

Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-Q

BlackRock Enhanced Equity Dividend Trust  
Form N-Q  
November 24, 2015

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number: 811-21784

Name of Fund: BlackRock Enhanced Equity Dividend Trust (BDJ)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Enhanced Equity Dividend Trust, 55 East 52<sup>nd</sup> Street, New York, NY 10055

Registrant's telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 12/31/2015

Date of reporting period: 09/30/2015

Item 1 Schedule of Investments

## Schedule of Investments September 30, 2015 (Unaudited)

BlackRock Enhanced Equity Dividend Trust (BDJ)  
(Percentages shown are based on Net Assets)

|  | Shares        | Value         |
|--|---------------|---------------|
| <b>Common Stocks</b>                               |               |               |
| <b>Aerospace &amp; Defense 7.7%</b>                |               |               |
| Honeywell International, Inc. (a)                  | 242,800       | \$ 22,990,732 |
| Lockheed Martin Corp. (a)                          | 121,030       | 25,090,729    |
| Northrop Grumman Corp. (a)                         | 155,600       | 25,821,820    |
| Raytheon Co. (a)                                   | 320,100       | 34,974,126    |
| United Technologies Corp. (a)                      | 127,000       | 11,301,730    |
|  |               | 120,179,137   |
| <b>Air Freight &amp; Logistics 1.2%</b>            |               |               |
| United Parcel Service, Class B (a)                 | 182,900       | 18,050,401    |
| <b>Banks 15.8%</b>                                 |               |               |
| Bank of America Corp. (a)                          | 1,456,600     | 22,693,828    |
| Citigroup, Inc. (a)                                | 972,200       | 48,230,842    |
| JPMorgan Chase & Co. (a)(b)                        | 1,041,499     | 63,500,194    |
| SunTrust Banks, Inc. (a)                           | 672,340       | 25,710,282    |
| U.S. Bancorp. (a)                                  | 656,900       | 26,939,469    |
| Wells Fargo & Co. (a)(b)                           | 1,187,700     | 60,988,395    |
|  |               | 248,063,010   |
| <b>Beverages 1.9%</b>                              |               |               |
| Coca-Cola Co. (a)                                  | 417,400       | 16,746,088    |
| Diageo PLC ADR (a)                                 | 114,600       | 12,352,734    |
|  |               | 29,098,822    |
| <b>Capital Markets 1.9%</b>                        |               |               |
| Goldman Sachs Group, Inc. (a)                      | 69,000        | 11,989,440    |
| Morgan Stanley (a)                                 | 539,500       | 16,994,250    |
|  |               | 28,983,690    |
| <b>Chemicals 2.5%</b>                              |               |               |
| Chemours Co.                                       | 73,740        | 477,098       |
| Dow Chemical Co. (a)                               | 288,800       | 12,245,120    |
| El du Pont de Nemours & Co. (a)                    | 368,700       | 17,771,340    |
| Praxair, Inc. (a)                                  | 91,600        | 9,330,376     |
|  |               | 39,823,934    |
| <b>Commercial Services &amp; Supplies 0.4%</b>     |               |               |
| Tyco International PLC (a)                         | 192,400       | 6,437,704     |
| <b>Communications Equipment 2.1%</b>               |               |               |
| Motorola Solutions, Inc. (a)                       | 190,800       | 13,046,904    |
| QUALCOMM, Inc. (a)                                 | 367,300       | 19,735,029    |
|  |               | 32,781,933    |
| <b>Consumer Finance 0.5%</b>                       |               |               |
| American Express Co. (a)                           | 100,600       | 7,457,478     |
| <b>Diversified Financial Services 1.0%</b>         |               |               |
| CME Group, Inc. (a)                                | 171,400       | 15,895,636    |
| <b>Diversified Telecommunication Services 2.0%</b> |               |               |
| BCE, Inc. (a)                                      | 115,700       | 4,739,072     |
| Verizon Communications, Inc. (a)                   | 628,400       | 27,341,684    |
|  |               | 32,080,756    |
| <b>Electric Utilities 2.4%</b>                     |               |               |
| Duke Energy Corp. (a)                              | 102,400       | 7,366,656     |
| Eversource Energy (a)                              | 33,120        | 1,676,534     |
| <b>Common Stocks</b>                               | <b>Shares</b> | <b>Value</b>  |
| <b>Electric Utilities (continued)</b>              |               |               |
| Exelon Corp. (a)                                   | 135,100       | \$ 4,012,470  |
| ITC Holdings Corp. (a)                             | 134,000       | 4,467,560     |

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|  |           |            |
|--|-----------|------------|
| NextEra Energy, Inc. (a)                         | 201,600   | 19,666,080 |
|  |           | 37,189,300 |
| <b>Electrical Equipment 0.3%</b>                 |           |            |
| Rockwell Automation, Inc. (a)                    | 53,400    | 5,418,498  |
| <b>Energy Equipment &amp; Services 0.4%</b>      |           |            |
| Schlumberger Ltd. (a)                            | 98,300    | 6,779,751  |
| <b>Food &amp; Staples Retailing 1.4%</b>         |           |            |
| Kroger Co. (a)                                   | 591,900   | 21,349,833 |
| <b>Food Products 1.0%</b>                        |           |            |
| General Mills, Inc.                              | 82,600    | 4,636,338  |
| Mondelez International, Inc., Class A (a)        | 249,485   | 10,445,937 |
|  |           | 15,082,275 |
| <b>Health Care Equipment &amp; Supplies 1.0%</b> |           |            |
| Abbott Laboratories                              | 156,800   | 6,306,496  |
| Becton Dickinson and Co. (a)                     | 73,200    | 9,710,712  |
|  |           | 16,017,208 |
| <b>Health Care Providers &amp; Services 3.7%</b> |           |            |
| Anthem, Inc. (a)                                 | 55,800    | 7,812,000  |
| Quest Diagnostics, Inc. (a)                      | 233,500   | 14,353,245 |
| UnitedHealth Group, Inc. (a)                     | 305,900   | 35,487,459 |
|  |           | 57,652,704 |
| <b>Hotels, Restaurants &amp; Leisure 0.8%</b>    |           |            |
| McDonald's Corp. (a)                             | 134,100   | 13,212,873 |
| <b>Household Products 2.4%</b>                   |           |            |
| Kimberly-Clark Corp. (a)                         | 77,200    | 8,417,888  |
| Procter & Gamble Co. (a)                         | 405,920   | 29,201,885 |
|  |           | 37,619,773 |
| <b>Industrial Conglomerates 3.6%</b>             |           |            |
| 3M Co. (a)                                       | 78,900    | 11,185,653 |
| General Electric Co. (a)                         | 1,800,300 | 45,403,566 |
|  |           | 56,589,219 |
| <b>Insurance 6.2%</b>                            |           |            |
| ACE Ltd  | 147,600   | 15,261,840 |
| American International Group, Inc. (a)           | 366,800   | 20,841,576 |
| MetLife, Inc. (a)                                | 466,550   | 21,997,834 |
| Prudential Financial, Inc. (a)                   | 280,200   | 21,354,042 |
| Travelers Cos., Inc. (a)                         | 185,500   | 18,462,815 |
|  |           | 97,918,107 |
| <b>IT Services 0.2%</b>                          |           |            |
| International Business Machines Corp. (a)        | 26,130    | 3,788,066  |
| <b>Media 1.5%</b>                                |           |            |
| Comcast Corp., Special Class A (a)(b)(c)         | 418,400   | 23,949,216 |
| <b>Metals &amp; Mining 0.3%</b>                  |           |            |
| BHP Billiton Ltd. ADR (a)                        | 130,212   | 4,117,303  |

### Portfolio Abbreviations

**ADR** American Depositary Receipt  
**CAD** Canadian Dollar

**GBP** British Pound  
**GDR** Global Depositary Receipt

**USD** U.S. Dollar

SEPTEMBER 30, 2015

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

|  | Shares        | Value         |
|--|---------------|---------------|
| <b>Common Stocks</b>                                       |               |               |
| <b>Multiline Retail 1.7%</b>                               |               |               |
| Dollar General Corp. (a)                                   | 362,100       | \$ 26,230,524 |
| <b>Multi-Utilities 3.0%</b>                                |               |               |
| CMS Energy Corp. (a)                                       | 261,300       | 9,229,116     |
| Dominion Resources, Inc. (a)                               | 277,500       | 19,530,450    |
| Public Service Enterprise Group, Inc. (a)                  | 91,854        | 3,872,565     |
| Sempra Energy (a)  | 65,900        | 6,373,848     |
| WEC Energy Group, Inc.                                     | 160,100       | 8,360,422     |
|  |               | 47,366,401    |
| <b>Oil, Gas &amp; Consumable Fuels 9.2%</b>                |               |               |
| Chevron Corp. (a)(b)                                       | 196,000       | 15,460,480    |
| ConocoPhillips (a)   | 119,860       | 5,748,486     |
| Enbridge, Inc. (a)   | 262,000       | 9,728,063     |
| Exxon Mobil Corp. (a)                                      | 526,100       | 39,115,535    |
| Marathon Oil Corp. (a)                                     | 381,300       | 5,872,020     |
| Marathon Petroleum Corp. (a)                               | 376,500       | 17,443,245    |
| Occidental Petroleum Corp. (a)                             | 352,763       | 23,335,272    |
| Spectra Energy Corp. (a)                                   | 204,000       | 5,359,080     |
| TOTAL SA ADR (a)   | 500,500       | 22,377,352    |
|  |               | 144,439,533   |
| <b>Paper &amp; Forest Products 0.9%</b>                    |               |               |
| International Paper Co. (a)                                | 370,650       | 14,006,864    |
| <b>Personal Products 0.5%</b>                              |               |               |
| Unilever NV  | 189,900       | 7,633,980     |
| <b>Pharmaceuticals 8.3%</b>                                |               |               |
| AbbVie, Inc. (a)   | 153,414       | 8,347,256     |
| AstraZeneca PLC  | 61,100        | 3,874,863     |
| Bristol-Myers Squibb Co. (a)                               | 216,000       | 12,787,200    |
| Johnson & Johnson (a)                                      | 311,200       | 29,050,520    |
| Merck & Co., Inc. (a)(b)                                   | 665,600       | 32,873,984    |
| Pfizer, Inc. (a)   | 1,359,600     | 42,705,036    |
|  |               | 129,638,859   |
| <b>Professional Services 0.4%</b>                          |               |               |
| Nielsen Holdings PLC (a)                                   | 145,700       | 6,479,279     |
| <b>Real Estate Investment Trusts (REITs) 0.4%</b>          |               |               |
| Weyerhaeuser Co. (a)                                       | 244,500       | 6,684,630     |
| <b>Road &amp; Rail 1.0%</b>                                |               |               |
| Union Pacific Corp. (a)                                    | 181,400       | 16,037,574    |
| <b>Semiconductors &amp; Semiconductor Equipment 2.1%</b>   |               |               |
| Intel Corp. (a)  | 1,096,100     | 33,036,454    |
| <b>Software 2.7%</b>                                       |               |               |
| Microsoft Corp. (a)  | 787,900       | 34,872,454    |
| Oracle Corp. (a)   | 199,800       | 7,216,776     |
|  |               | 42,089,230    |
| <b>Common Stocks</b>                                       | <b>Shares</b> | <b>Value</b>  |
| <b>Specialty Retail 2.9%</b>                               |               |               |
| Gap, Inc. (a)  | 336,200       | \$ 9,581,700  |
| Home Depot, Inc. (a)                                       | 317,300       | 36,644,977    |
|  |               | 46,226,677    |
| <b>Technology Hardware, Storage &amp; Peripherals 0.5%</b> |               |               |
| Lenovo Group Ltd.  | 4,122,000     | 3,473,095     |
| Samsung Electronics Co. Ltd. GDR                           | 8,900         | 4,257,403     |
|  |               | 7,730,498     |
| <b>Tobacco 2.1%</b>  |               |               |

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|  |                   |                  |
|--|-------------------|------------------|
| Altria Group, Inc. (a)   | 243,300           | 13,235,520       |
| Philip Morris International, Inc. (a)                                  | 104,500           | 8,289,985        |
| Reynolds American, Inc. (a)  | 262,578           | 11,624,328       |
|  |                   | 33,149,833       |
| <b>Water Utilities 0.9%</b>  |                   |                  |
| American Water Works Co., Inc. (a)                                     | 258,600           | 14,243,688       |
| <b>Total Long-Term Investments</b>                                     |                   |                  |
| <b>(Cost \$1,376,686,100) 98.8%</b>                                    |                   | 1,550,530,651    |
| <b>Short-Term Securities</b>   |                   |                  |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.10% (d)(e) | 30,846,822        | 30,846,822       |
|  | <b>Beneficial</b> |                  |
|  | <b>Interest</b>   |                  |
|  | <b>(000)</b>      |                  |
| BlackRock Liquidity Series, LLC Money Market Series, 0.26% (d)(e)(f)   | \$ 85             | 85,386           |
| <b>Total Short-Term Securities</b>                                     |                   |                  |
| <b>(Cost \$30,932,208) 2.0%</b>  |                   | 30,932,208       |
| <b>Total Investments Before Options Written</b>                        |                   |                  |
| <b>(Cost \$1,407,618,308*) 100.8%</b>                                  |                   | 1,581,462,859    |
| <b>Options Written</b>   |                   |                  |
| <b>(Premiums Received \$14,107,065) (0.6)%</b>                         |                   | (9,281,323)      |
| <b>Total Investments Net of Options Written 100.2%</b>                 |                   | 1,572,181,536    |
| <b>Liabilities in Excess of Other Assets (0.2)%</b>                    |                   | (3,114,479)      |
| <b>Net Assets 100.0%</b>   |                   | \$ 1,569,067,057 |

### Notes to Schedule of Investments

\* As of period end, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

|                               |  |                  |
|-------------------------------|--|------------------|
| Tax cost                      |  | \$ 1,467,173,100 |
| Gross unrealized appreciation |  | \$ 173,984,166   |
| Gross unrealized depreciation |  | (59,694,407)     |
| Net unrealized appreciation   |  | \$ 114,289,759   |

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

- (a) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (b) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (c) Security, or a portion of security, is on loan.
- (d) Represents the current yield as of report date.
- (e) During the period ended September 30, 2015, investments in companies considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

|  | Shares                  |           | Shares/<br>Beneficial Interest |                    |
|--|-------------------------|-----------|--------------------------------|--------------------|
|  | Held at<br>December 31, | Net       | Held at<br>September 30,       |                    |
| Affiliate  | 2014                    | Activity  | 2015                           | Income             |
| BlackRock Liquidity Funds, TempFund, Institutional Class | 23,544,648              | 7,302,173 | 30,846,821                     | \$ 17,145          |
| BlackRock Liquidity Series, LLC Money Market Series      |                         | \$ 85,386 | \$ 85,386                      | \$ 11 <sup>1</sup> |

<sup>1</sup> Represents securities lending income earned from the reinvestment of cash collateral from loaned securities, net of fees and collateral investment expenses, and other payments to and from borrowers of securities.

- (f) Security was purchased with the cash collateral from loaned securities. The Trust may withdraw up to 25% of its investment daily, although the manager of the BlackRock Liquidity Series LLC, Money Market Series, in its sole discretion, may permit an investor to withdraw more than 25% on any one day.

For Trust compliance purposes, the Trust's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by the investment advisor. These definitions may not apply for purposes of this report, which may combine industry sub-classifications for reporting ease.

## Derivative Financial Instruments Outstanding as of Period End

## Exchange-Traded Options Written

| Description                        | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value      |
|------------------------------------|--------------|--------------------|--------|--------|-----------|------------|
|                                    |              |                    | Price  |        |           |            |
| 3M Co.                             | Call         | 10/02/15           | USD    | 145.00 | 331       | \$ (2,814) |
| AbbVie, Inc.                       | Call         | 10/02/15           | USD    | 64.00  | 200       | (1,000)    |
| Altria Group, Inc.                 | Call         | 10/02/15           | USD    | 56.00  | 292       | (1,898)    |
| American International Group, Inc. | Call         | 10/02/15           | USD    | 59.50  | 250       | (3,000)    |
| American International Group, Inc. | Call         | 10/02/15           | USD    | 62.00  | 142       | (1,562)    |

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|                                   |      |          |     |        |       |           |
|-----------------------------------|------|----------|-----|--------|-------|-----------|
| Anthem, Inc.                      | Call | 10/02/15 | USD | 146.00 | 139   | (3,614)   |
| Bank of America Corp.             | Call | 10/02/15 | USD | 17.50  | 1,081 | (1,081)   |
| Chevron Corp.                     | Call | 10/02/15 | USD | 81.00  | 173   | (1,730)   |
| Citigroup, Inc.                   | Call | 10/02/15 | USD | 57.50  | 667   | (4,669)   |
| CME Group, Inc.                   | Call | 10/02/15 | USD | 95.50  | 167   | (3,340)   |
| CME Group, Inc.                   | Call | 10/02/15 | USD | 96.00  | 83    | (1,245)   |
| Coca-Cola Co.                     | Call | 10/02/15 | USD | 40.50  | 349   | (2,792)   |
| Coca-Cola Co.                     | Call | 10/02/15 | USD | 41.00  | 356   | (1,780)   |
| ConocoPhillips                    | Call | 10/02/15 | USD | 52.50  | 120   | (480)     |
| Dollar General Corp.              | Call | 10/02/15 | USD | 80.00  | 205   | (10,250)  |
| Dollar General Corp.              | Call | 10/02/15 | USD | 81.00  | 190   | (9,500)   |
| Dow Chemical Co.                  | Call | 10/02/15 | USD | 46.00  | 15    | (45)      |
| Exxon Mobil Corp.                 | Call | 10/02/15 | USD | 75.50  | 100   | (1,400)   |
| General Electric Co.              | Call | 10/02/15 | USD | 26.00  | 2,082 | (2,082)   |
| Goldman Sachs Group, Inc.         | Call | 10/02/15 | USD | 205.00 | 121   | (6,050)   |
| Home Depot, Inc.                  | Call | 10/02/15 | USD | 119.00 | 200   | (600)     |
| Intel Corp.                       | Call | 10/02/15 | USD | 29.50  | 1,611 | (118,408) |
| JPMorgan Chase & Co.              | Call | 10/02/15 | USD | 69.50  | 60    | (120)     |
| Marathon Oil Corp.                | Call | 10/02/15 | USD | 18.50  | 500   | (500)     |
| Marathon Petroleum Corp.          | Call | 10/02/15 | USD | 52.50  | 697   | (13,940)  |
| McDonald's Corp.                  | Call | 10/02/15 | USD | 98.50  | 66    | (4,092)   |
| Merck & Co., Inc.                 | Call | 10/02/15 | USD | 55.00  | 789   | (1,184)   |
| MetLife, Inc.                     | Call | 10/02/15 | USD | 50.00  | 270   | (2,430)   |
| Microsoft Corp.                   | Call | 10/02/15 | USD | 45.00  | 408   | (2,652)   |
| Microsoft Corp.                   | Call | 10/02/15 | USD | 47.50  | 593   | (593)     |
| Morgan Stanley                    | Call | 10/02/15 | USD | 38.00  | 154   | (924)     |
| Occidental Petroleum Corp.        | Call | 10/02/15 | USD | 71.50  | 420   | (1,680)   |
| Oracle Corp.                      | Call | 10/02/15 | USD | 38.50  | 262   | (262)     |
| Philip Morris International, Inc. | Call | 10/02/15 | USD | 85.00  | 173   | (3,979)   |
| Procter & Gamble Co.              | Call | 10/02/15 | USD | 72.00  | 660   | (25,740)  |
| QUALCOMM, Inc.                    | Call | 10/02/15 | USD | 63.50  | 242   | (3,146)   |
| Quest Diagnostics, Inc.           | Call | 10/02/15 | USD | 71.50  | 602   | (1)       |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value        |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|--------------|
|                                       |              |                    | Price  |        |           |              |
| Reynolds American, Inc.               | Call         | 10/02/15           | USD    | 42.68  | 650       | \$ (104,029) |
| Union Pacific Corp.                   | Call         | 10/02/15           | USD    | 88.00  | 505       | (49,995)     |
| United Parcel Service, Class B        | Call         | 10/02/15           | USD    | 99.00  | 172       | (9,374)      |
| United Technologies Corp.             | Call         | 10/02/15           | USD    | 93.50  | 400       | (8,800)      |
| UnitedHealth Group, Inc.              | Call         | 10/02/15           | USD    | 119.00 | 455       | (14,788)     |
| Verizon Communications, Inc.          | Call         | 10/02/15           | USD    | 48.00  | 700       | (6,300)      |
| Weyerhaeuser Co.                      | Call         | 10/02/15           | USD    | 31.00  | 484       | (9,680)      |
| Kimberly-Clark Corp.                  | Call         | 10/05/15           | USD    | 115.40 | 251       | (57)         |
| SunTrust Banks, Inc.                  | Call         | 10/05/15           | USD    | 42.40  | 907       | (34)         |
| Northrop Grumman Corp.                | Call         | 10/06/15           | USD    | 172.60 | 469       | (29,471)     |
| Raytheon Co.                          | Call         | 10/06/15           | USD    | 107.01 | 430       | (97,908)     |
| AbbVie, Inc.                          | Call         | 10/09/15           | USD    | 64.00  | 192       | (1,920)      |
| Altria Group, Inc.                    | Call         | 10/09/15           | USD    | 55.50  | 330       | (10,560)     |
| American Express Co.                  | Call         | 10/09/15           | USD    | 79.00  | 223       | (3,122)      |
| American International Group, Inc.    | Call         | 10/09/15           | USD    | 60.50  | 200       | (1,700)      |
| Bank of America Corp.                 | Call         | 10/09/15           | USD    | 17.00  | 718       | (1,077)      |
| Bristol-Myers Squibb Co.              | Call         | 10/09/15           | USD    | 60.00  | 550       | (67,100)     |
| Chevron Corp.                         | Call         | 10/09/15           | USD    | 81.00  | 112       | (5,936)      |
| Citigroup, Inc.                       | Call         | 10/09/15           | USD    | 55.00  | 818       | (3,272)      |
| CME Group, Inc.                       | Call         | 10/09/15           | USD    | 95.00  | 178       | (8,455)      |
| Coca-Cola Co.                         | Call         | 10/09/15           | USD    | 39.00  | 8         | (1,008)      |
| Coca-Cola Co.                         | Call         | 10/09/15           | USD    | 40.00  | 683       | (34,492)     |
| ConocoPhillips                        | Call         | 10/09/15           | USD    | 52.00  | 128       | (4,096)      |
| Dollar General Corp.                  | Call         | 10/09/15           | USD    | 73.50  | 279       | (18,135)     |
| Dow Chemical Co.                      | Call         | 10/09/15           | USD    | 47.50  | 568       | (3,408)      |
| General Electric Co.                  | Call         | 10/09/15           | USD    | 25.00  | 598       | (31,694)     |
| General Electric Co.                  | Call         | 10/09/15           | USD    | 25.50  | 673       | (17,162)     |
| Goldman Sachs Group, Inc.             | Call         | 10/09/15           | USD    | 185.00 | 121       | (2,904)      |
| Home Depot, Inc.                      | Call         | 10/09/15           | USD    | 118.00 | 577       | (34,332)     |
| Honeywell International, Inc.         | Call         | 10/09/15           | USD    | 106.60 | 613       | (110)        |
| Intel Corp.                           | Call         | 10/09/15           | USD    | 30.00  | 675       | (42,862)     |
| International Business Machines Corp. | Call         | 10/09/15           | USD    | 149.00 | 63        | (3,244)      |
| McDonald's Corp.                      | Call         | 10/09/15           | USD    | 100.00 | 370       | (19,610)     |
| McDonald's Corp.                      | Call         | 10/09/15           | USD    | 99.00  | 67        | (6,231)      |
| Merck & Co., Inc.                     | Call         | 10/09/15           | USD    | 57.00  | 517       | (2,585)      |
| MetLife, Inc.                         | Call         | 10/09/15           | USD    | 50.50  | 509       | (7,126)      |
| Microsoft Corp.                       | Call         | 10/09/15           | USD    | 44.00  | 568       | (46,576)     |
| Microsoft Corp.                       | Call         | 10/09/15           | USD    | 45.50  | 400       | (7,000)      |
| Morgan Stanley                        | Call         | 10/09/15           | USD    | 35.50  | 646       | (3,876)      |
| Occidental Petroleum Corp.            | Call         | 10/09/15           | USD    | 72.50  | 278       | (3,058)      |
| Pfizer, Inc.                          | Call         | 10/09/15           | USD    | 34.00  | 1,175     | (7,050)      |
| QUALCOMM, Inc.                        | Call         | 10/09/15           | USD    | 60.50  | 279       | (3,348)      |
| Schlumberger Ltd.                     | Call         | 10/09/15           | USD    | 77.50  | 86        | (1,720)      |
| U.S. Bancorp.                         | Call         | 10/09/15           | USD    | 42.50  | 340       | (3,910)      |
| Union Pacific Corp.                   | Call         | 10/09/15           | USD    | 88.00  | 507       | (84,922)     |
| United Parcel Service, Class B        | Call         | 10/09/15           | USD    | 100.00 | 100       | (7,550)      |
| United Parcel Service, Class B        | Call         | 10/09/15           | USD    | 99.00  | 72        | (8,568)      |
| UnitedHealth Group, Inc.              | Call         | 10/09/15           | USD    | 116.00 | 362       | (92,491)     |
| Verizon Communications, Inc.          | Call         | 10/09/15           | USD    | 47.00  | 772       | (3,860)      |
| Wells Fargo & Co.                     | Call         | 10/09/15           | USD    | 53.00  | 1,476     | (25,830)     |
| Prudential Financial, Inc.            | Call         | 10/12/15           | USD    | 90.00  | 695       | (199)        |
| AbbVie, Inc.                          | Call         | 10/16/15           | USD    | 62.50  | 192       | (1,920)      |
| Altria Group, Inc.                    | Call         | 10/16/15           | USD    | 55.00  | 322       | (24,150)     |
| American Water Works Co., Inc.        | Call         | 10/16/15           | USD    | 55.00  | 210       | (18,375)     |
| Bank of America Corp.                 | Call         | 10/16/15           | USD    | 17.00  | 892       | (3,122)      |
| Becton Dickinson and Co.              | Call         | 10/16/15           | USD    | 140.00 | 365       | (10,950)     |
| BHP Billiton Ltd. ADR                 | Call         | 10/16/15           | USD    | 35.00  | 82        | (1,394)      |
| BHP Billiton Ltd. ADR                 | Call         | 10/16/15           | USD    | 37.50  | 160       | (960)        |
| Bristol-Myers Squibb Co.              | Call         | 10/16/15           | USD    | 62.50  | 847       | (57,172)     |
| Citigroup, Inc.                       | Call         | 10/16/15           | USD    | 55.00  | 592       | (6,512)      |

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|                                |      |          |     |       |       |          |
|--------------------------------|------|----------|-----|-------|-------|----------|
| CME Group, Inc.                | Call | 10/16/15 | USD | 95.00 | 83    | (6,848)  |
| CME Group, Inc.                | Call | 10/16/15 | USD | 97.50 | 84    | (2,310)  |
| CMS Energy Corp.               | Call | 10/16/15 | USD | 35.00 | 134   | (10,385) |
| Comcast Corp., Special Class A | Call | 10/16/15 | USD | 58.25 | 1,042 | (94,899) |
| ConocoPhillips                 | Call | 10/16/15 | USD | 47.50 | 250   | (35,375) |

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value       |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|-------------|
|                                       |              |                    | Price  |        |           |             |
| Diageo PLC ADR                        | Call         | 10/16/15           | USD    | 110.00 | 373       | \$ (56,882) |
| Diageo PLC ADR                        | Call         | 10/16/15           | USD    | 115.00 | 371       | (15,768)    |
| Dollar General Corp.                  | Call         | 10/16/15           | USD    | 77.50  | 474       | (23,700)    |
| Dominion Resources, Inc.              | Call         | 10/16/15           | USD    | 70.00  | 695       | (92,088)    |
| Duke Energy Corp.                     | Call         | 10/16/15           | USD    | 70.00  | 256       | (62,080)    |
| Enbridge, Inc.                        | Call         | 10/16/15           | CAD    | 56.00  | 355       | (1,729)     |
| Exxon Mobil Corp.                     | Call         | 10/16/15           | USD    | 77.50  | 576       | (16,992)    |
| General Electric Co.                  | Call         | 10/16/15           | USD    | 26.00  | 2,218     | (51,014)    |
| Home Depot, Inc.                      | Call         | 10/16/15           | USD    | 115.00 | 20        | (5,000)     |
| Honeywell International, Inc.         | Call         | 10/16/15           | USD    | 100.00 | 184       | (6,072)     |
| Honeywell International, Inc.         | Call         | 10/16/15           | USD    | 105.00 | 140       | (700)       |
| International Paper Co.               | Call         | 10/16/15           | USD    | 44.00  | 464       | (5,568)     |
| International Paper Co.               | Call         | 10/16/15           | USD    | 46.00  | 461       | (5,071)     |
| Johnson & Johnson                     | Call         | 10/16/15           | USD    | 95.00  | 781       | (83,958)    |
| JPMorgan Chase & Co.                  | Call         | 10/16/15           | USD    | 67.50  | 1,000     | (2,500)     |
| Kroger Co.                            | Call         | 10/16/15           | USD    | 36.25  | 1,169     | (84,752)    |
| Lockheed Martin Corp.                 | Call         | 10/16/15           | USD    | 205.00 | 545       | (275,223)   |
| Lockheed Martin Corp.                 | Call         | 10/16/15           | USD    | 215.00 | 60        | (4,500)     |
| Marathon Oil Corp.                    | Call         | 10/16/15           | USD    | 18.00  | 314       | (2,198)     |
| Marathon Petroleum Corp.              | Call         | 10/16/15           | USD    | 52.50  | 697       | (6,970)     |
| McDonald's Corp.                      | Call         | 10/16/15           | USD    | 100.00 | 370       | (30,895)    |
| Merck & Co., Inc.                     | Call         | 10/16/15           | USD    | 55.00  | 789       | (4,340)     |
| MetLife, Inc.                         | Call         | 10/16/15           | USD    | 50.00  | 481       | (8,898)     |
| Microsoft Corp.                       | Call         | 10/16/15           | USD    | 45.00  | 402       | (20,904)    |
| Microsoft Corp.                       | Call         | 10/16/15           | USD    | 46.00  | 590       | (11,800)    |
| Mondelez International, Inc., Class A | Call         | 10/16/15           | USD    | 44.00  | 810       | (26,325)    |
| Morgan Stanley                        | Call         | 10/16/15           | USD    | 37.00  | 623       | (3,738)     |
| Motorola Solutions, Inc.              | Call         | 10/16/15           | USD    | 67.50  | 640       | (126,720)   |
| Motorola Solutions, Inc.              | Call         | 10/16/15           | USD    | 70.00  | 414       | (30,222)    |
| NextEra Energy, Inc.                  | Call         | 10/16/15           | USD    | 100.00 | 188       | (12,220)    |
| Nielsen Holdings PLC                  | Call         | 10/16/15           | USD    | 46.00  | 365       | (15,512)    |
| Nielsen Holdings PLC                  | Call         | 10/16/15           | USD    | 47.00  | 23        | (518)       |
| Nielsen Holdings PLC                  | Call         | 10/16/15           | USD    | 48.00  | 388       | (17,460)    |
| Occidental Petroleum Corp.            | Call         | 10/16/15           | USD    | 72.50  | 425       | (3,825)     |
| Pfizer, Inc.                          | Call         | 10/16/15           | USD    | 33.00  | 1,179     | (20,632)    |
| Philip Morris International, Inc.     | Call         | 10/16/15           | USD    | 82.00  | 125       | (6,312)     |
| Praxair, Inc.                         | Call         | 10/16/15           | USD    | 115.00 | 295       | (5,900)     |
| QUALCOMM, Inc.                        | Call         | 10/16/15           | USD    | 62.50  | 242       | (2,178)     |
| Raytheon Co.                          | Call         | 10/16/15           | USD    | 110.00 | 160       | (21,280)    |
| Reynolds American, Inc.               | Call         | 10/16/15           | USD    | 42.50  | 1,056     | (213,840)   |
| Rockwell Automation, Inc.             | Call         | 10/16/15           | USD    | 115.00 | 132       | (2,640)     |
| Spectra Energy Corp.                  | Call         | 10/16/15           | USD    | 29.00  | 200       | (3,000)     |
| SunTrust Banks, Inc.                  | Call         | 10/16/15           | USD    | 42.00  | 826       | (4,130)     |
| TOTAL SA ADR                          | Call         | 10/16/15           | USD    | 47.50  | 191       | (5,730)     |
| Tyco International PLC                | Call         | 10/16/15           | USD    | 38.00  | 479       | (9,101)     |
| U.S. Bancorp.                         | Call         | 10/16/15           | USD    | 43.00  | 371       | (5,380)     |
| U.S. Bancorp.                         | Call         | 10/16/15           | USD    | 45.00  | 400       | (400)       |
| United Parcel Service, Class B        | Call         | 10/16/15           | USD    | 102.99 | 457       | (26,919)    |
| UnitedHealth Group, Inc.              | Call         | 10/16/15           | USD    | 120.00 | 206       | (36,977)    |
| Wells Fargo & Co.                     | Call         | 10/16/15           | USD    | 52.50  | 1,076     | (61,332)    |
| Weyerhaeuser Co.                      | Call         | 10/16/15           | USD    | 28.50  | 369       | (5,535)     |
| 3M Co.                                | Call         | 10/23/15           | USD    | 143.00 | 64        | (18,080)    |
| AbbVie, Inc.                          | Call         | 10/23/15           | USD    | 62.50  | 92        | (1,380)     |
| Altria Group, Inc.                    | Call         | 10/23/15           | USD    | 56.00  | 330       | (18,315)    |
| Bank of America Corp.                 | Call         | 10/23/15           | USD    | 16.50  | 538       | (7,263)     |
| Chevron Corp.                         | Call         | 10/23/15           | USD    | 83.50  | 257       | (12,079)    |
| Citigroup, Inc.                       | Call         | 10/23/15           | USD    | 52.50  | 166       | (8,798)     |
| Dollar General Corp.                  | Call         | 10/23/15           | USD    | 71.50  | 662       | (150,605)   |
| Dow Chemical Co.                      | Call         | 10/23/15           | USD    | 46.50  | 573       | (15,471)    |
| El du Pont de Nemours & Co.           | Call         | 10/23/15           | USD    | 50.50  | 930       | (34,875)    |

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|                      |      |          |     |        |       |           |
|----------------------|------|----------|-----|--------|-------|-----------|
| Exxon Mobil Corp.    | Call | 10/23/15 | USD | 74.00  | 809   | (156,542) |
| Exxon Mobil Corp.    | Call | 10/23/15 | USD | 76.00  | 152   | (14,288)  |
| Gap, Inc.            | Call | 10/23/15 | USD | 33.50  | 300   | (7,500)   |
| General Electric Co. | Call | 10/23/15 | USD | 26.00  | 1,347 | (40,410)  |
| Home Depot, Inc.     | Call | 10/23/15 | USD | 118.00 | 577   | (82,511)  |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value       |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|-------------|
|                                       |              |                    | Price  |        |           |             |
| Home Depot, Inc.                      | Call         | 10/23/15           | USD    | 119.00 | 215       | \$ (23,005) |
| Intel Corp.                           | Call         | 10/23/15           | USD    | 31.50  | 798       | (33,516)    |
| International Paper Co.               | Call         | 10/23/15           | USD    | 43.00  | 465       | (7,905)     |
| International Paper Co.               | Call         | 10/23/15           | USD    | 44.00  | 464       | (6,496)     |
| JPMorgan Chase & Co.                  | Call         | 10/23/15           | USD    | 64.00  | 209       | (9,092)     |
| Marathon Oil Corp.                    | Call         | 10/23/15           | USD    | 18.00  | 314       | (4,082)     |
| Marathon Petroleum Corp.              | Call         | 10/23/15           | USD    | 49.00  | 488       | (39,040)    |
| Merck & Co., Inc.                     | Call         | 10/23/15           | USD    | 54.50  | 510       | (5,355)     |
| MetLife, Inc.                         | Call         | 10/23/15           | USD    | 50.50  | 1,070     | (26,215)    |
| Microsoft Corp.                       | Call         | 10/23/15           | USD    | 45.50  | 289       | (22,253)    |
| Morgan Stanley                        | Call         | 10/23/15           | USD    | 34.50  | 153       | (2,372)     |
| Pfizer, Inc.                          | Call         | 10/23/15           | USD    | 33.50  | 1,817     | (34,523)    |
| Philip Morris International, Inc.     | Call         | 10/23/15           | USD    | 81.50  | 257       | (21,460)    |
| Procter & Gamble Co.                  | Call         | 10/23/15           | USD    | 72.00  | 660       | (86,130)    |
| QUALCOMM, Inc.                        | Call         | 10/23/15           | USD    | 57.00  | 122       | (3,599)     |
| Schlumberger Ltd.                     | Call         | 10/23/15           | USD    | 76.50  | 86        | (2,494)     |
| United Technologies Corp.             | Call         | 10/23/15           | USD    | 92.50  | 426       | (36,636)    |
| UnitedHealth Group, Inc.              | Call         | 10/23/15           | USD    | 123.00 | 206       | (28,016)    |
| Wells Fargo & Co.                     | Call         | 10/23/15           | USD    | 53.00  | 1,476     | (84,870)    |
| Weyerhaeuser Co.                      | Call         | 10/23/15           | USD    | 28.50  | 369       | (9,225)     |
| ITC Holdings Corp.                    | Call         | 10/26/15           | USD    | 32.51  | 570       | (73,870)    |
| Kimberly-Clark Corp.                  | Call         | 10/26/15           | USD    | 110.00 | 251       | (43,674)    |
| American Water Works Co., Inc.        | Call         | 10/28/15           | USD    | 53.50  | 516       | (106,674)   |
| Exxon Mobil Corp.                     | Call         | 10/28/15           | USD    | 74.00  | 943       | (193,295)   |
| BCE, Inc.                             | Call         | 10/29/15           | USD    | 41.50  | 290       | (19,213)    |
| American Express Co.                  | Call         | 10/30/15           | USD    | 77.50  | 431       | (30,816)    |
| Anthem, Inc.                          | Call         | 10/30/15           | USD    | 150.00 | 138       | (25,806)    |
| Chevron Corp.                         | Call         | 10/30/15           | USD    | 82.50  | 219       | (24,090)    |
| Citigroup, Inc.                       | Call         | 10/30/15           | USD    | 52.00  | 391       | (31,476)    |
| CME Group, Inc.                       | Call         | 10/30/15           | USD    | 94.50  | 164       | (28,700)    |
| Coca-Cola Co.                         | Call         | 10/30/15           | USD    | 39.50  | 1,316     | (164,500)   |
| ConocoPhillips                        | Call         | 10/30/15           | USD    | 50.00  | 100       | (8,250)     |
| General Electric Co.                  | Call         | 10/30/15           | USD    | 26.00  | 770       | (28,875)    |
| Intel Corp.                           | Call         | 10/30/15           | USD    | 30.00  | 399       | (47,481)    |
| International Business Machines Corp. | Call         | 10/30/15           | USD    | 155.00 | 106       | (9,593)     |
| Johnson & Johnson                     | Call         | 10/30/15           | USD    | 98.00  | 389       | (25,674)    |
| JPMorgan Chase & Co.                  | Call         | 10/30/15           | USD    | 62.50  | 463       | (50,004)    |
| JPMorgan Chase & Co.                  | Call         | 10/30/15           | USD    | 64.50  | 524       | (25,414)    |
| Marathon Oil Corp.                    | Call         | 10/30/15           | USD    | 18.00  | 314       | (6,437)     |
| Merck & Co., Inc.                     | Call         | 10/30/15           | USD    | 54.00  | 725       | (21,388)    |
| Microsoft Corp.                       | Call         | 10/30/15           | USD    | 45.50  | 287       | (24,682)    |
| Microsoft Corp.                       | Call         | 10/30/15           | USD    | 46.00  | 403       | (27,404)    |
| Pfizer, Inc.                          | Call         | 10/30/15           | USD    | 33.50  | 1,314     | (38,763)    |
| Philip Morris International, Inc.     | Call         | 10/30/15           | USD    | 82.50  | 125       | (9,625)     |
| Procter & Gamble Co.                  | Call         | 10/30/15           | USD    | 72.50  | 435       | (51,330)    |
| QUALCOMM, Inc.                        | Call         | 10/30/15           | USD    | 56.50  | 122       | (6,893)     |
| Union Pacific Corp.                   | Call         | 10/30/15           | USD    | 91.00  | 165       | (27,802)    |
| United Parcel Service, Class B        | Call         | 10/30/15           | USD    | 103.00 | 114       | (11,913)    |
| UnitedHealth Group, Inc.              | Call         | 10/30/15           | USD    | 124.00 | 300       | (41,700)    |
| Verizon Communications, Inc.          | Call         | 10/30/15           | USD    | 46.00  | 833       | (8,330)     |
| Wells Fargo & Co.                     | Call         | 10/30/15           | USD    | 53.00  | 550       | (40,150)    |
| Wells Fargo & Co.                     | Call         | 10/30/15           | USD    | 53.50  | 181       | (10,317)    |
| Honeywell International, Inc.         | Call         | 11/03/15           | USD    | 100.60 | 277       | (17,685)    |
| Public Service Enterprise Group, Inc. | Call         | 11/03/15           | USD    | 40.65  | 335       | (69,390)    |
| Exelon Corp.                          | Call         | 11/05/15           | USD    | 30.30  | 675       | (58,946)    |
| Altria Group, Inc.                    | Call         | 11/06/15           | USD    | 56.50  | 314       | (22,608)    |
| American International Group, Inc.    | Call         | 11/06/15           | USD    | 58.00  | 689       | (94,393)    |
| Bank of America Corp.                 | Call         | 11/06/15           | USD    | 16.50  | 1,868     | (43,898)    |
| Chevron Corp.                         | Call         | 11/06/15           | USD    | 82.00  | 219       | (33,069)    |
| Citigroup, Inc.                       | Call         | 11/06/15           | USD    | 52.00  | 767       | (70,564)    |

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|                      |      |          |     |       |       |           |
|----------------------|------|----------|-----|-------|-------|-----------|
| CME Group, Inc.      | Call | 11/06/15 | USD | 94.50 | 98    | (18,865)  |
| Dow Chemical Co.     | Call | 11/06/15 | USD | 43.50 | 288   | (43,200)  |
| General Electric Co. | Call | 11/06/15 | USD | 25.50 | 1,310 | (85,150)  |
| Intel Corp.          | Call | 11/06/15 | USD | 30.00 | 996   | (122,010) |
| JPMorgan Chase & Co. | Call | 11/06/15 | USD | 63.00 | 696   | (73,776)  |

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                    | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value                 |
|--------------------------------|--------------|--------------------|--------|--------|-----------|-----------------------|
|                                |              |                    | Price  |        |           |                       |
| Occidental Petroleum Corp.     | Call         | 11/06/15           | USD    | 69.00  | 493       | \$ (63,104)           |
| Procter & Gamble Co.           | Call         | 11/06/15           | USD    | 73.00  | 258       | (27,735)              |
| Schlumberger Ltd.              | Call         | 11/06/15           | USD    | 76.50  | 322       | (13,846)              |
| Tyco International PLC         | Call         | 11/06/15           | USD    | 36.50  | 482       | (7,485)               |
| U.S. Bancorp.                  | Call         | 11/06/15           | USD    | 43.00  | 724       | (32,218)              |
| Verizon Communications, Inc.   | Call         | 11/06/15           | USD    | 45.00  | 418       | (12,540)              |
| Wells Fargo & Co.              | Call         | 11/06/15           | USD    | 52.50  | 997       | (95,712)              |
| Praxair, Inc.                  | Call         | 11/09/15           | USD    | 106.90 | 299       | (40,452)              |
| TOTAL SA ADR                   | Call         | 11/09/15           | USD    | 48.00  | 515       | (33,659)              |
| Travelers Cos., Inc.           | Call         | 11/17/15           | USD    | 101.75 | 172       | (35,383)              |
| Eversource Energy              | Call         | 11/18/15           | USD    | 47.00  | 290       | (117,238)             |
| American Water Works Co., Inc. | Call         | 11/20/15           | USD    | 55.00  | 210       | (29,925)              |
| BHP Billiton Ltd. ADR          | Call         | 11/20/15           | USD    | 37.50  | 115       | (3,392)               |
| Comcast Corp., Special Class A | Call         | 11/20/15           | USD    | 58.75  | 1,042     | (160,804)             |
| Dominion Resources, Inc.       | Call         | 11/20/15           | USD    | 72.50  | 692       | (69,200)              |
| Intel Corp.                    | Call         | 11/20/15           | USD    | 30.00  | 996       | (132,468)             |
| ITC Holdings Corp.             | Call         | 11/20/15           | USD    | 34.05  | 100       | (8,921)               |
| Johnson & Johnson              | Call         | 11/20/15           | USD    | 95.50  | 386       | (69,303)              |
| JPMorgan Chase & Co.           | Call         | 11/20/15           | USD    | 65.00  | 696       | (46,632)              |
| Nielsen Holdings PLC           | Call         | 11/20/15           | USD    | 48.00  | 23        | (1,438)               |
| Pfizer, Inc.                   | Call         | 11/20/15           | USD    | 34.00  | 1,313     | (41,360)              |
| Prudential Financial, Inc.     | Call         | 11/20/15           | USD    | 80.00  | 707       | (125,492)             |
| Raytheon Co.                   | Call         | 11/20/15           | USD    | 110.00 | 390       | (118,950)             |
| Sempra Energy                  | Call         | 11/20/15           | USD    | 97.50  | 191       | (46,318)              |
| SunTrust Banks, Inc.           | Call         | 11/20/15           | USD    | 40.00  | 1,622     | (130,571)             |
| TOTAL SA ADR                   | Call         | 11/20/15           | USD    | 48.00  | 515       | (44,448)              |
| Verizon Communications, Inc.   | Call         | 11/20/15           | USD    | 45.00  | 418       | (18,183)              |
| BCE, Inc.                      | Call         | 11/30/15           | USD    | 41.45  | 289       | (32,531)              |
| <b>Total</b>                   |              |                    |        |        |           | <b>\$ (7,656,320)</b> |

## OTC Options Written

| Description               | Put/<br>Call | Counterparty                           | Expiration<br>Date | Strike |        | Contracts | Value     |
|---------------------------|--------------|--|--------------------|--------|--------|-----------|-----------|
|                           |              |  |                    | Price  |        |           |           |
| General Mills, Inc.       | Call         | Citibank N.A.                          | 10/02/15           | USD    | 58.26  | 54,000    | \$ (97)   |
| Rockwell Automation, Inc. | Call         | Morgan Stanley & Co. International PLC | 10/05/15           | USD    | 115.03 | 13,500    | (8)       |
| U.S. Bancorp.             | Call         | Morgan Stanley & Co. International PLC | 10/05/15           | USD    | 42.60  | 72,500    | (3,924)   |
| TOTAL SA ADR              | Call         | Morgan Stanley & Co. International PLC | 10/08/15           | USD    | 50.81  | 44,700    | (138)     |
| NextEra Energy, Inc.      | Call         | Goldman Sachs International            | 10/12/15           | USD    | 106.60 | 63,400    | (856)     |
| Enbridge, Inc.            | Call         | Deutsche Bank AG                       | 10/13/15           | CAD    | 53.75  | 30,000    | (2,577)   |
| Northrop Grumman Corp.    | Call         | Morgan Stanley & Co. International PLC | 10/15/15           | USD    | 168.51 | 54,200    | (180,196) |
| Quest Diagnostics, Inc.   | Call         | Morgan Stanley & Co. International PLC | 10/15/15           | USD    | 70.17  | 21,800    | (547)     |
| Travelers Cos., Inc.      | Call         | Morgan Stanley & Co. International PLC | 10/15/15           | USD    | 106.95 | 51,700    | (1,644)   |
| Unilever NV               | Call         | UBS AG                                 | 10/20/15           | USD    | 40.38  | 41,200    | (38,969)  |
| WEC Energy Group, Inc.    | Call         | Morgan Stanley & Co. International PLC | 10/20/15           | USD    | 51.34  | 56,300    | (77,278)  |
| Sempra Energy             | Call         | Credit Suisse International            | 10/22/15           | USD    | 95.69  | 13,900    | (36,039)  |
| TOTAL SA ADR              | Call         | Deutsche Bank AG                       | 10/27/15           | USD    | 46.56  | 40,000    | (32,521)  |
| CMS Energy Corp.          | Call         | Citibank N.A.                          | 10/29/15           | USD    | 33.16  | 63,200    | (144,854) |
| U.S. Bancorp.             | Call         |  | 10/29/15           | USD    | 42.60  | 72,500    | (39,514)  |

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|                                       |      |   |          |     |        |         |           |  |
|---------------------------------------|------|---|----------|-----|--------|---------|-----------|--|
|                                       |      | Morgan Stanley & Co. International<br>PLC |          |     |        |         |           |  |
| Mondelez International, Inc., Class A | Call | Morgan Stanley & Co. International<br>PLC | 10/30/15 | USD | 43.86  | 81,000  | (58,051)  |  |
| Raytheon Co.                          | Call | Credit Suisse International               | 10/30/15 | USD | 106.21 | 62,000  | (221,502) |  |
| Unilever NV                           | Call | Citibank N.A.                             | 10/30/15 | USD | 40.88  | 41,000  | (32,866)  |  |
| Kroger Co.                            | Call | Morgan Stanley & Co. International<br>PLC | 11/02/15 | USD | 38.42  | 116,700 | (42,760)  |  |
| Travelers Cos., Inc.                  | Call | Morgan Stanley & Co. International<br>PLC | 11/02/15 | USD | 101.59 | 69,000  | (99,254)  |  |
| NextEra Energy, Inc.                  | Call | Morgan Stanley & Co. International<br>PLC | 11/05/15 | USD | 98.39  | 18,600  | (36,613)  |  |
| WEC Energy Group, Inc.                | Call | Goldman Sachs International               | 11/06/15 | USD | 47.82  | 23,800  | (108,031) |  |
| Abbott Laboratories                   | Call | Citibank N.A.                             | 11/09/15 | USD | 43.57  | 78,400  | (29,391)  |  |
| Unilever NV                           | Call | UBS AG                                    | 11/09/15 | USD | 40.38  | 41,200  | (47,275)  |  |
| AstraZeneca PLC                       | Call | UBS AG                                    | 11/11/15 | GBP | 44.13  | 30,500  | (32,932)  |  |
| CMS Energy Corp.                      | Call | Credit Suisse International               | 11/12/15 | USD | 33.47  | 54,000  | (104,732) |  |
| Kroger Co.                            | Call | Morgan Stanley & Co. International<br>PLC | 11/13/15 | USD | 37.09  | 151,000 | (109,837) |  |

SEPTEMBER 30, 2015

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Schedule of Investments (concluded)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                    | Put/<br>Call | Counterparty                           | Expiration<br>Date | Strike |       | Contracts | Value          |
|--------------------------------|--------------|--|--------------------|--------|-------|-----------|----------------|
|                                |              |  |                    | Price  |       |           |                |
| American Water Works Co., Inc. | Call         | Morgan Stanley & Co. International PLC | 11/19/15           | USD    | 53.90 | 35,800    | \$ (68,634)    |
| TOTAL SA ADR                   | Call         | Morgan Stanley & Co. International PLC | 12/03/15           | USD    | 46.09 | 43,500    | (73,963)       |
| <b>Total</b>                   |              |  |                    |        |       |           | \$ (1,625,003) |

**Fair Value Hierarchy as of Period End**

Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

Level 1 unadjusted price quotations in active markets/exchanges for identical assets or liabilities that the Trust has the ability to access

Level 2 other observable inputs (including, but not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs)

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Trust's own assumptions used in determining the fair value of investments and derivative financial instruments)

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Changes in valuation techniques may result in transfers into or out of an assigned level within the hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Trust's most recent financial statements as contained in its semi-annual report.

The following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy:

|                            | Level 1          | Level 2      | Level 3 | Total         |
|----------------------------|------------------|--------------|---------|---------------|
| <b>Assets:</b>             |                  |              |         |               |
| Investments:               |                  |              |         |               |
| Long-Term Investments:     |                  |              |         |               |
| Common Stocks <sup>1</sup> | \$ 1,546,655,788 | \$ 3,874,863 | \$      | 1,550,530,651 |
| Short-Term Securities      | 30,846,822       | 85,386       |         | 30,932,208    |
| <b>Total</b>               | \$ 1,577,502,610 | \$ 3,960,249 | \$      | 1,581,462,859 |

<sup>1</sup> See above Schedule of Investments for values in each industry, excluding Level 2, Pharmaceuticals, within the table.

|   | Level 1 | Level 2 | Level 3 | Total |
|---|---------|---------|---------|-------|
| Derivative Financial Instruments <sup>2</sup> |         |         |         |       |
| <b>Liabilities:</b>                           |         |         |         |       |

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|                  |    |             |    |             |    |             |
|------------------|----|-------------|----|-------------|----|-------------|
| Equity contracts | \$ | (6,169,721) | \$ | (3,111,602) | \$ | (9,281,323) |
|------------------|----|-------------|----|-------------|----|-------------|

<sup>2</sup> Derivative financial instruments are options written, which are shown at value.

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

|  |           | Level 1       |  | Level 2            |  | Level 3 |           | Total         |
|--|-----------|---------------|--|--------------------|--|---------|-----------|---------------|
| <b>Assets:</b>                                 |           |               |  |                    |  |         |           |               |
| Foreign currency at value                      | \$        | 1,776         |  |                    |  |         | \$        | 1,776         |
| Cash pledged as collateral for OTC derivatives |           | 98,000        |  |                    |  |         |           | 98,000        |
| <b>Liabilities:</b>                            |           |               |  |                    |  |         |           |               |
| Collateral on securities loaned at value       |           |               |  | \$ (85,386)        |  |         |           | (85,386)      |
| <b>Total</b>                                   | <b>\$</b> | <b>99,776</b> |  | <b>\$ (85,386)</b> |  |         | <b>\$</b> | <b>14,390</b> |

During the period ended September 30, 2015, there were no transfers between levels.

Item 2 Controls and Procedures

- 2(a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act")) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.
- 2(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) 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

Certifications Attached hereto

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.

BlackRock Enhanced Equity Dividend Trust

By: /s/ John M. Perlowski  
John M. Perlowski  
Chief Executive Officer (principal executive officer) of  
BlackRock Enhanced Equity Dividend  
Trust

Date: November 23, 2015

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/ John M. Perlowski  
John M. Perlowski  
Chief Executive Officer (principal executive officer) of  
BlackRock Enhanced Equity Dividend  
Trust

Date: November 23, 2015

By: /s/ Neal J. Andrews  
Neal J. Andrews  
Chief Financial Officer (principal financial officer) of  
BlackRock Enhanced Equity Dividend  
Trust

Date: November 23, 2015