 | Level 2 | Level 3 |
|--|----------------|----------------------|----------------|
| Foreign Government Agencies | \$ | \$ 13,195,571 | \$ |
| Foreign Government Obligations | | 11,781,074 | |
| Supranational Bonds | | 9,976,072 | |
| Total | \$ | \$ 34,952,717 | \$ |

| U.S. Aggregate Bond Negative Duration Fund | Level 1 | Level 2 | Level 3 |
|---|--------------------|---------------------|----------------|
| U.S. Government Agencies | \$ | \$ 1,885,883 | \$ |
| U.S. Government Obligations | | 1,352,719 | |
| Corporate Bonds | | 1,171,488 | |
| Foreign Corporate Bonds | | 203,763 | |
| Commercial Mortgage-Backed Securities | | 104,621 | |
| Supranational Bonds | | 63,144 | |
| Foreign Government Obligations | | 48,711 | |
| Municipal Bonds | | 34,826 | |
| Total | | 4,865,155 | |
| Unrealized Depreciation on Futures Contracts | (39,869) | | |
| Total - Net | \$ (39,869) | \$ 4,865,155 | \$ |

| U.S. Aggregate Bond Zero Duration Fund | Level 1 | Level 2 | Level 3 |
|---|--------------------|---------------------|----------------|
| U.S. Government Agencies | \$ | \$ 1,884,947 | \$ |
| U.S. Government Obligations | | 1,465,598 | |
| Corporate Bonds | | 1,171,488 | |
| Foreign Corporate Bonds | | 173,516 | |
| Commercial Mortgage-Backed Securities | | 104,621 | |
| Foreign Government Obligations | | 78,958 | |
| Supranational Bonds | | 63,144 | |
| Municipal Bond | | 34,826 | |
| Total | | 4,977,098 | |
| Unrealized Depreciation on Futures Contracts | (14,694) | | |
| Total - Net | \$ (14,694) | \$ 4,977,098 | \$ |

| Floating Rate Treasury Fund | Level 1 | Level 2 | Level 3 |
|------------------------------------|----------------|----------------|----------------|
| U.S. Government Obligations | \$ | \$ 2,498,603 | \$ |

| High Yield Bond Negative Duration Fund | Level 1 | Level 2 | Level 3 |
|---|--------------------|---------------------|----------------|
| Corporate Bonds | \$ | \$ 8,181,794 | \$ |
| Foreign Corporate Bonds | | 1,167,600 | |
| Investment of Cash Collateral for Securities Loaned | | 152,500 | |
| Total | | 9,501,894 | |
| Unrealized Depreciation on Futures Contracts | (65,482) | | |
| Total - Net | \$ (65,482) | \$ 9,501,894 | \$ |

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

| High Yield Bond Zero Duration Fund | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| Corporate Bonds | \$ | \$ 8,312,200 | \$ |
| Foreign Corporate Bonds | | 1,167,600 | |
| Investment of Cash Collateral for Securities Loaned | | 152,500 | |
| Total | | 9,632,300 | |
| Unrealized Depreciation on Futures Contracts | (5,102) | | |
| Total - Net | \$ (5,102) | \$ 9,632,300 | \$ |

| Emerging Markets Corporate Bond Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Corporate Bonds | \$ | \$ 99,670,212 | \$ |
| Foreign Government Agencies | | 3,444,876 | |
| Investment of Cash Collateral for Securities Loaned | | 25,339,746 | |
| Total | \$ | \$ 128,454,834 | \$ |

| Emerging Markets Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|-----------------------|----------------|
| Foreign Government Obligations | \$ | \$ 819,694,519 | \$ |
| Supranational Bonds | | 68,217,936 | |
| Repurchase Agreement | | 4,777,445 | |
| Investment of Cash Collateral for Securities Loaned | | 3,837,240 | |
| Total | | 896,527,140 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 1,342,869 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (591,212) | |
| Total - Net | \$ | \$ 897,278,797 | \$ |

| Euro Debt Fund | Level 1 | Level 2 | Level 3 |
|--------------------------------|----------------|---------------------|----------------|
| Foreign Government Agencies | \$ | \$ 223,271 | \$ |
| Foreign Government Obligations | | 3,013,792 | |
| Supranational Bonds | | 1,249,848 | |
| Total | \$ | \$ 4,486,911 | \$ |

| Global Corporate Bond Fund | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| Corporate Bonds | \$ | \$ 3,651,839 | \$ |
| Foreign Corporate Bonds | | 3,563,886 | |
| Preferred Stock | 188,258 | | |
| Investment of Cash Collateral for Securities Loaned | | 132,323 | |
| Total | 188,258 | 7,348,048 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (9,272) | |
| Total - Net | \$ 188,258 | \$ 7,338,776 | \$ |

| Japan Interest Rate Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|--------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 4,799,686 | \$ |
| Total | | 4,799,686 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 1,399 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (64) | |
| Unrealized Depreciation on Futures Contracts | (43,826) | | |
| Total - Net | \$ (43,826) | \$ 4,801,021 | \$ |

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

| Global Real Return Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|-------------------|---------------------|----------------|
| U.S. Government Obligations | \$ | \$ 1,245,218 | \$ |
| Foreign Government Obligations | | 1,582,256 | |
| Foreign Corporate Bonds | | 428,327 | |
| Corporate Bonds | | 330,312 | |
| Exchange-Traded Funds | 437,992 | | |
| Total | 437,992 | 3,586,113 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 996 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (10,643) | |
| Unrealized Appreciation on Futures Contracts | 2,793 | | |
| Unrealized Depreciation on Futures Contracts | (1,238) | | |
| Total - Net | \$ 439,547 | \$ 3,576,466 | \$ |

| Managed Futures Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|---|-------------------|-----------------------|----------------|
| U.S. Government Obligations | \$ | \$ 125,623,344 | \$ |
| Total | | 125,623,344 | |
| Unrealized Appreciation on Forward Foreign Currency Contracts | | 128,235 | |
| Unrealized Depreciation on Forward Foreign Currency Contracts | | (239,475) | |
| Unrealized Appreciation on Futures Contracts | 514,367 | | |
| Unrealized Depreciation on Futures Contracts | (17,140) | | |
| Unrealized Appreciation on Swap Contracts | | 143,452 | |
| Total - Net | \$ 497,227 | \$ 125,655,556 | \$ |

There were no Level 3 securities at or during the period ended February 28, 2014.

No transfers between Level 1 and Level 2 fair value measurements occurred during the period ended February 28, 2014.

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 forward foreign currency contracts, swaps contracts and futures contracts during the period ended February 28, 2014 which are detailed in the tables herein. 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 contain credit-risk related contingent features which include, but are not limited to, a percentage decline in the Funds' NAV or net assets over a specified time period. If an event occurred 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 derivative agreements with credit-risk related contingent features would be the total value of derivatives in net liability positions for each Fund. At February 28, 2014 or for the period ended February 28, 2014, no event occurred that triggered a credit-risk-related contingent feature.

As of February 28, 2014, the following Funds posted U.S. government securities and/or cash as collateral for derivative agreements as follows:

| Fund | Value of Collateral Posted |
|--|-----------------------------------|
| Brazilian Real Strategy Fund | \$ 760,000 |
| Chinese Yuan Strategy Fund | 530,000 |
| Emerging Currency Strategy Fund | 240,000 |
| Asia Local Debt Fund | 330,000 |
| U.S. Aggregate Bond Negative Duration Fund | 468,500 |
| U.S. Aggregate Bond Zero Duration Fund | 460,000 |

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| | |
|--|---------|
| High Yield Bond Negative Duration Fund | 440,000 |
| High Yield Bond Zero Duration Fund | 70,000 |

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| Fund | Value of Collateral Posted |
|---|-------------------------------|
| Emerging Markets Local Debt Fund | \$ 340,000 |
| Japan Interest Rate Strategy Fund <i>(consolidated)</i> | 97,590 |
| Global Real Return Fund <i>(consolidated)</i> | 17,003 |
| Managed Futures Strategy Fund <i>(consolidated)</i> | 5,384,645 |

The effect of derivative instruments on each Fund's financial position as reflected in the Statements of Assets and Liabilities are presented in the summary below:

| Fund | Asset Derivatives | | Liability Derivatives | |
|---|---|-----------|---|------------|
| | Balance Sheet Location | Value | Balance Sheet Location | Value |
| U.S. Dollar Bullish Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | \$ 22,493 | Unrealized depreciation on forward foreign currency contracts | \$ 594,132 |
| Brazilian Real Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 4,714,480 | Unrealized depreciation on forward foreign currency contracts | 11,510,039 |
| Chinese Yuan Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 53,153 | Unrealized depreciation on forward foreign currency contracts | 1,189,396 |
| Commodity Currency Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 303,927 | Unrealized depreciation on forward foreign currency contracts | 509,995 |
| Emerging Currency Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 3,010,965 | Unrealized depreciation on forward foreign currency contracts | 1,097,393 |
| Indian Rupee Strategy Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 637,211 | Unrealized depreciation on forward foreign currency contracts | 15,342 |
| Asia Local Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 65,953 | Unrealized depreciation on forward foreign currency contracts | 1,427,087 |
| U.S. Aggregate Bond Negative Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 39,869 |
| U.S. Aggregate Bond Zero Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 14,694 |
| High Yield Bond Negative Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 65,482 |
| High Yield Bond Zero Duration Fund | | | | |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* | 5,102 |
| Emerging Markets Local Debt Fund | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 1,342,869 | Unrealized depreciation on forward foreign currency contracts | 591,212 |
| Global Corporate Bond Fund | | | | |
| Foreign exchange contracts | | | | 9,272 |

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| | Unrealized appreciation on forward foreign currency contracts | | Unrealized depreciation on forward foreign currency contracts |
|--|---|-------|---|
| Japan Interest Rate Strategy Fund | | | |
| <i>(consolidated)</i> | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 1,399 | Unrealized depreciation on forward foreign currency contracts |
| | | | 64 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | | Unrealized depreciation on futures contracts* |
| | | | 43,826 |

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Notes to Financial Statements (unaudited) (continued)

| Fund | Asset Derivatives | | Liability Derivatives | |
|---|---|---------|---|-----------|
| | Balance Sheet Location | Value | Balance Sheet Location | Value |
| Global Real Return Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | \$ 996 | Unrealized depreciation on forward foreign currency contracts | \$ 10,643 |
| Commodity contracts | Unrealized appreciation on futures contracts* | 2,793 | Unrealized depreciation on futures contracts* | 1,238 |
| Managed Futures Strategy Fund (consolidated) | | | | |
| Foreign exchange contracts | Unrealized appreciation on forward foreign currency contracts | 128,235 | Unrealized depreciation on forward foreign currency contracts | 239,475 |
| | Unrealized appreciation on futures contracts* | 32,876 | Unrealized depreciation on futures contracts* | 12,286 |
| Commodity contracts | Unrealized appreciation on swap contracts | 143,452 | Unrealized depreciation on swap contracts | |
| | Unrealized appreciation on futures contracts* | 360,991 | Unrealized depreciation on futures contracts* | 4,854 |
| Interest rate contracts | Unrealized appreciation on futures contracts* | 120,500 | Unrealized depreciation on futures contracts* | |

* Includes cumulative appreciation (depreciation) of futures contracts as reported in the futures table. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

The effect 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 ¹ | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized ² |
|---|--|--|
| U.S. Dollar Bullish Fund | | |
| Foreign exchange contracts | \$ 500,555 | \$ (571,639) |
| Brazilian Real Strategy Fund | | |
| Foreign exchange contracts | (31,740,414) | (4,504,329) |
| Chinese Yuan Strategy Fund | | |
| Foreign exchange contracts | 5,426,404 | (4,234,741) |
| Commodity Currency Strategy Fund | | |
| Foreign exchange contracts | 142,428 | (105,743) |
| Emerging Currency Strategy Fund | | |
| Foreign exchange contracts | (5,622,259) | 8,314,380 |
| Indian Rupee Strategy Fund | | |
| Foreign exchange contracts | 135,864 | 3,826,443 |
| Asia Local Debt Fund | | |
| Foreign exchange contracts | (1,020,928) | (412,494) |
| Australia & New Zealand Debt Fund | | |
| Foreign exchange contracts | 23,835 | 7 |
| U.S. Aggregate Bond Negative Duration Fund | | |
| Interest rate contracts | (267,738) | (39,869) |
| U.S. Aggregate Bond Zero Duration Fund | | |
| Interest rate contracts | (84,272) | (14,694) |
| High Yield Bond Negative Duration Fund | | |
| Interest rate contracts | (228,530) | (65,482) |
| High Yield Bond Zero Duration Fund | | |
| Interest rate contracts | (20,048) | (5,102) |
| Emerging Markets Local Debt Fund | | |
| Foreign exchange contracts | (563,840) | 2,167,209 |
| Euro Debt Fund | | |
| Foreign exchange contracts | 20 | |
| Global Corporate Bond Fund | | |

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Foreign exchange contracts

(61,182)

(18,972)

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

| Fund | Amount of Realized Gain or (Loss) on Derivatives Recognized ¹ | Change in Unrealized Appreciation or (Depreciation) on Derivatives Recognized ² |
|---|--|--|
| Japan Interest Rate Strategy Fund (consolidated) | | |
| Foreign exchange contracts | \$ (15,783) | \$ 1,335 |
| Interest rate contracts | (2,407) | (43,826) |
| Global Real Return Fund (consolidated) | | |
| Commodity contracts | (27,361) | (2,439) |
| Interest rate contracts | | 6,621 |
| Foreign exchange contracts | | (9,647) |
| Managed Futures Strategy Fund (consolidated) | | |
| Foreign exchange contracts | 615,738 | 475,015 |
| Commodity contracts | (3,796,169) | 385,394 |
| Interest rate contracts | (1,234,350) | (31,055) |

¹ Realized gains (losses) on derivatives are located on the Statement of Operations as follows:

| | |
|----------------------------|---|
| Foreign exchange contracts | Net realized gain (loss) from forward foreign currency contracts, foreign currency related transactions and futures contracts |
| Commodity contracts | Net realized gain (loss) from futures contracts and swap contracts |
| Interest rate contracts | Net realized gain (loss) from futures contracts and swap contracts |

² Change in unrealized appreciation (depreciation) is located on the Statement of Operations as follows:

| | |
|----------------------------|---|
| Foreign exchange contracts | Net change in unrealized appreciation (depreciation) from forward foreign currency contracts, foreign currency related transactions and futures contracts |
| Commodity contracts | Net change in unrealized appreciation (depreciation) from futures contracts and swap contracts |
| Interest rate contracts | Net change in unrealized appreciation (depreciation) from futures contracts and swap contracts |

During the six months or period ended February 28, 2014, the volume of derivative activity was as follows:

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| Fund | Forward foreign currency contracts (to deliver) | Average Notional Forward foreign currency contracts (to receive) | Swap contracts | Average Market Value | |
|---|---|---|-------------------|--------------------------------|---------------------------------|
| | | | | Futures contracts (long) | Futures contracts (short) |
| U.S. Dollar Bullish Fund | | | | | |
| Foreign exchange contracts | \$ 23,646,349 | \$ 59,453,189 | \$ | \$ | \$ |
| Brazilian Real Strategy Fund | | | | | |
| Foreign exchange contracts | 495,171,980 | 236,719,266 | | | |
| Chinese Yuan Strategy Fund | | | | | |
| Foreign exchange contracts | 207,093,464 | 33,958,692 | | | |
| Commodity Currency Strategy Fund | | | | | |
| Foreign exchange contracts | 21,064,762 | 6,215,665 | | | |
| Emerging Currency Strategy Fund | | | | | |
| Foreign exchange contracts | 254,079,169 | 73,829,079 | | | |
| Indian Rupee Strategy Fund | | | | | |
| Foreign exchange contracts | 41,168,029 | 10,456,401 | | | |
| Asia Local Debt Fund | | | | | |
| Foreign exchange contracts | 70,562,609 | 3,291,463 | | | |
| Australia & New Zealand Debt Fund | | | | | |
| Foreign exchange contracts | | 277,905 | | | |
| U.S. Aggregate Bond Negative Duration Fund | | | | | |
| Interest rate contracts | | | | | 8,155,401 |
| U.S. Aggregate Bond Zero Duration Fund | | | | | |
| Interest rate contracts | | | | | 8,253,589 |
| High Yield Bond Negative Duration Fund | | | | | |
| Interest rate contracts | | | | | 9,725,906 |

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

| Fund | Forward foreign currency contracts (to deliver) | Average Notional Forward foreign currency contracts (to receive) | Swap contracts | Average Market Value | |
|---|--|--|-------------------|--------------------------------|---------------------------------|
| | | | | Futures contracts (long) | Futures contracts (short) |
| High Yield Bond Zero Duration Fund | | | | | |
| Interest rate contracts | \$ | \$ | \$ | \$ | \$ 8,224,984 |
| Emerging Markets Local Debt Fund | | | | | |
| Foreign exchange contracts | 89,940,622 | 34,719,056 | | | |
| Euro Debt Fund | | | | | |
| Foreign exchange contracts | | 30,924 | | | |
| Global Corporate Bond Fund | | | | | |
| Foreign exchange contracts | 321,325 | 1,581,876 | | | |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | |
| Foreign exchange contracts | 1,048,580 | 2,558,729 | | | |
| Interest rate contracts | | | | | 4,951,317 |
| Global Real Return Fund (consolidated) | | | | | |
| Interest rate contracts | | | 31,429 | | |
| Commodity contracts | | | 179,716 | 345,630 | |
| Foreign exchange contracts | 407 | 149,149 | | | |
| Managed Futures Strategy Fund (consolidated) | | | | | |
| Commodity contracts | | | 43,540,471 | 13,835,818 | 10,603,980 |
| Foreign exchange contracts | 13,646,700 | 27,763,284 | | 29,255,538 | 6,898,147 |
| Interest rate contracts | | | | 13,863,585 | 9,692,509 |

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 discounts is accrued daily.

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 change in unrealized appreciation (depreciation) from investment transactions, respectively, on the Statement of Operations. Net realized and unrealized foreign exchange gains or losses arising from sales of foreign currencies, including gains and losses of forward foreign currency contracts, 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 forward foreign currency contracts and foreign currency related transactions and/or net change in unrealized appreciation (depreciation) from forward foreign currency contracts and translation of assets and liabilities denominated in foreign currencies in the Statement 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 Under the Investment Advisory Agreement for each Fund, except U.S. Dollar Bullish Fund, U.S. Aggregate Bond Negative Duration Fund, U.S. Aggregate Bond Zero Duration Fund, High Yield Bond Negative Duration Fund, High Yield Bond Zero Duration Fund, Japan Interest Rate Strategy Fund, and Floating Rate Treasury Fund, WTAM has agreed to pay all expenses of the Funds, 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 U.S. Dollar Bullish Fund, U.S. Aggregate Bond Negative Duration Fund, U.S. Aggregate Bond Zero Duration Fund, High Yield Bond Negative Duration Fund, High Yield Bond Zero Duration Fund, Japan Interest Rate Strategy Fund, and Floating Rate Treasury Fund, WTAM has agreed to pay all expenses of the Funds, 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

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of any security or other asset, related to the execution of portfolio transactions or any creation or redemption transactions); (ii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith; (iii) compensation and expenses of each Independent Trustee; (iv) compensation and expenses of counsel to the Independent Trustees; (v) compensation and expenses of the Trust's CCO; (vi) extraordinary expenses (in each case as determined by a majority of the Independent Trustees); (vii) distribution fees and expenses paid by the Trust under any distribution plan adopted pursuant to Rule 12b-1 under the 1940 Act; (viii) interest and taxes of any kind or nature (including, but not limited to, income, excise, transfer and withholding taxes); (ix) fees and expenses related to the provision of securities lending services; and (x) the advisory fee payable to WTAM.

The internal expenses of pooled investment vehicles in which the Fund may invest (acquired fund fees and expenses) are not expenses of the Fund 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% 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's custodian or a third party custodian under tri-party repurchase agreements may take possession of the collateral pledged for investments in repurchase agreements. The underlying 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. 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 A forward foreign currency contract ("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 has no margin deposit requirement, and no commissions are charged at any stage for trades.

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. Realized gains and losses on Forward Contracts include net gains or losses recognized by the Funds on contracts which have matured. Each Fund may enter into Forward Contracts to manage its foreign currency exposure or to facilitate settlement of foreign currency denominated portfolio transactions. A Fund may invest in both Forward Contracts and U.S. dollar denominated money market securities in an attempt to create a "synthetic" investment in a foreign currency denominated instrument.

The following Forward Contracts were open at February 28, 2014:

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|--------------------------|-----------------|-----|-------------------------|-----|--------------------|---------------------------|
| U.S. Dollar Bullish Fund | 3/7/2014 | AUD | 2,686,116 | USD | 2,346,833 | \$ (49,620) |
| | 3/7/2014 | BRL | 2,031,256 | USD | 835,564 | (29,990) |
| | 3/7/2014 | CAD | 4,881,238 | USD | 4,379,442 | (28,471) |
| | 3/7/2014 | CHF | 1,441,276 | USD | 1,590,014 | (48,765) |
| | 3/7/2014 | CNH | 6,882,837 | USD | 1,139,412 | 14,863 |
| | 3/7/2014 | EUR | 3,809,938 | USD | 5,138,501 | (120,350) |
| | 3/7/2014 | EUR | 4,992,354 | USD | 6,733,203 | (157,736) |
| | 3/7/2014 | GBP | 2,190,704 | USD | 3,600,641 | (67,694) |
| | 3/7/2014 | JPY | 745,203,110 | USD | 7,294,828 | (27,712) |

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| | | | | | |
|----------|-----|---------------|-----|-----------|----------|
| 3/7/2014 | KRW | 1,343,718,987 | USD | 1,238,850 | (19,673) |
| 3/7/2014 | MXN | 48,907,469 | USD | 3,649,675 | (37,589) |
| 3/7/2014 | USD | 2,396,956 | AUD | 2,686,116 | (503) |
| 3/7/2014 | USD | 866,207 | BRL | 2,031,256 | (653) |
| 3/7/2014 | USD | 4,407,836 | CAD | 4,881,238 | 76 |
| 3/7/2014 | USD | 1,638,745 | CHF | 1,441,276 | 35 |

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

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|---|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| U.S. Dollar Bullish Fund (continued) | | | | | | |
| | 3/7/2014 | USD | 1,124,702 | CNH | 6,882,837 | \$ (151) |
| | 3/7/2014 | USD | 6,890,936 | EUR | 4,992,354 | 2 |
| | 3/7/2014 | USD | 5,258,857 | EUR | 3,809,938 | (6) |
| | 3/7/2014 | USD | 3,668,443 | GBP | 2,190,704 | (108) |
| | 3/7/2014 | USD | 7,322,424 | JPY | 745,203,110 | 115 |
| | 3/7/2014 | USD | 1,254,347 | KRW | 1,343,718,987 | 4,176 |
| | 3/7/2014 | USD | 3,688,151 | MXN | 48,907,469 | (888) |
| | 4/3/2014 | AUD | 2,605,778 | USD | 2,321,071 | 616 |
| | 4/3/2014 | BRL | 1,936,287 | USD | 819,696 | 1,005 |
| | 4/3/2014 | CAD | 4,815,601 | USD | 4,345,818 | 39 |
| | 4/3/2014 | CHF | 1,401,861 | USD | 1,594,265 | (9) |
| | 4/3/2014 | CNH | 6,884,240 | USD | 1,123,646 | 229 |
| | 4/3/2014 | EUR | 4,303,335 | USD | 5,939,773 | (40) |
| | 4/3/2014 | EUR | 4,303,336 | USD | 5,939,809 | (6) |
| | 4/3/2014 | GBP | 2,140,021 | USD | 3,582,866 | 102 |
| | 4/3/2014 | JPY | 732,827,688 | USD | 7,201,813 | (142) |
| | 4/3/2014 | KRW | 1,327,591,000 | USD | 1,237,351 | (4,026) |
| | 4/3/2014 | MXN | 47,943,874 | USD | 3,608,139 | 1,235 |
| | | | | | | \$ (571,639) |
| Brazilian Real Strategy Fund | | | | | | |
| | 3/6/2014 | BRL | 578,984,915 | USD | 236,985,577 | \$ (10,723,850) |
| | 3/6/2014 | BRL | 21,764,308 | USD | 8,902,173 | (409,337) |
| | 3/6/2014 | BRL | 8,367,281 | USD | 3,425,765 | (154,042) |
| | 3/6/2014 | BRL | 8,410,981 | USD | 3,448,042 | (150,462) |
| | 3/6/2014 | BRL | 407,000 | USD | 169,796 | (4,333) |
| | 3/6/2014 | BRL | 17,766,151 | USD | 7,636,429 | 35,465 |
| | 3/6/2014 | BRL | 17,766,151 | USD | 7,633,804 | 32,840 |
| | 3/6/2014 | USD | 90,157,097 | BRL | 217,458,919 | 2,879,220 |
| | 3/6/2014 | USD | 177,801 | BRL | 437,000 | 9,162 |
| | 3/6/2014 | USD | 93,011,492 | BRL | 218,111,949 | 304,214 |
| | 3/6/2014 | USD | 92,398,096 | BRL | 217,458,919 | 638,222 |
| | 4/2/2014 | USD | 8,034,826 | BRL | 19,879,767 | 406,867 |
| | 4/2/2014 | USD | 8,033,202 | BRL | 19,879,766 | 408,490 |
| | 5/5/2014 | USD | 7,633,742 | BRL | 18,030,135 | (34,977) |
| | 5/5/2014 | USD | 7,631,803 | BRL | 18,030,135 | (33,038) |
| | | | | | | \$ (6,795,559) |
| Chinese Yuan Strategy Fund | | | | | | |
| | 4/16/2014 | CNY | 31,234,216 | USD | 5,116,431 | \$ 25,668 |
| | 4/16/2014 | CNY | 31,043,235 | USD | 5,061,012 | 1,375 |
| | 4/16/2014 | CNY | 13,877,888 | USD | 2,259,212 | (2,700) |
| | 4/16/2014 | USD | 23,651,006 | CNY | 144,429,598 | (110,893) |
| | 4/16/2014 | USD | 24,127,619 | CNY | 147,347,367 | (111,948) |
| | 5/7/2014 | USD | 37,554,796 | CNY | 230,586,445 | 17,542 |
| | 6/6/2014 | USD | 12,685,607 | CNY | 77,864,254 | (2,358) |
| | 7/16/2014 | CNH | 1,000,000 | USD | 164,970 | 2,444 |
| | 7/16/2014 | CNH | 11,263,491 | USD | 1,831,164 | 553 |
| | 7/16/2014 | CNH | 6,800,000 | USD | 1,110,748 | 5,571 |
| | 7/16/2014 | USD | 38,090,167 | CNH | 231,401,571 | (481,375) |
| | 7/16/2014 | USD | 38,088,913 | CNH | 231,401,572 | (480,122) |
| | | | | | | \$ (1,136,243) |

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

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|----------------------------------|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| Commodity Currency Strategy Fund | | | | | | |
| | 3/6/2014 | AUD | 277,560 | USD | 246,976 | \$ (1,366) |
| | 3/6/2014 | AUD | 277,560 | USD | 242,614 | (5,727) |
| | 3/6/2014 | AUD | 1,665,364 | USD | 1,492,166 | 2,115 |
| | 3/6/2014 | BRL | 592,351 | USD | 242,891 | (10,537) |
| | 3/6/2014 | BRL | 3,554,107 | USD | 1,523,406 | 2,839 |
| | 3/6/2014 | CAD | 266,731 | USD | 246,672 | 5,723 |
| | 3/6/2014 | CAD | 266,731 | USD | 238,386 | (2,563) |
| | 3/6/2014 | CAD | 1,600,386 | USD | 1,436,097 | (9,594) |
| | 3/6/2014 | CLP | 132,653,227 | USD | 247,077 | 9,382 |
| | 3/6/2014 | CLP | 132,653,227 | USD | 241,653 | 3,959 |
| | 3/6/2014 | CLP | 795,919,362 | USD | 1,416,227 | (9,942) |
| | 3/6/2014 | NOK | 1,541,162 | USD | 248,495 | (8,732) |
| | 3/6/2014 | NOK | 1,541,162 | USD | 246,457 | (10,770) |
| | 3/6/2014 | NOK | 9,246,974 | USD | 1,530,196 | (13,166) |
| | 3/6/2014 | NZD | 311,871 | USD | 257,596 | (4,418) |
| | 3/6/2014 | NZD | 311,871 | USD | 253,391 | (8,623) |
| | 3/6/2014 | NZD | 1,871,231 | USD | 1,567,530 | (4,557) |
| | 3/6/2014 | RUB | 8,433,137 | USD | 252,038 | 17,445 |
| | 3/6/2014 | RUB | 8,433,137 | USD | 239,434 | 4,841 |
| | 3/6/2014 | RUB | 50,598,826 | USD | 1,399,072 | (8,487) |
| | 3/6/2014 | USD | 2,004,831 | AUD | 2,220,484 | (18,097) |
| | 3/6/2014 | USD | 1,687,507 | BRL | 4,146,458 | 86,489 |
| | 3/6/2014 | USD | 2,011,167 | CAD | 2,133,848 | (83,579) |
| | 3/6/2014 | USD | 1,998,354 | CLP | 1,061,225,816 | (96,795) |
| | 3/6/2014 | USD | 2,016,519 | NOK | 12,329,298 | 41,297 |
| | 3/6/2014 | USD | 2,015,764 | NZD | 2,494,973 | 80,352 |
| | 3/6/2014 | USD | 1,999,884 | RUB | 67,465,100 | (123,139) |
| | 3/6/2014 | USD | 1,996,363 | ZAR | 20,678,926 | (71,825) |
| | 3/6/2014 | ZAR | 2,584,865 | USD | 239,338 | (1,229) |
| | 3/6/2014 | ZAR | 2,584,865 | USD | 230,731 | (9,836) |
| | 3/6/2014 | ZAR | 15,509,196 | USD | 1,445,432 | 2,028 |
| | 4/2/2014 | USD | 1,479,205 | BRL | 3,476,872 | (2,795) |
| | 6/3/2014 | USD | 1,470,619 | AUD | 1,651,156 | (2,064) |
| | 6/3/2014 | USD | 1,465,751 | CAD | 1,636,870 | 9,805 |
| | 6/3/2014 | USD | 1,465,639 | CLP | 831,896,572 | 11,229 |
| | 6/3/2014 | USD | 1,476,548 | NOK | 8,952,460 | 12,666 |
| | 6/3/2014 | USD | 1,484,203 | NZD | 1,783,984 | 4,366 |
| | 6/3/2014 | USD | 1,464,719 | RUB | 53,868,720 | 9,391 |
| | 6/3/2014 | USD | 1,483,426 | ZAR | 16,143,833 | (2,154) |
| | | | | | | \$ (206,068) |
| Emerging Currency Strategy Fund | | | | | | |
| | 3/6/2014 | BRL | 635,263 | USD | 258,132 | \$ (13,655) |
| | 3/6/2014 | BRL | 1,270,526 | USD | 528,175 | (15,399) |
| | 3/6/2014 | BRL | 635,263 | USD | 262,590 | (9,197) |
| | 3/6/2014 | BRL | 317,631 | USD | 131,934 | (3,959) |
| | 3/6/2014 | BRL | 317,631 | USD | 132,623 | (3,271) |
| | 3/6/2014 | BRL | 317,631 | USD | 135,592 | (301) |
| | 3/6/2014 | BRL | 22,869,472 | USD | 9,836,332 | 51,994 |
| | 3/6/2014 | USD | 10,790,748 | BRL | 26,363,417 | 488,418 |
| | 4/2/2014 | USD | 9,828,555 | BRL | 23,023,390 | (51,962) |

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

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|---|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| Emerging Currency Strategy Fund (continued) | | | | | | |
| | 5/5/2014 | CLP | 144,322,699 | USD | 260,275 | \$ 3,325 |
| | 5/5/2014 | CLP | 288,645,398 | USD | 518,447 | 4,546 |
| | 5/5/2014 | CLP | 144,322,699 | USD | 261,653 | 4,703 |
| | 5/5/2014 | CLP | 72,161,349 | USD | 130,538 | 2,063 |
| | 5/5/2014 | CLP | 72,161,349 | USD | 129,565 | 1,090 |
| | 5/5/2014 | CLP | 72,161,349 | USD | 128,876 | 400 |
| | 5/5/2014 | COP | 524,631,160 | USD | 258,566 | 3,172 |
| | 5/5/2014 | COP | 1,049,262,321 | USD | 509,598 | (1,191) |
| | 5/5/2014 | COP | 524,631,160 | USD | 257,147 | 1,753 |
| | 5/5/2014 | COP | 262,315,580 | USD | 128,533 | 835 |
| | 5/5/2014 | COP | 262,315,580 | USD | 127,959 | 262 |
| | 5/5/2014 | COP | 262,315,580 | USD | 127,644 | (54) |
| | 5/5/2014 | IDR | 3,232,774,987 | USD | 261,869 | (13,612) |
| | 5/5/2014 | IDR | 6,465,549,974 | USD | 529,312 | (21,651) |
| | 5/5/2014 | IDR | 3,232,774,987 | USD | 267,171 | (8,310) |
| | 5/5/2014 | IDR | 1,616,387,493 | USD | 135,206 | (2,535) |
| | 5/5/2014 | IDR | 1,616,387,493 | USD | 136,289 | (1,452) |
| | 5/5/2014 | IDR | 1,616,387,493 | USD | 137,275 | (466) |
| | 5/5/2014 | INR | 16,742,368 | USD | 263,659 | (2,642) |
| | 5/5/2014 | INR | 33,484,736 | USD | 527,817 | (4,786) |
| | 5/5/2014 | INR | 16,742,368 | USD | 264,764 | (1,537) |
| | 5/5/2014 | INR | 8,371,184 | USD | 132,644 | (506) |
| | 5/5/2014 | INR | 8,371,184 | USD | 132,414 | (737) |
| | 5/5/2014 | INR | 8,371,184 | USD | 133,437 | 287 |
| | 5/5/2014 | MXN | 3,521,929 | USD | 261,518 | (3,143) |
| | 5/5/2014 | MXN | 7,043,859 | USD | 524,144 | (5,179) |
| | 5/5/2014 | MXN | 3,521,929 | USD | 262,621 | (2,040) |
| | 5/5/2014 | MXN | 1,760,964 | USD | 132,329 | (1) |
| | 5/5/2014 | MXN | 1,760,964 | USD | 132,048 | (282) |
| | 5/5/2014 | MXN | 1,760,964 | USD | 132,382 | 51 |
| | 5/5/2014 | MYR | 437,042 | USD | 131,897 | (745) |
| | 5/5/2014 | MYR | 874,084 | USD | 261,389 | (3,895) |
| | 5/5/2014 | MYR | 1,748,168 | USD | 523,717 | (6,851) |
| | 5/5/2014 | MYR | 874,084 | USD | 261,622 | (3,662) |
| | 5/5/2014 | MYR | 437,042 | USD | 131,778 | (864) |
| | 5/5/2014 | MYR | 437,042 | USD | 132,801 | 159 |
| | 5/5/2014 | PHP | 11,831,011 | USD | 261,228 | (3,333) |
| | 5/5/2014 | PHP | 23,662,023 | USD | 524,308 | (4,814) |
| | 5/5/2014 | PHP | 11,831,011 | USD | 263,022 | (1,539) |
| | 5/5/2014 | PHP | 5,915,505 | USD | 132,516 | 235 |
| | 5/5/2014 | PHP | 5,915,505 | USD | 132,486 | 206 |
| | 5/5/2014 | PHP | 5,915,505 | USD | 132,620 | 340 |
| | 5/5/2014 | PLN | 805,189 | USD | 258,923 | (6,615) |
| | 5/5/2014 | PLN | 1,610,378 | USD | 522,100 | (8,977) |
| | 5/5/2014 | PLN | 805,189 | USD | 263,165 | (2,373) |
| | 5/5/2014 | PLN | 402,594 | USD | 132,775 | 6 |
| | 5/5/2014 | PLN | 402,594 | USD | 132,224 | (545) |
| | 5/5/2014 | PLN | 402,594 | USD | 132,697 | (72) |
| | 5/5/2014 | RUB | 9,189,215 | USD | 256,396 | 3,575 |
| | 5/5/2014 | RUB | 18,378,431 | USD | 520,271 | 14,630 |

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

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|---|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| Emerging Currency Strategy Fund (continued) | | | | | | |
| | 5/5/2014 | RUB | 9,189,215 | USD | 257,088 | \$ 4,268 |
| | 5/5/2014 | RUB | 4,594,608 | USD | 127,806 | 1,395 |
| | 5/5/2014 | RUB | 4,594,608 | USD | 126,818 | 408 |
| | 5/5/2014 | RUB | 4,594,608 | USD | 127,078 | 668 |
| | 5/5/2014 | TRY | 615,317 | USD | 265,318 | (8,457) |
| | 5/5/2014 | TRY | 1,230,635 | USD | 543,424 | (4,126) |
| | 5/5/2014 | TRY | 615,317 | USD | 273,887 | 112 |
| | 5/5/2014 | TRY | 307,658 | USD | 138,357 | 1,470 |
| | 5/5/2014 | TRY | 307,658 | USD | 137,371 | 484 |
| | 5/5/2014 | TRY | 307,658 | USD | 136,512 | (375) |
| | 5/5/2014 | USD | 10,845,436 | CLP | 5,989,392,025 | (181,988) |
| | 5/5/2014 | USD | 10,779,114 | COP | 21,772,193,172 | (180,247) |
| | 5/5/2014 | USD | 10,801,945 | IDR | 134,160,161,978 | 630,535 |
| | 5/5/2014 | USD | 10,830,150 | INR | 694,808,283 | 221,357 |
| | 5/5/2014 | USD | 10,948,157 | MXN | 146,160,089 | 35,295 |
| | 5/5/2014 | USD | 10,836,942 | MYR | 36,274,495 | 172,344 |
| | 5/5/2014 | USD | 10,812,310 | PHP | 490,986,981 | 166,981 |
| | 5/5/2014 | USD | 10,802,491 | PLN | 33,415,346 | 217,347 |
| | 5/5/2014 | USD | 10,783,940 | RUB | 381,352,461 | (291,906) |
| | 5/5/2014 | USD | 11,023,863 | TRY | 25,535,677 | 337,799 |
| | 5/5/2014 | ZAR | 2,946,394 | USD | 258,555 | (13,104) |
| | 5/5/2014 | ZAR | 5,892,789 | USD | 524,923 | (18,394) |
| | 5/5/2014 | ZAR | 2,946,394 | USD | 264,137 | (7,522) |
| | 5/5/2014 | ZAR | 1,473,197 | USD | 133,953 | (1,876) |
| | 5/5/2014 | ZAR | 1,473,197 | USD | 133,457 | (2,372) |
| | 5/5/2014 | ZAR | 1,473,197 | USD | 135,927 | 98 |
| | 5/5/2014 | USD | 10,918,420 | ZAR | 122,275,388 | 355,409 |
| | 5/7/2014 | CNH | 1,574,342 | USD | 260,265 | 3,989 |
| | 5/7/2014 | CNH | 3,148,685 | USD | 521,694 | 9,143 |
| | 5/7/2014 | CNH | 1,574,342 | USD | 260,093 | 3,817 |
| | 5/7/2014 | CNH | 787,171 | USD | 130,094 | 1,956 |
| | 5/7/2014 | CNH | 787,171 | USD | 129,982 | 1,844 |
| | 5/7/2014 | CNH | 787,171 | USD | 128,413 | 275 |
| | 5/7/2014 | KRW | 282,711,499 | USD | 262,645 | (1,158) |
| | 5/7/2014 | KRW | 565,422,998 | USD | 525,877 | (1,730) |
| | 5/7/2014 | KRW | 282,711,499 | USD | 263,911 | 107 |
| | 5/7/2014 | KRW | 141,355,749 | USD | 132,055 | 153 |
| | 5/7/2014 | KRW | 141,355,749 | USD | 132,022 | 120 |
| | 5/7/2014 | KRW | 141,355,749 | USD | 131,225 | (677) |
| | 5/7/2014 | THB | 8,629,542 | USD | 259,457 | (3,560) |
| | 5/7/2014 | THB | 17,259,084 | USD | 521,422 | (4,612) |
| | 5/7/2014 | THB | 8,629,542 | USD | 262,935 | (82) |
| | 5/7/2014 | THB | 4,314,771 | USD | 131,946 | 438 |
| | 5/7/2014 | THB | 4,314,771 | USD | 131,548 | 39 |
| | 5/7/2014 | THB | 4,314,771 | USD | 131,829 | 321 |
| | 5/7/2014 | USD | 10,798,497 | CNH | 65,335,229 | (163,054) |
| | 5/7/2014 | USD | 10,828,359 | KRW | 11,732,527,221 | 119,482 |
| | 5/7/2014 | USD | 10,773,947 | THB | 358,126,000 | 141,261 |
| | | | | | | \$ 1,913,572 |

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

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|----------------------------------|------------------------|-----|---------------------------------|-----|----------------------------|-----------------------------------|
| Indian Rupee Strategy Fund | 5/5/2014 | INR | 127,182,381 | USD | 2,007,615 | \$ (15,328) |
| | 5/5/2014 | INR | 115,834 | USD | 1,828 | (14) |
| | 5/5/2014 | USD | 9,027,423 | INR | 580,553,601 | 206,768 |
| | 5/5/2014 | USD | 9,026,020 | INR | 580,553,600 | 208,171 |
| | 5/5/2014 | USD | 9,299,536 | INR | 598,146,133 | 214,480 |
| | 5/5/2014 | USD | 331,002 | INR | 21,300,000 | 7,792 |
| | | | | | | \$ 621,869 |
| Asia Local Debt Fund | 3/19/2014 | SGD | 1,065,000 | USD | 839,905 | \$ (528) |
| | 3/19/2014 | TWD | 70,000,000 | USD | 2,374,693 | 65,953 |
| | 3/19/2014 | USD | 3,432,357 | CNH | 20,855,000 | (31,595) |
| | 3/19/2014 | USD | 36,744,357 | SGD | 45,861,000 | (553,638) |
| | 3/19/2014 | USD | 28,356,447 | TWD | 834,246,662 | (841,326) |
| | | | | | | \$ (1,361,134) |
| Emerging Markets Local Debt Fund | 3/3/2014 | IDR | 7,005,271,150 | USD | 600,538 | \$ (2,897) |
| | 3/3/2014 | KRW | 974,060,527 | USD | 914,267 | 1,799 |
| | 3/3/2014 | PLN | 3,672,620 | USD | 1,204,105 | (11,793) |
| | 3/3/2014 | RON | 1,476,627 | USD | 446,637 | (6,323) |
| | 3/4/2014 | KRW | 964,639,810 | USD | 902,460 | (1,184) |
| | 3/4/2014 | PLN | 3,643,772 | USD | 1,195,589 | (10,759) |
| | 3/4/2014 | RON | 1,465,997 | USD | 445,768 | (3,931) |
| | 3/5/2014 | BRL | 2,108,793 | USD | 898,314 | (4,422) |
| | 3/6/2014 | BRL | 1,049,916 | USD | 448,682 | (768) |
| | 3/19/2014 | KRW | 1,637,000,000 | USD | 1,549,602 | 17,870 |
| | 3/19/2014 | KRW | 980,000,000 | USD | 927,459 | 10,478 |
| | 3/19/2014 | KRW | 95,881,640 | USD | 88,969 | (747) |
| | 3/19/2014 | KRW | 1,277,000,000 | USD | 1,177,773 | (17,110) |
| | 3/19/2014 | KRW | 639,000,000 | USD | 589,347 | (8,562) |
| | 3/19/2014 | KRW | 645,000,000 | USD | 600,950 | (2,573) |
| | 3/19/2014 | KRW | 1,285,000,000 | USD | 1,188,703 | (13,665) |
| | 3/19/2014 | KRW | 1,285,000,000 | USD | 1,187,506 | (14,862) |
| | 3/19/2014 | KRW | 322,000,000 | USD | 297,570 | (3,724) |
| | 3/19/2014 | KRW | 966,000,000 | USD | 896,936 | (6,945) |
| | 3/19/2014 | KRW | 320,000,000 | USD | 300,441 | 1,019 |
| | 3/19/2014 | PLN | 3,730,000 | USD | 1,210,227 | (23,501) |
| | 3/19/2014 | PLN | 1,830,000 | USD | 590,219 | (15,068) |
| | 3/19/2014 | PLN | 2,775,000 | USD | 900,763 | (17,090) |
| | 3/19/2014 | PLN | 3,700,000 | USD | 1,203,291 | (20,513) |
| | 3/19/2014 | PLN | 2,745,000 | USD | 895,083 | (12,848) |
| | 3/19/2014 | PLN | 920,000 | USD | 302,968 | (1,330) |
| | 3/19/2014 | THB | 19,520,000 | USD | 599,325 | 2,017 |
| | 3/19/2014 | THB | 9,845,000 | USD | 302,318 | 1,064 |
| | 3/19/2014 | THB | 19,560,000 | USD | 599,448 | 917 |
| | 3/19/2014 | TRY | 2,675,000 | USD | 1,197,886 | (9,192) |
| | 3/19/2014 | TRY | 2,010,000 | USD | 899,208 | (7,793) |
| | 3/19/2014 | TRY | 18,315,000 | USD | 8,261,462 | (3,077) |
| | 3/19/2014 | TRY | 21,500,000 | USD | 9,789,120 | 87,368 |
| | 3/19/2014 | USD | 25,626,397 | KRW | 27,162,700,000 | (210,395) |
| | 3/19/2014 | USD | 26,156,613 | PLN | 80,000,000 | 304,027 |

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

| Fund | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|---|------------------------|-----|-----------------------------|-----|------------------------|-------------------------------|
| Emerging Markets Local Debt Fund (continued) | | | | | | |
| | 3/19/2014 | USD | 4,861,006 | THB | 160,000,000 | \$ 34,959 |
| | 3/19/2014 | USD | 10,142,211 | TRY | 23,000,000 | 236,407 |
| | 3/19/2014 | USD | 15,953,689 | TRY | 35,000,000 | (160,140) |
| | 3/19/2014 | USD | 3,571,767 | ZAR | 39,545,000 | 101,413 |
| | 3/19/2014 | USD | 9,055,633 | ZAR | 100,000,000 | 232,976 |
| | 3/19/2014 | USD | 9,786,731 | ZAR | 108,000,000 | 244,967 |
| | 3/19/2014 | USD | 7,744,862 | ZAR | 84,000,000 | 57,570 |
| | 3/19/2014 | ZAR | 98,000,000 | USD | 9,110,855 | 8,018 |
| | | | | | | \$ 751,657 |
| Global Corporate Bond Fund | | | | | | |
| | 5/14/2014 | EUR | 391,891 | USD | 534,677 | \$ (6,580) |
| | 5/14/2014 | GBP | 75,870 | USD | 124,390 | (2,692) |
| | | | | | | \$ (9,272) |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | |
| | 3/6/2014 | JPY | 77,000,000 | USD | 755,107 | \$ 678 |
| | 3/6/2014 | JPY | 4,551,000 | USD | 44,631 | 41 |
| | 3/6/2014 | JPY | 77,000,000 | USD | 755,109 | 680 |
| | 3/6/2014 | JPY | 5,600,000 | USD | 54,867 | |
| | 3/6/2014 | USD | 54,918 | JPY | 5,600,000 | (51) |
| | 3/6/2014 | USD | 754,429 | JPY | 77,000,000 | (1) |
| | 3/6/2014 | USD | 44,590 | JPY | 4,551,000 | |
| | 3/6/2014 | USD | 754,428 | JPY | 77,000,000 | |
| | 4/4/2014 | JPY | 77,000,000 | USD | 754,534 | (7) |
| | 4/4/2014 | JPY | 4,551,000 | USD | 44,596 | |
| | 4/4/2014 | JPY | 77,000,000 | USD | 754,535 | (5) |
| | 4/4/2014 | USD | 54,876 | JPY | 5,600,000 | |
| | 4/4/2014 | USD | 17,286 | JPY | 1,764,000 | |
| | | | | | | \$ 1,335 |
| Global Real Return Fund (consolidated) | | | | | | |
| | 4/16/2014 | AUD | 115,000 | USD | 103,607 | \$ 996 |
| | 4/16/2014 | CAD | 100,000 | USD | 89,962 | (284) |
| | 4/16/2014 | EUR | 91,603 | USD | 123,802 | (2,715) |
| | 4/16/2014 | GBP | 87,000 | USD | 144,104 | (1,649) |
| | 4/16/2014 | TRY | 207,493 | USD | 88,668 | (4,181) |
| | 4/16/2014 | ZAR | 945,000 | USD | 85,581 | (1,814) |
| | | | | | | \$ (9,647) |
| Managed Futures Strategy Fund (consolidated) | | | | | | |
| | 3/19/2014 | JPY | 1,014,193,500 | USD | 9,905,346 | \$ (32,133) |
| | 3/19/2014 | JPY | 53,511,000 | USD | 522,873 | (1,449) |
| | 3/19/2014 | JPY | 1,014,193,500 | USD | 9,907,281 | (30,198) |
| | 3/19/2014 | JPY | 60,945,000 | USD | 590,469 | (6,694) |
| | 3/19/2014 | JPY | 179,466,000 | USD | 1,708,001 | (50,479) |
| | 3/19/2014 | JPY | 303,191,000 | USD | 2,963,744 | (7,044) |
| | 3/19/2014 | JPY | 108,327,000 | USD | 1,057,352 | (4,080) |
| | 3/19/2014 | USD | 3,463,087 | JPY | 364,386,000 | 107,315 |
| | 3/19/2014 | USD | 895,368 | JPY | 93,514,000 | 20,920 |
| | 3/19/2014 | USD | 1,336,652 | JPY | 135,756,000 | (6,460) |
| | 3/19/2014 | USD | 10,804,209 | JPY | 1,099,895,500 | (26,988) |
| | 3/19/2014 | USD | 10,220,593 | JPY | 1,040,275,500 | (27,553) |
| | 6/18/2014 | USD | 9,184,152 | JPY | 934,503,964 | (23,037) |
| | 6/18/2014 | USD | 8,687,894 | JPY | 883,849,036 | (23,360) |
| | | | | | | \$ (111,240) |

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Notes to Financial Statements (unaudited) (continued)

Currency Legend:

| | |
|-----|--------------------|
| AUD | Australian dollar |
| BRL | Brazilian real |
| CAD | Canadian dollar |
| CHF | Swiss Franc |
| CLP | Chilean peso |
| CNH | Chinese renminbi |
| CNY | Chinese yuan |
| COP | Colombian peso |
| EUR | Euro |
| GBP | British pound |
| IDR | Indonesian rupiah |
| INR | Indian rupee |
| JPY | Japanese yen |
| KRW | South Korean won |
| MXN | Mexican peso |
| MYR | Malaysian ringgit |
| NOK | Norwegian krone |
| NZD | New Zealand dollar |
| PHP | Philippine peso |
| PLN | Polish zloty |
| RON | Romanian leu |
| RUB | Russian ruble |
| SGD | Singapore dollar |
| THB | Thai baht |
| TRY | Turkish new lira |

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TWD New Taiwan dollar

USD U.S. dollar

ZAR South African rand

Currency, Interest Rate and Total Return Swaps Each Fund may enter into swap agreements, including interest rate swaps, currency swaps and total return swaps. A typical interest rate swap involves the exchange of a floating interest rate payment for a fixed interest rate payment. A typical foreign cross-currency swap involves the exchange of cash flows based on the notional difference among two or more currencies (e.g., the U.S. dollar and the Brazilian real). A typical total return swap involves the payment of the total return on a reference asset in return for payments equal to a rate of interest on another reference asset. The total return typically includes appreciation or depreciation on the reference asset, plus any interest or dividend payments. Swap agreements may be used to achieve exposure to, for example, currencies, interest rates, indexes and money market securities without actually purchasing such currencies or securities. The Managed Futures Strategy Fund and the Global Real Return Fund may enter into swaps transactions based on commodities or commodity indexes. Each Fund may use swap agreements to invest in a market without owning or taking physical custody of the underlying securities in circumstances in which direct investment is restricted for legal reasons or is otherwise impracticable. Swap agreements will tend to shift a Fund's investment exposure from one type of investment to another or from one payment stream to another. Depending on their structure, swap agreements may increase or decrease a Fund's exposure to long- or short-term interest rates (in the United States or abroad), foreign currencies, corporate borrowing rates, or other factors, and may increase or decrease the overall volatility of a Fund's investments and its share price.

Detailed below is the total return swap agreement outstanding as of February 28, 2014:

| Fund | Counterparty | Termination Date | Notional Amount (000) | Fund Pays Fixed/Floating Rate (per annum) | Fund Receives Total Return of Reference Entity | Unrealized Appreciation |
|---|--------------|------------------|-----------------------|---|--|-------------------------|
| Managed Futures Strategy Fund (<i>consolidated</i>) | | | | | | |
| | UBS AG | 6/3/14 | \$ 50,164 | 3-Month U.S. Treasury Bill Index + 0.45% | AFT CTI Modified Index | \$ 143,452 |

Abbreviations:

AFT CTI The Alpha Financial Technologies Commodity Trends Indicator

Futures Contracts Each Fund may transact in currency futures contracts and U.S. Treasury futures contracts. The Managed Futures Strategy Fund and Global Real Return Fund may transact in commodity, currency and U.S. Treasury futures contracts. When a Fund purchases a listed futures contract, it agrees to purchase a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. When a Fund sells a listed futures contract, it agrees to sell a specified reference asset (e.g., commodity, currency or Treasury security) at a specified future date. The price at which the purchase and sale will take place is fixed when the Fund enters into the contract. The exchange clearing corporation is the ultimate counterparty for all exchange-listed contracts, so credit risk is limited to the creditworthiness of the exchange's clearing corporation. Margin deposits are posted as performance bonds with the clearing broker and, in turn, with the exchange clearing corporation.

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Each Fund may buy and sell index futures contracts. An index futures contract is a bilateral agreement pursuant to which two parties agree to take or make delivery of an amount of cash equal to a specified dollar amount times the difference between the index value at the close of trading of the contract and the price at which the futures contract is originally struck. No physical delivery of the securities comprising the index is made. Instead, settlement in cash must occur upon the termination of the contract, with the settlement being the difference between the contract price, and the actual level of the index at the expiration of the contract. Generally, contracts are closed out prior to the expiration date of the contract.

Upon entering into a futures contract, a Fund is required to deliver to a broker an amount of cash and/or government securities equal to a certain percentage of the contract amount. This amount is known as the initial margin. Subsequent payments, known as variation margin, generally are made or received by the Fund each day 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. 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 cash or liquid securities that, when added to any amounts deposited with a futures commission merchant as margin, are equal to the market value of the futures contract or otherwise cover its position in a manner consistent with the 1940 Act or the rules and SEC interpretations thereunder. If a Fund continues to engage in the described securities trading practices and properly segregates assets, the segregated assets 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. Additionally, such segregated assets will generally ensure the availability of adequate funds to meet the obligations of a Fund arising from such investment activities.

The following futures contracts were open at February 28, 2014:

| Fund | | Number of Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) |
|--|--|--------------------------------|---------------------------|----------------------------|--|
| U.S. Aggregate Bond Negative Duration Fund | Futures Contracts Short | | | | |
| | U.S. Treasury 10yr Notes Futures | 6 | \$ (747,188) | Jun-14 | \$ (1,434) |
| | U.S. Treasury 5yr Notes Futures | 1 | (119,859) | Jun-14 | (10) |
| | U.S. Long Bond (CBT) Futures | 21 | (2,794,313) | Jun-14 | (23,982) |
| | U.S. Ultra Long Term Bond (CBT) Futures | 7 | (1,005,156) | Jun-14 | (14,443) |
| | | | | | (39,869) |
| U.S. Aggregate Bond Zero Duration Fund | Futures Contracts Short | | | | |
| | U.S. Treasury 10yr Notes Futures | 9 | (1,120,781) | Jun-14 | (2,761) |
| | U.S. Treasury 2yr Notes Futures | 7 | (1,539,125) | Jun-14 | (124) |
| | U.S. Treasury 5yr Notes Futures | 11 | (1,318,453) | Jun-14 | (1,984) |
| | U.S. Long Bond (CBT) Futures | 5 | (665,313) | Jun-14 | (5,698) |
| | | | | | (14,694) |
| High Yield Bond Negative Duration Fund | Futures Contracts Short | | | | |
| | U.S. Treasury 10yr Notes Futures | 21 | (2,517,047) | Jun-14 | (4,755) |
| | U.S. Treasury 5yr Notes Futures | 19 | (2,366,094) | Jun-14 | (5,829) |
| | U.S. Long Bond (CBT) Futures | 20 | (2,661,250) | Jun-14 | (23,948) |
| | U.S. Ultra Long Term Bond (CBT) Futures | 15 | (2,153,906) | Jun-14 | (30,950) |
| | | | | | (65,482) |
| High Yield Bond Zero Duration Fund | Futures Contracts Short | | | | |
| | U.S. Treasury 5yr Notes Futures | 19 | (2,277,328) | Jun-14 | (4,641) |
| | | | | | (5,102) |

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| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | Futures Contracts Short | | | | |
|---|---|---|-------------|--------|-----------------|
| | Japanese Government 10 Year Mini Bond Futures | 4 | (568,932) | Mar-14 | (5,300) |
| | Japanese Government 10yr Bond (TSE) Futures | 3 | (4,266,987) | Mar-14 | (38,526) |
| | | | | | (43,826) |

106 WisdomTree Currency Strategy, Fixed Income and Alternative Funds

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

| Fund | | Number of Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) | |
|---|---------------------------------------|--------------------------------|---------------------------|----------------------------|--|----------------|
| Global Real Return Fund <i>(consolidated)</i> | Futures Contracts Long | | | | | |
| | Copper Futures | 1 | \$ 80,963 | Mar-14 | \$ (1,238) | |
| | Gasoline RBOB Futures | 2 | 246,800 | Jun-14 | 1,371 | |
| | Platinum Futures | 1 | 72,340 | Apr-14 | 1,422 | |
| | | | | | 1,555 | |
| Managed Futures Strategy Fund <i>(consolidated)</i> | Futures Contracts Short | | | | | |
| | Canadian Dollar Currency Futures | 16 | (1,442,400) | Jun-14 | (10,528) | |
| | Copper Futures | 29 | (2,310,938) | May-14 | 7,099 | |
| | | | | | (3,429) | |
| | | Futures Contracts Long | | | | |
| | Australian Dollar Currency Futures | 33 | 2,925,780 | Jun-14 | 101 | |
| | British Pound Currency Futures | 71 | 7,431,038 | Jun-14 | 32,625 | |
| | Cocoa Futures | 16 | 474,560 | Jul-14 | 6,740 | |
| | Coffee Futures | 10 | 683,438 | Jul-14 | 180,450 | |
| | Corn Futures | 83 | 1,940,125 | Jul-14 | (1,428) | |
| | Cotton Futures | 11 | 477,895 | Jul-14 | 5,149 | |
| | Euro Currency Futures | 111 | 19,178,025 | Jun-14 | (1,758) | |
| | Gasoline RBOB Futures | 11 | 1,357,402 | Jun-14 | (39) | |
| | Gold 100 Ounce Futures | 12 | 1,586,280 | Jun-14 | (332) | |
| | Lean Hogs Futures | 22 | 987,580 | Jun-14 | 61,001 | |
| | Live Cattle Futures | 26 | 1,395,680 | Jun-14 | 24,536 | |
| | Natural Gas Futures | 44 | 2,009,920 | Jun-14 | 76,016 | |
| | NY Harbor ULSD Futures | 11 | 1,374,958 | Jun-14 | (39) | |
| | Silver Futures | 8 | 850,920 | Jul-14 | (583) | |
| | Soybean Futures | 35 | 2,424,188 | Jul-14 | (1,535) | |
| | Sugar #11 (World) Futures | 23 | 454,922 | May-14 | (86) | |
| | Swiss Franc Currency Futures | 21 | 2,992,238 | Jun-14 | 150 | |
| | U.S. Long Bond (CBT) Futures | 83 | 11,044,188 | Jun-14 | 84,232 | |
| | U.S. Treasury 10yr Notes Futures | 88 | 10,958,750 | Jun-14 | 36,268 | |
| | Wheat Futures (CBT) | 36 | 1,094,850 | Jul-14 | (668) | |
| | WTI Crude Futures | 41 | 4,138,950 | Jun-14 | (144) | |
| | | | | | | 500,656 |
| | Net | | | | \$ 497,227 | |

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 value of the investment of cash collateral for securities on loan along with the obligation to return such collateral are included on the Statements of Assets and Liabilities. The value of securities received as collateral for securities on loan are not included on 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. The securities lending income earned by the Funds is 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. The Funds retain all or a portion of the interest received on investment of cash collateral or receive a fee from the borrower. Lending portfolio securities could result in a loss or delay in recovering each Fund's securities if the borrower defaults.

Master Netting Arrangements Accounting Standards Update 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

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Notes to Financial Statements (unaudited) (continued)

mitigate credit risk, and (iii) facilitate comparisons between those entities that prepare their financial statements on the basis of GAAP and those entities that prepare their financial statements on the basis of international financial reporting standards. ASU 2011-11 requires entities to disclose (i) gross and net information about both instruments and transactions eligible for offset in the financial statements, and (ii) instruments and transactions subject to an agreement similar to a master netting agreement. ASU 2011-11 is limited in scope to the following financial instruments, to the extent they are offset in the financial statements or subject to an enforceable master netting arrangement or similar agreement: (i) recognized derivative instruments accounted for under ASC 815 (Derivatives and Hedging); (ii) repurchase agreements and reverse repurchase agreements; and (iii) securities borrowing and securities lending transactions.

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

Collateral requirements generally differ by type of derivative. Collateral terms are contract-specific for OTC derivatives (e.g. foreign exchange contracts, options and certain swaps). Generally, for transactions traded under an ISDA Master Agreement, the collateral requirements are typically 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 counterparty non-performance.

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

For financial reporting purposes, the Funds do not offset assets and liabilities subject to master netting arrangements or similar arrangements 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 February 28, 2014, the impact of netting of assets and liabilities and the offsetting of collateral pledged or received based on contractual netting/set-off provisions from master netting arrangements are detailed in the following table:

| Fund | Gross Amounts Subject to Master Netting Arrangements | Assets | | | Net Amount | Gross Amounts Subject to Master Netting Arrangements | Liabilities | | | Net Amount |
|-------------------------------------|--|--|-------------|---------------------|------------|--|--|-------------|--------------------|------------|
| | | Gross Amounts Not Offset in Statement of | | Collateral Received | | | Gross Amounts Not Offset in Statement of | | Collateral Pledged | |
| | | Assets and | Liabilities | | | | Assets and | Liabilities | | |
| | | Financial Instruments | | | | Financial Instruments | | | | |
| U.S. Dollar Bullish Fund | | | | | | | | | | |
| Forward Foreign Currency Contracts | \$ 21,156 | \$ (20,980) | \$ | \$ 176 | \$ 386,694 | \$ (20,980) | \$ | \$ | \$ 365,714 | |
| Brazilian Real Strategy Fund | | | | | | | | | | |

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| | | | | | | | | |
|------------------------------------|------------|-----------|---------------------------|-----------|------------|-----------|-----------|------------|
| Repurchase Agreements | 8,714,378 | | (8,714,378) ¹ | | | | | |
| Forward Foreign Currency Contracts | 3,998,791 | (304,214) | | 3,694,577 | 11,437,691 | (304,214) | (760,000) | 10,373,477 |
| Chinese Yuan Strategy Fund | | | | | | | | |
| Repurchase Agreements | 25,734,366 | | (25,734,366) ¹ | | | | | |
| Forward Foreign Currency Contracts | 35,611 | (8,568) | | 27,043 | 1,189,396 | (8,568) | (530,000) | 650,828 |

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

| Fund | Assets | | | Liabilities | | |
|---|--|---|-----------------------------|--|---|------------------------|
| | Gross Amounts Subject to Master Netting Arrangements | Gross Amounts Not Offset in Statement of Assets and Liabilities | Net Amount | Gross Amounts Subject to Master Netting Arrangements | Gross Amounts Not Offset in Statement of Assets and Liabilities | Net Amount |
| | Financial Instruments | Collateral Received | | Financial Instruments | Collateral Pledged | |
| Commodity Currency Strategy Fund | | | | | | |
| Repurchase Agreements | \$ 3,214,972 | \$ | \$ (3,214,972) ¹ | \$ | \$ | \$ |
| Forward Foreign Currency Contracts | 213,295 | (72,630) | 140,665 | 404,101 | (72,630) | 331,471 |
| Emerging Currency Strategy Fund | | | | | | |
| Repurchase Agreements | 6,169,683 | | (6,169,683) ¹ | | | |
| Forward Foreign Currency Contracts | 2,268,334 | (568,038) | 1,700,296 | 914,203 | (568,038) | (240,000) |
| 106,165 | | | | | | |
| Indian Rupee Strategy Fund | | | | | | |
| Repurchase Agreements | 286,196 | | (286,196) ¹ | | | |
| Forward Foreign Currency Contracts | 429,040 | | 429,040 | | | |
| Asia Local Debt Fund | | | | | | |
| Repurchase Agreements | 45,572,519 | | (45,572,519) ¹ | | | |
| Forward Foreign Currency Contracts | 65,953 | | 65,953 | 585,761 | (330,000) | 255,761 |
| U.S. Aggregate Bond Negative Duration Fund | | | | | | |
| Futures Contracts | 2,529 | (447) | 2,082 | 447 | (447) | |
| U.S. Aggregate Bond Zero Duration Fund | | | | | | |
| Futures Contracts | 3,408 | (125) | 3,283 | 125 | (125) | |
| High Yield Bond Negative Duration Fund | | | | | | |
| Securities Lending | 148,368 | | (148,368) ¹ | 152,500 | (152,500) | |
| Futures Contracts | 7,867 | (937) | 6,930 | 937 | (937) | |
| High Yield Bond Zero Duration Fund | | | | | | |
| Securities Lending | 148,368 | | (148,368) ¹ | 152,500 | (152,500) | |
| Futures Contracts | 3,039 | | 3,039 | | | |
| Emerging Markets Corporate Bond Fund | | | | | | |
| Securities Lending | 24,765,395 | | (24,765,395) ¹ | 25,339,746 | (25,339,746) | |
| Emerging Markets Local Debt Fund | | | | | | |
| Securities Lending | 3,714,029 | | (3,714,029) ¹ | 3,837,240 | (3,837,240) | |
| Repurchase Agreements | 4,777,445 | | (4,777,445) ¹ | | | |
| Forward Foreign Currency Contracts | 1,245,023 | (332,466) | 912,557 | 559,149 | (332,466) | (226,683) ¹ |
| Global Corporate Bond Fund | | | | | | |
| Securities Lending | 128,687 | | (128,687) ¹ | 132,323 | (132,323) | |
| Forward Foreign Currency Contracts | | | | 9,272 | | 9,272 |
| Japan Interest Rate Strategy Fund (consolidated) | | | | | | |
| Forward Foreign Currency Contracts | 719 | (5) | 714 | 56 | (5) | 51 |
| Futures Contracts | | | | 46,247 | (46,247) ¹ | |

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Global Real Return Fund

(consolidated)

| | | | | | | |
|------------------------------------|-------|-------|-------|--------|-------|-------|
| Forward Foreign Currency Contracts | 996 | (996) | | 10,643 | (996) | 9,647 |
| Futures Contracts | 1,421 | (330) | 1,091 | 330 | (330) | |

Managed Futures

Strategy Fund

(consolidated)

| | | | | | | |
|------------------------------------|---------|-----------|---------|---------|-----------|---------|
| Forward Foreign Currency Contracts | 128,235 | (128,235) | | 239,475 | (128,235) | 111,240 |
| Swap Contracts | 143,452 | | 143,452 | | | |
| Futures Contracts | 99,440 | (43,666) | 55,774 | 43,666 | (43,666) | |

¹ The amount of collateral presented has been limited such that the net amount cannot be less than zero.

Short-Term Investments Each Fund may invest a portion of its assets in high-quality money market instruments on an ongoing basis to provide liquidity or for other reasons. The instruments include short-term obligations issued by the U.S. Government, its agencies, non-U.S. Government agencies, negotiable certificates of deposit (CDs), fixed time deposits and bankers acceptances of

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

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. Banker's acceptances are time drafts drawn on commercial banks by borrowers, usually in connection with international transactions.

To-be-announced Transactions U.S. Aggregate Bond Negative Duration Fund and U.S. Aggregate Bond Zero Duration 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 U.S. Aggregate Bond Negative Duration Fund and U.S. Aggregate Bond Zero Duration 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.

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. It is the policy of each Fund to pay out dividends, if any, to investors at least annually. 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 which may differ from GAAP. 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 to the extent of a shareholder's tax basis, and thereafter as capital gain.

3. ADVISORY FEES AND TRANSACTIONS

WTAM has overall responsibility for the general management and administration of the Trust. WTAM provides an investment program for each Fund. WTAM has arranged for Mellon Capital Management Corporation (MCM) to provide sub-advisory services to the Currency Strategy, Fixed Income and Alternative Funds, except for Emerging Markets Corporate Bond Fund, Global Corporate Bond Fund, Japan Interest Rate Strategy Fund and Global Real Return Fund which are sub-advised by Western Asset Management Company and certain affiliates (WAMCO). MCM and WAMCO are compensated by WTAM at no additional cost to the Funds. WTAM also arranges for transfer agency, custody, fund administration, securities lending, and all other non-distribution related services necessary for the Funds to operate, which are generally under separate agreements entered into between the Trust on behalf of the Funds and the applicable service provider. Under the Investment Advisory Agreement for each Fund, WTAM agrees to pay all expenses of the Funds except for certain expenses generally described in Note 2.

Pursuant to a separate contractual arrangement, 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 of up to 0.0044% of each Fund's average daily net assets. WTAM expects to receive fees from each Fund, based on a percentage of the Fund's average daily net assets, as shown in the following table.

Fund

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| | Advisory Fee Rate |
|----------------------------------|------------------------------|
| U.S. Dollar Bullish Fund | 0.50% |
| Brazilian Real Strategy Fund | 0.45% |
| Chinese Yuan Strategy Fund | 0.45% |
| Commodity Currency Strategy Fund | 0.55% |
| Emerging Currency Strategy Fund | 0.55% |
| Indian Rupee Strategy Fund | 0.45% |
| Asia Local Debt Fund | 0.55% |

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

| Fund | Advisory Fee Rate |
|---|------------------------------|
| Australia & New Zealand Debt Fund | 0.45% |
| U.S. Aggregate Bond Negative Duration Fund | 0.28% |
| U.S. Aggregate Bond Zero Duration Fund | 0.23% |
| Floating Rate Treasury Fund | 0.20%* |
| High Yield Bond Negative Duration Fund | 0.48% |
| High Yield Bond Zero Duration Fund | 0.43% |
| Emerging Markets Corporate Bond Fund | 0.60% |
| Emerging Markets Local Debt Fund | 0.55% |
| Euro Debt Fund | 0.35% |
| Global Corporate Bond Fund | 0.50%* |
| Japan Interest Rate Strategy Fund (<i>consolidated</i>) | 0.50% |
| Global Real Return Fund (<i>consolidated</i>) | 0.60% |
| Managed Futures Strategy Fund (<i>consolidated</i>) | 0.95% |

* For Floating Rate Treasury Fund and Global Corporate Bond Fund, WTAM has contractually agreed to limit its advisory fee to 0.15% and 0.45%, respectively through February 4, 2015 and January 1, 2015 respectively, or unless earlier terminated by the Board of Trustees of the Trust. This agreement may be terminated by: (i) the Board of Trustees of the Trust, for any reason at any time. For Floating Rate Treasury Fund and Global Corporate Bond Fund, WTAM waived \$86 and \$2,888 of its advisory fee for the period ended February 28, 2014, respectively.

Each Fund may purchase shares of affiliated exchanged traded funds (ETF) in secondary market transactions. For the six months or period ended February 28, 2014 please see Note 7 for additional information relating to the affiliated ETF transactions.

4. CAPITAL SHARE TRANSACTIONS

As of February 28, 2014, there was 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 in-kind capital share transactions and short-term investments) for the six months or period ended February 28, 2014 were as follows:

| Fund | Purchases | Sales |
|---|------------------|--------------|
| U.S. Dollar Bullish Fund* | \$ | \$ |
| Brazilian Real Strategy Fund | | |
| Chinese Yuan Strategy Fund | | |
| Commodity Currency Strategy Fund | | |
| Emerging Currency Strategy Fund | | |
| Indian Rupee Strategy Fund | | |
| Asia Local Debt Fund | 107,890,497 | 75,957,600 |
| Australia & New Zealand Debt Fund | 3,894,371 | 6,986,493 |
| U.S. Aggregate Bond Negative Duration Fund* | 18,801,463 | 10,822,365 |
| U.S. Aggregate Bond Zero Duration Fund* | 18,801,463 | 10,697,066 |
| Floating Rate Treasury Fund** | 2,499,550 | |
| High Yield Bond Negative Duration Fund* | 10,508,978 | 1,353,722 |
| High Yield Bond Zero Duration Fund* | 10,640,506 | 1,353,722 |
| Emerging Markets Corporate Bond Fund | 19,725,658 | 20,860,989 |
| Emerging Markets Local Debt Fund | 459,414,972 | 622,770,846 |
| Euro Debt Fund | 95,437 | 181,848 |
| Global Corporate Bond Fund | 1,397,129 | 8,250,647 |

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Japan Interest Rate Strategy Fund (*consolidated*)*

Global Real Return Fund (*consolidated*)

1,534,642

254,912

Managed Futures Strategy Fund (*consolidated*)

* For the period December 18, 2013 through February 28, 2014.

** For the period February 4, 2014 through February 28, 2014.

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Table of Contents**Notes to Financial Statements** (unaudited) (concluded)

For the six months or period ended February 28, 2014, the cost of purchases and the proceeds from sales resulting from in-kind capital share transactions were as follows:

| Fund | Purchases | Sales |
|---|------------------|---------------|
| Asia Local Debt Fund | \$ 2,152,286 | \$ 16,070,853 |
| Australia & New Zealand Debt Fund | | 2,032,674 |
| U.S. Aggregate Bond Negative Duration Fund* | | 3,212,515 |
| U.S. Aggregate Bond Zero Duration Fund* | | 3,225,982 |
| Emerging Markets Corporate Bond Fund | | 14,402,065 |
| Emerging Markets Local Debt Fund | | 291,024,954 |

* For the period December 18, 2013 through February 28, 2014.

Realized gains and losses on in-kind redemptions are not recognized by the Funds for tax purposes.

6. FEDERAL INCOME TAXES

At February 28, 2014, the cost of investments (including securities on loan) for Federal income tax purposes was as indicated below:

| Fund | Tax Cost | Gross Unrealized Appreciation | Gross Unrealized Depreciation | Net Unrealized Appreciation/ (Depreciation) |
|--|-----------------|--|--|--|
| U.S. Dollar Bullish Fund | \$ 37,499,172 | \$ | \$ (219) | \$ (219) |
| Brazilian Real Strategy Fund | 37,114,094 | 76 | | 76 |
| Chinese Yuan Strategy Fund | 205,077,032 | | (450,648) | (450,648) |
| Commodity Currency Strategy Fund | 11,664,769 | | (9) | (9) |
| Emerging Currency Strategy Fund | 139,453,715 | 5 | (35) | (30) |
| Indian Rupee Strategy Fund | 25,508,817 | | (17) | (17) |
| Asia Local Debt Fund | 523,371,744 | 478,342 | (38,177,816) | (37,699,474) |
| Australia & New Zealand Debt Fund | 39,704,575 | 13,652 | (4,765,510) | (4,751,858) |
| U.S. Aggregate Bond Negative Duration Fund | 4,808,248 | 57,439 | (532) | 56,907 |
| U.S. Aggregate Bond Zero Duration Fund | 4,920,912 | 56,717 | (531) | 56,186 |
| Floating Rate Treasury Fund | 2,499,549 | | (946) | (946) |
| High Yield Bond Negative Duration Fund | 9,462,517 | 85,712 | (46,335) | 39,377 |
| High Yield Bond Zero Duration Fund | 9,593,627 | 86,348 | (47,675) | 38,673 |
| Emerging Markets Corporate Bond Fund | 130,628,508 | 1,083,850 | (3,257,524) | (2,173,674) |
| Emerging Markets Local Debt Fund | 1,033,685,587 | 1,919,837 | (139,078,284) | (137,158,447) |
| Euro Debt Fund | 4,169,917 | 317,037 | (43) | 316,994 |
| Global Corporate Bond Fund | 7,380,378 | 171,334 | (15,406) | 155,928 |
| Japan Interest Rate Strategy Fund (consolidated) | 4,799,662 | 72 | (48) | 24 |
| Global Real Return Fund (consolidated) | 4,081,487 | 130,426 | (187,808) | (57,382) |
| Managed Futures Strategy Fund (consolidated) | 125,622,768 | 627 | (51) | 576 |

7. OTHER AFFILIATED PARTIES AND TRANSACTIONS

Affiliated holdings are Funds which are managed by the Trust or an affiliate of the Trust. Transactions with affiliated companies during the six months ended February 28, 2014 are as follows:

| Fund | Value at 8/31/2013 | Purchases/ Additions | Sales/ Reductions | Value at 2/28/2014 | Dividend Income |
|---|-------------------------------|---------------------------------|------------------------------|-------------------------------|----------------------------|
| Global Real Return Fund (consolidated) | | | | | |

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| | | | | | |
|---|-----------|-------------------|------------------|-------------------|-----------------|
| WisdomTree Equity Income Fund | \$ | \$ 262,943 | \$ 41,831 | \$ 231,294 | \$ 3,227 |
| WisdomTree Emerging Markets Equity Income | | 52,790 | | 47,510 | 248 |
| WisdomTree Global Natural Resources Fund | | 195,074 | 32,219 | 159,188 | 798 |
| Total | \$ | \$ 510,807 | \$ 74,050 | \$ 437,992 | \$ 4,273 |

8. ADDITIONAL INFORMATION

In September 2013, WTAM entered into agreements to change fund administration and custody services from Bank of New York Mellon to State Street Bank and Trust Company, effective April 1, 2014.

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Table of Contents**Approval of Investment Advisory and Sub-Advisory Agreements** (unaudited)***Approval of Investment Advisory and Sub-Advisory Agreements with respect to WisdomTree Bloomberg U.S. Dollar Bullish Fund and WisdomTree Japan Interest Rate Strategy Fund***

At a meeting held on September 19, 2013, the Board of Trustees (the Board) of the WisdomTree Trust (the Trust), including those trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the approval of (i) the Investment Advisory Agreement (the Investment Advisory Agreement) between the Trust and WisdomTree Asset Management, Inc. (WTAM) with respect to WisdomTree Bloomberg U.S. Dollar Bullish Fund (USD Bullish Fund), and WisdomTree Japan Interest Rate Strategy Fund (Japan Interest Rate Fund) (each a Fund and collectively the Funds) pursuant to which WTAM will provide each Fund with investment advisory services, (ii) the Sub-Investment Advisory Agreement pursuant to which Mellon Capital Management Corporation (MCM) will coordinate the investment and reinvestment of the assets of USD Bullish Fund (the MCM Sub-Advisory Agreement) and (iii) the Sub-Investment Advisory Agreement pursuant to which Western Asset Management Company (Western) will coordinate the investment and reinvestment of the assets of Japan Interest Rate Fund (the Western Sub-Advisory Agreement) and collectively with the Investment Advisory Agreement and the MCM Sub-Advisory Agreement, the Agreements).

In considering whether to approve the Agreements, the Board considered and discussed information and analysis provided by WTAM. The Board was assisted in its review by independent legal counsel. In considering the approval of the Agreements, the Board considered all factors that it deemed to be relevant, including those discussed below. The Board did not identify any particular factor as controlling, and each Trustee may have attributed different weights to the various factors.

Nature, Extent and Quality of Services to be Provided

The Board considered the nature, extent and quality of the services to be provided by WTAM, MCM and Western, recognizing WTAM's, MCM's and Western's operational capabilities and resources. The Board noted the extensive responsibilities that WTAM has as investment adviser to each of the Funds, including the selection of MCM and Western, oversight of MCM's and Western's compliance with Fund policies and objectives, oversight of general Fund compliance with federal and state laws, and the implementation of Board directives as they relate to the Funds.

Comparative Analysis of the Funds' Performance, Advisory Fees and Fund Expenses

As the Funds had not yet commenced operations, the Board was not able to review the Funds' performance. The Board discussed with WTAM representatives the portfolio management personnel and the investment strategies to be employed in management of the Funds' assets. The Board considered the fee to be paid to WTAM by the Funds. The Board examined the fee to be paid by each Fund in light of fees paid to other investment advisers by comparable funds and the method of computing each Fund's fee. The Board also considered the respective fees to be paid to MCM and Western in relation to the fees paid to WTAM by the Funds and the respective services to be provided. The Board noted that MCM's and Western's fees will be paid by WTAM (out of its fees paid by the Funds) and not the Funds. After comparing the Funds' fees with those of comparable funds, the Board concluded that the proposed level of fees for each Fund is reasonable and appropriate.

Costs of Services to be Provided, Profitability and Economies of Scale

As the Funds had not yet commenced operations, WTAM representatives were not able to review with the Board the dollar amount of expenses allocated and profit received by WTAM, or any economies of scale. The Board considered potential benefits to WTAM, MCM and Western from acting as investment adviser and sub-investment advisers, respectively, to the Funds, including the potential fall-out benefits to MCM and Western and their respective affiliates (i.e., ancillary benefits that may be realized by MCM and Western and their respective affiliates from MCM's and Western's relations with the Funds, such as other service contracts). The Trustees also considered the uncertainty of the estimated asset levels and the renewal requirements for advisory agreements, as well as their ability to review the advisory fees annually after the initial term of the Agreements.

Conclusion

After consideration of the factors discussed above, the Board, including a majority of the Independent Trustees, determined that the approval of the Agreements was in the best interests of each Fund and approved the Agreements for the Funds.

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Approval of Investment Advisory and Sub-Advisory Agreements with respect to WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund, WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund, and WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund

At a meeting held on December 11, 2013, the Board of Trustees (the Board) of the WisdomTree Trust (the Trust), including those trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the approval of (i) the Investment Advisory Agreement (the Investment Advisory Agreement)

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Approval of Investment Advisory and Sub-Advisory Agreements (unaudited) (continued)

between the Trust and WisdomTree Asset Management, Inc. (WTAM) with respect to WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund, WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund, WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund, and WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund, (each a Fund and collectively the Funds), pursuant to which WTAM will provide each Fund with investment advisory services and (ii) the Sub-Investment Advisory Agreement pursuant to which Mellon Capital Management Corporation (MCM) will coordinate the investment and reinvestment of the assets of each Fund (the MCM Sub-Advisory Agreement and, together with the Investment Advisory Agreement, the Agreements).

In considering whether to approve the Agreements, the Board considered and discussed information and analysis provided by WTAM. The Board was assisted in its review by independent legal counsel. In considering the approval of the Agreements, the Board considered all factors that it deemed to be relevant, including those discussed below. The Board did not identify any particular factor as controlling, and each Trustee may have attributed different weights to the various factors.

Nature, Extent and Quality of Services to be Provided

The Board considered the nature, extent and quality of the services to be provided by WTAM and MCM, recognizing WTAM's and MCM's operational capabilities and resources. The Board noted the extensive responsibilities that WTAM has as investment adviser to the Funds, including the selection of MCM, oversight of MCM's compliance with Fund policies and objectives, oversight of general Fund compliance with federal and state laws, and the implementation of Board directives as they relate to the Funds.

Comparative Analysis of the Funds' Performance, Advisory Fees and Fund Expenses

As the Funds had not yet commenced operations, the Board was not able to review the Funds' performance. The Board discussed with WTAM representatives the portfolio management personnel and the investment strategies to be employed in management of the Funds' assets. The Board considered the fee to be paid to WTAM by the Funds. The Board examined the fee to be paid by each Fund in light of fees paid to other investment advisers by comparable funds and the method of computing each Fund's fee. The Board also considered the fees to be paid to MCM in relation to the fees paid to WTAM by the Funds and the respective services to be provided. The Board noted that MCM's fees will be paid by WTAM (out of its fees paid by the Funds) and not the Funds. After comparing the Funds' fees with those of comparable funds, the Board concluded that the proposed level of fees for each Fund is reasonable and appropriate.

Costs of Services to be Provided, Profitability and Economies of Scale

As the Funds had not yet commenced operations, WTAM representatives were not able to review with the Board the dollar amount of expenses allocated and profit received by WTAM, or any economies of scale. The Board considered potential benefits to WTAM and MCM from acting as investment adviser and sub-investment adviser, respectively, to the Funds, including the potential fall-out benefits to MCM and its affiliates (i.e., ancillary benefits that may be realized by MCM and its affiliates from relation with the Funds, such as other service contracts). The Trustees also considered the uncertainty of the estimated asset levels and the renewal requirements for advisory agreements, as well as their ability to review the advisory fees annually after the initial term of the Agreements.

Conclusion

After consideration of the factors discussed above, the Board, including a majority of the Independent Trustees, determined that the approval of the Agreements was in the best interests of each Fund and approved the Agreements for the Funds.

Approval of Investment Advisory and Sub-Advisory Agreements with respect to WisdomTree Bloomberg Floating Rate Treasury Fund

At a meeting held on January 17, 2014, the Board of Trustees (the Board) of the WisdomTree Trust (the Trust), including those trustees who are not interested persons (as defined in the Investment Company Act of 1940, as amended) of the Trust (the Independent Trustees), considered the approval of (i) the Investment Advisory Agreement (the Investment Advisory Agreement) between the Trust and WisdomTree Asset Management, Inc. (WTAM) with respect to WisdomTree Bloomberg Floating Rate Treasury Fund (the Fund), pursuant to which WTAM will provide the Fund with investment advisory services and (ii) the Sub-Investment Advisory Agreement pursuant to which Mellon Capital Management Corporation (MCM) will coordinate the investment and reinvestment of the assets of the Fund (the MCM Sub-Advisory

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Agreement and, together with the Investment Advisory Agreement, the Agreements).

In considering whether to approve the Agreements, the Board considered and discussed information and analysis provided by WTAM. The Board was assisted in its review by independent legal counsel. In considering the approval of the Agreements, the Board considered all factors that it deemed to be relevant, including those discussed below. The Board did not identify any particular factor as controlling, and each Trustee may have attributed different weights to the various factors.

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Approval of Investment Advisory and Sub-Advisory Agreements (unaudited) (concluded)

Nature, Extent and Quality of Services to be Provided

The Board considered the nature, extent and quality of the services to be provided by WTAM and MCM, recognizing WTAM's and MCM's operational capabilities and resources. The Board noted the extensive responsibilities that WTAM has as investment adviser to the Fund, including the selection of MCM, oversight of MCM's compliance with Fund policies and objectives, oversight of general Fund compliance with federal and state laws, and the implementation of Board directives as they relate to the Fund.

Comparative Analysis of the Fund's Performance, Advisory Fees and Fund Expenses

As the Fund had not yet commenced operations, the Board was not able to review the Fund's performance. The Board discussed with WTAM representatives the portfolio management personnel and the investment strategies to be employed in management of the Fund's assets. The Board considered the fee to be paid to WTAM by the Fund. The Board examined the fee to be paid by the Fund in light of fees paid to other investment advisers by comparable funds and the method of computing the Fund's fee. The Board also considered the fees to be paid to MCM in relation to the fees paid to WTAM by the Fund and the respective services to be provided. The Board noted that MCM's fees will be paid by WTAM (out of its fees paid by the Fund) and not the Fund. After comparing the Fund's fee with those of comparable funds, the Board concluded that the proposed level of fees for the Fund is reasonable and appropriate. In considering the fee for this Fund, the Board noted that floating rate treasury notes are a new type of security and agreed to monitor closely the Fund and the developing market for its portfolio securities.

Costs of Services to be Provided, Profitability and Economies of Scale

As the Fund had not yet commenced operations, WTAM representatives were not able to review with the Board the dollar amount of expenses allocated and profit received by WTAM, or any economies of scale. The Board considered potential benefits to WTAM and MCM from acting as investment adviser and sub-investment adviser, respectively, to the Fund, including the potential "fall-out" benefits to MCM and its affiliates (i.e., ancillary benefits that may be realized by MCM and its affiliates from relation with the Fund, such as other service contracts). The Trustees also considered the uncertainty of the estimated asset levels and the renewal requirements for advisory agreements, as well as their ability to review the advisory fees annually after the initial term of the Agreements.

Conclusion

After consideration of the factors discussed above, the Board, including a majority of the Independent Trustees, determined that the approval of the Agreements was in the best interests of the Fund and approved the Agreements for the Fund.

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General Information (unaudited)

Proxy Voting Policies, Procedures and Record

A complete copy of the Proxy Voting Policy may be obtained by calling 1-866-909-WISE (9473) or writing to: WisdomTree Trust, c/o ALPS Distributors, Inc., 1290 Broadway, Suite 1100, Denver, Colorado 80203.

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. The Funds' Form N-PX is also available on the SEC's website at www.sec.gov.

Special Shareholder Meeting Results

A special meeting of shareholders of WisdomTree Trust (the "Trust") was held on March 11, 2014 and the three Trustees identified below were elected by the Trust's shareholders. Election of Trustees was the only matter proposed for voting at the special meeting and the following is a report of the votes cast:

| Nominee* | For | Withheld |
|-----------------------|-------------|-----------|
| David Chrencik | 564,021,648 | 4,593,018 |
| Joel Goldberg | 564,748,510 | 3,866,156 |
| Melinda Raso Kirstein | 563,676,336 | 4,938,330 |

* Joel Goldberg is an existing Trustee of the Trust who had not previously been elected by shareholders, while David Chrencik and Melinda Raso Kirstein are newly elected Trustees.

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 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.

Information about each Fund's portfolio holdings is available daily, without charge, at 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

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The WisdomTree Family of Funds

The following is a list of WisdomTree Funds being offered, along with their respective ticker symbols, as of February 28, 2014:

WisdomTree Domestic Dividend Funds

WisdomTree Total Dividend Fund (DTD)

WisdomTree Equity Income Fund (DHS)

WisdomTree LargeCap Dividend Fund (DLN)

WisdomTree Dividend ex-Financials Fund (DTN)

WisdomTree MidCap Dividend Fund (DON)

WisdomTree SmallCap Dividend Fund (DES)

WisdomTree U.S. Dividend Growth Fund (DGRW)

WisdomTree U.S. SmallCap Dividend Growth Fund (DGRS)

WisdomTree International Dividend Funds

WisdomTree DEFA Fund (DWM)

WisdomTree Domestic and International

Earnings Funds

WisdomTree Total Earnings Fund (EXT)

WisdomTree Earnings 500 Fund (EPS)

WisdomTree MidCap Earnings Fund (EZM)

WisdomTree SmallCap Earnings Fund (EES)

WisdomTree LargeCap Value Fund (EZY)

WisdomTree India Earnings Fund (EPI)

WisdomTree Currency Strategy Funds

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

WisdomTree Brazilian Real Strategy Fund (BZF)

WisdomTree Chinese Yuan Strategy Fund (CYB)

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WisdomTree DEFA Equity Income Fund (DTH)

WisdomTree Commodity Currency Strategy Fund (CCX)

WisdomTree Global Equity Income Fund (DEW)

WisdomTree Emerging Currency Strategy Fund (CEW)

WisdomTree Europe SmallCap Dividend Fund (DFE)

WisdomTree Indian Rupee Strategy Fund (ICN)

WisdomTree Japan Hedged Equity Fund (DXJ)

WisdomTree Fixed Income Funds

WisdomTree Global ex-U.S. Dividend Growth Fund (DNL)

WisdomTree Asia Local Debt Fund (ALD)

WisdomTree Japan SmallCap Dividend Fund (DFJ)

WisdomTree Australia & New Zealand Debt Fund (AUNZ)

WisdomTree Asia Pacific ex-Japan Fund (AXJL)

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

WisdomTree Australia Dividend Fund (AUSE)

WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund (AGZD)

WisdomTree International LargeCap Dividend Fund (DOL)

WisdomTree International Dividend ex-Financials Fund (DOO)

WisdomTree Bloomberg Floating Rate Treasury Fund (USFR)

WisdomTree International MidCap Dividend Fund (DIM)

WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund (HYND)

WisdomTree International SmallCap Dividend Fund (DLS)

WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund (HYZD)

WisdomTree Emerging Markets Equity Income Fund (DEM)

WisdomTree Emerging Markets Corporate Bond Fund (EMCB)

WisdomTree Emerging Markets SmallCap Dividend Fund (DGS)

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WisdomTree Emerging Markets Local Debt Fund (ELD)

WisdomTree Middle East Dividend Fund (GULF)

WisdomTree Euro Debt Fund (EU)

WisdomTree Europe Hedged Equity Fund (HEDJ)

WisdomTree Global Corporate Bond Fund (GLCB)

WisdomTree China Dividend ex-Financials Fund (CHXF)

WisdomTree Japan Interest Rate Strategy Fund (JGBB)

WisdomTree United Kingdom Hedged Equity Fund (DXPS)

WisdomTree Alternative Funds

WisdomTree Japan Hedged SmallCap Equity Fund (DXJS)

WisdomTree Global Real Return Fund (RRF)

WisdomTree Emerging Markets Dividend Growth Fund (DGRE)

WisdomTree Managed Futures Strategy Fund (WDTI)

WisdomTree Emerging Markets Consumer Growth Fund (EMCG)

WisdomTree Germany Hedged Equity Fund (DXGE)

WisdomTree Korea Hedged Equity Fund (DXKW)

WisdomTree International Dividend

Sector Funds

WisdomTree Commodity Country Equity Fund (CCXE)

WisdomTree Global Natural Resources Fund (GNAT)

WisdomTree Global ex-U.S. Utilities Fund (DBU)

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WisdomTree Global ex-U.S. Real Estate Fund (DRW)

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 ALPS Distributors, Inc., 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.

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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, 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. Inflation protected securities do not eliminate risks associated with inflation or deflation. 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. One of the risks associated with the Managed Futures Strategy Fund (WDTI) and the Global Real Return Fund (RRF) is the complexity of the different factors which contribute to each Fund's performance, as well as their correlation (or non-correlation) to other asset classes. These factors include use of long and short positions in commodity futures contracts, currency forward contracts, swaps and other derivatives. An investment in WDTI is speculative and involves a substantial degree of risk. WDTI should not be used as a proxy for taking long only (or short only) positions in commodities or currencies. In markets without sustained price trends or markets that quickly reverse or whipsaw WDTI may suffer significant losses. Unlike typical exchange-traded funds, there are no indexes that the Currency Funds, Fixed Income Funds, WDTI or RRF attempt to track or replicate. Thus, the ability of these Funds to achieve their objectives will depend on the effectiveness of the portfolio manager. Due to the investment strategy of certain Funds they may make higher capital gain distributions than other ETFs. Please read the Fund's prospectus for specific details regarding the Fund's risk profile.

Transactions in Fund shares will result in brokerage commissions and will generate tax consequences. Shares may be sold through brokerage accounts, but may be redeemed from the Funds only in large amounts of 50,000 shares or more.

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WisdomTree Trust

245 Park Avenue, 35th Floor

New York, NY 10167

Currency Strategy Funds

WisdomTree Bloomberg U.S. Dollar Bullish Fund

WisdomTree Brazilian Real Strategy Fund

(formerly, WisdomTree Brazilian Real Fund)

WisdomTree Chinese Yuan Strategy Fund

(formerly, WisdomTree Chinese Yuan Fund)

WisdomTree Commodity Currency Strategy Fund

(formerly, WisdomTree Commodity Currency Fund)

WisdomTree Emerging Currency Strategy Fund

(formerly, WisdomTree Emerging Currency Fund)

WisdomTree Indian Rupee Strategy Fund

(formerly, WisdomTree Indian Rupee Fund)

Fixed Income Funds

WisdomTree Asia Local Debt Fund

WisdomTree Australia & New Zealand Debt Fund

WisdomTree Barclays U.S. Aggregate Bond Negative Duration Fund

WisdomTree Barclays U.S. Aggregate Bond Zero Duration Fund

WisdomTree Bloomberg Floating Rate Treasury Fund

WisdomTree BofA Merrill Lynch High Yield Bond Negative Duration Fund

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WisdomTree BofA Merrill Lynch High Yield Bond Zero Duration Fund

WisdomTree Emerging Markets Corporate Bond Fund

WisdomTree Emerging Markets Local Debt Fund

WisdomTree Euro Debt Fund

WisdomTree Global Corporate Bond Fund

WisdomTree Japan Interest Rate Strategy Fund

Alternative Funds

WisdomTree Global Real Return Fund

WisdomTree Managed Futures Strategy Fund

WisdomTree Fund shares are distributed by ALPS Distributors, Inc.

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Item 2. Code of Ethics.

Not applicable.

Item 3. Audit Committee Financial Expert.

Not applicable.

Item 4. Principal Accountant Fees and Services.

Not applicable.

Item 5. Audit Committee of Listed registrants.

Not applicable.

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. Exhibits.

- (a)(1) Not applicable.

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- (a)(2) Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.

- (a)(3) Not applicable.

- (b) Certifications pursuant to Rule 30a-2(b) under the 1940 Act and Section 906 of the Sarbanes- Oxley Act of 2002 are attached hereto.

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) WisdomTree Trust

By (Signature and Title)* /s/ Jonathan L. Steinberg
Jonathan L. Steinberg, President
(principal executive officer)

Date May 7, 2014

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 May 7, 2014

By (Signature and Title)* /s/ David Castano
David Castano, Treasurer
(principal financial officer)

Date May 7, 2014

* Print the name and title of each signing officer under his or her signature.