

WisdomTree Trust
Form N-Q
July 29, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21864

WisdomTree Trust

(Exact name of Registrant as specified in charter)

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

(Address of principal executive offices) (Zip code)

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The Corporation Trust Company

1209 Orange Street

Wilmington, DE 19801

(Name and address of agent for service)

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

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

Date of reporting period: **May 31, 2011**

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

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

Item 1. Schedule of Investments.

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

May 31, 2011

| Investments | Principal Amount | Value |
|---|---------------------|-----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 74.1% | | |
| Treasury Bills - 74.1% | | |
| U.S. Treasury Bills | | |
| 0.03%, 6/02/11* | \$ 53,600,000 | \$ 53,599,911 |
| 0.09%, 6/16/11* | 5,000,000 | 4,999,913 |
| 0.05%, 6/23/11* | 23,000,000 | 22,999,643 |
| 0.02%, 6/30/11* | 6,550,000 | 6,549,939 |
| 0.02%, 7/14/11* | 27,900,000 | 27,899,315 |
| 0.05%, 8/04/11* | 5,000,000 | 4,999,760 |
| 0.04%, 8/18/11* | 10,000,000 | 9,999,200 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$131,047,134) | | 131,047,681 |
| MONEY MARKET FUND - 1.1% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$1,981,814) | 1,981,814 | 1,981,814 |
| REPURCHASE AGREEMENT - 25.3% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$44,647,998 (fully collateralized by Ginnie Mae, 4.00% - 6.00% due 5/15/26 - 2/15/40; Market value - \$46,880,217) | | |
| (Cost: \$44,647,824) | 44,647,824 | 44,647,824 |
| TOTAL INVESTMENTS IN SECURITIES - 100.5% | | |
| (Cost: \$177,676,772) ^(b) | | 177,677,319 |
| Liabilities in Excess of Other Assets - (0.5)% | | (949,475) |
| NET ASSETS - 100.0% | | \$ 176,727,844 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

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

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|-----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 69.4% | | |
| Treasury Bills - 69.4% | | |
| U.S. Treasury Bills | | |
| 0.03%, 6/02/11* | \$ 195,700,000 | \$ 195,699,673 |
| 0.05%, 6/23/11* | 144,000,000 | 143,997,765 |
| 0.02%, 7/14/11* | 93,800,000 | 93,797,650 |
| 0.06%, 7/28/11* | 10,000,000 | 9,999,772 |
| 0.05%, 8/04/11* | 20,000,000 | 19,999,040 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$463,490,773) | | 463,493,900 |
| MONEY MARKET FUND - 0.5% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$3,373,997) | 3,373,997 | 3,373,997 |
| REPURCHASE AGREEMENT - 29.6% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$197,812,837 (fully collateralized by Fannie Mae, 3.50% - 5.50% due 8/01/23 - 10/01/40, Freddie Mac, 4.50% due 5/01/31 and Ginnie Mae, 5.50% due 3/15/38 - 7/20/40; Market value - \$207,702,671) | | |
| (Cost: \$197,812,068) | 197,812,068 | 197,812,068 |
| TOTAL INVESTMENTS IN SECURITIES - 99.5% | | |
| (Cost: \$664,676,838) ^(b) | | 664,679,965 |
| Other Assets in Excess of Liabilities - 0.5% | | 3,696,885 |
| NET ASSETS - 100.0% | | \$ 668,376,850 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

Schedule of Investments (unaudited)**WisdomTree Dreyfus Commodity Currency Fund (CCX)**

May 31, 2011

| Investments | Principal Amount | Value |
|---|---------------------|-----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 64.9% | | |
| Treasury Bills - 64.9% | | |
| U.S. Treasury Bills | | |
| 0.03%, 6/02/11* | \$ 25,100,000 | \$ 25,099,958 |
| 0.05%, 6/23/11* | 9,700,000 | 9,699,849 |
| 0.01%, 6/30/11* | 5,000,000 | 4,999,971 |
| 0.02%, 7/14/11* | 52,000,000 | 51,998,709 |
| 0.05%, 8/04/11* | 3,000,000 | 2,999,856 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$94,798,158) | | 94,798,343 |
| MONEY MARKET FUND - 0.5% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$751,881) | 751,881 | 751,881 |
| REPURCHASE AGREEMENT - 30.8% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$45,020,476 (fully collateralized by Fannie Mae, 4.50% - 5.50% due 11/01/25 - 11/01/40, Freddie Mac, 4.50% due 8/01/23 and Ginnie Mae, 5.00% due 7/15/39; Market value - \$47,271,317) | | |
| (Cost: \$45,020,301) | 45,020,301 | 45,020,301 |
| TOTAL INVESTMENTS IN SECURITIES - 96.2% | | |
| (Cost: \$140,570,340) ^(b) | | 140,570,525 |
| Other Assets in Excess of Liabilities - 3.8% | | 5,479,644 |
| NET ASSETS - 100.0% | | \$ 146,050,169 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

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

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|-----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 71.1% | | |
| Treasury Bills - 71.1% | | |
| U.S. Treasury Bills | | |
| 0.04%, 6/02/11* | \$ 173,300,000 | \$ 173,299,769 |
| 0.11%, 6/09/11* | 10,000,000 | 9,999,971 |
| 0.07%, 6/16/11* | 12,000,000 | 11,999,792 |
| 0.06%, 6/23/11* | 26,500,000 | 26,499,589 |
| 0.03%, 6/30/11* | 50,000,000 | 49,999,578 |
| 0.02%, 7/14/11* | 61,500,000 | 61,498,531 |
| 0.05%, 7/28/11* | 22,000,000 | 21,999,498 |
| 0.05%, 8/04/11* | 13,000,000 | 12,999,376 |
| 0.02%, 8/11/11* | 20,000,000 | 19,998,620 |
| 0.04%, 8/18/11* | 26,000,000 | 25,997,920 |
| 0.04%, 9/22/11* | 400,000 | 399,935 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$414,690,838) | | 414,692,579 |
| MONEY MARKET FUND - 0.6% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$3,755,177) | 3,755,177 | 3,755,177 |
| REPURCHASE AGREEMENT - 28.3% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$164,889,763 (fully collateralized by Fannie Mae, 4.00% - 5.50% due 11/01/35 - 3/01/41, Freddie Mac, 4.50% - 5.00% due 1/01/41 - 5/01/41 and Ginnie Mae, 4.50% due 8/15/39; Market value - \$173,133,579) | | |
| (Cost: \$164,889,122) | 164,889,122 | 164,889,122 |
| TOTAL INVESTMENTS IN SECURITIES - 100.0% | | |
| (Cost: \$583,335,137) ^(b) | | 583,336,878 |
| Cash and Other Assets in Excess of Liabilities - 0.0% | | 242,100 |
| NET ASSETS - 100.0% | | \$ 583,578,978 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

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

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|------------------|
| TIME DEPOSITS - 48.2% | | |
| Banks - 48.2% | | |
| Royal Bank of Scotland PLC | | |
| 0.95%, 6/03/11 | 1,666,481 EUR | \$ 2,395,733 |
| UBS AG | | |
| 0.80%, 6/03/11 | 1,648,132 EUR | 2,369,353 |
| TOTAL TIME DEPOSITS | | |
| (Cost: \$4,663,661) | | 4,765,086 |
| FOREIGN GOVERNMENT OBLIGATIONS - 43.6% | | |
| Sovereign - 43.6% | | |
| Belgium Treasury Bill | | |
| 0.88%, 6/16/11* | 450,000 EUR | 646,672 |
| Buoni Ordinari del Tes Treasury Bill | | |
| 1.00%, 6/15/11* | 250,000 EUR | 359,250 |
| Dutch Treasury Certificate | | |
| 0.70%, 6/30/11* | 650,000 EUR | 933,803 |
| European Union | | |
| 3.25%, 12/09/11 | 100,000 EUR | 145,131 |
| French Treasury Bills | | |
| 0.76%, 6/16/11* | 300,000 EUR | 431,119 |
| 0.82%, 6/30/11* | 350,000 EUR | 502,826 |
| German Treasury Bills | | |
| 0.72%, 6/08/11* | 350,000 EUR | 503,081 |
| 0.80%, 6/29/11* | 296,000 EUR | 425,261 |
| Spain Letras del Tesoro | | |
| 1.08%, 6/17/11* | 250,000 EUR | 359,160 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | |
| (Cost: \$4,292,023) | | 4,306,303 |
| CORPORATE BONDS - 7.3% | | |
| Banks - 7.3% | | |
| Danske Bank A/S | | |
| 5.88%, 6/23/11 | 200,000 EUR | 288,242 |
| Landwirtschaftliche Rentenbank | | |
| 4.00%, 6/15/11 | 300,000 EUR | 431,825 |
| TOTAL CORPORATE BONDS | | |
| (Cost: \$724,753) | | 720,067 |
| TOTAL INVESTMENTS IN SECURITIES - 99.1% | | 9,791,456 |

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(Cost: \$9,680,437)^(a)

| | |
|---|--------|
| Cash, Foreign Currency and Other Assets in Excess of Liabilities - 0.9% | 92,017 |
|---|--------|

NET ASSETS - 100.0%

\$ 9,883,473

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

EUR - euro

* 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 Schedule of Investments.

Schedule of Investments (unaudited)**WisdomTree Dreyfus Indian Rupee Fund (ICN)**

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 73.9% | | |
| Treasury Bills - 73.9% | | |
| U.S. Treasury Bills | | |
| 0.02%, 6/02/11* | \$ 7,450,000 | \$ 7,449,988 |
| 0.05%, 6/23/11* | 4,450,000 | 4,449,931 |
| 0.01%, 6/30/11* | 500,000 | 499,997 |
| 0.02%, 7/14/11* | 5,500,000 | 5,499,874 |
| 0.04%, 7/28/11* | 1,000,000 | 999,977 |
| 0.05%, 8/04/11* | 600,000 | 599,971 |
| 0.05%, 8/18/11* | 500,000 | 499,960 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$19,999,589) | | 19,999,698 |
| MONEY MARKET FUND - 0.7% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$181,862) | 181,862 | 181,862 |
| REPURCHASE AGREEMENT - 26.2% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$7,111,114 (fully collateralized by Ginnie Mae, 4.50% due 12/15/39; Market value - \$7,466,641) | | |
| (Cost: \$7,111,086) | 7,111,086 | 7,111,086 |
| TOTAL INVESTMENTS IN SECURITIES - 100.8% | | |
| (Cost: \$27,292,537) ^(b) | | 27,292,646 |
| Liabilities in Excess of Other Assets - (0.8)% | | (220,730) |
| NET ASSETS - 100.0% | | \$ 27,071,916 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

Schedule of Investments (unaudited)

WisdomTree Dreyfus Japanese Yen Fund (JYF)

May 31, 2011

| Investments | Principal Amount | Value |
|---|---------------------|---------------------|
| TIME DEPOSITS - 47.9% | | |
| Banks - 47.9% | | |
| Mizuho International PLC | | |
| 0.05%, 6/03/11 | 125,014,758 JPY | \$ 1,538,832 |
| UBS AG | | |
| 0.05%, 6/03/11 | 125,014,028 JPY | 1,538,824 |
| TOTAL TIME DEPOSITS | | |
| (Cost: \$3,049,689) | | 3,077,656 |
| FOREIGN GOVERNMENT OBLIGATION - 24.9% | | |
| Sovereign - 24.9% | | |
| Japan Treasury Bill | | |
| 0.11%, 7/04/11, Series 182* | | |
| (Cost: 1,521,576) | 130,000,000 JPY | 1,600,041 |
| REPURCHASE AGREEMENT - 24.0% | | |
| Repurchase agreement dated 5/31/11, 1.00% due 6/01/11 with Royal Bank of Scotland; Proceeds at maturity - 125,031,229 JPY (fully collateralized by Japan Government Bond, 0.80% due 12/20/12; Market value - \$1,582,845) | | |
| (Cost: \$1,539,031) | 125,030,882 JPY | 1,539,031 |
| TOTAL INVESTMENTS IN SECURITIES - 96.8% | | |
| (Cost: \$6,110,296) ^(a) | | 6,216,728 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities - 3.2% | | 206,289 |
| NET ASSETS - 100.0% | | \$ 6,423,017 |

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

JPY - Japanese yen

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

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

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)

WisdomTree Dreyfus New Zealand Dollar Fund (BNZ)

May 31, 2011

| | Principal Amount | Value |
|--|-----------------------------|----------------------|
| Investments | | |
| U.S. GOVERNMENT OBLIGATIONS - 74.2% | | |
| Treasury Bills - 74.2% | | |
| U.S. Treasury Bills | | |
| 0.03%, 6/02/11* | \$ 13,500,000 | \$ 13,499,977 |
| 0.02%, 7/14/11* | 4,200,000 | 4,199,895 |
| 0.05%, 8/04/11* | 500,000 | 499,976 |
| 0.05%, 8/18/11* | 500,000 | 499,960 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$18,699,795) | | 18,699,808 |
| MONEY MARKET FUND - 0.7% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$169,356) | 169,356 | 169,356 |
| REPURCHASE AGREEMENT - 19.7% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$4,981,606 (fully collateralized by Ginnie Mae, 3.50% due 11/20/40; Market value - \$5,230,666) | | |
| (Cost: \$4,981,586) | 4,981,586 | 4,981,586 |
| TOTAL INVESTMENTS IN SECURITIES - 94.6% | | |
| (Cost: \$23,850,737) ^(b) | | 23,850,750 |
| Other Assets in Excess of Liabilities - 5.4% | | 1,353,258 |
| NET ASSETS - 100.0% | | \$ 25,204,008 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.

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

See Notes to Schedule of Investments.

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

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 73.0% | | |
| Treasury Bills - 73.0% | | |
| U.S. Treasury Bills | | |
| 0.03%, 6/02/11* | \$ 3,750,000 | \$ 3,749,994 |
| 0.05%, 6/23/11* | 2,700,000 | 2,699,958 |
| 0.02%, 7/14/11* | 1,990,000 | 1,989,950 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$8,439,871) | | 8,439,902 |
| MONEY MARKET FUND - 0.8% | | |
| Invesco Treasury Fund Private Class, 0.02% ^(a) | | |
| (Cost: \$87,904) | 87,904 | 87,904 |
| REPURCHASE AGREEMENT - 26.0% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$3,000,182 (fully collateralized by Ginnie Mae, 3.50% due 11/20/40; Market value - \$3,150,179) | | |
| (Cost: \$3,000,170) | 3,000,170 | 3,000,170 |
| TOTAL INVESTMENTS IN SECURITIES - 99.8% | | |
| (Cost: \$11,527,945) ^(b) | | 11,527,976 |
| Other Assets in Excess of Liabilities - 0.2% | | 26,753 |
| NET ASSETS - 100.0% | | \$ 11,554,729 |

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

^(a) Rate shown represents annualized 7-day yield as of May 31, 2011.^(b) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.*See Notes to Schedule of Investments.*

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

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|--------------------|
| FOREIGN GOVERNMENT OBLIGATIONS - 67.7% | | |
| Sovereign Bonds - 67.7% | | |
| Australian Government Bond | | |
| 6.25%, 4/15/15, Series 119 | 6,183,000 AUD | \$ 6,895,827 |
| China Government Bond | | |
| 1.00%, 12/01/13 | 29,500,000 CNY | 4,612,708 |
| 1.80%, 12/01/15 | 33,500,000 CNY | 5,408,594 |
| 2.48%, 12/01/20 | 17,000,000 CNY | 2,734,168 |
| Eurofima | | |
| 5.63%, 10/24/16 | 1,080,000 AUD | 1,143,806 |
| Hong Kong Government Bond | | |
| 1.69%, 12/22/14 | 46,950,000 HKD | 6,165,331 |
| 1.52%, 12/21/15 | 49,750,000 HKD | 6,441,878 |
| Indonesia Government | | |
| 11.00%, 12/15/12, Series FR23 | 32,213,000,000 IDR | 4,066,960 |
| 7.38%, 9/15/16, Series FR55 | 69,655,000,000 IDR | 8,416,043 |
| Korea Treasury Bond | | |
| 3.75%, 6/10/13, Series 1306 | 10,540,000,000 KRW | 9,806,248 |
| 4.00%, 9/10/15, Series 1509 | 7,270,000,000 KRW | 6,797,287 |
| 4.50%, 3/10/15, Series 1503 | 9,700,000,000 KRW | 9,239,372 |
| Malaysian Government | | |
| 3.21%, 5/31/13, Series 0509 | 19,090,000 MYR | 6,340,385 |
| 3.43%, 8/15/14, Series 0211 | 32,060,000 MYR | 10,674,207 |
| 3.84%, 8/12/15, Series 0110 | 18,390,000 MYR | 6,201,404 |
| 4.01%, 9/15/17, Series 0210 | 19,610,000 MYR | 6,614,644 |
| New Zealand Government | | |
| 6.00%, 4/15/15, Series 415 | 13,668,000 NZD | 11,998,697 |
| Republic of Philippines | | |
| 4.95%, 1/15/21 ^(a) | 529,000,000 PHP | 12,350,670 |
| 7.00%, 1/27/16, Series 7-48 | 20,950,000 PHP | 523,131 |
| Singapore Government Bond | | |
| 2.50%, 10/01/12 | 16,490,000 SGD | 13,726,821 |
| 1.63%, 4/01/13 | 20,262,000 SGD | 16,767,636 |
| Thailand Government Bond | | |
| 5.25%, 7/13/13 | 280,420,000 THB | 9,609,059 |
| 5.25%, 5/12/14 | 160,000,000 THB | 5,545,658 |
| 3.13%, 12/11/15 | 267,164,000 THB | 8,686,939 |
| 4.13%, 11/18/16 | 167,190,000 THB | 5,679,963 |
| TOTAL FOREIGN GOVERNMENT OBLIGATIONS | | 186,447,436 |
| (Cost: \$181,818,182) | | |
| SUPRANATIONAL BONDS - 23.2% | | |
| Banks - 23.2% | | |
| Asian Development Bank | | |
| 5.50%, 2/15/16 | 6,275,000 AUD | 6,646,419 |
| European Bank for Reconstruction & Development | | |

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| | | |
|--|--------------------|------------|
| 5.25%, 8/15/12 | 192,100,000 INR | 4,271,661 |
| 6.75%, 2/19/13 | 14,320,000,000 IDR | 1,701,606 |
| European Investment Bank | | |
| 6.00%, 4/22/14 | 39,850,000,000 IDR | 4,608,977 |
| 7.25%, 2/22/15 | 65,600,000,000 IDR | 7,803,522 |
| Kreditanstalt Fuer Wiederaufbau | | |
| 7.50%, 7/17/12 | 32,000,000,000 IDR | 3,837,338 |
| Inter-American Development Bank | | |
| 4.75%, 1/10/14 | 498,650,000 INR | 10,867,459 |
| 6.25%, 6/22/16 | 1,360,000 NZD | 1,191,133 |
| International Bank for Reconstruction & Development | | |
| 2.30%, 2/26/13 | 5,000,000,000 KRW | 4,646,713 |
| 3.72%, 3/14/13 | 243,000 NZD | 200,226 |
| 5.38%, 12/15/14 | 3,000,000 NZD | 2,553,560 |
| International Finance Corp. | | |
| 5.75%, 6/24/14 | 4,930,000 AUD | 5,328,652 |
| New South Wales Treasury Corp. | | |
| 6.00%, 4/01/16, Series 16 ^(a) | 4,430,000 AUD | 4,849,194 |
| Nordic Investment Bank | | |
| 6.00%, 4/06/15 | 4,900,000 AUD | 5,288,723 |

TOTAL SUPRANATIONAL BONDS

(Cost: \$61,655,869) **63,795,183**

U.S. GOVERNMENT OBLIGATIONS - 5.4%

Treasury Bills - 5.4%

U.S. Treasury Bill 0.01%, 6/02/11*

(Cost: \$14,999,995) \$ 15,000,000 **14,999,990**

MONEY MARKET FUND - 2.6%

Dreyfus Institutional Preferred Money Market Fund, 18%^(b)

(Cost: \$7,029,291) 7,029,291 **7,029,291**

INVESTMENT OF CASH COLLATERAL FOR SECURITIES LOANED - 2.9%

Dreyfus Institutional Preferred Money Market Fund, 0.18%^(c)

(Cost: \$8,052,200)^(d) 8,052,200 **8,052,200**

TOTAL INVESTMENTS IN SECURITIES - 101.8%

(Cost: \$273,555,537)^(e) **280,324,100**

Liabilities in Excess of Cash, Foreign Currency and Other Assets - 1.8% (4,900,000)

NET ASSETS - 100.0% **\$ 275,424,100**

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

- AUD - Australian dollar
- CNY - Chinese renminbi
- HKD - Hong Kong dollar
- IDR - Indonesian rupiah
- INR - Indian rupee
- KRW - South Korean won

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MYR - Malaysian ringgit
NZD - New Zealand dollar
PHP - Philippines peso
SGD - Singapore dollar
THB - Thai baht

- * Interest rate shown reflects the discount rate at time of purchase.
- (a) Security, or portion thereof, was on loan at May 31, 2011.
- (b) Rate shown represents annualized 7-day yield as of May 31, 2011.
- (c) Interest rate shown reflects yield as of May 31, 2011.
- (d) At May 31, 2011, the total market value of the Fund's securities on loan was \$7,866,883 and the total market value of collateral held by the Fund was \$8,052,200.
- (e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)

WisdomTree Emerging Markets Local Debt Fund (ELD)

May 31, 2011

| Investments | Principal Amount | Value |
|--|---------------------|---------------|
| FOREIGN GOVERNMENT AGENCIES & OBLIGATIONS - 70.8% | | |
| Sovereign Bonds - 70.6% | | |
| Federal Republic of Brazil | | |
| 12.50%, 1/05/16 ^(a) | 40,276,000 BRL | \$ 29,937,184 |
| 10.25%, 1/10/28 | 41,910,000 BRL | 28,638,434 |
| Indonesia Government | | |
| 9.50%, 6/15/15, Series FR27 | 119,488,000,000 IDR | 15,397,328 |
| 10.75%, 5/15/16, Series FR30 | 53,118,000,000 IDR | 7,256,409 |
| 7.38%, 9/15/16, Series FR55 | 192,712,000,000 IDR | 23,284,364 |
| Korea Treasury Bond | | |
| 3.75%, 6/10/13, Series 1306 | 25,820,000,000 KRW | 24,022,517 |
| 4.50%, 3/10/15, Series 1503 | 27,403,160,000 KRW | 26,101,856 |
| 5.00%, 6/10/20, Series 2006 | 21,158,920,000 KRW | 20,834,894 |
| Malaysian Government | | |
| 3.43%, 8/15/14, Series 0211 | 92,280,000 MYR | 30,724,136 |
| 3.84%, 8/12/15, Series 0110 | 66,983,000 MYR | 22,587,745 |
| 3.81%, 2/15/17, Series 0207 | 31,690,000 MYR | 10,616,303 |
| 4.01%, 9/15/17, Series 0210 | 75,415,000 MYR | 25,438,215 |
| 4.38%, 11/29/19, Series 0902 | 49,282,000 MYR | 16,908,416 |
| Mexican Bonos Desarr | | |
| 7.75%, 12/14/17, Series M10 | 245,607,000 MXN | 22,729,069 |
| 8.50%, 12/13/18, Series M10 | 212,314,000 MXN | 20,460,153 |
| 9.50%, 12/18/14, Series MI10 | 70,785,000 MXN | 6,821,545 |
| Nota do Tesouro Nacional | | |
| 10.00%, 1/01/13 | 6,390,000 BRL | 3,896,698 |
| Philippine Government Bond | | |
| 7.00%, 1/27/16, Series 7-48 | 94,820,000 PHP | 2,367,699 |
| 7.50%, 3/30/16, Series 1040 | 30,000,000 PHP | 760,063 |
| Poland Government Bond | | |
| 5.75%, 4/25/14, Series 0414 | 50,280,000 PLN | 18,551,007 |
| 5.50%, 10/25/19, Series 1019 | 46,348,000 PLN | 16,361,599 |
| 5.25%, 10/25/20, Series 1020 | 52,595,000 PLN | 18,205,203 |
| 5.75%, 9/23/22, Series 0922 | 48,088,000 PLN | 17,026,200 |
| Republic of Chile | | |
| 5.50%, 8/05/20 | 15,150,500,000 CLP | 32,689,773 |
| Republic of Colombia | | |
| 12.00%, 10/22/15 | 30,633,000,000 COP | 22,201,115 |
| 7.75%, 4/14/21 | 21,392,000,000 COP | 13,913,284 |
| Republic of Peru | | |
| 8.60%, 8/12/17 | 36,942,000 PEN | 14,946,034 |
| 7.84%, 8/12/20 | 54,740,000 PEN | 21,426,727 |
| Republic of Philippines | | |
| 4.95%, 1/15/21 ^(a) | 1,029,000,000 PHP | 24,024,272 |
| Republic of South Africa | | |
| 7.25%, 1/15/20, Series R207 | 131,814,000 ZAR | 18,165,583 |
| 10.50%, 12/21/26, Series R186 | 156,349,000 ZAR | 26,804,125 |
| Thailand Government Bond | | |
| 5.25%, 5/12/14 | 721,185,000 THB | 24,996,534 |
| 3.13%, 12/11/15 | 337,532,000 THB | 10,974,981 |

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| | | |
|------------------------|-----------------|------------|
| 4.13%, 11/18/16 | 517,290,000 THB | 17,573,946 |
| 5.13%, 3/13/18 | 437,345,000 THB | 15,735,081 |
| Turkey Government Bond | | |
| 10.00%, 6/17/15 | 34,342,000 TRY | 22,102,853 |
| 10.50%, 1/15/20 | 27,540,000 TRY | 18,572,005 |

Total Sovereign Bonds **693,053,350**

Sovereign Agency - 0.2%

| | | |
|----------------|----------------|------------------|
| Kommunekredit | | |
| 8.00%, 7/05/13 | 19,000,000 MXN | 1,709,485 |

TOTAL FOREIGN GOVERNMENT AGENCIES & OBLIGATIONS

(Cost: \$675,274,898) **694,762,835**

SUPRANATIONAL BONDS - 20.7%

Banks - 20.7%

| | | |
|---|--------------------|--------------|
| Asian Development Bank | | |
| 12.00%, 2/21/12 | 1,680,000 TRY | \$ 1,083,858 |
| 13.50%, 6/27/12 | 550,000 TRY | 363,856 |
| 9.25%, 4/30/13 | 14,180,000 BRL | 9,055,006 |
| 6.55%, 1/28/15 | 43,850,000 MXN | 3,790,415 |
| 6.50%, 9/15/15 | 5,660,000 ZAR | 776,046 |
| European Bank for Reconstruction & Development | | |
| 8.10%, 10/20/11 | 500,000 TRY | 312,721 |
| 6.00%, 2/14/12 | 11,850,000 RUB | 428,537 |
| 9.25%, 9/10/12 | 14,205,000 BRL | 9,035,641 |
| 8.00%, 2/18/13 | 59,290,000 ZAR | 8,875,485 |
| 6.75%, 2/19/13 | 14,620,000,000 IDR | 1,737,254 |
| 9.50%, 11/06/13 | 2,870,000 BRL | 1,851,283 |
| 6.50%, 2/09/15 | 51,700,000 RUB | 1,898,237 |
| 6.75%, 5/12/17 | 242,100,000 RUB | 8,701,728 |
| European Investment Bank | | |
| 6.25%, 6/14/12 | 16,300,000 RUB | 592,155 |
| 4.15%, 1/25/13 | 99,600,000 PHP | 2,402,050 |
| 11.25%, 2/14/13 | 3,000,000 BRL | 1,976,069 |
| 6.25%, 3/11/13 | 221,150,000 RUB | 8,036,984 |
| 10.00%, 9/10/13 | 4,125,000 TRY | 2,695,785 |
| 8.00%, 10/21/13 | 37,750,000 ZAR | 5,642,902 |
| 8.50%, 11/04/14 | 8,890,000 ZAR | 1,338,794 |
| 9.57%, 3/02/15*(b) | 4,555,000 TRY | 2,104,012 |
| 9.63%, 4/01/15 | 11,100,000 TRY | 7,246,227 |
| 5.00%, 8/03/15 | 87,000,000 PHP | 2,161,526 |
| 6.50%, 12/15/15 | 88,150,000 RUB | 3,193,954 |
| 9.75%, 3/30/16*(b) | 1,800,000 TRY | 756,478 |
| 6.50%, 9/30/16 | 106,800,000 RUB | 3,813,802 |
| 6.75%, 6/13/17 | 10,190,000 RUB | 369,672 |
| Inter-American Development Bank | | |
| 7.75%, 1/08/13 | 15,550,000 RUB | 576,538 |
| 9.50%, 1/06/14 | 4,240,000 BRL | 2,727,368 |
| 6.50%, 6/04/14 | 18,930,000,000 IDR | 2,218,462 |
| 8.00%, 1/26/16 | 24,692,000 MXN | 2,329,368 |
| 8.50%, 7/28/16 | 12,579,000 ZAR | 1,829,158 |
| 7.50%, 12/05/24 | 130,611,000 MXN | 11,259,890 |
| International Bank for Reconstruction & Development | | |
| 3.25%, 1/24/13 | 844,000,000 CLP | 1,788,748 |
| 2.50%, 2/21/13 | 716,000,000 CLP | 1,492,155 |
| 5.00%, 7/01/13 | 84,250,000 MXN | 7,341,826 |
| 6.50%, 9/11/13 | 176,555,000 MXN | 15,816,371 |

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| | | |
|-----------------------------|----------------|-----------|
| 4.88%, 9/16/13 | 52,300,000 RUB | 1,855,942 |
| 7.50%, 10/23/13 | 10,700,000 RUB | 397,871 |
| 6.25%, 12/11/13 | 74,350,000 RUB | 2,719,171 |
| 5.25%, 11/24/14 | 11,200,000 RUB | 398,923 |
| 8.75%, 3/01/17 | 37,080,000 ZAR | 5,649,805 |
| 7.50%, 3/02/17 | 17,500,000 RUB | 664,964 |
| 10.00%, 3/02/17 | 3,875,000 TRY | 2,592,481 |
| 13.63%, 5/09/17 | 1,990,000 TRY | 1,528,682 |
| 7.50%, 3/05/20 | 38,810,000 MXN | 3,655,108 |
| International Finance Corp. | | |
| 11.25%, 7/17/12 | 12,120,000 TRY | 7,918,430 |
| 17.00%, 7/17/12 | 1,350,000 TRY | 930,430 |
| 9.25%, 9/16/13 | 12,965,000 BRL | 8,294,686 |
| 8.25%, 1/15/14 | 11,810,000 BRL | 7,406,569 |
| 7.38%, 3/04/15 | 6,550,000 ZAR | 961,905 |
| 6.00%, 1/28/16 | 90,560,000 MXN | 7,903,358 |

See Notes to Schedule of Investments.

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

May 31, 2011

| Investments | Principal Amount | Value |
|---|---------------------|-----------------------|
| Kreditanstalt Fuer Wiederaufbau | | |
| 6.35%, 5/22/12 | 20,000,000 RUB | 741,134 |
| 7.50%, 7/17/12 | 47,260,000,000 IDR | 5,667,269 |
| 7.25%, 12/17/12 | 690,000 TRY | 431,930 |
| 7.63%, 11/04/14 | 570,000 TRY | 350,826 |
| Landwirtschaftliche Rentenbank | | |
| 10.13%, 2/05/14 | 770,000 TRY | 504,181 |
| 8.50%, 2/22/16 | 27,550,000 MXN | 2,584,534 |
| Nordic Investment Bank | | |
| 10.00%, 5/14/13 | 4,085,000 BRL | 2,649,326 |
| TOTAL SUPRANATIONAL BONDS | | |
| (Cost: \$197,382,891) | | 203,427,886 |
| INVESTMENT OF CASH COLLATERAL FOR SECURITIES | | |
| LOANED - 1.0% | | |
| Dreyfus Institutional Preferred Money Market Fund, 0.18% ^(c) | | |
| (Cost: \$9,500,000) ^(d) | 9,500,000 | 9,500,000 |
| REPURCHASE AGREEMENT - 5.1% | | |
| Citigroup, Inc. tri-party repurchase agreement dated 5/31/11, 0.14% due 6/01/11; Proceeds at maturity - \$50,433,988 (fully collateralized by Fannie Mae, 4.50% - 5.50% due 2/01/38 - 10/01/40 and Ginnie Mae, 5.00% - 5.50% due 11/15/38 - 6/15/40; Market value - \$52,955,482) | | |
| (Cost: \$50,433,792) | 50,433,792 | 50,433,792 |
| TOTAL INVESTMENTS IN SECURITIES - 97.6% | | |
| (Cost: \$932,591,581) ^(e) | | 958,124,513 |
| Cash, Foreign Currency and Other Assets in Excess of Liabilities - 2.4% | | 23,093,824 |
| NET ASSETS - 100.0% | | \$ 981,218,337 |

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

BRL - Brazilian real
 CLP - Chilean peso
 COP - Colombian peso
 IDR - Indonesian rupiah
 KRW - South Korean won
 MXN - Mexican peso
 MYR - Malaysian ringgit

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PEN - Peruvian nuevo sol
PHP - Philippines peso
PLN - Polish zloty
RUB - Russian ruble
THB - Thai baht
TRY - Turkish new lira
ZAR - South African rand

- * Interest rate shown reflects the discount rate at time of purchase.
- (a) Security, or portion thereof, was on loan at May 31, 2011.
- (b) Represents a zero coupon bond. Rate shown reflects the effective yield at reporting date.
- (c) Interest rate shown reflects yield as of May 31, 2011.
- (d) At May 31, 2011, the total market value of the Fund's securities on loan was \$9,291,270 and the total market value of collateral held by the Fund was \$9,500,000.
- (e) Aggregate cost for Federal income tax purposes is substantially the same as for book purposes.

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)

WisdomTree Managed Futures Strategy Fund (WDTI) (consolidated)

May 31, 2011

| Investments | Principal Amount | Value |
|---|---------------------|-----------------------|
| U.S. GOVERNMENT OBLIGATIONS - 86.9% | | |
| Treasury Bills - 86.9% | | |
| U.S. Treasury Bills | | |
| 0.04%, 6/16/11* | \$ 1,765,000 | \$ 1,764,974 |
| 0.02%, 7/14/11* | 106,400,000 | 106,397,355 |
| 0.05%, 9/22/11* | 105,000 | 104,983 |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | |
| (Cost: \$108,267,347) | | 108,267,312 |
| MONEY MARKET FUND - 9.7% | | |
| Dreyfus Institutional Preferred Money Market Fund, 0.18% ^(a) | | |
| (Cost: \$12,120,432) | 12,120,432 | 12,120,432 |
| TOTAL INVESTMENTS IN SECURITIES - 96.6% | | |
| (Cost: \$120,387,779) ^(b) | | 120,387,744 |
| Cash and Other Assets in Excess of Liabilities - 3.4% | | 4,211,317 |
| NET ASSETS - 100.0% | | \$ 124,599,061 |

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

(a) Rate shown represents annualized 7-day yield as of May 31, 2011.

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

See Notes to Schedule of Investments.

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

WisdomTree Trust (the Trust) is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company. The Trust was established as a Delaware statutory trust pursuant to a Trust Instrument dated December 15, 2005. As of May 31, 2011, the Trust offered 46 investment funds. These notes relate only to the Schedule of Investments for the WisdomTree Dreyfus Brazilian Real Fund (Brazilian Real Fund), WisdomTree Dreyfus Chinese Yuan Fund (Chinese Yuan Fund), WisdomTree Dreyfus Commodity Currency Fund (Commodity Currency Fund), WisdomTree Dreyfus Emerging Currency Fund (Emerging Currency Fund), WisdomTree Dreyfus Euro Fund (Euro Fund), WisdomTree Dreyfus Indian Rupee Fund (Indian Rupee Fund), WisdomTree Dreyfus Japanese Yen Fund (Japanese Yen Fund), WisdomTree Dreyfus New Zealand Dollar Fund (New Zealand Dollar Fund), WisdomTree Dreyfus South African Rand Fund (South African Rand Fund), WisdomTree Emerging Markets Local Debt Fund (Emerging Markets Local Debt Fund), WisdomTree Asia Local Debt Fund (Asia Local Debt Fund), WisdomTree Managed Futures Strategy Fund (Managed Futures Strategy Fund) and (each a Fund, collectively, the Funds). The Funds commenced operations as follows: the Brazilian Real Fund, the Chinese Yuan Fund, the Euro Fund and the Indian Rupee Fund commenced operations on May 14, 2008; the Japanese Yen Fund commenced operations on May 21, 2008; the New Zealand Dollar Fund and South African Rand Fund commenced operations on June 25, 2008; the Emerging Currency Fund commenced operations on May 6, 2009; the Emerging Markets Local Debt Fund commenced operations on August 9, 2010, the Commodity Currency Fund commenced operations on September 24, 2010, the Managed Futures Strategy Fund commenced operations on January 5, 2011 and Asia Local Debt Fund commenced operations on March 17, 2011.

2. SIGNIFICANT ACCOUNTING POLICIES

The Financial Accounting Standards Board (FASB) Accounting Standards Codification (Codification) has become the exclusive reference of authoritative U.S. generally accepted accounting principles (GAAP) recognized by the FASB to be applied by non-governmental 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 Codification has superseded all existing non-SEC accounting and reporting standards.

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.

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. Eastern time. NAV per share is calculated by dividing a Fund's net assets by the number of Fund shares outstanding. In calculating a Fund's NAV, Fund investments generally are valued using market valuations. Short-term debt securities with remaining maturities of 60 days or less generally are valued on the basis of amortized cost which approximates fair value. U.S. fixed income assets may be valued as of the announced closing time for such securities on any day that the Securities Industry and Financial Markets Association announces an early closing time. Forward foreign currency contracts are valued daily using WM/Reuters closing spot and forward rates as of 4:00 p.m. London time for Europe and the Americas and Tullett Prebon closing spot and forward rates as of 2:00 p.m. Singapore time for Asia. The value of any assets or liabilities denominated in a currency other than the U.S. dollar is converted into U.S. dollars using an exchange rate prevailing on the respective dates of such transactions. In certain instances, such as when reliable market valuations are not readily available or are not deemed to reflect current market values, a Fund's investments will be valued in accordance with the Fund's pricing policy and procedures approved by the Board of Trustees. For these purposes, a price based on amortized cost is considered a market valuation. Securities that may be valued using fair value pricing may include, but are not limited to, securities for which there are no current market quotations or whose issuer is in default or bankruptcy, securities subject to corporate actions (such as mergers or reorganizations), securities subject to non-U.S. investment limits or currency controls, and securities affected by significant events. An example of a significant event is an event occurring after the close of the market in which a security trades but before a Fund's next NAV calculation time that may materially affect the value of a Fund's investment (e.g., government action, natural disaster, or significant market fluctuation). When fair-value pricing is employed, the prices of securities used by a Fund to calculate its NAV may differ from quoted or published prices for the same securities. Each Fund may invest in money market funds which are valued at NAV.

Fair Value Measurement - In accordance with Codification Topic 820 (ASC 820), Fair Value Measurements and Disclosures, fair value is defined as the price that each Fund would receive upon selling an investment in an orderly transaction to an independent buyer in the principal or most advantageous market of the investment. ASC 820 established a three-tier hierarchy to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classifications of fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk - for example, the risk inherent in a particular valuation technique used to measure fair value (such as a pricing model) and/or the risk inherent in the

Notes to Schedule of Investments (unaudited)(continued)

inputs to the valuation technique. Inputs may be observable or unobservable. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical securities

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

Level 3 significant unobservable inputs (including each Fund's assumptions in determining the fair value of investments)
Investments that use Level 2 or Level 3 inputs may include, but are not limited to: (i) an unlisted security related to corporate actions; (ii) a restricted security (e.g., one that may not be publicly sold without registration under the Securities Act of 1933, as amended); (iii) a security whose trading has been suspended or which has been de-listed from its primary trading exchange; (iv) a security that is thinly traded; (v) a security in default or bankruptcy proceedings for which there is no current market quotation; (vi) a security affected by currency controls or restrictions; and (vii) a security affected by a significant event (e.g., an event that occurs after the close of the markets on which the security is traded but before the time as of which a Fund's NAV is computed and that may materially affect the value of the Fund's investments).

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

The following is a summary of the inputs used as of November 30, 2010 in valuing each Fund's assets carried at fair value:

| Brazilian Real Fund | Level 1 | Level 2 | Level 3 |
|---|-----------|-----------------------|-----------|
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 1,981,814 | \$ |
| Repurchase Agreement | | 44,647,824 | |
| U.S. Government Treasury | | 131,047,681 | |
| Total | | 177,677,319 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 2,252,994 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (4,353,636) | |
| Total - Net | \$ | \$ 175,576,677 | \$ |

| Chinese Yuan Fund | Level 1 | Level 2 | Level 3 |
|---|---------|--------------------|---------|
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 3,373,997 | \$ |
| Repurchase Agreement | | 197,812,068 | |
| U.S. Government Treasury | | 463,493,900 | |
| Total | | 664,679,965 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 4,570,294 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (615,634) | |

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Total - Net \$ \$ 668,634,625 \$

| | Level 1 | Level 2 | Level 3 |
|---|------------|--------------------|------------|
| Dreyfus Commodity Currency Fund | | | |
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 751,881 | \$ |
| Repurchase Agreement | | 45,020,301 | |
| U.S. Government Treasury | | 94,798,343 | |
| Total | | 140,570,525 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 8,885,825 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (3,338,545) | |

Total - Net \$ \$ 146,117,805 \$

| | Level 1 | Level 2 | Level 3 |
|---|------------|--------------------|------------|
| Emerging Currency Fund | | | |
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 3,755,177 | \$ |
| Repurchase Agreement | | 164,889,122 | |
| U.S. Government Treasury | | 414,692,579 | |
| Total | | 583,336,878 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 1,959,358 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (4,332,127) | |

Total - Net \$ \$ 580,964,109 \$

| | Level 1 | Level 2 | Level 3 |
|----------------------------------|------------|---------------------|------------|
| Euro Fund | | | |
| Investments in Securities | | | |
| Corporate Bonds | \$ | \$ 720,067 | \$ |
| Foreign Government Obligations | | 4,306,303 | |
| Time Deposits | | 4,765,086 | |
| Total | \$ | \$ 9,791,456 | \$ |

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Notes to Schedule of Investments (unaudited)(continued)

| Indian Rupee Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 181,862 | \$ |
| Repurchase Agreement | | 7,111,086 | |
| U.S. Government Treasury | | 19,999,698 | |
| Total | | 27,292,646 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (210,301) | |
| Total - Net | \$ | \$ 27,082,345 | \$ |

| Japanese Yen Fund | Level 1 | Level 2 | Level 3 |
|----------------------------------|----------------|---------------------|----------------|
| Investments in Securities | | | |
| Foreign Government Obligations | \$ | \$ 1,600,041 | \$ |
| Repurchase Agreement | | 1,539,031 | |
| Time Deposits | | 3,077,656 | |
| Total | \$ | \$ 6,216,728 | \$ |

| New Zealand Dollar Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 169,356 | \$ |
| Repurchase Agreement | | 4,981,586 | |
| U.S. Government Treasury | | 18,699,808 | |
| Total | | 23,850,750 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 1,738,821 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (375,923) | |
| Total - Net | \$ | \$ 25,213,648 | \$ |

| South African Rand Fund | Level 1 | Level 2 | Level 3 |
|---|----------------|----------------------|----------------|
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 87,904 | \$ |
| Repurchase Agreement | | 3,000,170 | |
| U.S. Government Treasury | | 8,439,902 | |
| Total | | 11,527,976 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 65,211 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (34,407) | |
| Total - Net | \$ | \$ 11,558,780 | \$ |

| Asia Local Debt Fund | Level 1 | Level 2 | Level 3 |
|----------------------------------|----------------|----------------|----------------|
| Investments in Securities | | | |
| Foreign Government Obligations | \$ | \$ 186,447,436 | \$ |

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| | | | |
|---|--------------------|-----------------------|-----------|
| Money Market Fund | 15,081,491 | | |
| Supranational Bonds | 63,795,183 | | |
| U.S. Government Obligations | 14,999,990 | | |
| Total | 280,324,100 | | |
| Unrealized Appreciation on Foreign Currency Contracts | 31,769 | | |
| Unrealized Depreciation on Foreign Currency Contracts | (97,170) | | |
| Total - Net | | \$ 280,258,699 | \$ |

Notes to Schedule of Investments (unaudited)(continued)

| Emerging Markets Local Debt Fund | Level 1 | Level 2 | Level 3 |
|---|-----------|-----------------------|-----------|
| Investments in Securities | | | |
| Foreign Government Agencies & Obligations | \$ | \$ 694,762,835 | \$ |
| Money Market Fund | | 9,500,000 | |
| Repurchase Agreement | | 50,433,792 | |
| Supranational Bonds | | 203,427,886 | |
| Total | | 958,124,513 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 757,363 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (493) | |
| Unrealized Appreciation on Swap Contracts | | 1,785,630 | |
| Unrealized Depreciation on Swap Contracts | | (26,969) | |
| Total - Net | \$ | \$ 960,640,044 | \$ |

| Managed Futures Strategy Fund (consolidated) | Level 1 | Level 2 | Level 3 |
|--|-----------|-----------------------|-----------|
| Investments in Securities | | | |
| Money Market Fund | \$ | \$ 12,120,432 | \$ |
| U.S. Government Treasury | | 108,267,312 | |
| Total | | 120,387,744 | |
| Unrealized Appreciation on Foreign Currency Contracts | | 161,985 | |
| Unrealized Depreciation on Foreign Currency Contracts | | (569,294) | |
| Unrealized Appreciation on Swap Contracts | | 969,079 | |
| Unrealized Appreciation on Variation Margin on Futures Contracts | | 659,383 | |
| Unrealized Depreciation on Variation Margin on Futures Contracts | | (37,083) | |
| Total - Net | \$ | \$ 121,571,814 | \$ |

In January 2010, FASB issued Accounting Standards Update No. 2010-06 Improving Disclosures about Fair Value Measurements (ASU 2010-06). ASU 2010-06 will require reporting entities to make new disclosures about amounts and reasons for significant transfers in and out of Level 1 and Level 2 fair value measurements, as well as inputs and valuation techniques used to measure fair value for both recurring and nonrecurring fair value measurements that fall in either Level 2 or Level 3, have been adopted by the Funds. No significant transfers between Level 1 or Level 2 fair value measurements occurred at May 31, 2011. ASU 2010-06 will also require information on purchases and sales, issuances and settlements on a gross basis in the reconciliation of activity in Level 3 fair value measurements. The new and revised disclosures are required to be implemented for fiscal years beginning after December 15, 2009, except for the disclosures surrounding purchases, sales, issuances and settlements on a gross basis in the reconciliation of Level 3 fair value measurements, which are effective for fiscal years beginning after December 15, 2010. Management is currently evaluating the impact the adoption of ASU 2010-06 may have on the Funds' financial statement disclosures.

Derivative 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 application of this disclosure is effective for fiscal years beginning November 15, 2008 and interim periods within those fiscal years. The Funds have invested in derivatives, specifically forward foreign currency contracts and swaps during the period ended May 31, 2011 which are detailed in the forward foreign currency and swap agreement contract table herein. The volume of the derivatives that is presented is consistent with the derivative activity during the period ended May 31, 2011. The Funds' management is not aware of any credit-risk contingent feature on the forward foreign currency contracts held by the Funds.

Investment Transactions and Investment Income - Investment transactions are recorded as of the date that the securities are purchased or sold (trade date).

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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 deemed appropriate by the investment adviser.

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 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

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Notes to Schedule of Investments (unaudited)(continued)

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 currency 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 as of May 31, 2011:

| Fund Name | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|---------------------|-----------------|------------|-------------------------|------------|--------------------|---------------------------|
| Brazilian Real Fund | 6/02/11 | BRL | 9,107,582 | USD | 5,608,117 | \$ (141,075) |
| | 6/02/11 | BRL | 9,107,582 | USD | 5,618,496 | (130,696) |
| | 6/02/11 | BRL | 60,573,618 | USD | 37,184,541 | (1,052,758) |
| | 6/02/11 | BRL | 60,573,617 | USD | 37,161,728 | (1,075,571) |
| | 6/02/11 | BRL | 69,681,199 | USD | 44,104,816 | 118,326 |
| | 6/02/11 | BRL | 69,681,200 | USD | 44,104,817 | 118,326 |
| | 6/02/11 | USD | 44,329,282 | BRL | 69,681,199 | (342,792) |
| | 6/02/11 | USD | 44,267,327 | BRL | 69,681,200 | (280,836) |
| | 6/02/11 | USD | 5,764,657 | BRL | 9,107,582 | (15,465) |
| | 6/02/11 | USD | 38,340,160 | BRL | 60,573,618 | (102,860) |
| | 6/02/11 | USD | 5,764,657 | BRL | 9,107,582 | (15,466) |
| | 6/02/11 | USD | 38,340,159 | BRL | 60,573,617 | (102,860) |
| | 7/05/11 | USD | 37,200,778 | BRL | 60,944,174 | 997,959 |
| | 7/05/11 | USD | 37,180,351 | BRL | 60,944,173 | 1,018,384 |
| | 8/02/11 | USD | 39,411,564 | BRL | 62,652,563 | (384,210) |
| | 8/02/11 | USD | 49,999,860 | BRL | 79,239,778 | (640,045) |
| | 8/02/11 | USD | 5,712,239 | BRL | 9,160,432 | (6,049) |
| 8/02/11 | USD | 619,758 | BRL | 985,106 | (6,119) | |
| 8/02/11 | USD | 5,756,484 | BRL | 9,149,932 | (56,835) | |
| | | | | | | \$ (2,100,642) |
| Chinese Yuan Fund | 8/03/11 | CNY | 32,832,650 | USD | 5,059,116 | \$ (18,128) |
| | 8/03/11 | USD | 173,704,237 | CNY | 1,128,556,428 | 815,832 |
| | 9/30/11 | CNY | 14,676,261 | USD | 2,278,923 | 1,768 |
| | 9/30/11 | CNY | 136,382 | USD | 21,092 | (69) |
| | 9/30/11 | CNY | 99,619,737 | USD | 15,225,392 | (231,511) |
| | 9/30/11 | USD | 47,175,908 | CNY | 309,709,834 | 878,371 |
| | 9/30/11 | USD | 5,144,270 | CNY | 33,129,100 | (3,991) |
| | 9/30/11 | USD | 5,118,414 | CNY | 33,095,667 | 16,677 |
| | 9/30/11 | USD | 15,240,823 | CNY | 99,339,687 | 172,626 |
| | 9/30/11 | USD | 5,080,274 | CNY | 33,113,229 | 57,542 |
| | 9/30/11 | USD | 5,123,451 | CNY | 33,087,249 | 10,334 |
| | 9/30/11 | USD | 15,332,918 | CNY | 99,180,980 | 55,907 |
| 9/30/11 | USD | 5,122,208 | CNY | 33,086,902 | 11,524 | |
| 9/30/11 | USD | 15,309,313 | CNY | 99,204,348 | 83,138 | |

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| | | | | | | |
|--|----------|-----|-------------|-----|-------------|-----------|
| | 9/30/11 | USD | 5,117,499 | CNY | 33,089,750 | 16,674 |
| | 9/30/11 | USD | 10,245,378 | CNY | 66,169,776 | 21,460 |
| | 9/30/11 | USD | 38,795,598 | CNY | 250,891,131 | 132,428 |
| | 12/07/11 | CNY | 9,005,741 | USD | 1,387,206 | (15,573) |
| | 12/07/11 | CNY | 133,639 | USD | 20,721 | (95) |
| | 12/07/11 | CNY | 2,083,128 | USD | 323,291 | (1,187) |
| | 12/07/11 | CNY | 924,382 | USD | 143,906 | (80) |
| | 12/07/11 | CNY | 1,886,947 | USD | 295,297 | 1,377 |
| | 12/07/11 | USD | 79,175,809 | CNY | 514,761,520 | 1,006,020 |
| | 12/07/11 | USD | 5,081,867 | CNY | 32,869,518 | 38,053 |
| | 12/07/11 | USD | 70,732,792 | CNY | 458,985,085 | 761,020 |
| | 12/07/11 | USD | 10,146,306 | CNY | 65,707,480 | 88,619 |
| | 12/07/11 | USD | 151,937 | CNY | 976,198 | 120 |
| | 12/07/11 | USD | 5,129,181 | CNY | 32,775,468 | (23,910) |
| | 2/21/12 | USD | 116,429,057 | CNY | 747,241,688 | 398,293 |
| | 4/25/12 | CNY | 1,104,179 | USD | 174,767 | 1,543 |
| | 4/25/12 | CNY | 957,914 | USD | 151,079 | 801 |
| | 4/25/12 | USD | 25,643,291 | CNY | 162,834,896 | (97,714) |
| | 4/25/12 | USD | 89,901 | CNY | 570,869 | (343) |
| | 4/25/12 | USD | 5,147,099 | CNY | 32,519,374 | (45,452) |
| | 4/25/12 | USD | 101,319 | CNY | 640,642 | (815) |
| | 4/25/12 | USD | 15,433,331 | CNY | 97,584,949 | (124,181) |
| | 4/25/12 | USD | 5,126,127 | CNY | 32,502,207 | (27,173) |
| | 4/25/12 | USD | 5,129,376 | CNY | 32,534,605 | (25,339) |
| | 4/25/12 | USD | 14,572 | CNY | 92,430 | (72) |
| | 4/25/12 | USD | 29,320 | CNY | 187,309 | 65 |
| | 4/25/12 | USD | 27,880 | CNY | 178,365 | 101 |

\$ 3,954,660

| | | | | | | |
|-------------------------|---------|-----|---------------|-----|------------|-------------|
| Commodity Currency Fund | 6/02/11 | AUD | 659,319 | USD | 668,207 | \$ (31,378) |
| | 6/02/11 | AUD | 17,465,387 | USD | 18,410,264 | (121,779) |
| | 6/02/11 | BRL | 28,231,749 | USD | 17,811,829 | (57,498) |
| | 6/02/11 | BRL | 14,115,875 | USD | 8,934,664 | |
| | 6/02/11 | BRL | 14,115,874 | USD | 8,934,663 | |
| | 6/02/11 | CAD | 648,767 | USD | 664,550 | (5,076) |
| | 6/02/11 | CAD | 17,203,138 | USD | 17,626,166 | (130,079) |
| | 6/02/11 | CLP | 311,921,378 | USD | 645,466 | (25,145) |
| | 6/02/11 | CLP | 8,266,103,339 | USD | 17,578,104 | (193,494) |

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Notes to Schedule of Investments (unaudited)(continued)

| Fund Name | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-----------|-----------------|-----|-------------------------|-----|--------------------|---------------------------|
| | 6/02/11 | CLP | 311,846,680 | USD | 670,451 | |
| | 6/02/11 | CLP | 7,485,329,465 | USD | 16,092,984 | |
| | 6/02/11 | CLP | 156,289,357 | USD | 336,012 | |
| | 6/02/11 | CLP | 155,887,294 | USD | 335,148 | |
| | 6/02/11 | CLP | 156,750,543 | USD | 337,004 | |
| | 6/02/11 | NZD | 880,754 | USD | 658,910 | (65,598) |
| | 6/02/11 | NZD | 23,343,863 | USD | 18,658,750 | (543,911) |
| | 6/02/11 | RUB | 19,183,192 | USD | 674,681 | (10,689) |
| | 6/02/11 | RUB | 508,375,792 | USD | 17,869,096 | (293,961) |
| | 6/02/11 | USD | 15,447,168 | AUD | 15,495,281 | 994,448 |
| | 6/02/11 | USD | 331,695 | AUD | 329,727 | 18,169 |
| | 6/02/11 | USD | 329,312 | AUD | 329,263 | 20,059 |
| | 6/02/11 | USD | 327,912 | AUD | 329,285 | 21,483 |
| | 6/02/11 | USD | 327,635 | AUD | 329,097 | 21,561 |
| | 6/02/11 | USD | 351,288 | AUD | 328,417 | (2,814) |
| | 6/02/11 | USD | 349,334 | AUD | 327,796 | (1,519) |
| | 6/02/11 | USD | 719,024 | AUD | 655,840 | (23,130) |
| | 6/02/11 | USD | 8,980,135 | BRL | 14,115,874 | (45,472) |
| | 6/02/11 | USD | 8,967,585 | BRL | 14,115,875 | (32,921) |
| | 6/02/11 | USD | 17,869,327 | BRL | 28,231,749 | |
| | 6/02/11 | USD | 15,469,275 | CAD | 15,244,197 | 265,046 |
| | 6/02/11 | USD | 333,173 | CAD | 324,717 | 1,984 |
| | 6/02/11 | USD | 334,117 | CAD | 324,651 | 973 |
| | 6/02/11 | USD | 332,066 | CAD | 324,877 | 3,256 |
| | 6/02/11 | USD | 332,156 | CAD | 325,153 | 3,452 |
| | 6/02/11 | USD | 343,011 | CAD | 326,472 | (6,042) |
| | 6/02/11 | USD | 342,278 | CAD | 326,994 | (4,771) |
| | 6/02/11 | USD | 690,123 | CAD | 654,844 | (14,225) |
| | 6/02/11 | USD | 15,242,516 | CLP | 7,329,059,104 | 514,496 |
| | 6/02/11 | USD | 325,548 | CLP | 156,230,705 | 10,338 |
| | 6/02/11 | USD | 325,070 | CLP | 156,147,605 | 10,637 |
| | 6/02/11 | USD | 323,522 | CLP | 156,293,611 | 12,499 |
| | 6/02/11 | USD | 322,519 | CLP | 156,270,361 | 13,452 |
| | 6/02/11 | USD | 333,524 | CLP | 156,289,357 | 2,488 |
| | 6/02/11 | USD | 332,028 | CLP | 155,887,294 | 3,119 |
| | 6/02/11 | USD | 673,899 | CLP | 311,846,680 | (3,448) |
| | 6/02/11 | USD | 17,771,598 | CLP | 8,266,103,339 | |
| | 6/02/11 | USD | 15,376,003 | NZD | 20,697,829 | 1,650,021 |
| | 6/02/11 | USD | 325,607 | NZD | 440,658 | 36,879 |
| | 6/02/11 | USD | 323,583 | NZD | 440,159 | 38,492 |
| | 6/02/11 | USD | 324,269 | NZD | 440,236 | 37,869 |
| | 6/02/11 | USD | 321,161 | NZD | 440,382 | 41,097 |
| | 6/02/11 | USD | 352,058 | NZD | 440,953 | 10,670 |
| | 6/02/11 | USD | 351,618 | NZD | 441,194 | 11,308 |
| | 6/02/11 | USD | 714,955 | NZD | 883,206 | 11,570 |
| | 6/02/11 | USD | 15,415,695 | RUB | 450,824,291 | 691,184 |
| | 6/02/11 | USD | 335,730 | RUB | 9,591,463 | 6,950 |
| | 6/02/11 | USD | 335,884 | RUB | 9,582,220 | 6,466 |
| | 6/02/11 | USD | 332,291 | RUB | 9,586,920 | 10,227 |
| | 6/02/11 | USD | 336,837 | RUB | 9,586,896 | 5,680 |
| | 6/02/11 | USD | 342,411 | RUB | 9,597,794 | 495 |
| | 6/02/11 | USD | 342,950 | RUB | 9,592,316 | (240) |
| | 6/02/11 | USD | 700,751 | RUB | 19,197,084 | (14,885) |
| | 6/02/11 | USD | 15,432,533 | ZAR | 110,607,280 | 624,152 |

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| | | | | | |
|---------|-----|-------------|-----|------------|-----------|
| 6/02/11 | USD | 338,668 | ZAR | 2,353,199 | 2,942 |
| 6/02/11 | USD | 337,614 | ZAR | 2,349,269 | 3,426 |
| 6/02/11 | USD | 336,142 | ZAR | 2,349,096 | 4,872 |
| 6/02/11 | USD | 334,919 | ZAR | 2,346,264 | 5,685 |
| 6/02/11 | USD | 346,860 | ZAR | 2,338,874 | (7,329) |
| 6/02/11 | USD | 343,667 | ZAR | 2,324,666 | (6,199) |
| 6/02/11 | USD | 705,900 | ZAR | 4,649,236 | (30,978) |
| 6/02/11 | ZAR | 4,706,078 | USD | 679,941 | (3,233) |
| 6/02/11 | ZAR | 124,611,806 | USD | 17,715,135 | (374,565) |
| 6/03/11 | NOK | 3,690,560 | USD | 663,674 | (18,951) |
| 6/03/11 | NOK | 97,846,758 | USD | 17,621,791 | (476,445) |
| 6/03/11 | USD | 15,373,372 | NOK | 86,723,497 | 667,449 |
| 6/03/11 | USD | 330,757 | NOK | 1,846,714 | 10,821 |
| 6/03/11 | USD | 330,120 | NOK | 1,845,550 | 11,243 |
| 6/03/11 | USD | 325,807 | NOK | 1,846,445 | 15,721 |
| 6/03/11 | USD | 330,940 | NOK | 1,847,158 | 10,719 |
| 6/03/11 | USD | 344,889 | NOK | 1,851,034 | (2,512) |
| 6/03/11 | USD | 345,545 | NOK | 1,857,746 | (1,927) |
| 6/03/11 | USD | 711,191 | NOK | 3,719,174 | (23,274) |
| 8/02/11 | BRL | 29,668,462 | USD | 18,013,638 | (765,058) |

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Notes to Schedule of Investments (unaudited)(continued)

| Fund Name | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|------------------------|-----------------|-----|-------------------------|-----|--------------------|---------------------------|
| | 8/02/11 | USD | 17,861,861 | BRL | 28,561,115 | 215,939 |
| | 8/02/11 | USD | 697,981 | BRL | 1,107,347 | 2,916 |
| | 8/26/11 | USD | 17,848,370 | AUD | 17,117,455 | 193,531 |
| | 8/26/11 | USD | 17,912,343 | BRL | 29,657,467 | 456,999 |
| | 8/26/11 | USD | 17,949,268 | CAD | 17,554,743 | 132,394 |
| | 8/26/11 | USD | 17,973,123 | CLP | 8,527,347,984 | 172,085 |
| | 8/26/11 | USD | 18,162,357 | NZD | 22,854,069 | 530,776 |
| | 8/26/11 | USD | 17,967,466 | NOK | 100,287,209 | 520,450 |
| | 8/26/11 | USD | 17,790,252 | RUB | 510,473,502 | 291,954 |
| | 8/26/11 | USD | 17,696,004 | ZAR | 126,030,939 | 535,384 |
| | | | | | | \$ 5,547,280 |
| Emerging Currency Fund | 6/02/11 | BRL | 68,845,657 | USD | 43,753,198 | \$ 294,146 |
| | 6/02/11 | BRL | 916,715 | USD | 580,236 | 1,557 |
| | 6/02/11 | BRL | 305,974 | USD | 193,667 | 520 |
| | 6/02/11 | BRL | 67,622,968 | USD | 42,802,056 | 114,831 |
| | 6/02/11 | USD | 42,675,103 | BRL | 67,622,968 | 12,122 |
| | 6/02/11 | USD | 193,875 | BRL | 305,974 | (728) |
| | 6/02/11 | USD | 584,267 | BRL | 916,715 | (5,588) |
| | 6/02/11 | USD | 43,575,959 | BRL | 68,845,657 | (116,907) |
| | 8/02/11 | BRL | 927,632 | USD | 558,814 | (19,023) |
| | 8/02/11 | BRL | 1,236,843 | USD | 744,660 | (25,791) |
| | 8/02/11 | CLP | 276,196,923 | USD | 590,164 | 674 |
| | 8/02/11 | CLP | 368,262,564 | USD | 783,046 | (2,941) |
| | 8/02/11 | CNY | 3,738,544 | USD | 577,292 | (803) |
| | 8/02/11 | CNY | 4,984,726 | USD | 770,139 | (655) |
| | 8/02/11 | ILS | 1,987,778 | USD | 565,521 | (12,019) |
| | 8/02/11 | ILS | 2,650,371 | USD | 754,280 | (15,774) |
| | 8/02/11 | INR | 26,215,278 | USD | 576,921 | 381 |
| | 8/02/11 | INR | 34,953,704 | USD | 768,703 | (17) |
| | 8/02/11 | KRW | 633,656,073 | USD | 579,687 | (5,109) |
| | 8/02/11 | KRW | 844,874,764 | USD | 773,518 | (6,211) |
| | 8/02/11 | MXN | 6,812,217 | USD | 577,534 | (7,625) |
| | 8/02/11 | MXN | 9,082,956 | USD | 770,142 | (10,070) |
| | 8/02/11 | MYR | 1,755,399 | USD | 582,899 | 1,795 |
| | 8/02/11 | MYR | 2,340,532 | USD | 776,503 | 1,698 |
| | 8/02/11 | PLN | 1,616,847 | USD | 581,579 | (2,756) |
| | 8/02/11 | PLN | 2,155,796 | USD | 775,583 | (3,529) |
| | 8/02/11 | TRY | 899,852 | USD | 557,546 | 473 |
| | 8/02/11 | TRY | 1,199,803 | USD | 743,664 | 900 |
| | 8/02/11 | TWD | 16,670,366 | USD | 584,310 | 716 |
| | 8/02/11 | TWD | 22,227,154 | USD | 779,490 | 1,364 |
| | 8/02/11 | USD | 43,828,819 | BRL | 69,613,314 | (465,494) |
| | 8/02/11 | USD | 193,351 | BRL | 308,975 | (885) |
| | 8/02/11 | USD | 4,586,830 | BRL | 7,384,796 | 13,286 |
| | 8/02/11 | USD | 190,049 | BRL | 308,450 | 2,089 |
| | 8/02/11 | USD | 190,049 | BRL | 308,450 | 2,089 |
| | 8/02/11 | USD | 189,518 | BRL | 308,724 | 2,792 |
| | 8/02/11 | USD | 567,419 | BRL | 925,744 | 9,243 |
| | 8/02/11 | USD | 188,364 | BRL | 308,728 | 3,948 |
| | 8/02/11 | USD | 187,028 | BRL | 308,128 | 4,911 |
| | 8/02/11 | USD | 192,049 | BRL | 308,142 | (102) |

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|---------|-----|------------|-----|----------------|----------|
| 8/02/11 | USD | 42,881,472 | CLP | 20,346,829,434 | 545,016 |
| 8/02/11 | USD | 194,817 | CLP | 92,099,713 | 1,753 |
| 8/02/11 | USD | 588,510 | CLP | 276,305,424 | 1,212 |
| 8/02/11 | USD | 198,262 | CLP | 92,092,697 | (1,707) |
| 8/02/11 | USD | 4,723,301 | CLP | 2,210,032,751 | (6,401) |
| 8/02/11 | USD | 196,482 | CLP | 91,924,030 | (287) |
| 8/02/11 | USD | 196,482 | CLP | 91,924,030 | (287) |
| 8/02/11 | USD | 195,504 | CLP | 91,916,261 | 674 |
| 8/02/11 | USD | 586,716 | CLP | 275,815,132 | 1,960 |
| 8/02/11 | USD | 194,974 | CLP | 91,930,299 | 1,234 |
| 8/02/11 | USD | 193,184 | CLP | 91,762,332 | 2,666 |
| 8/02/11 | USD | 196,091 | CLP | 91,750,786 | (266) |
| 8/02/11 | USD | 42,666,585 | CNY | 275,370,139 | (85,769) |
| 8/02/11 | USD | 193,332 | CNY | 1,243,418 | (1,061) |
| 8/02/11 | USD | 577,863 | CNY | 3,726,641 | (1,608) |
| 8/02/11 | USD | 193,561 | CNY | 1,244,792 | (1,078) |
| 8/02/11 | USD | 4,655,030 | CNY | 29,927,188 | (27,353) |
| 8/02/11 | USD | 193,703 | CNY | 1,247,737 | (764) |
| 8/02/11 | USD | 193,703 | CNY | 1,247,737 | (764) |
| 8/02/11 | USD | 193,648 | CNY | 1,250,774 | (240) |
| 8/02/11 | USD | 582,621 | CNY | 3,757,906 | (1,532) |
| 8/02/11 | USD | 194,259 | CNY | 1,252,291 | (616) |
| 8/02/11 | USD | 194,212 | CNY | 1,259,272 | 511 |

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Notes to Schedule of Investments (unaudited)(continued)

| Fund Name | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-----------|-----------------|-----|-------------------------|-----|--------------------|---------------------------|
| | 8/02/11 | USD | 194,919 | CNY | 1,260,543 | |
| | 8/02/11 | USD | 42,616,991 | ILS | 146,406,410 | (79,246) |
| | 8/02/11 | USD | 193,659 | ILS | 662,726 | (1,107) |
| | 8/02/11 | USD | 579,402 | ILS | 1,988,219 | (1,734) |
| | 8/02/11 | USD | 194,489 | ILS | 663,160 | (1,811) |
| | 8/02/11 | USD | 4,686,112 | ILS | 15,926,924 | (58,614) |
| | 8/02/11 | USD | 194,959 | ILS | 663,006 | (2,325) |
| | 8/02/11 | USD | 194,959 | ILS | 663,006 | (2,325) |
| | 8/02/11 | USD | 191,951 | ILS | 662,568 | 555 |
| | 8/02/11 | USD | 573,445 | ILS | 1,987,788 | 4,099 |
| | 8/02/11 | USD | 189,527 | ILS | 662,540 | 2,971 |
| | 8/02/11 | USD | 189,913 | ILS | 662,570 | 2,593 |
| | 8/02/11 | USD | 192,639 | ILS | 663,120 | 28 |
| | 8/02/11 | USD | 21,413,616 | INR | 965,968,213 | (169,538) |
| | 8/02/11 | USD | 21,404,126 | INR | 965,968,213 | (160,048) |
| | 8/02/11 | USD | 192,826 | INR | 8,736,936 | (679) |
| | 8/02/11 | USD | 577,648 | INR | 26,207,912 | (1,270) |
| | 8/02/11 | USD | 193,954 | INR | 8,727,944 | (2,005) |
| | 8/02/11 | USD | 4,650,278 | INR | 209,262,514 | (48,068) |
| | 8/02/11 | USD | 192,577 | INR | 8,702,562 | (1,186) |
| | 8/02/11 | USD | 192,577 | INR | 8,702,562 | (1,186) |
| | 8/02/11 | USD | 191,428 | INR | 8,700,415 | (84) |
| | 8/02/11 | USD | 575,348 | INR | 26,097,798 | (1,392) |
| | 8/02/11 | USD | 192,190 | INR | 8,700,448 | (845) |
| | 8/02/11 | USD | 189,719 | INR | 8,662,580 | 793 |
| | 8/02/11 | USD | 190,360 | INR | 8,644,242 | (251) |
| | 8/02/11 | USD | 42,801,201 | KRW | 46,672,569,802 | 272,556 |
| | 8/02/11 | USD | 194,256 | KRW | 211,350,512 | 798 |
| | 8/02/11 | USD | 580,424 | KRW | 633,822,950 | 4,526 |
| | 8/02/11 | USD | 196,130 | KRW | 211,369,583 | (1,059) |
| | 8/02/11 | USD | 4,722,477 | KRW | 5,075,718,287 | (38,135) |
| | 8/02/11 | USD | 195,426 | KRW | 211,285,015 | (433) |
| | 8/02/11 | USD | 195,426 | KRW | 211,285,015 | (433) |
| | 8/02/11 | USD | 193,879 | KRW | 211,192,865 | 1,029 |
| | 8/02/11 | USD | 581,148 | KRW | 633,450,910 | 3,459 |
| | 8/02/11 | USD | 195,391 | KRW | 211,158,677 | (514) |
| | 8/02/11 | USD | 192,096 | KRW | 211,017,936 | 2,650 |
| | 8/02/11 | USD | 194,823 | KRW | 211,031,869 | (63) |
| | 8/02/11 | USD | 42,786,113 | MXN | 501,851,151 | 322,137 |
| | 8/02/11 | USD | 193,427 | MXN | 2,272,194 | 1,751 |
| | 8/02/11 | USD | 582,423 | MXN | 6,812,629 | 2,772 |
| | 8/02/11 | USD | 194,924 | MXN | 2,271,558 | 199 |
| | 8/02/11 | USD | 4,668,068 | MXN | 54,497,830 | 13,212 |
| | 8/02/11 | USD | 193,712 | MXN | 2,268,636 | 1,161 |
| | 8/02/11 | USD | 193,712 | MXN | 2,268,636 | 1,161 |
| | 8/02/11 | USD | 193,812 | MXN | 2,267,228 | 939 |
| | 8/02/11 | USD | 581,550 | MXN | 6,802,706 | 2,792 |
| | 8/02/11 | USD | 193,999 | MXN | 2,267,356 | 763 |
| | 8/02/11 | USD | 192,229 | MXN | 2,264,292 | 2,270 |
| | 8/02/11 | USD | 194,463 | MXN | 2,263,771 | (8) |
| | 8/02/11 | USD | 42,717,865 | MYR | 129,311,249 | 89,090 |
| | 8/02/11 | USD | 195,142 | MYR | 585,134 | (1,441) |
| | 8/02/11 | USD | 584,616 | MYR | 1,754,434 | (3,832) |
| | 8/02/11 | USD | 197,113 | MYR | 584,835 | (3,511) |

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| | | | | | |
|---------|-----|------------|-----|-------------|-----------|
| 8/02/11 | USD | 4,726,358 | MYR | 14,046,736 | (76,353) |
| 8/02/11 | USD | 195,968 | MYR | 584,965 | (2,322) |
| 8/02/11 | USD | 195,968 | MYR | 584,965 | (2,322) |
| 8/02/11 | USD | 194,421 | MYR | 584,917 | (792) |
| 8/02/11 | USD | 584,712 | MYR | 1,756,476 | (3,252) |
| 8/02/11 | USD | 196,078 | MYR | 585,489 | (2,259) |
| 8/02/11 | USD | 191,347 | MYR | 585,712 | 2,546 |
| 8/02/11 | USD | 194,143 | MYR | 585,923 | (180) |
| 8/02/11 | USD | 43,259,980 | PLN | 119,107,704 | (214,034) |
| 8/02/11 | USD | 196,824 | PLN | 539,161 | (1,970) |
| 8/02/11 | USD | 594,659 | PLN | 1,616,789 | (10,346) |
| 8/02/11 | USD | 200,931 | PLN | 539,067 | (6,110) |
| 8/02/11 | USD | 4,835,535 | PLN | 12,940,133 | (158,925) |
| 8/02/11 | USD | 201,376 | PLN | 538,640 | (6,709) |
| 8/02/11 | USD | 201,376 | PLN | 538,640 | (6,709) |
| 8/02/11 | USD | 196,719 | PLN | 538,104 | (2,246) |
| 8/02/11 | USD | 585,871 | PLN | 1,613,839 | (2,623) |
| 8/02/11 | USD | 195,618 | PLN | 537,831 | (1,244) |
| 8/02/11 | USD | 190,488 | PLN | 537,271 | 3,684 |
| 8/02/11 | USD | 194,203 | PLN | 537,283 | (27) |

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Notes to Schedule of Investments (unaudited)(continued)

| Fund Name | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-------------------------|-----------------|-----|-------------------------|-----|--------------------|---------------------------|
| | 8/02/11 | USD | 42,939,022 | TRY | 66,306,437 | (1,890,565) |
| | 8/02/11 | USD | 193,382 | TRY | 300,108 | (7,593) |
| | 8/02/11 | USD | 579,930 | TRY | 899,290 | (23,205) |
| | 8/02/11 | USD | 194,040 | TRY | 299,694 | (8,507) |
| | 8/02/11 | USD | 4,612,436 | TRY | 7,189,635 | (161,535) |
| | 8/02/11 | USD | 191,637 | TRY | 299,232 | (6,391) |
| | 8/02/11 | USD | 191,637 | TRY | 299,232 | (6,391) |
| | 8/02/11 | USD | 191,966 | TRY | 298,911 | (6,919) |
| | 8/02/11 | USD | 565,900 | TRY | 896,102 | (11,148) |
| | 8/02/11 | USD | 186,427 | TRY | 298,707 | (1,506) |
| | 8/02/11 | USD | 184,371 | TRY | 297,888 | 43 |
| | 8/02/11 | USD | 184,339 | TRY | 297,670 | (60) |
| | 8/02/11 | USD | 42,827,365 | TWD | 1,228,074,698 | 164,922 |
| | 8/02/11 | USD | 193,285 | TWD | 5,539,539 | 643 |
| | 8/02/11 | USD | 580,991 | TWD | 16,662,820 | 2,339 |
| | 8/02/11 | USD | 195,794 | TWD | 5,550,751 | (1,474) |
| | 8/02/11 | USD | 4,706,144 | TWD | 133,278,010 | (40,364) |
| | 8/02/11 | USD | 196,141 | TWD | 5,564,518 | (1,339) |
| | 8/02/11 | USD | 196,141 | TWD | 5,564,518 | (1,339) |
| | 8/02/11 | USD | 195,900 | TWD | 5,580,600 | (535) |
| | 8/02/11 | USD | 588,970 | TWD | 16,706,148 | (4,124) |
| | 8/02/11 | USD | 196,950 | TWD | 5,573,091 | (1,848) |
| | 8/02/11 | USD | 195,136 | TWD | 5,616,000 | 1,469 |
| | 8/02/11 | USD | 196,491 | TWD | 5,605,902 | (241) |
| | 8/02/11 | USD | 21,480,761 | ZAR | 147,613,644 | (51,143) |
| | 8/02/11 | USD | 21,410,348 | ZAR | 147,613,644 | 19,271 |
| | 8/02/11 | USD | 195,663 | ZAR | 1,335,263 | (1,818) |
| | 8/02/11 | USD | 589,841 | ZAR | 4,004,021 | (8,563) |
| | 8/02/11 | USD | 198,913 | ZAR | 1,334,882 | (5,123) |
| | 8/02/11 | USD | 4,773,750 | ZAR | 32,025,895 | (124,432) |
| | 8/02/11 | USD | 197,948 | ZAR | 1,332,845 | (4,454) |
| | 8/02/11 | USD | 197,948 | ZAR | 1,332,845 | (4,454) |
| | 8/02/11 | USD | 197,010 | ZAR | 1,331,341 | (3,734) |
| | 8/02/11 | USD | 583,689 | ZAR | 3,992,550 | (4,076) |
| | 8/02/11 | USD | 192,442 | ZAR | 1,330,733 | 746 |
| | 8/02/11 | USD | 187,969 | ZAR | 1,328,018 | 4,825 |
| | 8/02/11 | USD | 192,693 | ZAR | 1,327,377 | 7 |
| | 8/02/11 | ZAR | 4,006,782 | USD | 566,270 | (15,410) |
| | 8/02/11 | ZAR | 5,342,376 | USD | 755,061 | (20,512) |
| | | | | | | \$ (2,372,769) |
| Indian Rupee Fund | 8/02/11 | USD | 13,663,467 | INR | 616,358,985 | \$ (108,178) |
| | 8/02/11 | USD | 13,657,412 | INR | 616,358,985 | (102,123) |
| | | | | | | \$ (210,301) |
| New Zealand Dollar Fund | 6/03/11 | NZD | 3,070,417 | USD | 2,438,556 | \$ (87,002) |
| | 6/03/11 | NZD | 28,156 | USD | 22,362 | (798) |
| | 6/03/11 | NZD | 33,746,435 | USD | 27,759,724 | 1,746 |
| | 6/03/11 | USD | 28,569,619 | NZD | 36,845,008 | 1,737,076 |
| | 6/15/11 | NZD | 3,070,417 | USD | 2,259,458 | (264,079) |

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| | | | | | | |
|----------------------------------|---------|-----|------------|-----|-----------------|---------------------|
| | 6/15/11 | USD | 27,759,817 | NZD | 33,746,435 | (24,045) |
| | | | | | | \$ 1,362,898 |
| South African Rand Fund | 8/02/11 | USD | 5,800,029 | ZAR | 39,857,221 | \$ (13,809) |
| | 8/02/11 | USD | 5,781,017 | ZAR | 39,857,221 | 5,203 |
| | 8/02/11 | USD | 2,911,442 | ZAR | 19,913,099 | (20,584) |
| | 8/02/11 | USD | 1,990 | ZAR | 13,611 | (14) |
| | 8/02/11 | ZAR | 68,484 | USD | 10,148 | 206 |
| | 8/02/11 | ZAR | 19,928,610 | USD | 2,952,912 | 59,802 |
| | | | | | | \$ 30,804 |
| Asia Local Debt Fund | 6/15/11 | USD | 2,217,573 | CNY | 14,361,000 | \$ (1,027) |
| | 6/15/11 | USD | 288,552 | CNY | 1,874,000 | 690 |
| | 6/15/11 | USD | 1,796,991 | HKD | 14,000,000 | 2,928 |
| | 6/15/11 | USD | 576,205 | HKD | 4,477,000 | (617) |
| | 6/15/11 | USD | 288,415 | HKD | 2,243,000 | (42) |
| | 6/15/11 | USD | 1,821,494 | PHP | 80,000,000 | 25,479 |
| | 6/15/11 | USD | 283,776 | PHP | 12,296,000 | 104 |
| | 6/15/11 | USD | 288,306 | PHP | 12,524,000 | 838 |
| | 6/15/11 | USD | 846,481 | TWD | 24,294,000 | (56) |
| | 6/15/11 | USD | 13,141,123 | TWD | 374,522,000 | (92,447) |
| | 6/15/11 | USD | 563,187 | TWD | 16,079,000 | (2,981) |
| | 6/15/11 | USD | 278,774 | TWD | 8,051,000 | 1,730 |
| | | | | | | \$ (65,401) |
| Emerging Markets Local Debt Fund | 6/15/11 | USD | 559,798 | IDR | 4,985,000,000 | \$ 23,338 |
| | 6/15/11 | USD | 12,150,678 | IDR | 107,958,772,700 | 478,123 |
| | 6/15/11 | USD | 1,696,449 | IDR | 15,000,000,000 | 58,221 |
| | 6/15/11 | USD | 5,280,046 | IDR | 46,042,000,000 | 105,855 |

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Notes to Schedule of Investments (unaudited)(continued)

| Fund Name | Settlement Date | | Contracts To Deliver | | In Exchange For | Unrealized Gain (Loss) |
|-------------------------------|-----------------|-----|-------------------------|-----|--------------------|------------------------------|
| | 6/15/11 | USD | 1,496,967 | IDR | 12,832,000,000 | 4,095 |
| | 6/15/11 | USD | 764,768 | KRW | 863,500,000 | 34,729 |
| | 6/15/11 | USD | 584,862 | MYR | 1,785,000 | 7,140 |
| | 6/15/11 | USD | 375,326 | PHP | 16,383,000 | 2,910 |
| | 6/15/11 | USD | 1,148,068 | PHP | 50,174,000 | 10,307 |
| | 6/15/11 | USD | 382,000 | PHP | 16,617,000 | 1,639 |
| | 6/15/11 | USD | 1,153,630 | PHP | 50,056,000 | 2,021 |
| | 6/15/11 | USD | 884,269 | PHP | 38,280,000 | (492) |
| | 6/15/11 | USD | 796,111 | RUB | 22,928,000 | 22,034 |
| | 6/15/11 | USD | 753,802 | THB | 23,000,000 | 6,950 |
| | 6/15/11 | USD | 389,785 | THB | 11,821,000 | |
| | | | | | | \$ 756,870 |
| Managed Futures Strategy Fund | 6/15/11 | JPY | 1,441,606,000 | USD | 17,359,335 | \$(401,852) |
| | 6/15/11 | JPY | 104,766,000 | USD | 1,246,127 | (44,634) |
| | 6/15/11 | JPY | 109,870,000 | USD | 1,329,693 | (23,951) |
| | 6/15/11 | JPY | 1,252,520,000 | USD | 15,374,380 | (57,189) |
| | 6/15/11 | USD | 2,496,729 | JPY | 203,989,000 | 16,501 |
| | 6/15/11 | USD | 53,358 | JPY | 4,360,000 | 359 |
| | 6/15/11 | USD | 2,428,205 | JPY | 198,413,000 | 16,326 |
| | 6/15/11 | USD | 2,469,780 | JPY | 204,069,000 | 44,435 |
| | 6/15/11 | USD | 61,789 | JPY | 5,108,000 | 1,144 |
| | 6/15/11 | USD | 1,179,125 | JPY | 96,226,000 | 6,420 |
| | 6/15/11 | USD | 23,274,618 | JPY | 1,886,978,000 | (26,262) |
| | 6/15/11 | USD | 1,275,859 | JPY | 102,306,000 | (15,406) |
| | 6/15/11 | USD | 1,255,171 | JPY | 102,793,000 | 11,281 |
| | 6/15/11 | USD | 1,274,867 | JPY | 104,520,000 | 12,863 |
| | 9/21/11 | USD | 3,043,864 | JPY | 247,853,000 | 8,698 |
| | 9/21/11 | USD | 15,382,103 | JPY | 1,252,520,000 | 43,958 |
| | | | | | | \$ (407,309) |

Currency Legend:

AUD - Australian dollar

BRL - Brazilian real

CAD - Canadian dollar

CLP - Chilean peso

CNY - Chinese yuan

IDR - Indonesian rupiah

ILS - Israeli new shekel

INR - Indian rupee

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HKD - Hong Kong dollar

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

RUB - Russian ruble

THB - Thai baht

TRY - Turkish new lira

TWD - New Taiwan dollar

USD - U.S. dollar

ZAR - South African rand

Notes to Schedule of Investments (unaudited)(continued)

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 payment. A typical foreign 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 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, and money market securities without actually purchasing such currencies or securities. The Managed Futures Strategy Fund may enter into swap 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 are the total return and interest rate swap agreements outstanding as of May 31, 2011:

| Fund | Counterparty | ASC 820 Level* | Termination Date | Notional Amount (000) | Fixed Rate Paid | Floating Rate Received | Unrealized Appreciation |
|--|---------------------|-----------------------|-------------------------|------------------------------|------------------------|-------------------------------|--------------------------------|
| Emerging Markets Local Debt | Citibank, N.A. | Level 2 | 7/17/2017 | \$ 13,827 | 10.00%** | 3 Month LIBOR | \$ 1,307,585 |
| Emerging Markets Local Debt | Citibank, N.A. | Level 2 | 5/17/2016 | 8,039 | 10.75%** | 3 Month LIBOR | 107,880 |
| Emerging Markets Local Debt | Citibank, N.A. | Level 2 | 5/17/2016 | 6,196 | 10.75%** | 3 Month LIBOR | 343,196 |
| Managed Futures Strategy (consolidated) | UBS AG | Level 2 | 12/15/2011 | 26,666 | | 3 Month Treasury Bill | 899,810 |
| Managed Futures Strategy (consolidated) | UBS AG | Level 2 | 12/15/2011 | 3,980 | | 3 Month Treasury Bill | 47,343 |
| Managed Futures Strategy (consolidated) | UBS AG | Level 2 | 12/15/2011 | 3,970 | | 3 Month Treasury Bill | 21,926 |

* ASC 820 level is not a part of regular reporting requirements for each security listed.

** Reference asset is Indonesian Treasury Bond.

Futures Contracts - Each Fund may transact in currency futures contracts and U.S. Treasury futures contracts. The Managed Futures Strategy Fund will transact in commodity futures contracts. When the Fund purchases a listed futures contract, it agrees to purchase a specified reference asset (i.e., commodity, currency or Treasury security) at a specified future date. When the Fund sells a listed futures contract, it agrees to sell a specified reference asset (i.e., 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.

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.

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, the Fund will maintain with its custodian bank (and mark-to-market on a daily basis) a segregated account 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 Securities and Exchange

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Notes to Schedule of Investments (unaudited)(continued)

Commission (SEC) interpretations thereunder. If the Fund continues to engage in the described securities trading practices and properly segregates assets, the segregated account will function as a practical limit on the amount of leverage which the Fund may undertake and on the potential increase in the speculative character of the Fund s outstanding portfolio securities. Additionally, such segregated accounts will generally ensure the availability of adequate funds to meet the obligations of the Fund arising from such investment activities.

At May 31, 2011 the Funds had the following open futures contracts:

| Fund | Futures Contracts Short | Number of Contracts | Notional Value | Expiration Date | Unrealized Appreciation/ (Depreciation) | |
|--|--|-------------------------------|----------------|-----------------|---|---------------|
| Managed Futures Strategy (consolidated) | Canada Currency Futures | (15) | \$ (1,543,950) | Sept 2011 | \$ (303) | |
| | Cocoa Futures | (13) | (391,690) | Sept 2011 | (305) | |
| | Coffee Futures | (6) | (602,438) | Sept 2011 | (133) | |
| | Copper Futures | (19) | (1,993,338) | Sept 2011 | 96 | |
| | Cotton Futures | (6) | (406,500) | Dec 2011 | 9 | |
| | Lean Hogs Futures | (22) | (802,780) | Aug 2011 | 22,701 | |
| | Live Cattle Futures | (28) | (1,180,200) | Aug 2011 | 58,129 | |
| | Sugar #11 (World) Futures | (15) | (386,232) | Sept 2011 | (176) | |
| | | | | | | 80,018 |
| | | Futures Contracts Long | | | | |
| | British Pound Currency Futures | 74 | 7,598,413 | Sept 2011 | (14,740) | |
| | Corn Futures | 49 | 1,757,875 | Sept 2011 | (946) | |
| | Euro Foreign Exchange Currency Futures | 112 | 20,077,400 | Sept 2011 | 123,182 | |
| | Gold 100 Ounce Futures | 9 | 1,383,120 | Aug 2011 | (7,132) | |
| | Silver Futures | 4 | 766,580 | Sept 2011 | 1 | |
| | Soybean Futures | 27 | 1,840,725 | Nov 2011 | (2,595) | |
| | Swiss Franc Futures | 21 | 3,078,600 | Sept 2011 | (548) | |
| | U.S. Dollar Currency Futures | 29 | 3,048,770 | Sept 2011 | (10,156) | |
| | U.S. Long Bond (CBT) Futures | 92 | 11,485,625 | Sept 2011 | 256,057 | |
| | U.S. Treasury Notes 10yr Futures | 94 | 11,525,281 | Sept 2011 | 199,208 | |
| | Wheat Futures (CBT) Futures | 21 | 873,600 | Sept 2011 | (49) | |
| | | | | | 542,282 | |
| | Total | | | | \$ 622,300 | |

Security Lending - Each Fund may lend portfolio securities to certain creditworthy borrowers, including the Funds securities lending agent. It is the Fund s 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 collateral can be invested in certain money market mutual funds which also have exposure to the fluctuations of the market. 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 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 receives 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.

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Short-Term Investments - Each Fund may invest a portion of its assets in high-quality money market instruments on an ongoing basis to provide liquidity or for other reasons. The instruments include short-term obligations issued by the U.S. Government, its agencies, non-U.S. Government, agencies, negotiable certificates of deposit (CDs), fixed time deposits and bankers' acceptances of U.S. and foreign banks and similar institutions, commercial papers, repurchase agreements and money market funds. CDs are short-term negotiable obligations of commercial banks. Time deposits are non-negotiable deposits maintained in banking institutions for specified periods of time at stated interest rates. Bankers' acceptances are time drafts drawn on commercial banks by borrowers, usually in connection with international transactions.

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3. FEDERAL INCOME TAXES

At May 31, 2011, the cost of investments for Federal income tax purposes was substantially the same, as for book purposes, as indicated below:

| Fund | Tax Cost | Gross Unrealized Appreciation | Gross Unrealized Depreciation | Net Unrealized Appreciation/ (Depreciation) |
|----------------------------------|----------------|----------------------------------|----------------------------------|---|
| Brazilian Real Fund | \$ 177,676,772 | \$ 632 | \$ (85) | \$ 547 |
| Chinese Yuan Fund | 664,676,838 | 3,344 | (217) | 3,127 |
| Commodity Currency Fund | 140,570,340 | 237 | (52) | 185 |
| Emerging Currency Fund | 583,335,137 | 2,677 | (936) | 1,741 |
| Euro Fund | 9,680,437 | 134,625 | (23,606) | 111,019 |
| Indian Rupee Fund | 27,292,537 | 118 | (9) | 109 |
| Japanese Yen Fund | 6,110,296 | 106,432 | | 106,432 |
| New Zealand Dollar Fund | 23,850,737 | 27 | (14) | 13 |
| South African Rand Fund | 11,527,945 | 35 | (4) | 31 |
| Asia Local Debt Fund | 273,555,537 | 6,968,168 | (199,605) | 6,768,563 |
| Emerging Markets Local Debt Fund | 932,591,581 | 32,330,111 | (6,797,179) | 25,532,932 |
| Managed Futures Strategy Fund | 120,387,779 | 14 | (49) | (35) |

4. SUBSEQUENT EVENT

In accordance with GAAP provisions, management of the Funds evaluated the possibilities of subsequent events existing in the Funds' financial statements through the date the financial statements were issued. Management has determined that there are no material events that would require disclosure in the Funds' financial statements.

Effective July 14, 2011, the WTAM launched the WisdomTree Global Real Return Fund (RRF). The Fund has an expense ratio of 0.60%.

5. NEW ACCOUNTING PRONOUNCEMENT

In April 2011, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2011-03 Reconsideration of Effective control for Repurchase Agreements. The objective of ASU 2011-03 is to improve the accounting for repurchase agreements and other agreements that both entitle and obligate a transferor to repurchase or redeem financial assets before their maturity. Under previous guidance, whether or not to account for a transaction as a sale was based on, in part, if the entity maintained effective control over the transferred financial assets. ASU 2011-03 removes the transferor's ability criterion from the effective control assessment. This guidance is effective prospectively for interim and annual reporting periods beginning on or after December 15, 2011. At this time, management is evaluating the implications of ASU No. 2011-03 and its impact on the financial statements has not been determined.

Item 2. Controls and Procedures.

- (a) Based on their evaluation of the Registrant's disclosure controls and procedures (as defined in Rule 30a-3 (c) under the Investment Company Act of 1940) as of a date within 90 days prior to the filing date of this report, the President and Treasurer of the Registrant have concluded that such disclosure controls and procedures are reasonably designed and effective to ensure that material information relating to the Registrant, including its consolidated subsidiaries, is made known to them by others within those entities.
- (b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3 (d) under the Investment Company Act of 1940) that occurred during the Registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the Registrant's internal control over financial reporting.

Item 3. Exhibits.

- (i) Certification of each principal executive officer and principal financial officer the Registrant as required by Rule 30a-2 (a) under the Investment Company Act of 1940 (17 CFR 270.30a-2) is attached hereto as a part of EX-99. CERT.

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: /s/ Jonathan L. Steinberg
Jonathan L. Steinberg
President

Date: July 29, 2011

By: /s/ Amit Muni
Amit Muni
Treasurer

Date: July 29, 2011

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: /s/ Jonathan L. Steinberg
Jonathan L. Steinberg
President

Date: July 29, 2011

By: /s/ Amit Muni
Amit Muni
Treasurer

Date: July 29, 2011