

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

BlackRock Enhanced Equity Dividend Trust  
Form N-CSRS  
September 03, 2015

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-CSR**

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT  
COMPANIES**

Investment Company Act file number 811-21784

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: 06/30/2015

Item 1 Report to Stockholders

SEMI-ANNUAL REPORT (UNAUDITED)

**BLACKROCK**<sup>®</sup>

**BlackRock Energy and Resources Trust (BGR)**

**BlackRock Enhanced Capital and Income Fund, Inc. (CII)**

**BlackRock Enhanced Equity Dividend Trust (BDJ)**

**BlackRock Global Opportunities Equity Trust (BOE)**

**BlackRock Health Sciences Trust (BME)**

**BlackRock International Growth and Income Trust (BGY)**

**BlackRock Resources & Commodities Strategy Trust (BCX)**

**BlackRock Science and Technology Trust (BST)**

**BlackRock Utility and Infrastructure Trust (BUI)**

**Not FDIC Insured ; May Lose Value ; No Bank Guarantee**

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## Section 19(a) Notices

BlackRock Energy and Resources Trust s (BGR), BlackRock Enhanced Capital and Income Fund, Inc. s (CII), BlackRock Enhanced Equity Dividend Trust s (BDJ), BlackRock Global Opportunities Equity Trust s (BOE), BlackRock Health Sciences Trust s (BME), BlackRock International Growth and Income Trust s (BGY), BlackRock Resources & Commodities Strategy Trust s (BCX), BlackRock Science and Technology Trust s (BST) and BlackRock Utility and Infrastructure Trust s (BUI) (each, a Trust and collectively, the Trusts ), amounts and sources of distributions reported are estimates and are being provided to you pursuant to regulatory requirements and are not being provided for tax reporting purposes. The actual amounts and sources for tax reporting purposes will depend upon each Trust s investment experience during the remainder of the fiscal year and may be subject to changes based on regulations. Each Trust will provide a Form 1099-DIV each calendar year that will tell you how to report these distributions for federal income tax purposes.

June 30, 2015

	Total Cumulative Distributions for the Fiscal Period				% Breakdown of the Total Cumulative Distributions for the Fiscal Period					
	Net Investment Income	Net Realized Capital Gains Short-Term	Net Realized Capital Gains Long-Term	Return	Total Per Common Share	Net Investment Income	Net Realized Capital Gains Short-Term	Net Realized Capital Gains Long-Term	of	Total Per Common Share
				of Capital					Return of Capital	
BGR*	\$ 0.158918			\$ 0.651082	\$ 0.810000	20%	0%	0%	80%	100%
CII	\$ 0.058368	\$ 0.464517	\$ 0.077115		\$ 0.600000	10%	77%	13%	0%	100%
BDJ*	\$ 0.078264			\$ 0.201936	\$ 0.280200	28%	0%	0%	72%	100%
BOE*	\$ 0.077624			\$ 0.504376	\$ 0.582000	13%	0%	0%	87%	100%
BME		\$ 0.881781	\$ 0.108219		\$ 0.990000	0%	89%	11%	0%	100%
BGY*	\$ 0.062609			\$ 0.231391	\$ 0.294000	21%	0%	0%	79%	100%
BCX*	\$ 0.157890			\$ 0.258310	\$ 0.416200	38%	0%	0%	62%	100%
BST*				\$ 0.600000	\$ 0.600000	0%	0%	0%	100%	100%
BUI*	\$ 0.226858	\$ 0.100951	\$ 0.278990	\$ 0.119201	\$ 0.726000	31%	14%	38%	16%	100%

\* Certain Trusts estimate that they have distributed more than the amount of earned income and net realized gains; therefore, a portion of the distribution may be a return of capital. A return of capital may occur, for example, when some or all of the shareholder s investment in a Trust is returned to the shareholder. A return of capital does not necessarily reflect a Trust s investment performance and should not be confused with yield or income. When distributions exceed total return performance, the difference will reduce the Trust s net asset value per share.

Section 19(a) notices for the Trusts, as applicable, are available on the BlackRock website <http://www.blackrock.com>.

## Section 19(b) Disclosure

The Trusts, acting pursuant to a U.S. Securities and Exchange Commission ( SEC ) exemptive order and with the approval of each Trust s Board of Trustees/Directors (the Board ), each have adopted a plan, consistent with its investment objectives and policies to support a level distribution of income, capital gains and/or return of capital (the Plan ). In accordance with the Plans, the Trusts distributed the following fixed amounts per share on a monthly basis as of June 30, 2015:

Exchange Symbol	Amount Per Common Share
BGR	\$0.1350
CII	\$0.1000
BDJ	\$0.0467
BOE	\$0.0970
BME	\$0.1650
BGY	\$0.0490
BCX	\$0.0655

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BST	\$0.1000
BUI	\$0.1210

The fixed amounts distributed per share are subject to change at the discretion of each Trust's Board. Under its Plan, each Trust will distribute all available investment income to its shareholders, consistent with its primary investment objectives and as required by the Internal Revenue Code of 1986, as amended (the Code). If sufficient investment income is not available on a monthly basis, the Trusts will distribute long-term capital gains and/or return of capital to shareholders in order to maintain a level distribution. Each monthly distribution to shareholders is expected to be at the fixed amount established by the Board, except for extraordinary distributions and potential distribution rate increases or decreases to enable the Trusts to comply with the distribution requirements imposed by the Code.

Shareholders should not draw any conclusions about each Trust's investment performance from the amount of these distributions or from the terms of the Trust's Plan. Each Trust's total return performance on net asset value is presented in its financial highlights table.

The Board may amend, suspend or terminate a Trust's Plan at any time without prior notice to the Trust's shareholders if it deems such actions to be in the best interests of the Trust or its shareholders. The suspension or termination of the Plan could have the effect of creating a trading discount (if the Trust's stock is trading at or above net asset value) or widening an existing trading discount. The Trusts are subject to risks that could have an adverse impact on their ability to maintain level distributions. Examples of potential risks include, but are not limited to, economic downturns impacting the markets, decreased market volatility, companies suspending or decreasing corporate dividend distributions and changes in the Code. Please refer to each Trust's prospectus for a more complete description of its risks.

## Table of Contents

	<b>Page</b>
<u>Section 19(a) Notices</u>	2
<u>Section 19(b) Disclosure</u>	2
<u>The Markets in Review</u>	4
<b>Semi-Annual Report:</b>	
<u>The Benefits and Risks of Option Over-Writing</u>	5
<u>Trust Summaries</u>	6
<u>Derivative Financial Instruments</u>	24
Financial Statements:	
<u>Schedules of Investments</u>	25
<u>Statements of Assets and Liabilities</u>	87
<u>Statements of Operations</u>	89
<u>Statements of Changes in Net Assets</u>	91
<u>Statements of Cash Flows</u>	96
<u>Financial Highlights</u>	99
<u>Notes to Financial Statements</u>	108
<u>Disclosure of Investment Advisory Agreement and Sub-Advisory Agreement</u>	128
<u>Officers and Trustees</u>	134
<u>Additional Information</u>	135

SEMI-ANNUAL REPORT

JUNE 30, 2015

3

## The Markets in Review

Dear Shareholder,

During the 12-month period ended June 30, 2015, market volatility increased from the remarkably low levels seen in recent years, although it remained below the historical average. In the middle of 2014, geopolitical tensions intensified in Ukraine and the Middle East and oil prices became highly volatile, stoking worries about economic growth outside the United States. The U.S. economy, however, was showing improvement, which made investors concerned that the U.S. Federal Reserve (the Fed) would raise short-term rates sooner than previously anticipated. The U.S. dollar appreciated and global credit markets tightened, ultimately putting a strain on investor flows.

In the fourth quarter, U.S. growth picked up considerably while the broader global economy showed more signs of slowing. This, combined with rising global risks, drove investors to the relative stability of U.S. assets. International markets continued to struggle even as the European Central Bank (ECB) and the Bank of Japan eased monetary policy. Oil prices plummeted due to a global supply-and-demand imbalance, sparking a selloff in energy-related assets and putting stress on emerging markets. Fixed income investors piled into U.S. Treasuries despite their persistently low yields, which had become attractive as compared to the even lower yields on international sovereign debt.

Equity markets reversed in early 2015, with international markets outperforming the United States as global risks abated. Investors had held high expectations for the U.S. economy, but a harsh winter and west coast port strike brought disappointing first-quarter data and high valuations took their toll on U.S. stocks, while bond yields fell to extreme lows. (Bond prices rise as yields fall.) In contrast, economic reports in Europe and Asia easily beat investors' very low expectations, and accommodative policies from central banks in those regions helped international equities rebound. Oil prices stabilized, providing some relief for emerging market stocks, although a stronger U.S. dollar continued to be a headwind for the asset class.

U.S. economic data regained momentum in the second quarter, helping U.S. stocks resume an upward path. However, meaningful strength in the labor market underscored the likelihood that the Fed would raise short-term rates before the end of 2015 and bond yields moved swiftly higher. The period ended on a downbeat, but temporary, note as Greece's long-brewing debt troubles came to an impasse. As the drama unfolded around the tumultuous negotiations between Greece and its creditors, investors feared the possibility of Greece leaving the euro zone and the impact such an event might have on global markets. Most asset classes broadly sold off, especially in Europe, even while macroeconomic and company fundamentals continued to improve.

At BlackRock, we believe investors need to think globally, extend their scope across a broad array of asset classes and be prepared to move freely as market conditions change over time. We encourage you to talk with your financial advisor and visit [blackrock.com](http://blackrock.com) for further insight about investing in today's markets.

Sincerely,

**Rob Kapito**

President, BlackRock Advisors, LLC

**Rob Kapito**

President, BlackRock Advisors, LLC

### Total Returns as of June 30, 2015

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	1.23%	7.42%
U.S. small cap equities (Russell 2000® Index)	4.75	6.49
International equities (MSCI Europe, Australasia,	5.52	(4.22)

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Far East Index)		
Emerging market equities (MSCI Emerging Markets Index)	2.95	(5.12)
3-month Treasury bill (BofA Merrill Lynch 3-Month Treasury Bill Index)	0.01	0.02
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	(0.51)	3.79
U.S. investment grade bonds (Barclays U.S. Aggregate Bond Index)	(0.10)	1.86
Tax-exempt municipal bonds (S&P Municipal Bond Index)	0.01	3.00
U.S. high yield bonds (Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	2.53	(0.39)

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.



## The Benefits and Risks of Option Over-Writing

In general, the goal of each of the Trusts is to provide total return through a combination of current income and realized and unrealized gains (capital appreciation). The Trusts seek to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to enhance the Trusts' distribution rate and total return performance. However, these objectives cannot be achieved in all market conditions.

The Trusts primarily write single stock covered call options, and may also from time to time write single stock put options. When writing (selling) a covered call option, the Trust holds an underlying equity security and enters into an option transaction which allows the counterparty to purchase the equity security at an agreed-upon price (strike price) within an agreed-upon time period. The Trusts receive cash premiums from the counterparties upon writing (selling) the option, which along with net investment income and net realized gains, if any, are generally available to support current or future distributions paid by the Trusts. During the option term, the counterparty may elect to exercise the option if the market value of the equity security rises above the strike price, and the Trust is obligated to sell the equity security to the counterparty at the strike price, realizing a gain or loss. Premiums received increase gains or reduce losses realized on the sale of the equity security. If the option remains unexercised upon its expiration, the Trusts realize gains equal to the premiums received. Alternatively, an option may be closed out by an offsetting purchase or sale of an option prior to expiration. The Trust realizes a capital gain from a closing purchase or sale transaction if the premium paid is less than the premium received from writing the option. The Trust realizes a capital loss from a closing purchase or sale transaction if the premium received is less than the premium paid to purchase the option.

Writing covered call options entails certain risks, which include, but are not limited to, the following: an increase in the value of the underlying equity security above the strike price can result in the exercise of a written option (sale by the Trust to the counterparty) when the Trust might not otherwise have sold the security; exercise of the option by the counterparty may result in a sale below the current market value and a gain or loss being realized by the Trust; and limiting the potential appreciation that could be realized on the underlying equity security to the extent of the strike price of the option. As such, an option over-writing strategy may outperform the general equity market in flat or falling markets but underperform in rising markets.

Each Trust employs a plan to support a level distribution of income, capital gains and/or return of capital. The goal of the plan is to provide shareholders with consistent and predictable cash flows by setting distribution rates based on expected long-term returns of the Trusts. Such distributions, under certain circumstances, may exceed a Trust's total return performance. When total distributions exceed total return performance for the period, the difference reduces the Trust's total assets and net asset value per share (NAV) and, therefore, could have the effect of increasing the Trust's expense ratio and reducing the amount of assets the Trust has available for long term investment. In order to make these distributions, a Trust may have to sell portfolio securities at less than opportune times.

The final tax characterization of distributions is determined after the fiscal year and is reported in the Trust's annual report to shareholders. Distributions can be characterized as ordinary income, capital gains and/or return of capital. The Trust's taxable net investment income or net realized capital gains (taxable income) may not be sufficient to support the level of distributions paid. To the extent that distributions exceed the Trust's current and accumulated earnings and profits, the excess may be treated as a non-taxable return of capital. Distributions that exceed a Trust's taxable income but do not exceed the Trust's current and accumulated earnings and profits, may be classified as ordinary income which are taxable to shareholders. Such distributions are reported as distributions in excess of net investment income.

A return of capital distribution does not necessarily reflect a Trust's investment performance and should not be confused with yield or income. A return of capital is a return of a portion of an investor's original investment. A return of capital is not taxable, but it reduces a shareholder's tax basis in his or her shares, thus reducing any loss or increasing any gain on a subsequent disposition by the shareholder of his or her shares. It is possible that a substantial portion of the distributions paid during a calendar year may ultimately be classified as return of capital or as distributions in excess of net investment income for income tax purposes when the final determination of the source and character of the distributions is made.

To illustrate these concepts, assume the following: (1) a common stock purchased at and currently trading at \$37.15 per share; (2) a three-month call option is written by a Trust with a strike price of \$40 (i.e., 7.7% higher than the current market price); and (3) the Trust receives \$2.45, or 6.6% of the common stock's value, as a premium. If the stock price remains unchanged, the option expires and there would be a 6.6% return for the three-month period. If the stock were to decline in price by 6.6% (i.e., decline to \$34.70 per share), the option strategy would break-even from an economic perspective resulting in neither a gain nor a loss. If the stock were to climb to a price of \$40 or above, the option would be exercised and the stock would return 7.7% coupled with the option premium received of 6.6% for a total return of 14.3%. Under this scenario, the Trust loses the benefit of any appreciation of the stock above \$40, and thus is limited to a 14.3% total return. The premium from writing the call option serves to offset some of the unrealized loss on the stock in the event that the price of the stock declines, but if the stock were to decline more than 6.6% under this scenario, the Trust's downside protection is eliminated and the stock could eventually become worthless.

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Each Trust intends to write covered call options to varying degrees depending upon market conditions. Please refer to each Trust's Schedule of Investments and the Notes to Financial Statements for details of written options.

SEMI-ANNUAL REPORT

JUNE 30, 2015

5

Trust Summary as of June 30, 2015

**BlackRock Energy and Resources Trust**

**Trust Overview**

**BlackRock Energy and Resources Trust s (BGR) (the Trust )** investment objective is to provide total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its total assets in equity securities of energy and natural resources companies and equity derivatives with exposure to the energy and natural resources industry. The Trust may invest directly in such securities or synthetically through the use of derivatives. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objective will be achieved.

**Trust Information**

Symbol on NYSE	BGR
Initial Offering Date	December 29, 2004
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$17.97) <sup>1</sup>	9.02%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.135
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.620

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The monthly distribution rate per Common Share, declared on August 3, 2015, has decreased to \$0.11 per share. The current distribution rate on closing price, current monthly distribution per Common Shares and current annualized distribution per Common Share do not reflect this new distribution rate. The distribution rate is not constant and is subject to change in the future. A portion of the distribution may be deemed a return of capital or net realized gain.

**Performance and Portfolio Management Commentary**

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>3</sup>
BGR <sup>1</sup>	(6.19)%	(5.95)%
Lipper Natural Resources Funds <sup>2</sup>	(7.29)%	(5.37)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> Average return.

<sup>3</sup> The Trust s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

The following discussion relates to the Trust s absolute performance based on NAV:

**What factors influenced performance?**

The Trust's position in the U.S.-based refiner Phillips 66 was the largest contributor to absolute performance. U.S. refiners generally performed well due to the combination of continued oversupply in the oil market and strong demand for refined petroleum products. The Trust's holding in BG Group PLC was another notable contributor, as the stock was bid for by fellow integrated company Royal Dutch Shell PLC. The U.K.-listed exploration and production (E&P) company Cairn Energy PLC also made a robust contribution to performance. The company issued a positive update that contained further details regarding its recent discoveries in Senegal and future exploration plans in the region.

The price of oil recovered during the period, and while near-term oil futures contracts rallied strongly, longer-dated contracts weakened. Since energy stocks are typically priced on expectations of future profits, the sector significantly underperformed spot (near-term) oil prices. Concerns that Greek debt re-negotiations and China's stock market pullbacks could have an adverse impact on global growth also weighed on market sentiment regarding energy companies. The Trust's holdings in some of the large, integrated energy companies detracted from absolute performance, with positions in Exxon Mobil Corp. and Chevron Corp. among the largest individual detractors.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's option writing strategy had a positive impact on performance during the period.

**Describe recent portfolio activity.**

During the first calendar quarter of 2015, the Trust's investment advisor gradually began to increase the portfolio's sensitivity to oil prices. The rationale for this move was the increasing evidence that lower oil prices had forced energy companies to change their behavior in ways that should lead to a more favorable balance of supply and demand over time. The Trust achieved this shift by adding to positions in E&P companies and reducing exposure to lower-beta, more defensive integrated oil & gas companies. The investment advisor subsequently maintained its oil-price sensitivity at a constant level as it awaited further clarity on variables such as U.S. production, geopolitical unrest and the outcome of the Iran talks.

**Describe portfolio positioning at period end.**

As of period end, the Trust held its largest allocations in the E&P and integrated oil & gas sub-industries, with smaller allocations to oil services, distribution, and refining & marketing stocks. The Trust continued to emphasize companies with strong balance sheets, high-quality assets and low costs of production.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

**BlackRock Energy and Resources Trust**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$17.97	\$19.95	(9.92)%	\$22.79	\$17.88
Net Asset Value	\$19.10	\$21.15	(9.69)%	\$21.65	\$19.06

**Market Price and Net Asset Value History For the Past Five Years**

**Overview of the Trust's Total Investments\***

<b>Ten Largest Holdings</b>	<b>6/30/15</b>
Exxon Mobil Corp.	9%
Chevron Corp.	7
ConocoPhillips	6
Schlumberger Ltd.	6
Anadarko Petroleum Corp.	5
BP PLC	5
Marathon Oil Corp.	5
Devon Energy Corp.	5
TOTAL SA	4
Pioneer Natural Resources Co.	4

\* Excludes option positions and money market funds.

<b>Industry Allocation</b>	<b>6/30/15</b>	<b>12/31/14</b>
Oil, Gas & Consumable Fuels	90%	96%
Energy Equipment & Services	10%	4%

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 such industry sub-classifications for reporting ease.

Trust Summary as of June 30, 2015

BlackRock Enhanced Capital and Income Fund, Inc.

Trust Overview

BlackRock Enhanced Capital and Income Fund, Inc. s (CII) (the Trust ) investment objective is to provide investors with a combination of current income and capital appreciation. The Trust seeks to achieve its investment objective by investing in a portfolio of equity and debt securities of U.S. and foreign issuers. The Trust may invest directly in such securities or synthetically through the use of derivatives. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information

Symbol on NYSE	CII
Initial Offering Date	April 30, 2004
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$14.67) <sup>1</sup>	8.18%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.10
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.20

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>2</sup>
CII <sup>1</sup>	9.27%	4.59%
S&P 500® Value Index	N/A	(0.45)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

NA Not applicable as the index does not have a market price

The following discussion relates to the Trust s relative performance based on the index cited above:

What factors influenced performance?

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The Trust generated a positive return through its stock selection across multiple sectors. Within the consumer discretionary sector, Orbitz Worldwide, Inc. made the largest contribution to return after industry leader Expedia, Inc. announced it would acquire the company at a premium. The Trust's overweight to managed care companies within the health care sector was also additive, as rumors of merger and acquisition activity sparked a rally in the group. Generally benign medical cost trends provided an additional lift for the industry, as did a favorable Supreme Court ruling concerning insurance subsidies under the Affordable Care Act. Selection in the energy sector, notably among refining stocks, was an additional source of positive performance. Refiners benefited from a stabilization in crude prices and a widening price spread between their primary input, oil, and their finished products (such as gasoline). An underweight in utility stocks also added to performance.

The Trust's positioning in the information technology (IT) sector, particularly the semiconductor industry, was among the primary detractors from performance. Micron Technology, Inc. underperformed due to lower earnings caused by slowing personal computer (PC) sales. In addition, the company experienced rising costs as it invested in product lines outside of the PC end market and began manufacturing next-generation DRAM technology. Stock selection was also negative in industrials, as airlines struggled due to concerns about capacity discipline, weaker pricing and rising fuel costs. Also in industrials, bellwether 3M Co. lost ground after reporting an earnings miss stemming from the impact of the strong U.S. dollar.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's option writing strategy modestly detracted from performance during the period. The Trust also utilized forward foreign currency exchange contracts, and these positions added value in the context of U.S. dollar strength.

### **Describe recent portfolio activity.**

The Trust reduced exposure to consumer discretionary and materials stocks, and it exited the telecommunications sector. Conversely, it increased its positions in the health care and consumer staples sectors.

### **Describe portfolio positioning at period end.**

The portfolio's cash weighting was slightly over 5% at the end of the period. Modestly elevated cash levels served to dampen the impact of the Trust's underweight position in lower-volatility market segments, such as utilities and telecommunications. At a near-zero return, this cash position underperformed the return of the broader portfolio but outpaced the S&P 500 Value index, which posted a negative return for the period.

Relative to the S&P 500<sup>®</sup> Value Index, the Trust ended the period overweight in the health care, consumer discretionary and IT sectors. The Trust was underweight in the utilities, consumer staples, materials, industrials and telecommunication services sectors.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

**BlackRock Enhanced Capital and Income Fund, Inc.**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$14.67	\$13.97	5.01%	\$15.67	\$13.83
Net Asset Value	\$15.75	\$15.67	0.51%	\$16.38	\$15.21

**Market Price and Net Asset Value History For the Past Five Years**

**Overview of the Trust's Total Investments\***

<b>Ten Largest Holdings</b>	<b>6/30/15</b>
CVS Health Corp.	3%
JPMorgan Chase & Co.	3
UnitedHealth Group, Inc.	3
Comcast Corp., Class A	3
Aetna, Inc.	3
Citigroup, Inc.	3
American International Group, Inc.	3
U.S. Bancorp.	3
Lowe's Cos., Inc.	3
Bank of America Corp.	2

\* Excludes option positions and money market funds.

<b>Sector Allocation</b>	<b>6/30/15</b>	<b>12/31/14</b>
Information Technology	22%	21%
Financials	20	20
Health Care	19	14
Consumer Discretionary	14	20
Consumer Staples	8	3
Industrials	7	9
Energy	7	6
Materials	2	4
Utilities	1	
Telecommunication Services		3

For Trust compliance purposes, the Trust's sector classifications refer to any one or more of the sector 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 such sector sub-classifications for reporting ease.



## Trust Summary as of June 30, 2015

## BlackRock Enhanced Equity Dividend Trust

## Trust Overview

**BlackRock Enhanced Equity Dividend Trust s (BDJ) (the Trust )** primary investment objective is to provide current income and current gains, with a secondary investment objective of long-term capital appreciation. The Trust seeks to achieve its investment objectives by investing in common stocks that pay dividends and have the potential for capital appreciation and by utilizing an option writing (selling) strategy to seek total return performance and enhance distributions. The Trust invests, under normal market conditions, at least 80% of its total assets in dividend paying equities. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objectives will be achieved.

## Trust Information

Symbol on NYSE	BDJ
Initial Offering Date	August 31, 2005
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$ 7.98) <sup>1</sup>	7.02%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0467
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.5604

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

## Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>2</sup>
BDJ <sup>1</sup>	1.69%	(0.11)%
Russell 1000 <sup>®</sup> Value Index	N/A	(0.61)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

The following discussion relates to the Trust s relative performance based on the index cited above:

What factors influenced performance?

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

The largest contributor to relative performance was stock selection in the consumer staples sector. Notably, an underweight to Wal-Mart Stores, Inc. and holding non-benchmark stocks The Kroger Co. and Kraft Foods Group, Inc. proved beneficial. Stock selection in energy also added to relative returns, with an underweight to Exxon Mobil Corp. and an overweight to Marathon Petroleum Corp. the leading relative contributors within the sector. Lastly, a combination of stock selection and an overweight in consumer discretionary proved additive, as non-benchmark holding The Home Depot, Inc. performed strongly.

The most significant detractor from relative performance during the period came from a combination of stock selection and an underweight in health care. Notably, an underweight to the health care providers & services industry proved costly as the benchmark companies Cigna Corporation, Aetna, Inc. and Humana, Inc. none of which were held in the portfolio benefited from speculation over merger and acquisition activity. Stock selection in industrials also hurt relative performance, as non-benchmark holdings Union Pacific Corp. and United Parcel Service detracted, as did an overweight to aerospace & defense contractor Raytheon Co. Lastly, stock selection in materials and a combination of stock selection and an underweight in financials weighed on relative returns for the period.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's option writing strategy had a positive impact on performance during the period.

### **Describe recent portfolio activity.**

During the six-month period, the Trust's exposure to the health care and information technology (IT) sectors was increased. Notable transactions within health care included initiating positions in managed care providers UnitedHealth Group, Inc. and Anthem, Inc. Within IT, the Trust purchased shares of Oracle Corp. and increased its allocation in QUALCOMM, Inc. Conversely, exposure to the consumer discretionary sector was reduced through the elimination of positions in VF Corporation and The Walt Disney Co., as well as a reduction of the Trust's position in Comcast Corp.

### **Describe portfolio positioning at period end.**

The Trust's largest allocations were in the financials, industrials and health care sectors. The Trust maintained more selective exposure to the higher-yielding segments of the equity market, including consumer staples, real estate investment trusts and utilities, given the current level of their valuations and payout ratios.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

**BlackRock Enhanced Equity Dividend Trust**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$7.98	\$8.12	(1.72)%	\$8.38	\$7.88
Net Asset Value	\$8.92	\$9.24	(3.46)%	\$9.24	\$8.82

**Market Price and Net Asset Value History For the Past Five Years**

**Overview of the Trust's Total Investments\***

<b>Ten Largest Holdings</b>	<b>6/30/15</b>
JPMorgan Chase & Co.	4%
Wells Fargo & Co.	4
Citigroup, Inc.	3
General Electric Co.	3
The Home Depot, Inc.	3
Pfizer, Inc.	3
Merck & Co., Inc.	2
UnitedHealth Group, Inc.	2
Microsoft Corp.	2
Bristol-Myers Squibb Co.	2

\* Excludes option positions and money market funds.

<b>Sector Allocation</b>	<b>6/30/15</b>	<b>12/31/14</b>
Financials	27%	27%
Industrials	14	15
Health Care	14	10
Energy	10	9
Consumer Staples	9	9
Consumer Discretionary	7	10
Information Technology	7	7
Utilities	6	6
Materials	4	5
Telecommunication Services	2	2

For Trust compliance purposes, the Trust's sector classifications refer to any one or more of the sector 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 such sector sub-classifications for reporting ease.

## Trust Summary as of June 30, 2015

## BlackRock Global Opportunities Equity Trust

## Trust Overview

**BlackRock Global Opportunities Equity Trust s (BOE) (the Trust )** primary investment objective is to provide current income and current gains, with a secondary investment objective of long-term capital appreciation. The Trust seeks to achieve its investment objectives by investing primarily in equity securities issued by companies located in countries throughout the world and utilizing an option writing (selling) strategy to seek total return performance and enhance distributions. The Trust invests, under normal market conditions, at least 80% of its assets in equity securities or options on equity securities or indices or sectors of equity securities. Under normal circumstances, the Trust invests a substantial amount of its total assets in foreign issuers, issuers that primarily trade in a market located outside the United States or issuers that do a substantial amount of business outside the United States. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objectives will be achieved.

## Trust Information

Symbol on NYSE	BOE
Initial Offering Date	May 31, 2005
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$13.75) <sup>1</sup>	8.47%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.097
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.164

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

## Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>2</sup>
BOE <sup>1</sup>	9.21%	6.06%
MSCI All Country World Index	N/A	2.66%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

The following discussion relates to the Trust s relative performance based on the index cited above:

**What factors influenced performance?**

For the six-month period, the Trust's stock selection was positive in 9 of 10 economic sectors. The most notable contributions came from stock selection within the financials and consumer staples sectors. In financials, notable contributors included WisdomTree Investments, Inc., which reported continued strong inflows into its exchange-traded fund lineup and exceeded earnings expectations for the period, and Bank United, Inc., which reported robust loan growth in its two main markets, New York and Florida. In consumer staples, Nomad Foods Ltd. also boosted returns, as the company announced both an acquisition of a U.K. frozen food vendor, and that its shares were to be listed on the London Stock Exchange.

The only notable detractor during the period came from stock selection in the energy sector, after shares of Royal Dutch Shell PLC trended lower over concerns regarding the cost of the company's recently proposed acquisition of BG Group PLC, an integrated natural gas company domiciled in the U.K. Investor concerns over the potential merger were coupled with weakness in the price of oil over the six-month period. However, the Trust's investment advisor believes that the acquisition would ultimately be helpful to Royal Dutch Shell PLC's earnings, though the benefits might not be captured until the price of oil rebounds and business synergies between the two companies are realized.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's options writing strategy detracted from performance during the period.

**Describe recent portfolio activity.**

During the six-month period, the Trust reduced its holdings in the energy sector on concerns over the continued downward pressure on the price of oil, as well as in health care in order to lock in gains after notable outperformance. Proceeds were used to increase exposure to the telecommunications services (telecom) and consumer discretionary sectors. Regionally, the Trust reduced its exposure to the developed Americas and emerging Asia, using the proceeds to add to its holdings in developed Europe and Asia Pacific Basin.

**Describe portfolio positioning at period end.**

Relative to the MSCI All Country World Index, the Trust ended the period overweight in the Europe and emerging Asia regions, and underweight in the Pacific Basin (including Japan) and developed Americas. From a sector perspective, the Trust was most notably overweight in the information technology and telecom sectors, funded by underweights in the materials and energy sectors.

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**BlackRock Global Opportunities Equity Trust**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$13.75	\$13.13	4.72%	\$14.20	\$12.80
Net Asset Value	\$15.53	\$15.27	1.70%	\$15.96	\$14.77

**Market Price and Net Asset Value History For the Past Five Years**

**Overview of the Trust's Total Investments\***

<b>Ten Largest Holdings</b>	<b>6/30/15</b>
Citigroup, Inc.	3%
Apple, Inc.	2
Nomad Foods Ltd.	2
Cellnex Telecom SAU	2
Royal Dutch Shell PLC, A Shares - ADR	1
Roper Industries, Inc.	1
Lloyds Banking Group PLC	1
Hortonworks, Inc.	1
Platform Specialty Products Corp.	1
Alibaba Group Holding Ltd. - ADR	1

\* Excludes option positions and money market funds.

<b>Geographic Allocation</b>	<b>6/30/15</b>	<b>12/31/14</b>
United States	52%	55%
United Kingdom	9	8
Japan	6	5
France	4	4
Germany	3	3
Spain	3	2
India	3	3
China	3	2
Switzerland	2	3
Netherlands	2	2
British Virgin Islands	2	
Ireland	2	1
South Korea	1	2
Hong Kong	1	2
Belgium	1	2
Other <sup>1</sup>	6	6

<sup>1</sup> Other includes a 1% holding or less in each of the following countries; Taiwan, South Africa, Canada, Norway, Indonesia, Sweden, Peru, New Zealand, Mexico, Italy, Greece, Australia.



## Trust Summary as of June 30, 2015

BlackRock Health Sciences Trust

## Trust Overview

**BlackRock Health Sciences Trust s (BME) (the Trust )** investment objective is to provide total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its assets in equity securities of companies engaged in the health sciences and related industries and equity derivatives with exposure to the health sciences industry. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objective will be achieved.

## Trust Information

Symbol on NYSE	BME
Initial Offering Date	March 31, 2005
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$42.80) <sup>1</sup>	4.63%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.165
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.980

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The monthly distribution rate per Common Share, declared on August 3, 2015, has increased to \$0.20 per share. The current distribution rate on closing price, current monthly distribution per Common Shares and current annualized distribution per Common Share do not reflect this new distribution rate. The distribution rate is not constant and is subject to change in the future. A portion of the distribution may be deemed a return of capital or net realized gain.

## Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>2</sup>
BME <sup>1</sup>	2.65%	14.79%
Russell 3000 <sup>®</sup> Healthcare Index	N/A	11.43%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust moved from a premium to NAV to a discount during the period, which accounts for the difference between performance based on price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

The following discussion relates to the Trust s relative performance based on the index cited above:



**What factors influenced performance?**

All four health care sub-sectors (pharmaceuticals, biotechnology, medical devices & supplies and health care providers & services) aided relative performance during the period under review, with the majority of gains generated by effective stock selection within the pharmaceuticals and biotechnology industries. In pharmaceuticals, the Trust was helped by its underweight positions in Johnson & Johnson and Pfizer, Inc., both of which were hampered by concerns about future growth. Overweight positions in Eli Lilly & Co. and the specialty pharmaceutical company Valeant Pharmaceuticals International, Inc. aided performance as well. In addition, Eisai Co., Ltd., Chugai Pharmaceutical, Co. Ltd. and Intra-Cellular Therapies, Inc. gained ground due to positive clinical developments. Within biotechnology, the gains were led by Ultragenyx Pharmaceutical, Inc., Receptos, Inc., Neurocrine Biosciences, Inc. and Synageva BioPharma Corp., which received an acquisition bid.

During a six-month period of strong performance for the health care sector, there were only a handful of detractors from the Trust's performance. At the industry level, managed health care was the largest detractor. The Trust was also hurt by its underweight in the biotechnology company Gilead Sciences, Inc. and lack of a position in Pharmacylics, Inc., which received an acquisition bid. Overweight positions in Alexion Pharmaceuticals, Inc. (biotechnology) and AstraZeneca PLC also detracted from performance.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. Given the positive absolute return for the health care sector, the Trust's option writing strategy detracted from performance during the period.

**Describe recent portfolio activity.**

The Trust's industry allocations generally stayed in line with their allocations at the beginning of the period, although there were individual stock changes in each sub-sector. The Trust slightly decreased its weightings in the pharmaceuticals and biotechnology industries, and its weightings in health care providers & services and medical devices & supplies rose slightly.

These allocations were the by-product of the Trust's bottom-up, fundamental investment process.

**Describe portfolio positioning at period end.**

The Trust continues to focus on identifying innovative companies. Accordingly, its three largest allocations were to the biotechnology, medical devices & supplies and pharmaceuticals industries, where favorable trends in the innovation cycle have supported positive secular growth.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

## BlackRock Health Sciences Trust

## Market Price and Net Asset Value Per Share Summary

	6/30/15	12/31/14	Change	High	Low
Market Price	\$42.80	\$42.70	0.23%	\$44.65	\$39.16
Net Asset Value	\$43.28	\$38.61	12.10%	\$44.14	\$38.31

## Market Price and Net Asset Value History For the Past Five Years

## Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/15
UnitedHealth Group, Inc.	4%
Medtronic PLC	3
Eli Lilly & Co.	3
AbbVie, Inc.	3
Celgene Corp.	3
McKesson Corp.	3
Biogen, Inc.	3
Abbott Laboratories	3
Bristol-Myers Squibb Co.	3
Boston Scientific Corp.	2

\* Excludes option positions and money market funds.

Industry Allocation	6/30/15	12/31/14
Pharmaceuticals	32%	34%
Biotechnology	28	30
Health Care Providers & Services	18	14
Health Care Equipment & Supplies	18	18
Life Sciences Tools & Services	3	3

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 such industry sub-classifications for reporting ease.

Trust Summary as of June 30, 2015

BlackRock International Growth and Income Trust

Trust Overview

**BlackRock International Growth and Income Trust s (BGY) (the Trust )** primary investment objective is to provide current income and current gains, with a secondary objective of long-term capital appreciation. The Trust seeks to achieve its investment objectives by investing primarily in equity securities issued by companies of any market capitalization located in countries throughout the world and utilizing an option writing (selling) strategy to seek total return performance and enhance distributions. The Trust invests, under normal market conditions, at least 80% of its assets in equity securities issued by non-U.S. companies of any market capitalization located in countries throughout the world. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information

Symbol on NYSE	BGY
Initial Offering Date	May 30, 2007
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$7.29) <sup>1</sup>	8.07%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.049
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.588

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>2</sup>
BGY <sup>1</sup>	12.60%	6.85%
MSCI All Country World Index ex-US	N/A	4.03%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

The following discussion relates to the Trust s relative performance based on the index cited above:

What factors influenced performance?

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

Stock selection in the financials and consumer discretionary sectors contributed positively to performance. In financials, contributors included Element Financial Corp., a Canadian leasing company, which rallied strongly after announcing the acquisition of General Electric's vehicle fleet-management business. Within consumer discretionary, the Trust's private investment in Snapdeal.com, an e-commerce firm from India, benefited from a successful additional round of financing. Also within consumer discretionary, Crest Nicholson Holdings PLC, a U.K. developer of sustainable housing, reported strong spring sales, coupled with a favorable earnings forecast.

The only notable detractor for the period came from stock selection in the information technology (IT) sector. Two positions within the sector, Alibaba Group Holding ADR and Baidu, Inc., came under pressure during the six-month period after outperforming during the prior calendar year. The investment advisor believes that both firms remain attractive because of exposure to Chinese e-commerce and Internet search, respectively.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's options writing strategy detracted from performance during the period.

### **Describe recent portfolio activity.**

During the six-month period, the Trust reduced its exposure to the consumer discretionary and health care sectors in order to lock in gains following strong performance. The proceeds were used to increase exposure to the financials and telecommunications sectors. Regionally, the Trust reduced its exposure to the developed Americas and emerging Europe, using the proceeds to add to its holdings in developed Europe.

In addition, the Trust's cash position increased over the period as profits were taken in several names that rallied strongly following the European Central Bank's announcement of its quantitative easing program. The Trust's cash position was a slight detractor from performance during the most recent six-month period, but is intended to be deployed opportunistically going forward.

### **Describe portfolio positioning at period end.**

Relative to the MSCI All Country World Index, the Trust ended the period overweight in Europe, primarily funded by a significant underweight to the Asia Pacific region, including Japan. From a sector perspective, the Trust was most notably overweight in the IT, health care and consumer discretionary sectors, while the most significant underweights were in the materials and financials sectors.

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**BlackRock International Growth and Income Trust**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$7.29	\$6.74	8.16%	\$7.60	\$6.54
Net Asset Value	\$7.81	\$7.61	2.63%	\$8.07	\$7.38

**Market Price and Net Asset Value History For the Past Five Years**

**Overview of the Trust's Total Investments\***

**Ten Largest Holdings**

	<b>6/30/15</b>
Novartis AG	3%
AstraZeneca PLC	2
Liberty Global PLC, Class A	2
China Construction Bank Corp., Class H	2
Shire PLC - ADR	2
Roche Holding AG	2
Sumitomo Mitsui Financial Group, Inc.	2
Nomad Foods Ltd.	2
Cellnex Telecom SAU	2
SABMiller PLC	2

\* Excludes option positions and money market funds.

**Geographic Allocation**

	<b>6/30/15</b>	<b>12/31/14</b>
United Kingdom	19%	19%
Japan	10	10
Switzerland	8	9
China	6	9
France	6	6
Germany	6	4
Ireland	6	5
Canada	5	6
India	5	4
Netherlands	4	4
Spain	3	2
United States	3	3
Italy	3	2
South Korea	2	2
British Virgin Islands	2	
Taiwan	2	1
Belgium	1	3
Hong Kong	1	3
Israel	1	2
Other <sup>1</sup>	7	6

<sup>1</sup> Other includes a 1% holding or less in each of the following countries; Sweden, Norway, South Africa, Mexico, Indonesia, Peru, New Zealand, and Austria.



Trust Summary as of June 30, 2015

BlackRock Resources & Commodities Strategy Trust

Trust Overview

**BlackRock Resources & Commodities Strategy Trust s (BCX) (the Trust )** primary investment objective is to seek high current income and current gains, with a secondary objective of capital appreciation. The Trust will seek to achieve its investment objectives, under normal market conditions, by investing at least 80% of its total assets in equity securities issued by commodity or natural resources companies, derivatives with exposure to commodity or natural resources companies or investments in securities and derivatives linked to the underlying price movement of commodities or natural resources. While permitted, the Trust does not currently expect to invest in securities and derivatives linked to the underlying price movement of commodities or natural resources. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information

Symbol on NYSE	BCX
Initial Offering Date	March 30, 2011
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$ 9.12) <sup>1</sup>	8.62%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0655
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.7860

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>3</sup>
BCX <sup>1</sup>	(1.98)%	(4.31)%
Lipper Natural Resources Funds <sup>2</sup>	(7.29)%	(5.37)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> Average return.

<sup>3</sup> The Trust s discount to NAV, which narrowed during the period, accounts for the difference between performance based on price and performance based on NAV.

The following discussion relates to the Trust s absolute performance based on NAV:

**What factors influenced performance?**

The Trust's holding in the agriculture science company Syngenta AG was among the largest contributors to returns during the period, as the stock rallied following a bid from Monsanto Co. This deal would result in a combined entity that would be the market leader in both the crop protection and seed industries. Syngenta rejected Monsanto's initial offer, however, stating that it undervalued Syngenta's prospects and underestimated the significant execution risks. At the end of the period, the deal remained unresolved.

The price of oil recovered during the period, and while near-term oil futures contracts rallied strongly, longer-dated contracts weakened. Since energy stocks are typically priced on expectations of future profits, the sector significantly underperformed spot (near-term) oil prices. The Trust's holdings in some of the large, integrated energy companies detracted from absolute performance as a result, and positions in Exxon Mobil Corp. and Chevron Corp. were among the largest individual detractors. The Trust's positioning in Monsanto Co. also detracted from absolute performance, as the stock came under pressure following its unsuccessful attempt to acquire Syngenta and its announcement of worse-than-expected results.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's option writing strategy had a positive impact on performance during the period.

**Describe recent portfolio activity.**

The Fund reduced its energy exposure during the period, while it increased its positions in the metals & mining and agriculture-related sectors. The primary driver of the Trust's agriculture allocation was the investment advisor's view that there are emerging opportunities within certain subsectors amid a stable price environment for agricultural commodities. The investment advisor saw diminished downside risks in the metals & mining industry and found a growing number of attractive valuation opportunities in the group.

**Describe portfolio positioning at period end.**

The agriculture-related sector (which includes chemicals, food products and paper & forest products) was the Trust's largest allocation as of period end, followed by metals & mining and energy stocks, respectively.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.



## BlackRock Resources &amp; Commodities Strategy Trust

## Market Price and Net Asset Value Per Share Summary

	6/30/15	12/31/14	Change	High	Low
Market Price	\$ 9.12	\$ 9.71	(6.08)%	\$10.17	\$ 9.12
Net Asset Value	\$10.70	\$11.67	(8.31)%	\$11.75	\$10.70

## Market Price and Net Asset Value History Since Inception

<sup>1</sup> Commencement of operations.

## Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/15
Exxon Mobil Corp.	6%
Syngenta AG	5
Monsanto Co.	5
Chevron Corp.	4
BP PLC - ADR	3
CF Industries Holdings, Inc.	3
BHP Billiton Ltd. - ADR	3
Archer-Daniels-Midland Co.	3
Potash Corp. of Saskatchewan, Inc.	3
ConocoPhillips	3

\* Excludes option positions and money market funds.

Industry Allocation	6/30/15	12/31/14
Metals & Mining	27%	21%
Oil, Gas & Consumable Fuels	27	35
Chemicals	24	23
Food Products	11	9
Paper & Forest Products	3	3
Real Estate Investment Trusts (REITs)	2	3
Water Utilities		2
Other <sup>2</sup>	6	4

<sup>2</sup> Other includes less than 1% in each of the following industries; Machinery, Multi-Utilities, Electrical Equipment, Industrial Conglomerates, Electric Utilities, Independent Power and Renewable Electricity Producers, Commercial Services & Supplies, Semiconductors & Semiconductor Equipment, Auto Components, Building Products, Electronic Equipment, Instruments & Components, Construction & Engineering, Energy Equipment & Services and Food & Staples Services.

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 such industry sub-classifications for reporting ease.



Trust Summary as of June 30, 2015

BlackRock Science and Technology Trust

**Trust Overview**

**BlackRock Science and Technology Trust s (BST) (the Trust )** investment objective is to provide income and total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its assets in equity securities of science and technology companies. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objective will be achieved.

**Trust Information**

Symbol on NYSE	BST
Initial Offering Date	October 30, 2014
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$17.65) <sup>1</sup>	6.80%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.10
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.20

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

**Performance and Portfolio Management Commentary**

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>2</sup>
BST <sup>1</sup>	3.73%	6.14%
MSCI World Information Technology Index	N/A	1.45%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> The Trust s discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

The following discussion relates to the Trust s relative performance based on the index cited above:

What factors influenced performance?

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The Trust received positive contributions from all information technology sub-sectors during the period. Within the Internet software & services sub-industry, the Trust's position in Tencent Holdings Ltd. led contributors as the company's popular chat service continued to garner additional users in China and enterprise contracts with large corporations. The next most significant contributor came from Sony Corp. within household durables, which saw its shares rise on positive earnings results and a favorable earnings forecast. Sony Corp.'s new growth plan includes new stock issuance to fund innovation in its image-sensor and camera modules businesses.

The Trust's position in Microsoft Corp., within the software sub-industry, was the largest detractor for the period. Investors have become more pessimistic about the company's ability to transition out of a declining PC industry into the booming big-data/cloud space. Within Internet software & services, Alibaba Group Holding ADR came under pressure during the six-month period after outperforming for the prior calendar year. The investment advisor believes that the stock remains attractive because of its exposure to the strengthening Chinese consumer, as the company continues to profit from Internet search and e-commerce.

Also, during the period, the Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's options writing strategy detracted from performance during the period.

### **Describe recent portfolio activity.**

Over the six-month period, the Trust reduced its exposure to the Internet software & services and semiconductors & semiconductor equipment sub-sectors. The proceeds were used to fund more attractive opportunities in two sub-sectors: electronic equipment, instruments & components, and also communications equipment.

### **Describe portfolio positioning at period end.**

Relative to the MSCI World Information Technology Index, the Trust's positioning reflected a number of themes. These included idiosyncratic software & services opportunities, particularly in China, to capture the proliferation of internet search demand and e-commerce. In addition, the Trust was overweight in companies successfully transitioning from declining PC-related industries to enterprise-driven big data initiatives. Finally, the portfolio included companies whose industry-leading innovation allows them to consistently re-invent their business models.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

**BlackRock Science and Technology Trust**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$17.65	\$17.59	0.34%	\$18.57	\$17.17
Net Asset Value	\$19.95	\$19.43	2.68%	\$20.57	\$18.87

**Market Price and Net Asset Value History Since Inception**

<sup>1</sup> Commencement of operations.

**Overview of the Trust's Total Investments\***

<b>Ten Largest Holdings</b>	<b>6/30/15</b>
Apple, Inc.	6%
Google, Inc., Class A	5
Facebook, Inc., Class A	5
Tencent Holdings Ltd.	3
Oracle Corp.	2
Microsoft Corp.	2
Largan Precision Co. Ltd.	2
Amazon.com, Inc.	2
Visa, Inc., Class A	2
MasterCard, Inc., Class A	2

\* Excludes option positions and money market funds.

<b>Industry Allocation</b>	<b>6/30/15</b>	<b>12/31/14</b>
Internet Software & Services	21%	25%
Software	15	19
Semiconductors & Semiconductor Equipment	14	17
IT Services	11	10
Technology Hardware, Storage & Peripherals	10	12
Internet & Catalog Retail	6	4
Electronic Equipment, Instruments & Components	5	3
Media	5	3
Real Estate Investment Trusts (REITs)	4	1
Communications Equipment	2	1
Professional Services	2	
Household Durables	2	2
Wireless Telecommunication Services	1	2
Other <sup>2</sup>	2	1

<sup>2</sup> Other includes a 1% holding or less in each of the following industries; Diversified Telecommunications Services, Hotels, Restaurants & Leisure, Health Care Technology, Commercial Services & Supplies, Health Care Providers & Services.

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.

# Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

which may combine such industry sub-classifications for reporting ease.

SEMI-ANNUAL REPORT

JUNE 30, 2015

21

Trust Summary as of June 30, 2015

**BlackRock Utility and Infrastructure Trust**

**Trust Overview**

**BlackRock Utility and Infrastructure Trust s (BUI) (the Trust )** investment objective is to provide total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing primarily in equity securities issued by companies that are engaged in the Utilities and Infrastructure business segments anywhere in the world and by utilizing an option writing (selling) strategy in an effort to seek total return performance and enhance distributions. The Trust considers the Utilities business segment to include products, technologies and services connected to the management, ownership, operation, construction, development or financing of facilities used to generate, transmit or distribute electricity, water, natural resources or telecommunications and the Infrastructure business segment to include companies that own or operate infrastructure assets or that are involved in the development, construction, distribution or financing of infrastructure assets. Under normal circumstances, the Trust invests a substantial amount of its total assets in foreign issuers, issuers that primarily trade in a market located outside the United States or issuers that do a substantial amount of business outside the United States. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objective will be achieved.

**Trust Information**

Symbol on NYSE	BUI
Initial Offering Date	November 25, 2011
Current Distribution Rate on Closing Market Price as of June 30, 2015 (\$18.15) <sup>1</sup>	8.00%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.121
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.452

<sup>1</sup> Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See Section 19(a) Notices on page 2 for the estimated sources and character of distributions. Past performance does not guarantee future results.

<sup>2</sup> The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

**Performance and Portfolio Management Commentary**

Returns for the six months ended June 30, 2015 were as follows:

	Returns Based On	
	Market Price	Net Asset Value <sup>3</sup>
BUI <sup>1</sup>	(9.21)%	(3.59)%
Lipper Utility Funds <sup>2</sup>	(7.67)%	(6.41)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions.

<sup>2</sup> Average return.

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

<sup>3</sup> The Trust's discount to NAV, which widened during the period, accounts for the difference between performance based on price and performance based on NAV.

**The following discussion relates to the Trust's absolute performance based on NAV:**

### **What factors influenced performance?**

Broadly, U.S. utilities opened 2015 with weak performance, with a rebound in U.S. interest rates and uncertainty over the timing of future Federal Reserve monetary policy actions contributing to poor returns. The electric utilities industry led detractors from the Trust's performance, including Duke Energy Corp., ITC Holdings Corp. and Edison International. Exposure to the multi-utilities industry also detracted from absolute returns, led by Dominion Resources, Inc. and Sempra Energy. Finally, the Trust's exposure to master limited partnerships (MLPs) within the energy sector negatively affected absolute performance, led by Enterprise Products Partners LP and MarkWest Energy Partners LP.

Conversely, the Trust's exposure to the transportation infrastructure industry within the industrials sector was the largest contributor to absolute performance, led by Atlantia SpA, Flughafen Zurich AG, Japan Airport Terminal Co., and Groupe Eurotunnel SE. Ferrovial SA in the construction & engineering industry also performed strongly during the period, as did TerraForm Power, Inc. in the renewable electricity industry. Finally, the Trust's exposure to the road & rail and wireless telecommunication services industries added modestly to absolute returns.

Also, during the six-month period, the Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's option writing strategy had a positive impact on performance during period.

### **Describe recent portfolio activity.**

During the six-month period, the Trust increased its transportation infrastructure exposure, selectively targeting companies that may benefit from signs of economic improvement in Europe and Japan. Additionally, the Trust shifted its utility exposure, initiating positions in gas utility Laclede Group, Inc., electric utility El Paso Electric Co., and multi-utility TECO Energy Inc., while exiting positions in electric utilities Cleco Corp. and OGE Energy Corp. as well as multi-utility MDU Resources Group, Inc.

### **Describe portfolio positioning at period end.**

At period end, the utilities sector accounted for just under one-half of the Trust's assets, with holdings centered in the U.S. electric and multi-utilities industries. The Trust's second largest exposure was to MLPs, which represented over a quarter of the Trust's assets, based on attractive fundamentals and healthy dividend yields in the space. The investment advisor remained mindful of the risks presented by the potential for rising U.S. interest rates and changes in the local environments in which the companies held by the Trust operate. As a result, the Trust was positioned with an eye toward diversification across multiple geographic and regulatory environments.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.



**BlackRock Utility and Infrastructure Trust**

**Market Price and Net Asset Value Per Share Summary**

	<b>6/30/15</b>	<b>12/31/14</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$18.15	\$20.74	(12.49)%	\$20.86	\$18.05
Net Asset Value	\$20.88	\$22.47	(7.08)%	\$22.85	\$20.88

**Market Price and Net Asset Value History Since Inception**

<sup>1</sup> Commencement of operations.

**Overview of the Trust's Total Investments\***

<b>Ten Largest Holdings</b>	<b>6/30/15</b>
NextEra Energy, Inc.	5%
Shell Midstream Partners LP	4
Dominion Resources, Inc.	4
CMS Energy Corp.	4
Sempra Energy	4
Dominion Midstream Partners LP	4
Duke Energy Corp.	3
National Grid PLC	3
Atlantia SpA	3
American Water Works Co., Inc.	3

\* Excludes option positions and money market funds.

<b>Industry Allocation</b>	<b>6/30/15</b>	<b>12/31/14</b>
Oil, Gas & Consumable Fuels	25%	28%
Multi-Utilities	22	22
Electric Utilities	19	21
Transportation Infrastructure	14	12
Independent Power and Renewable Electricity Producers	8	5
Water Utilities	3	3
Construction & Engineering	3	2
Real Estate Investment Trusts (REITs)	2	4
Gas Utilities	2	1
Other <sup>2</sup>	2	2

<sup>2</sup> Other includes a 1% holding or less in each of the following industries; Diversified Telecommunication Services, Wireless Telecommunication Services, Media and Road & Rail.

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 such industry sub-classifications for reporting ease.



## Derivative Financial Instruments

The Trusts may invest in various derivative financial instruments. Derivative financial instruments are used to obtain exposure to a security, index and/or market without owning or taking physical custody of securities or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage. Derivative financial instruments also involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the transaction or illiquidity of the derivative

financial instrument. The Trusts' ability to use a derivative financial instrument successfully depends on the investment advisor's ability to predict pertinent market movements accurately, which cannot be assured. The use of derivative financial instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts' investments in these instruments are discussed in detail in the Notes to Financial Statements.

Schedule of Investments June 30, 2015 (Unaudited)

**BlackRock Energy and Resources Trust (BGR)**  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Energy Equipment &amp; Services 10.0%</b>		
Halliburton Co. (a)	146,900	\$ 6,326,983
Helmerich & Payne, Inc. (a)	275,100	19,372,542
Schlumberger Ltd. (a)	360,824	31,099,421
		56,798,946
<b>Oil, Gas &amp; Consumable Fuels 88.6%</b>		
Anadarko Petroleum Corp. (a)	369,233	28,822,328
BG Group PLC	432,610	7,204,992
BP PLC	4,277,400	28,387,556
Cabot Oil & Gas Corp. (a)	493,600	15,568,144
Cairn Energy PLC (b)	2,521,300	6,715,205
Canadian Natural Resources Ltd. (a)	196,000	5,322,914
Chevron Corp. (a)(c)	394,028	38,011,881
Cimarex Energy Co. (a)	177,200	19,546,932
ConocoPhillips (a)	589,700	36,213,477
Devon Energy Corp. (a)	431,000	25,640,190
Enbridge, Inc. (a)	447,300	20,918,169
Encana Corp. (a)	1,537,600	16,951,763
EOG Resources, Inc. (a)	220,400	19,296,020
Exxon Mobil Corp. (a)(c)	628,500	52,291,200
Kosmos Energy Ltd. (a)(b)	728,107	6,137,942
Laredo Petroleum, Inc. (a)(b)(d)	880,300	11,074,174
Marathon Oil Corp. (a)	996,300	26,441,802
Murphy Oil Corp.	175,000	7,274,750
Noble Energy, Inc. (a)	303,192	12,940,235
Oil Search Ltd.	2,162,963	11,889,151
Phillips 66 (a)	180,400	14,533,024
Pioneer Natural Resources Co. (a)	159,000	22,051,710
Range Resources Corp.	228,100	11,263,578
Royal Dutch Shell PLC, A Shares ADR (a)	191,665	10,926,822
Southwestern Energy Co. (b)	516,400	11,737,772
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Oil, Gas &amp; Consumable Fuels (concluded)</b>		
Statoil ASA	739,526	\$ 13,224,951
TOTAL SA	496,600	24,358,758
		504,745,440
<b>Total Long-Term Investments</b>		
(Cost \$625,220,513) 98.6%		561,544,386
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (e)(f)	10,030,335	10,030,335
	<b>Beneficial</b>	
	<b>Interest</b>	
	<b>(000)</b>	
BlackRock Liquidity Series, LLC Money Market Series, 0.23% (e)(f)(g)	\$ 4,572	4,572,208
<b>Total Short-Term Securities</b>		
(Cost \$14,602,543) 2.5%		14,602,543
<b>Total Investments Before Options Written</b>		
(Cost \$639,823,056) 101.1%		576,146,929
<b>Options Written</b>		

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

<b>(Premiums Received \$2,919,847) (0.2)%</b>	(1,135,207)
<b>Total Investments Net of Options Written 100.9%</b>	575,011,722
<b>Liabilities in Excess of Other Assets (0.9)%</b>	(5,354,873)
<b>Net Assets 100.0%</b>	\$ 569,656,849

### Notes to Schedule of Investments

- (a) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.
- (b) Non-income producing security.
- (c) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (d) Security, or a portion of security, is on loan.
- (e) Represents the current yield as of report date.
- (f) During the six months ended June 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

<b>Affiliate</b>	<b>Shares/ Beneficial Interest Held at December 31, 2014</b>	<b>Net Activity</b>	<b>Shares/ Beneficial Interest Held at June 30, 2015</b>	<b>Income</b>
BlackRock Liquidity Funds, TempFund, Institutional Class	35,462,798	(25,432,463)	10,030,335	\$ 6,601
BlackRock Liquidity Series, LLC Money Market Series		\$ 4,572,208	\$ 4,572,208	\$ 40,181 <sup>1</sup>

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

### Portfolio Abbreviations

<b>ADR</b> American Depositary Receipts	<b>GBP</b> British Pound	<b>REIT</b> Real Estate Investment Trust
<b>AUD</b> Australian Dollar	<b>HKD</b> Hong Kong Dollar	<b>SEK</b> Swedish Krona
<b>CAD</b> Canadian Dollar	<b>ILS</b> Israeli Shekel	<b>SGD</b> Singapore Dollar
<b>CHF</b> Swiss Franc	<b>JPY</b> Japanese Yen	<b>TWD</b> Taiwan Dollar
<b>ETF</b> Exchange Traded Fund	<b>KRW</b> Korean Won	<b>USD</b> U.S. Dollar
<b>EUR</b> Euro	<b>NOK</b> Norwegian Krone	<b>ZAR</b> South African Rand

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Energy and Resources Trust (BGR)

(g) 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.

As of June 30, 2015, exchange-traded options written as follows:

Description	Put/ Call	Strike		Expiration		Contracts	Value
		Price	Date	Date			
Anadarko Petroleum Corp.	Call	USD	88.50	7/02/15		544	\$ (2,720)
Chevron Corp.	Call	USD	107.00	7/10/15		280	(9,520)
ConocoPhillips	Call	USD	65.50	7/10/15		400	(1,600)
Devon Energy Corp.	Call	USD	67.50	7/10/15		300	(2,100)
Exxon Mobil Corp.	Call	USD	87.50	7/10/15		560	(1,960)
Pioneer Natural Resources Co.	Call	USD	157.50	7/10/15		100	(4,500)
Schlumberger Ltd.	Call	USD	93.50	7/10/15		590	(5,310)
Cabot Oil & Gas Corp.	Call	USD	35.32	7/17/15		620	(1,719)
Chevron Corp.	Call	USD	107.05	7/17/15		280	(129)
Cimarex Energy Co.	Call	USD	125.00	7/17/15		190	(2,850)
ConocoPhillips	Call	USD	67.50	7/17/15		247	(1,482)
Devon Energy Corp.	Call	USD	62.50	7/17/15		300	(9,300)
Enbridge, Inc.	Call	CAD	62.00	7/17/15		547	(8,540)
Encana Corp.	Call	CAD	16.00	7/17/15		1,000	(12,010)
EOG Resources, Inc.	Call	USD	97.50	7/17/15		198	(2,970)
Exxon Mobil Corp.	Call	USD	87.50	7/17/15		318	(1,908)
Halliburton Co.	Call	USD	49.00	7/17/15		430	(1,075)
Helmerich & Payne, Inc.	Call	USD	75.00	7/17/15		300	(9,000)
Kosmos Energy Ltd.	Call	USD	10.00	7/17/15		888	(17,760)
Laredo Petroleum, Inc.	Call	USD	15.00	7/17/15		1,000	(7,500)
Laredo Petroleum, Inc.	Call	USD	16.00	7/17/15		500	(5,000)
Marathon Oil Corp.	Call	USD	27.00	7/17/15		780	(35,100)
Noble Energy, Inc.	Call	USD	47.50	7/17/15		335	(5,025)
Royal Dutch Shell PLC, A Shares ADR	Call	USD	62.50	7/17/15		335	(5,025)
Anadarko Petroleum Corp.	Call	USD	82.50	7/24/15		375	(21,562)
Chevron Corp.	Call	USD	101.00	7/24/15		332	(9,794)
Chevron Corp.	Call	USD	105.00	7/24/15		206	(4,738)
Devon Energy Corp.	Call	USD	67.50	7/24/15		380	(3,800)
EOG Resources, Inc.	Call	USD	92.00	7/24/15		189	(12,568)
Exxon Mobil Corp.	Call	USD	87.00	7/24/15		583	(9,620)
Marathon Oil Corp.	Call	USD	27.50	7/24/15		370	(14,060)
Phillips 66	Call	USD	80.00	7/24/15		325	(77,188)
Pioneer Natural Resources Co.	Call	USD	160.00	7/24/15		100	(5,000)
Chevron Corp.	Call	USD	98.50	7/31/15		281	(33,580)
Devon Energy Corp.	Call	USD	65.00	7/31/15		215	(6,772)
EOG Resources, Inc.	Call	USD	92.00	7/31/15		190	(16,530)
Exxon Mobil Corp.	Call	USD	85.50	7/31/15		315	(19,688)
Marathon Oil Corp.	Call	USD	27.50	7/31/15		780	(37,830)
Phillips 66	Call	USD	80.50	7/31/15		306	(72,675)
Schlumberger Ltd.	Call	USD	93.50	7/31/15		240	(6,600)
Canadian Natural Resources Ltd.	Call	CAD	38.00	8/21/15		230	(5,156)
Devon Energy Corp.	Call	USD	62.50	8/21/15		315	(36,698)
Encana Corp.	Call	CAD	16.00	8/21/15		1,715	(15,104)

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EOG Resources, Inc.	Call	USD	95.00	8/21/15	193	(19,686)
Exxon Mobil Corp.	Call	USD	86.05	8/21/15	424	(26,442)
Helmerich & Payne, Inc.	Call	USD	80.00	8/21/15	162	(6,885)
Noble Energy, Inc.	Call	USD	47.50	8/21/15	360	(13,500)
Schlumberger Ltd.	Call	USD	90.00	8/21/15	432	(57,024)
<b>Total</b>						\$ (686,603)

As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
				Price			
Oil Search Ltd.	UBS AG	Call	AUD	8.08	7/07/15	200,000	\$ (34)
TOTAL SA	Deutsche Bank AG	Call	EUR	48.56	7/07/15	67,400	(257)
BP PLC	Deutsche Bank AG	Call	GBP	4.58	7/09/15	410,000	(737)
Cairn Energy PLC	Goldman Sachs International	Call	GBP	1.84	7/15/15	100,000	(1,545)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Energy and Resources Trust (BGR)

As of June 30, 2015, OTC options written were as follows: (concluded)

Description	Counterparty	Put/ Call	Strike	Expiration	Contracts	Value
			Price	Date		
Cairn Energy PLC	UBS AG	Call	GBP 1.75	7/15/15	100,000	\$ (4,511)
BP PLC	UBS AG	Call	GBP 4.45	7/22/15	500,000	(15,623)
Oil Search Ltd.	UBS AG	Call	AUD 7.51	7/22/15	201,000	(14,447)
TOTAL SA	Deutsche Bank AG	Call	EUR 47.30	7/22/15	60,000	(14,571)
Laredo Petroleum, Inc.	Credit Suisse International	Call	USD 14.62	7/24/15	100,000	(15,803)
Range Resources Corp.	Morgan Stanley & Co. International PLC	Call	USD 52.01	7/24/15	40,000	(35,055)
Cabot Oil & Gas Corp.	Deutsche Bank AG	Call	USD 34.51	7/28/15	70,700	(12,170)
Cairn Energy PLC	Bank of America N.A.	Call	GBP 1.90	7/28/15	301,000	(5,921)
Statoil ASA	Bank of America N.A.	Call	NOK 146.70	7/30/15	125,000	(38,909)
Laredo Petroleum, Inc.	Deutsche Bank AG	Call	USD 15.28	7/31/15	60,000	(10,169)
TOTAL SA	Deutsche Bank AG	Call	EUR 48.92	8/04/15	48,000	(6,615)
Cairn Energy PLC	Goldman Sachs International	Call	GBP 1.85	8/05/15	100,000	(4,420)
Cairn Energy PLC	Goldman Sachs International	Call	GBP 1.89	8/05/15	65,000	(2,033)
Oil Search Ltd.	Citibank N.A.	Call	AUD 7.42	8/05/15	364,000	(48,538)
Enbridge, Inc.	Deutsche Bank AG	Call	CAD 62.29	8/06/15	51,000	(21,793)
Range Resources Corp.	Morgan Stanley & Co. International PLC	Call	USD 52.51	8/06/15	40,000	(45,584)
Cabot Oil & Gas Corp.	Credit Suisse International	Call	USD 34.63	8/10/15	40,000	(11,676)
Cimarex Energy Co.	UBS AG	Call	USD 120.21	8/11/15	20,000	(22,267)
Cairn Energy PLC	Goldman Sachs International	Call	GBP 1.89	8/12/15	65,000	(2,520)
Helmerich & Payne, Inc.	Deutsche Bank AG	Call	USD 75.15	8/13/15	50,000	(51,621)
BP PLC	Bank of America N.A.	Call	GBP 4.46	8/14/15	602,000	(20,793)
Enbridge, Inc.	Citibank N.A.	Call	CAD 62.23	8/19/15	50,700	(24,475)
Cairn Energy PLC	Morgan Stanley & Co. International PLC	Call	GBP 1.78	9/03/15	152,000	(16,517)
<b>Total</b>						<b>\$ (448,604)</b>

**Fair Value Measurements** Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices 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)

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.



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As of June 30, 2015, 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:							
Energy Equipment & Services	\$	56,798,946				\$	56,798,946
Oil, Gas & Consumable Fuels		412,964,827	\$	91,780,613			504,745,440
Short-Term Securities		10,030,335		4,572,208			14,602,543
<b>Total</b>	<b>\$</b>	<b>479,794,108</b>	<b>\$</b>	<b>96,352,821</b>		<b>\$</b>	<b>576,146,929</b>
	Level 1		Level 2		Level 3		Total
Derivative Financial Instruments <sup>1</sup>							
<b>Liabilities:</b>							
Equity contracts	\$	(658,312)	\$	(476,895)		\$	(1,135,207)

<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

See Notes to Financial Statements

## Schedule of Investments (concluded)

## BlackRock Energy and Resources Trust (BGR)

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of June 30, 2015, 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	\$ 90,224		\$	90,224
<b>Liabilities:</b>				
Bank overdraft		\$ (1,335)		(1,335)
Collateral on securities loaned at value		(4,572,208)		(4,572,208)
<b>Total</b>	\$ 90,224	\$ (4,573,543)	\$	(4,483,319)

During the six months ended June 30, 2015, there were no transfers between levels.

See Notes to Financial Statements

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

BlackRock Enhanced Capital and Income Fund, Inc. (CII)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Aerospace &amp; Defense 1.1%</b>		
Honeywell International, Inc. (a)	10,200	\$ 1,040,094
Raytheon Co. (a)	66,761	6,387,693
		7,427,787
<b>Air Freight &amp; Logistics 1.3%</b>		
FedEx Corp. (a)	55,251	9,414,770
<b>Airlines 1.0%</b>		
Southwest Airlines Co. (a)	91,145	3,015,988
United Continental Holdings, Inc. (a)(b)	72,635	3,850,381
		6,866,369
<b>Auto Components 1.6%</b>		
The Goodyear Tire & Rubber Co. (a)	67,700	2,041,155
Lear Corp. (a)	79,400	8,913,444
		10,954,599
<b>Banks 12.5%</b>		
Bank of America Corp. (a)	914,788	15,569,692
Citigroup, Inc. (a)	324,487	17,924,662
JPMorgan Chase & Co. (a)	340,165	23,049,580
SunTrust Banks, Inc. (a)	225,820	9,714,776
U.S. Bancorp. (a)	397,915	17,269,511
Wells Fargo & Co. (a)	62,026	3,488,342
		87,016,563
<b>Beverages 2.3%</b>		
Dr. Pepper Snapple Group, Inc.	145,155	10,581,800
Molson Coors Brewing Co., Class B (a)	77,970	5,443,086
		16,024,886
<b>Biotechnology 1.7%</b>		
Amgen, Inc. (a)	78,610	12,068,207
<b>Capital Markets 1.4%</b>		
The Goldman Sachs Group, Inc. (a)	46,823	9,776,174
<b>Chemicals 0.4%</b>		
The Dow Chemical Co. (a)	48,902	2,502,315
<b>Communications Equipment 3.3%</b>		
Brocade Communications Systems, Inc.	497,701	5,912,688
Cisco Systems, Inc. (a)	462,022	12,687,124
QUALCOMM, Inc. (a)	70,500	4,415,415
		23,015,227
<b>Construction &amp; Engineering 1.0%</b>		
AECOM (b)	204,700	6,771,476
<b>Consumer Finance 1.8%</b>		
Discover Financial Services (a)	111,723	6,437,479
SLM Corp. (b)	619,946	6,118,867
		12,556,346
<b>Containers &amp; Packaging 0.6%</b>		
Packaging Corp. of America	64,543	4,033,292
<b>Electronic Equipment, Instruments &amp; Components 0.6%</b>		
Zebra Technologies Corp., Class A (a)(b)	39,321	4,366,597
<b>Energy Equipment &amp; Services 2.7%</b>		
Atwood Oceanics, Inc.	168,235	4,448,133
Halliburton Co. (a)	30,167	1,299,293
Schlumberger Ltd. (a)	129,099	11,127,043
Weatherford International PLC (a)(b)	175,445	2,152,710

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		19,027,179
<b>Food &amp; Staples Retailing 4.1%</b>		
CVS Health Corp. (a)	219,787	23,051,261
The Kroger Co. (a)	10,144	735,542
Wal-Mart Stores, Inc. (a)	64,434	4,570,304
		28,357,107
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Food Products 0.6%</b>		
Pilgrim s Pride Corp. (a)(c)	55,078	\$ 1,265,142
Tyson Foods, Inc., Class A (a)	62,626	2,669,746
		3,934,888
<b>Health Care Equipment &amp; Supplies 0.1%</b>		
Medtronic PLC (a)	9,440	699,504
<b>Health Care Providers &amp; Services 13.1%</b>		
Aetna, Inc. (a)	141,108	17,985,626
Centene Corp. (a)(b)	110,000	8,844,000
Cigna Corp.	80,800	13,089,600
Express Scripts Holding Co. (a)(b)	24,200	2,152,348
Humana, Inc. (a)	5,118	978,971
Laboratory Corp. of America Holdings (a)(b)	66,089	8,011,309
McKesson Corp. (a)	42,111	9,466,974
UnitedHealth Group, Inc. (a)(d)	166,720	20,339,840
Universal Health Services, Inc., Class B (a)	73,090	10,386,089
		91,254,757
<b>Hotels, Restaurants &amp; Leisure 2.1%</b>		
Carnival Corp. (a)	232,068	11,461,838
Las Vegas Sands Corp. (a)	55,460	2,915,532
		14,377,370
<b>Industrial Conglomerates 1.9%</b>		
3M Co. (a)	84,849	13,092,201
<b>Insurance 3.5%</b>		
American International Group, Inc. (a)	289,695	17,908,945
The Travelers Cos., Inc.	67,248	6,500,192
		24,409,137
<b>Internet &amp; Catalog Retail 0.5%</b>		
The Priceline Group, Inc. (a)(b)	2,784	3,205,414
<b>Internet Software &amp; Services 3.7%</b>		
Facebook, Inc., Class A (a)(b)	100,911	8,654,632
Google, Inc., Class A (a)(b)	15,622	8,436,505
Google, Inc., Class C (a)(b)	16,039	8,348,460
		25,439,597
<b>IT Services 3.1%</b>		
Alliance Data Systems Corp. (a)(b)	4,628	1,351,098
Amdocs Ltd. (a)	100,591	5,491,263
Cognizant Technology Solutions Corp., Class A (a)(b)	81,234	4,962,585
DST Systems, Inc. (a)	13,536	1,705,265
MasterCard, Inc., Class A (a)	40,453	3,781,546
Total System Services, Inc.	103,151	4,308,617
		21,600,374
<b>Machinery 0.7%</b>		
Parker-Hannifin Corp. (a)	43,525	5,063,263
<b>Media 3.1%</b>		
Comcast Corp., Class A (a)	312,005	18,763,981
Omnicom Group, Inc.	38,563	2,679,743
		21,443,724
<b>Multiline Retail 0.7%</b>		
Macy s, Inc. (a)	76,358	5,151,874

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### Multi-Utilities 0.4%

Public Service Enterprise Group, Inc.

70,311

2,761,816

### Oil, Gas & Consumable Fuels 4.1%

BP PLC ADR (a)

200,430

8,009,183

Exxon Mobil Corp. (a)(d)

26,826

2,231,923

Hess Corp. (a)

68,409

4,575,194

Marathon Petroleum Corp. (a)

65,044

3,402,452

PBF Energy, Inc., Class A

52,486

1,491,652

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

29

## Schedule of Investments (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Oil, Gas &amp; Consumable Fuels (concluded)</b>		
Suncor Energy, Inc. (a)	247,445	\$ 6,809,686
Tesoro Corp. (a)	21,244	1,793,206
		28,313,296
<b>Paper &amp; Forest Products 0.6%</b>		
Domtar Corp.	98,685	4,085,559
<b>Pharmaceuticals 3.4%</b>		
Astrazeneca PLC ADR (d)	103,068	6,566,462
Johnson & Johnson (a)	23,783	2,317,891
Merck & Co., Inc. (a)	4,075	231,990
Pfizer, Inc. (a)	21,481	720,258
Teva Pharmaceutical Industries Ltd. ADR (a)	235,010	13,889,091
		23,725,692
<b>Road &amp; Rail 0.2%</b>		
Union Pacific Corp. (a)	17,952	1,712,082
<b>Semiconductors &amp; Semiconductor Equipment 3.2%</b>		
Intel Corp. (a)	385,755	11,732,738
Micron Technology, Inc. (a)(b)	395,200	7,445,568
NVIDIA Corp. (a)	141,500	2,845,565
		22,023,871
<b>Software 2.2%</b>		
Microsoft Corp. (a)(d)	191,005	8,432,871
Oracle Corp. (a)	168,425	6,787,528
		15,220,399
<b>Specialty Retail 4.8%</b>		
The Home Depot, Inc. (a)	114,649	12,740,943
Lowe's Cos., Inc. (a)	248,449	16,638,630
Ross Stores, Inc. (a)	81,690	3,970,951
		33,350,524
<b>Technology Hardware, Storage &amp; Peripherals 4.8%</b>		
Apple, Inc. (a)	79,827	10,012,302
EMC Corp. (a)	304,372	8,032,377
Hewlett-Packard Co. (a)	166,889	5,008,339
Western Digital Corp. (a)	132,710	10,407,118
		33,460,136
<b>Textiles, Apparel &amp; Luxury Goods 0.4%</b>		
Deckers Outdoor Corp. (a)(b)	8,574	617,071
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Textiles, Apparel &amp; Luxury Goods (concluded)</b>		
Fossil Group, Inc. (b)	31,095	\$ 2,156,749
		2,773,820
<b>Tobacco 0.7%</b>		
Altria Group, Inc. (a)	95,084	4,650,558
<b>Total Common Stocks 95.3%</b>		661,928,750
<b>Investment Companies</b>		
<b>Electric Utilities 0.3%</b>		
Utilities Select Sector SPDR Fund ETF	56,000	2,321,760
<b>Total Long-Term Investments</b>		
<b>(Cost \$657,213,616) 95.6%</b>		664,250,510

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<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (e)(f)	36,219,037	36,219,037
	<b>Beneficial</b>	
	<b>Interest</b>	
	<b>(000)</b>	
BlackRock Liquidity Series, LLC Money Market Series, 0.23% (e)(f)(g)	\$ 397	396,552
<b>Total Short-Term Securities</b>		
<b>(Cost \$36,615,589) 5.3%</b>		36,615,589
<b>Total Investments Before Options Written</b>		
<b>(Cost \$693,829,205) 100.9%</b>		700,866,099
<b>Options Written</b>		
<b>(Premiums Received \$5,670,694) (0.8)%</b>		(5,505,115)
<b>Total Investments Net of Options Written 100.1%</b>		695,360,984
<b>Liabilities in Excess of Other Assets (0.1)%</b>		(513,304)
<b>Net Assets 100.0%</b>		\$ 694,847,680

### Notes to Schedule of Investments

(a) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.

(b) Non-income producing security.

(c) Security, or a portion of security, is on loan.

(d) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.

(e) Represents the current yield as of report date.

(f) During the six months ended June 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

<b>Affiliate</b>	<b>Shares/ Beneficial Interest Held at December 31, 2014</b>	<b>Net Activity</b>	<b>Shares/ Beneficial Interest Held at June 30, 2015</b>	<b>Income</b>
BlackRock Liquidity Funds, TempFund, Institutional Class	1,879,452	34,339,585	36,219,037	\$10,695
BlackRock Liquidity Series, LLC Money Market Series	\$ 673,750	\$ (277,198)	\$ 396,552	\$ 8,217 <sup>1</sup>

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

(g) 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.

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See Notes to Financial Statements

30

SEMI-ANNUAL REPORT

JUNE 30, 2015



## Schedule of Investments (continued)

## BlackRock Enhanced Capital and Income Fund, Inc. (CII)

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.

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
3M Co.	Call	USD	162.50	7/02/15	460	\$ (7,360)
Apple, Inc.	Call	USD	133.00	7/02/15	50	(50)
Bank of America Corp.	Call	USD	17.00	7/02/15	925	(13,875)
Google, Inc., Class A	Call	USD	555.00	7/02/15	39	(585)
Humana, Inc.	Call	USD	215.00	7/02/15	25	(688)
Intel Corp.	Call	USD	34.50	7/02/15	431	(862)
Las Vegas Sands Corp.	Call	USD	54.50	7/02/15	135	(1,012)
MasterCard, Inc., Class A	Call	USD	93.00	7/02/15	152	(13,756)
Pfizer, Inc.	Call	USD	34.50	7/02/15	108	(756)
Tesoro Corp.	Call	USD	92.00	7/02/15	54	(972)
United Continental Holdings, Inc.	Call	USD	56.50	7/02/15	366	(1,098)
Utilities Select Sector SPDR Fund	Call	USD	45.50	7/02/15	120	(480)
Wells Fargo & Co.	Call	USD	56.00	7/02/15	155	(7,595)
Western Digital Corp.	Call	USD	101.00	7/02/15	248	(9,176)
Apple, Inc.	Call	USD	134.00	7/10/15	150	(525)
Bank of America Corp.	Call	USD	17.00	7/10/15	2,770	(78,945)
Citigroup, Inc.	Call	USD	56.50	7/10/15	440	(13,420)
Discover Financial Services	Call	USD	59.00	7/10/15	200	(5,000)
Discover Financial Services	Call	USD	59.50	7/10/15	25	(438)
Exxon Mobil Corp.	Call	USD	87.50	7/10/15	33	(116)
Facebook, Inc., Class A	Call	USD	83.50	7/10/15	80	(23,440)
The Goldman Sachs Group, Inc.	Call	USD	220.00	7/10/15	33	(940)
Google, Inc., Class C	Call	USD	545.00	7/10/15	39	(2,438)
Hewlett-Packard Co.	Call	USD	34.00	7/10/15	317	(1,902)
The Home Depot, Inc.	Call	USD	114.00	7/10/15	213	(5,858)
Laboratory Corp. of America Holdings	Call	USD	119.50	7/10/15	165	(44,560)
Las Vegas Sands Corp.	Call	USD	55.00	7/10/15	135	(3,915)
NVIDIA Corp.	Call	USD	23.00	7/10/15	195	(975)
Schlumberger Ltd.	Call	USD	93.50	7/10/15	318	(2,862)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	62.00	7/10/15	50	(1,075)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	64.00	7/10/15	280	(5,600)
U.S. Bancorp.	Call	USD	44.50	7/10/15	490	(6,615)
Union Pacific Corp.	Call	USD	103.00	7/10/15	89	(2,670)
Wells Fargo & Co.	Call	USD	56.00	7/10/15	155	(12,632)
Zebra Technologies Corp., Class A	Call	USD	108.50	7/10/15	196	(66,413)
JPMorgan Chase & Co.	Call	USD	65.55	7/13/15	198	(45,974)
Aetna, Inc.	Call	USD	115.00	7/17/15	60	(83,250)
Aetna, Inc.	Call	USD	120.00	7/17/15	322	(317,170)
Alliance Data Systems Corp.	Call	USD	300.00	7/17/15	23	(5,118)
Altria Group, Inc.	Call	USD	50.00	7/17/15	175	(5,862)
Altria Group, Inc.	Call	USD	50.50	7/17/15	222	(4,884)
Amdocs Ltd.	Call	USD	57.50	7/17/15	45	(1,350)
American International Group, Inc.	Call	USD	60.00	7/17/15	150	(33,675)
Apple, Inc.	Call	USD	130.00	7/17/15	32	(1,712)
Carnival Corp.	Call	USD	49.00	7/17/15	740	(90,650)
Centene Corp.	Call	USD	80.00	7/17/15	275	(60,500)
Centene Corp.	Call	USD	82.50	7/17/15	275	(32,312)
Cisco Systems, Inc.	Call	USD	29.00	7/17/15	747	(2,614)

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Cognizant Technology Solutions Corp., Class A	Call	USD	67.50	7/17/15	135	(1,350)
DST Systems, Inc.	Call	USD	125.00	7/17/15	67	(15,745)
Facebook, Inc., Class A	Call	USD	85.00	7/17/15	217	(50,886)
The Goldman Sachs Group, Inc.	Call	USD	210.00	7/17/15	150	(54,375)
Halliburton Co.	Call	USD	49.00	7/17/15	75	(188)
Hewlett-Packard Co.	Call	USD	34.00	7/17/15	317	(476)
Honeywell International, Inc.	Call	USD	107.01	7/17/15	26	(681)
Intel Corp.	Call	USD	33.00	7/17/15	230	(2,645)
Intel Corp.	Call	USD	34.00	7/17/15	475	(2,138)
Johnson & Johnson	Call	USD	103.96	7/17/15	120	(441)
JPMorgan Chase & Co.	Call	USD	67.50	7/17/15	252	(30,996)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

31

## Schedule of Investments (continued)

## BlackRock Enhanced Capital and Income Fund, Inc. (CII)

As of June 30, 2015, exchange-traded options written were as follows: (continued)

Description	Put/ Call	Strike		Expiration		Contracts	Value
		Price	Date	Date			
The Kroger Co.	Call	USD 72.50	7/17/15	7/17/15	25	\$ (3,000)	
Laboratory Corp. of America Holdings	Call	USD 122.51	7/17/15	7/17/15	165	(25,929)	
Lear Corp.	Call	USD 116.01	7/17/15	7/17/15	204	(12,331)	
Lear Corp.	Call	USD 120.00	7/17/15	7/17/15	105	(1,312)	
Lowe's Cos., Inc.	Call	USD 70.00	7/17/15	7/17/15	198	(3,663)	
Marathon Petroleum Corp.	Call	USD 52.50	7/17/15	7/17/15	162	(18,225)	
MasterCard, Inc., Class A	Call	USD 95.00	7/17/15	7/17/15	50	(4,275)	
McKesson Corp.	Call	USD 240.00	7/17/15	7/17/15	210	(5,250)	
Micron Technology, Inc.	Call	USD 27.00	7/17/15	7/17/15	490	(490)	
Microsoft Corp.	Call	USD 49.00	7/17/15	7/17/15	375	(750)	
Molson Coors Brewing Co., Class B	Call	USD 77.50	7/17/15	7/17/15	250	(4,375)	
Parker-Hannifin Corp.	Call	USD 125.00	7/17/15	7/17/15	109	(1,635)	
Pilgrim's Pride Corp.	Call	USD 26.00	7/17/15	7/17/15	233	(8,155)	
QUALCOMM, Inc.	Call	USD 72.50	7/17/15	7/17/15	88	(264)	
Ross Stores, Inc.	Call	USD 50.00	7/17/15	7/17/15	410	(14,350)	
Suncor Energy, Inc.	Call	USD 29.50	7/17/15	7/17/15	412	(4,326)	
SunTrust Banks, Inc.	Call	USD 43.00	7/17/15	7/17/15	189	(16,632)	
SunTrust Banks, Inc.	Call	USD 44.00	7/17/15	7/17/15	188	(8,084)	
Teva Pharmaceutical Industries Ltd. ADR	Call	USD 65.00	7/17/15	7/17/15	280	(3,920)	
Tyson Foods, Inc., Class A	Call	USD 42.00	7/17/15	7/17/15	62	(7,440)	
Tyson Foods, Inc., Class A	Call	USD 43.00	7/17/15	7/17/15	62	(4,030)	
Tyson Foods, Inc., Class A	Call	USD 45.00	7/17/15	7/17/15	63	(945)	
U.S. Bancorp.	Call	USD 45.00	7/17/15	7/17/15	839	(13,424)	
Universal Health Services, Inc., Class B	Call	USD 125.00	7/17/15	7/17/15	183	(317,505)	
Universal Health Services, Inc., Class B	Call	USD 140.00	7/17/15	7/17/15	183	(77,775)	
Wal-Mart Stores, Inc.	Call	USD 76.25	7/17/15	7/17/15	137	(1,036)	
Weatherford International PLC	Call	USD 13.00	7/17/15	7/17/15	292	(4,380)	
Aetna, Inc.	Call	USD 120.00	7/24/15	7/24/15	292	(307,330)	
Altria Group, Inc.	Call	USD 49.00	7/24/15	7/24/15	78	(6,864)	
American International Group, Inc.	Call	USD 60.50	7/24/15	7/24/15	650	(133,900)	
American International Group, Inc.	Call	USD 61.50	7/24/15	7/24/15	649	(87,290)	
Amgen, Inc.	Call	USD 162.50	7/24/15	7/24/15	194	(19,206)	
Apple, Inc.	Call	USD 130.00	7/24/15	7/24/15	69	(11,696)	
Apple, Inc.	Call	USD 131.00	7/24/15	7/24/15	33	(4,670)	
BP PLC ADR	Call	USD 42.00	7/24/15	7/24/15	500	(9,750)	
Cisco Systems, Inc.	Call	USD 29.00	7/24/15	7/24/15	916	(5,954)	
Cisco Systems, Inc.	Call	USD 29.50	7/24/15	7/24/15	168	(588)	
Citigroup, Inc.	Call	USD 58.00	7/24/15	7/24/15	404	(13,938)	
Cognizant Technology Solutions Corp., Class A	Call	USD 63.50	7/24/15	7/24/15	136	(7,820)	
Comcast Corp., Class A	Call	USD 59.00	7/24/15	7/24/15	721	(143,839)	
CVS Health Corp.	Call	USD 102.00	7/24/15	7/24/15	548	(197,280)	
The Dow Chemical Co.	Call	USD 53.00	7/24/15	7/24/15	245	(14,332)	
EMC Corp.	Call	USD 28.00	7/24/15	7/24/15	730	(16,060)	
Exxon Mobil Corp.	Call	USD 87.00	7/24/15	7/24/15	34	(561)	
Facebook, Inc., Class A	Call	USD 85.00	7/24/15	7/24/15	80	(26,400)	
FedEx Corp.	Call	USD 187.50	7/24/15	7/24/15	109	(5,450)	
The Goodyear Tire & Rubber Co.	Call	USD 32.00	7/24/15	7/24/15	230	(4,600)	
Hess Corp.	Call	USD 72.00	7/24/15	7/24/15	257	(10,023)	
The Home Depot, Inc.	Call	USD 112.00	7/24/15	7/24/15	129	(19,350)	
Intel Corp.	Call	USD 33.00	7/24/15	7/24/15	600	(9,300)	
JPMorgan Chase & Co.	Call	USD 69.50	7/24/15	7/24/15	905	(48,870)	
Macy's, Inc.	Call	USD 69.00	7/24/15	7/24/15	190	(19,950)	
Marathon Petroleum Corp.	Call	USD 53.00	7/24/15	7/24/15	164	(19,680)	
Medtronic PLC	Call	USD 77.00	7/24/15	7/24/15	5	(170)	
Micron Technology, Inc.	Call	USD 26.00	7/24/15	7/24/15	500	(1,500)	

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Microsoft Corp.	Call	USD	49.00	7/24/15	184	(1,748)
NVIDIA Corp.	Call	USD	24.00	7/24/15	150	(600)
Oracle Corp.	Call	USD	44.50	7/24/15	351	(1,404)
QUALCOMM, Inc.	Call	USD	68.00	7/24/15	44	(1,408)
Southwest Airlines Co.	Call	USD	36.50	7/24/15	227	(5,675)
Tesoro Corp.	Call	USD	89.00	7/24/15	52	(6,084)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Enhanced Capital and Income Fund, Inc. (CII)

As of June 30, 2015, exchange-traded options written were as follows: (concluded)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	63.00	7/24/15	283	\$ (11,744)
U.S. Bancorp.	Call	USD	44.50	7/24/15	175	(6,738)
UnitedHealth Group, Inc.	Call	USD	121.00	7/24/15	417	(161,588)
Weatherford International PLC	Call	USD	13.50	7/24/15	292	(4,234)
Western Digital Corp.	Call	USD	96.00	7/24/15	315	(15,750)
3M Co.	Call	USD	157.50	7/31/15	11	(2,316)
Aetna, Inc.	Call	USD	135.00	7/31/15	32	(10,400)
Amgen, Inc.	Call	USD	165.00	7/31/15	101	(11,514)
Apple, Inc.	Call	USD	130.00	7/31/15	65	(12,838)
Bank of America Corp.	Call	USD	17.50	7/31/15	879	(23,294)
BP PLC ADR	Call	USD	41.50	7/31/15	250	(10,625)
Cisco Systems, Inc.	Call	USD	29.50	7/31/15	230	(1,265)
Citigroup, Inc.	Call	USD	56.50	7/31/15	403	(35,262)
Cognizant Technology Solutions Corp., Class A	Call	USD	64.50	7/31/15	136	(7,480)
Comcast Corp., Class A	Call	USD	61.50	7/31/15	840	(70,140)
CVS Health Corp.	Call	USD	106.00	7/31/15	550	(77,825)
Deckers Outdoor Corp.	Call	USD	78.00	7/31/15	85	(14,875)
Discover Financial Services	Call	USD	59.00	7/31/15	257	(21,845)
EMC Corp.	Call	USD	28.00	7/31/15	397	(9,925)
Express Scripts Holding Co.	Call	USD	90.50	7/31/15	121	(27,286)
Facebook, Inc., Class A	Call	USD	91.50	7/31/15	128	(16,384)
FedEx Corp.	Call	USD	185.00	7/31/15	38	(1,121)
The Goldman Sachs Group, Inc.	Call	USD	215.00	7/31/15	51	(14,050)
Google, Inc., Class A	Call	USD	562.50	7/31/15	39	(27,885)
Google, Inc., Class C	Call	USD	545.00	7/31/15	41	(23,780)
Hess Corp.	Call	USD	69.50	7/31/15	85	(9,180)
The Home Depot, Inc.	Call	USD	114.00	7/31/15	230	(23,460)
JPMorgan Chase & Co.	Call	USD	69.50	7/31/15	345	(22,598)
Macy's, Inc.	Call	USD	69.00	7/31/15	190	(24,035)
Medtronic PLC	Call	USD	77.00	7/31/15	21	(1,218)
Merck & Co., Inc.	Call	USD	58.00	7/31/15	20	(1,580)
Micron Technology, Inc.	Call	USD	27.50	7/31/15	490	(490)
Microsoft Corp.	Call	USD	48.00	7/31/15	182	(4,277)
The Priceline Group, Inc.	Call	USD	1,190.00	7/31/15	14	(20,650)
QUALCOMM, Inc.	Call	USD	68.00	7/31/15	44	(1,914)
Schlumberger Ltd.	Call	USD	93.50	7/31/15	175	(4,812)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	62.50	7/31/15	285	(17,812)
U.S. Bancorp.	Call	USD	45.00	7/31/15	175	(5,338)
UnitedHealth Group, Inc.	Call	USD	126.00	7/31/15	417	(83,400)
Western Digital Corp.	Call	USD	87.50	7/31/15	100	(9,850)
Cisco Systems, Inc.	Call	USD	28.50	8/07/15	250	(5,375)
Citigroup, Inc.	Call	USD	56.50	8/07/15	188	(17,860)
Discover Financial Services	Call	USD	60.00	8/07/15	77	(4,235)
Medtronic PLC	Call	USD	76.50	8/07/15	21	(1,796)
Microsoft Corp.	Call	USD	47.50	8/07/15	215	(7,202)
Weatherford International PLC	Call	USD	14.00	8/07/15	292	(3,796)
Amgen, Inc.	Call	USD	165.00	8/21/15	101	(18,938)
BP PLC ADR	Call	USD	42.00	8/21/15	126	(4,851)
Citigroup, Inc.	Call	USD	57.50	8/21/15	188	(14,664)
EMC Corp.	Call	USD	28.00	8/21/15	397	(14,887)
Exxon Mobil Corp.	Call	USD	86.05	8/21/15	68	(4,241)
FedEx Corp.	Call	USD	175.00	8/21/15	130	(33,410)
The Goodyear Tire & Rubber Co.	Call	USD	32.00	8/21/15	110	(6,875)
Molson Coors Brewing Co., Class B	Call	USD	77.50	8/21/15	140	(13,300)
NVIDIA Corp.	Call	USD	24.00	8/21/15	150	(1,500)

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Parker-Hannifin Corp.	Call	USD	120.00	8/21/15	109	(26,978)
QUALCOMM, Inc.	Call	USD	70.00	8/21/15	176	(5,808)
Raytheon Co.	Call	USD	105.00	8/21/15	82	(2,173)
Schlumberger Ltd.	Call	USD	90.00	8/21/15	152	(20,064)
U.S. Bancorp.	Call	USD	45.00	8/21/15	310	(15,345)
NVIDIA Corp.	Call	USD	23.00	9/18/15	210	(5,355)
<b>Total</b>						<b>\$ (3,989,818)</b>

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

33

## Schedule of Investments (continued)

## BlackRock Enhanced Capital and Income Fund, Inc. (CII)

As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration		Contracts	Value
			Price	Date	Date			
Dr. Pepper Snapple Group, Inc.	Deutsche Bank AG	Call	USD 79.18	7/01/15	7/01/15	36,000	\$	
Total System Services, Inc.	Morgan Stanley & Co. International PLC	Call	USD 39.70	7/01/15	7/01/15	26,000		(53,825)
Public Service Enterprise Group, Inc.	Deutsche Bank AG	Call	USD 41.82	7/06/15	7/06/15	5,000		(10)
Raytheon Co.	Citibank N.A.	Call	USD 109.73	7/06/15	7/06/15	16,900		
Brocade Communications Systems, Inc.	Morgan Stanley & Co. International PLC	Call	USD 12.59	7/09/15	7/09/15	70,000		(1,821)
The Travelers Cos., Inc.	Morgan Stanley & Co. International PLC	Call	USD 102.71	7/13/15	7/13/15	40,000		(1,006)
SunTrust Banks, Inc.	Citibank N.A.	Call	USD 43.89	7/14/15	7/14/15	56,500		(24,912)
Cigna Corp.	Barclays Bank PLC	Call	USD 137.15	7/15/15	7/15/15	40,400		(1,046,060)
Domtar Corp.	Morgan Stanley & Co. International PLC	Call	USD 44.16	7/15/15	7/15/15	24,400		(9,800)
SLM Corp.	UBS AG	Call	USD 10.47	7/16/15	7/16/15	154,000		(3,048)
Lear Corp.	Deutsche Bank AG	Call	USD 116.50	7/20/15	7/20/15	9,000		(5,592)
SLM Corp.	Deutsche Bank AG	Call	USD 10.34	7/22/15	7/22/15	156,000		(8,433)
Public Service Enterprise Group, Inc.	Citibank N.A.	Call	USD 42.65	7/27/15	7/27/15	30,200		(1,767)
Amdocs Ltd.	Deutsche Bank AG	Call	USD 56.74	7/28/15	7/28/15	45,800		(18,753)
Brocade Communications Systems, Inc.	Morgan Stanley & Co. International PLC	Call	USD 12.68	7/29/15	7/29/15	45,000		(5,305)
Carnival Corp.	Citibank N.A.	Call	USD 49.24	7/29/15	7/29/15	42,000		(58,778)
The Kroger Co.	Citibank N.A.	Call	USD 74.89	7/29/15	7/29/15	2,500		(1,462)
SunTrust Banks, Inc.	Deutsche Bank AG	Call	USD 44.59	7/29/15	7/29/15	18,800		(9,100)
Atwood Oceanics, Inc.	Citibank N.A.	Call	USD 29.27	7/31/15	7/31/15	36,000		(14,462)
Domtar Corp.	Morgan Stanley & Co. International PLC	Call	USD 43.14	7/31/15	7/31/15	25,000		(28,858)
PBF Energy, Inc., Class A	Morgan Stanley & Co. International PLC	Call	USD 32.15	7/31/15	7/31/15	26,000		(3,878)
Honeywell International, Inc.	Citibank N.A.	Call	USD 106.09	8/04/15	8/04/15	2,500		(2,365)
Tyson Foods, Inc., Class A	Morgan Stanley & Co. International PLC	Call	USD 43.93	8/04/15	8/04/15	12,600		(12,542)
Total System Services, Inc.	Morgan Stanley & Co. International PLC	Call	USD 41.33	8/05/15	8/05/15	25,500		(36,454)
Brocade Communications Systems, Inc.	Morgan Stanley & Co. International PLC	Call	USD 12.68	8/06/15	8/06/15	45,000		(6,931)
Packaging Corp. of America	Deutsche Bank AG	Call	USD 67.29	8/10/15	8/10/15	16,000		(9,231)
AECOM	Credit Suisse International	Call	USD 35.46	8/12/15	8/12/15	51,000		(32,659)
Atwood Oceanics, Inc.	Citibank N.A.	Call	USD 28.50	8/13/15	8/13/15	36,000		(27,123)
Brocade Communications Systems, Inc.	Citibank N.A.	Call	USD 12.28	8/17/15	8/17/15	89,000		(33,366)
AECOM	Credit Suisse International	Call	USD 35.46	8/26/15	8/26/15	51,000		(43,012)
Packaging Corp. of America	Deutsche Bank AG	Call	USD 67.29	8/31/15	8/31/15	16,000		(14,744)
<b>Total</b>								<b>\$ (1,515,297)</b>

**Fair Value Measurements** Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices 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)

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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). Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.

See Notes to Financial Statements



## Schedule of Investments (concluded)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

As of June 30, 2015, 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>	\$ 661,928,750		\$	661,928,750
Investment Companies	2,321,760			2,321,760
Short-Term Securities	36,219,037	\$ 396,552		36,615,589
<b>Total</b>	\$ 700,469,547	\$ 396,552	\$	700,866,099

<sup>1</sup> See above Schedule of Investments for values in each industry.

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>2</sup>				
<b>Liabilities:</b>				
Equity contracts	\$ (3,788,210)	\$ (1,716,905)		\$ (5,505,115)

<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 statement purposes. As of June 30, 2015, 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	\$ 3,114		\$	3,114
Cash pledged as collateral for OTC derivatives	420,000			420,000
<b>Liabilities:</b>				
Collateral on securities loaned at value		\$ (396,552)		(396,552)
<b>Total</b>	\$ 423,114	\$ (396,552)	\$	26,562

During the six months ended June 30, 2015, there were no transfers between levels.

See Notes to Financial Statements

## Schedule of Investments June 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 7.4%</b>		
Honeywell International, Inc. (a)	243,300	\$ 24,809,301
Lockheed Martin Corp. (a)	121,030	22,499,477
Northrop Grumman Corp.	155,600	24,682,828
Raytheon Co. (a)	334,149	31,971,376
United Technologies Corp. (a)	182,900	20,289,097
		124,252,079
<b>Air Freight &amp; Logistics 1.1%</b>		
United Parcel Service, Class B (a)	182,900	17,724,839
<b>Banks 16.0%</b>		
Bank of America Corp. (a)	1,231,400	20,958,428
Citigroup, Inc. (a)	972,200	53,704,328
JPMorgan Chase & Co. (a)(b)	1,041,499	70,571,972
SunTrust Banks, Inc. (a)	672,340	28,924,067
U.S. Bancorp. (a)	656,900	28,509,460
Wells Fargo & Co. (a)(b)	1,187,700	66,796,248
		269,464,503
<b>Beverages 1.8%</b>		
The Coca-Cola Co. (a)	421,100	16,519,753
Diageo PLC ADR (a)	114,600	13,298,184
PepsiCo, Inc. (a)	7,500	700,050
		30,517,987
<b>Capital Markets 2.1%</b>		
The Goldman Sachs Group, Inc. (a)	69,000	14,406,510
Morgan Stanley (a)	539,500	20,927,205
		35,333,715
<b>Chemicals 2.7%</b>		
The Dow Chemical Co. (a)	230,200	11,779,334
El du Pont de Nemours & Co. (a)	368,700	23,578,365
Praxair, Inc. (a)	91,600	10,950,780
		46,308,479
<b>Commercial Services &amp; Supplies 0.4%</b>		
Tyco International PLC (a)	192,400	7,403,552
<b>Communications Equipment 2.0%</b>		
Motorola Solutions, Inc. (a)	190,800	10,940,472
QUALCOMM, Inc. (a)	367,300	23,003,999
		33,944,471
<b>Consumer Finance 0.6%</b>		
American Express Co. (a)	133,500	10,375,620
<b>Diversified Financial Services 0.9%</b>		
CME Group, Inc. (a)	171,400	15,950,484
<b>Diversified Telecommunication Services 2.0%</b>		
BCE, Inc.	115,700	4,917,250
Verizon Communications, Inc. (a)	627,700	29,257,097
		34,174,347
<b>Electric Utilities 2.7%</b>		
Duke Energy Corp. (a)	102,400	7,231,488
Eversource Energy	155,220	7,048,540
ITC Holdings Corp. (a)	134,000	4,312,120
NextEra Energy, Inc.	201,600	19,762,848
WEC Energy Group, Inc. (a)	160,100	7,199,697

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		45,554,693
<b>Electrical Equipment 0.4%</b>		
Rockwell Automation, Inc. (a)	53,400	6,655,776
<b>Energy Equipment &amp; Services 0.5%</b>		
Schlumberger Ltd. (a)	98,300	8,472,477
<b>Food &amp; Staples Retailing 1.3%</b>		
The Kroger Co. (a)	296,000	21,462,960
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Food Products 0.9%</b>		
General Mills, Inc.	82,600	\$ 4,602,472
Mondelez International, Inc., Class A (a)	249,485	10,263,813
Nestle SA	5,700	411,259
		15,277,544
<b>Health Care Equipment &amp; Supplies 1.1%</b>		
Abbott Laboratories (a)	156,800	7,695,744
Becton Dickinson and Co. (a)	73,200	10,368,780
		18,064,524
<b>Health Care Providers &amp; Services 3.8%</b>		
Anthem, Inc. (a)	55,800	9,159,012
Quest Diagnostics, Inc. (a)	233,500	16,933,420
UnitedHealth Group, Inc. (a)	305,900	37,319,800
		63,412,232
<b>Hotels, Restaurants &amp; Leisure 0.8%</b>		
McDonald's Corp. (a)	134,100	12,748,887
<b>Household Products 2.4%</b>		
Kimberly-Clark Corp. (a)	77,200	8,180,884
The Procter & Gamble Co. (a)	405,920	31,759,181
		39,940,065
<b>Industrial Conglomerates 3.6%</b>		
3M Co. (a)	78,900	12,174,270
General Electric Co. (a)	1,800,300	47,833,971
		60,008,241
<b>Insurance 6.6%</b>		
ACE Ltd	171,000	17,387,280
American International Group, Inc. (a)	366,800	22,675,576
MetLife, Inc. (a)	466,550	26,122,135
Prudential Financial, Inc. (a)	280,200	24,523,104
The Travelers Cos., Inc.	212,100	20,501,586
		111,209,681
<b>IT Services 0.6%</b>		
International Business Machines Corp. (a)	65,430	10,642,844
<b>Media 1.6%</b>		
Comcast Corp., Special Class A (a)(b)	462,600	27,728,244
<b>Metals &amp; Mining 0.3%</b>		
BHP Billiton Ltd. ADR (a)	130,212	5,300,930
<b>Multiline Retail 1.6%</b>		
Dollar General Corp. (a)	343,600	26,711,464
<b>Multi-Utilities 2.1%</b>		
CMS Energy Corp.	216,200	6,883,808
Dominion Resources, Inc. (a)	277,800	18,576,486
Sempra Energy	93,500	9,250,890
		34,711,184
<b>Oil, Gas &amp; Consumable Fuels 9.1%</b>		
Chevron Corp. (a)(b)	165,300	15,946,491
ConocoPhillips (a)	119,860	7,360,603
Enbridge, Inc.	262,000	12,252,538
Exxon Mobil Corp. (a)	328,200	27,306,240
Marathon Oil Corp. (a)	381,300	10,119,702
Marathon Petroleum Corp. (a)	477,200	24,962,332
Occidental Petroleum Corp. (a)	322,200	25,057,494

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Spectra Energy Corp.	204,000	6,650,400
Total SA ADR (a)	500,500	24,609,585
<b>Paper &amp; Forest Products 1.0%</b>		154,265,385
International Paper Co. (a)	370,650	17,639,233

See Notes to Financial Statements

## Schedule of Investments (continued)

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

	Shares	Value
<b>Common Stocks</b>		
<b>Personal Products 0.5%</b>		
Unilever NV (a)	189,900	\$ 7,945,416
<b>Pharmaceuticals 9.1%</b>		
AbbVie, Inc. (a)	153,414	10,307,887
Bristol-Myers Squibb Co. (a)	487,600	32,444,904
Johnson & Johnson (a)	311,200	30,329,552
Merck & Co., Inc. (a)(b)	665,600	37,892,608
Pfizer, Inc. (a)	1,286,400	43,132,992
		154,107,943
<b>Professional Services 0.4%</b>		
Nielsen NV	145,700	6,522,989
<b>Real Estate Investment Trusts (REITs) 0.5%</b>		
Weyerhaeuser Co. (a)	244,500	7,701,750
<b>Road &amp; Rail 1.0%</b>		
Union Pacific Corp. (a)	181,400	17,300,118
<b>Semiconductors &amp; Semiconductor Equipment 1.8%</b>		
Intel Corp. (a)	991,800	30,165,597
<b>Software 2.4%</b>		
Microsoft Corp. (a)	787,900	34,785,785
Oracle Corp. (a)	125,300	5,049,590
		39,835,375
<b>Specialty Retail 3.5%</b>		
The Gap, Inc. (a)	336,200	12,832,754
The Home Depot, Inc. (a)	408,500	45,396,605
		58,229,359
<b>Tobacco 1.8%</b>		
Altria Group, Inc. (a)	243,300	11,899,803
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Tobacco (concluded)</b>		
British American Tobacco PLC	17,300	\$ 931,469
Philip Morris International, Inc. (a)	104,500	8,377,765
Reynolds American, Inc. (a)	131,289	9,802,037
		31,011,074
<b>Water Utilities 0.7%</b>		
American Water Works Co., Inc. (a)	258,600	12,575,718
<b>Total Long-Term Investments</b>		
<b>(Cost \$1,377,566,478) 99.1%</b>		1,670,651,779
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (c)(d)	15,752,135	15,752,135
<b>Total Short-Term Securities</b>		
<b>(Cost \$15,752,135) 0.9%</b>		15,752,135
<b>Total Investments Before Options Written</b>		
<b>(Cost \$1,393,318,613) 100.0%</b>		1,686,403,914
<b>Options Written</b>		
<b>(Premiums Received \$12,977,743) (0.5)%</b>		(7,898,186)
<b>Total Investments Net of Options Written 99.5%</b>		1,678,505,728
<b>Other Assets Less Liabilities 0.5%</b>		7,893,869
<b>Net Assets 100.0%</b>		\$ 1,686,399,597

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## Notes to Schedule of Investments

(a) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.

(b) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.

(c) Represents the current yield as of report date.

(d) During the six months ended June 30, 2015, investments in companies considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares Held at December 31, 2014	Net Activity	Shares Held at June 30, 2015	Income
<b>Affiliate</b>				
BlackRock Liquidity Funds, TempFund, Institutional Class	23,544,648	(7,792,513)	15,752,135	\$ 11,497

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.

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike Price	Expiration Date	Contracts	Value
Altria Group, Inc.	Call	USD 52.00	7/02/15	292	\$ (3,796)
Bank of America Corp.	Call	USD 17.00	7/02/15	718	(10,770)
EI du Pont de Nemours & Co.	Call	USD 73.00	7/02/15	959	(2,877)
General Electric Co.	Call	USD 27.50	7/02/15	937	(1,874)
Intel Corp.	Call	USD 34.50	7/02/15	675	(1,350)
International Business Machines Corp.	Call	USD 172.50	7/02/15	472	(944)
International Paper Co.	Call	USD 52.50	7/02/15	925	(2,775)
McDonald's Corp.	Call	USD 100.00	7/02/15	206	(412)
Merck & Co., Inc.	Call	USD 60.50	7/02/15	723	(1,446)
MetLife, Inc.	Call	USD 54.00	7/02/15	489	(105,135)
Reynolds American, Inc.	Call	USD 73.00	7/02/15	443	(6,220)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

As of June 30, 2015, exchange-traded options written were as follows: (continued)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Verizon Communications, Inc.	Call	USD	51.00	7/02/15	293	\$ (586)
Wells Fargo & Co.	Call	USD	56.00	7/02/15	1,100	(53,900)
Weyerhaeuser Co.	Call	USD	33.00	7/02/15	772	(7,720)
Duke Energy Corp.	Call	USD	77.00	7/06/15	252	
AbbVie, Inc.	Call	USD	68.00	7/10/15	185	(13,875)
Bank of America Corp.	Call	USD	17.00	7/10/15	2,160	(61,560)
Bristol-Myers Squibb Co.	Call	USD	67.65	7/10/15	700	(22,558)
Chevron Corp.	Call	USD	107.00	7/10/15	173	(5,882)
Citigroup, Inc.	Call	USD	56.50	7/10/15	1,700	(51,850)
CME Group, Inc.	Call	USD	97.00	7/10/15	500	(7,500)
The Coca-Cola Co.	Call	USD	41.50	7/10/15	1,350	(4,050)
ConocoPhillips	Call	USD	65.50	7/10/15	200	(800)
Exxon Mobil Corp.	Call	USD	87.50	7/10/15	396	(1,386)
General Electric Co.	Call	USD	27.50	7/10/15	1,975	(9,875)
General Electric Co.	Call	USD	28.00	7/10/15	700	(1,750)
The Home Depot, Inc.	Call	USD	114.00	7/10/15	431	(11,852)
McDonald's Corp.	Call	USD	97.00	7/10/15	206	(8,755)
MetLife, Inc.	Call	USD	52.50	7/10/15	489	(172,372)
Morgan Stanley	Call	USD	39.00	7/10/15	619	(30,640)
Occidental Petroleum Corp.	Call	USD	80.50	7/10/15	258	(6,450)
Pfizer, Inc.	Call	USD	35.00	7/10/15	1,600	(5,600)
Schlumberger Ltd.	Call	USD	93.50	7/10/15	172	(1,548)
U.S. Bancorp.	Call	USD	44.50	7/10/15	692	(9,342)
Union Pacific Corp.	Call	USD	103.00	7/10/15	500	(15,000)
United Parcel Service, Class B	Call	USD	101.00	7/10/15	228	(2,508)
UnitedHealth Group, Inc.	Call	USD	121.00	7/10/15	416	(121,680)
Verizon Communications, Inc.	Call	USD	50.00	7/10/15	789	(789)
Wells Fargo & Co.	Call	USD	56.00	7/10/15	1,100	(89,650)
JPMorgan Chase & Co.	Call	USD	65.55	7/13/15	942	(218,725)
Prudential Financial, Inc.	Call	USD	86.30	7/16/15	697	(166,120)
Abbott Laboratories	Call	USD	49.00	7/17/15	784	(74,088)
AbbVie, Inc.	Call	USD	67.50	7/17/15	186	(20,460)
Altria Group, Inc.	Call	USD	50.50	7/17/15	662	(14,564)
American Express Co.	Call	USD	80.00	7/17/15	902	(38,335)
American International Group, Inc.	Call	USD	60.00	7/17/15	750	(168,375)
Becton Dickinson and Co.	Call	USD	140.00	7/17/15	366	(110,715)
BHP Billiton Ltd. ADR	Call	USD	47.50	7/17/15	125	(500)
Bristol-Myers Squibb Co.	Call	USD	67.50	7/17/15	852	(50,694)
Chevron Corp.	Call	USD	107.05	7/17/15	173	(80)
The Coca-Cola Co.	Call	USD	41.00	7/17/15	680	(2,720)
Dominion Resources, Inc.	Call	USD	70.00	7/17/15	694	(8,675)
EI du Pont de Nemours & Co.	Call	USD	72.50	7/17/15	882	(3,087)
Exxon Mobil Corp.	Call	USD	87.50	7/17/15	273	(1,638)
General Electric Co.	Call	USD	28.00	7/17/15	9	(63)
The Goldman Sachs Group, Inc.	Call	USD	210.00	7/17/15	121	(43,862)
Honeywell International, Inc.	Call	USD	107.01	7/17/15	261	(6,839)
Honeywell International, Inc.	Call	USD	110.00	7/17/15	80	(560)
Intel Corp.	Call	USD	33.00	7/17/15	465	(5,347)
Intel Corp.	Call	USD	34.00	7/17/15	1,100	(4,950)
Johnson & Johnson	Call	USD	103.96	7/17/15	775	(2,850)
JPMorgan Chase & Co.	Call	USD	67.50	7/17/15	1,222	(150,306)
Kimberly-Clark Corp.	Call	USD	110.00	7/17/15	502	(11,295)
The Kroger Co.	Call	USD	72.50	7/17/15	755	(90,600)
The Kroger Co.	Call	USD	77.50	7/17/15	413	(3,097)
Lockheed Martin Corp.	Call	USD	195.00	7/17/15	331	(9,102)

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Marathon Oil Corp.	Call	USD	27.00	7/17/15	315	(14,175)
Marathon Petroleum Corp.	Call	USD	52.50	7/17/15	1,868	(210,150)
McDonald's Corp.	Call	USD	100.00	7/17/15	133	(2,594)
Microsoft Corp.	Call	USD	47.50	7/17/15	1,180	(5,310)
Mondelez International, Inc., Class A	Call	USD	39.35	7/17/15	811	(153,363)
Mondelez International, Inc., Class A	Call	USD	42.00	7/17/15	810	(30,780)
Motorola Solutions, Inc.	Call	USD	60.00	7/17/15	315	(7,560)
Occidental Petroleum Corp.	Call	USD	80.00	7/17/15	316	(17,854)
PepsiCo, Inc.	Call	USD	95.00	7/17/15	39	(2,535)

See Notes to Financial Statements



## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

As of June 30, 2015, exchange-traded options written were as follows: (continued)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Pfizer, Inc.	Call	USD	34.00	7/17/15	1,600	\$ (39,200)
Praxair, Inc.	Call	USD	125.50	7/17/15	295	(5,939)
Prudential Financial, Inc.	Call	USD	90.00	7/17/15	704	(49,280)
QUALCOMM, Inc.	Call	USD	72.50	7/17/15	556	(1,668)
Quest Diagnostics, Inc.	Call	USD	80.00	7/17/15	218	(2,725)
Rockwell Automation, Inc.	Call	USD	125.00	7/17/15	267	(64,080)
SunTrust Banks, Inc.	Call	USD	43.00	7/17/15	181	(15,928)
SunTrust Banks, Inc.	Call	USD	44.00	7/17/15	182	(7,826)
Total SA ADR	Call	USD	52.50	7/17/15	312	(7,020)
U.S. Bancorp.	Call	USD	45.00	7/17/15	1,442	(23,072)
United Parcel Service, Class B	Call	USD	105.00	7/17/15	343	(1,715)
WEC Energy Group, Inc.	Call	USD	50.00	7/17/15	236	(3,540)
Wells Fargo & Co.	Call	USD	57.50	7/17/15	1,075	(42,461)
Morgan Stanley	Call	USD	38.73	7/21/15	624	(56,597)
3M Co.	Call	USD	162.50	7/24/15	64	(3,168)
AbbVie, Inc.	Call	USD	68.00	7/24/15	199	(23,382)
Altria Group, Inc.	Call	USD	49.00	7/24/15	627	(55,176)
American International Group, Inc.	Call	USD	60.50	7/24/15	139	(28,634)
American International Group, Inc.	Call	USD	61.50	7/24/15	146	(19,637)
Anthem, Inc.	Call	USD	172.50	7/24/15	140	(23,800)
Bank of America Corp.	Call	USD	17.50	7/24/15	356	(8,010)
Bristol-Myers Squibb Co.	Call	USD	67.00	7/24/15	886	(106,763)
Chevron Corp.	Call	USD	101.00	7/24/15	165	(4,868)
Chevron Corp.	Call	USD	105.00	7/24/15	100	(2,300)
Citigroup, Inc.	Call	USD	58.00	7/24/15	1,071	(36,950)
The Coca-Cola Co.	Call	USD	41.00	7/24/15	356	(4,984)
Dollar General Corp.	Call	USD	78.50	7/24/15	582	(66,930)
Dollar General Corp.	Call	USD	80.00	7/24/15	567	(36,855)
The Dow Chemical Co.	Call	USD	53.00	7/24/15	420	(24,570)
Exxon Mobil Corp.	Call	USD	87.00	7/24/15	398	(6,567)
The Gap, Inc.	Call	USD	39.50	7/24/15	563	(19,986)
General Electric Co.	Call	USD	27.50	7/24/15	2,220	(43,290)
General Electric Co.	Call	USD	28.00	7/24/15	2,220	(23,310)
The Home Depot, Inc.	Call	USD	112.00	7/24/15	431	(64,650)
Intel Corp.	Call	USD	33.00	7/24/15	555	(8,602)
JPMorgan Chase & Co.	Call	USD	69.50	7/24/15	120	(6,480)
Marathon Oil Corp.	Call	USD	27.50	7/24/15	643	(24,434)
Marathon Petroleum Corp.	Call	USD	53.00	7/24/15	518	(62,160)
Merck & Co., Inc.	Call	USD	61.00	7/24/15	1,575	(13,388)
MetLife, Inc.	Call	USD	56.50	7/24/15	270	(27,675)
MetLife, Inc.	Call	USD	57.00	7/24/15	1,085	(87,885)
Microsoft Corp.	Call	USD	49.00	7/24/15	576	(5,472)
Occidental Petroleum Corp.	Call	USD	80.00	7/24/15	737	(56,749)
Pfizer, Inc.	Call	USD	35.00	7/24/15	805	(8,452)
Philip Morris International, Inc.	Call	USD	85.00	7/24/15	253	(6,704)
The Procter & Gamble Co.	Call	USD	78.50	7/24/15	769	(66,903)
The Procter & Gamble Co.	Call	USD	81.00	7/24/15	365	(6,388)
QUALCOMM, Inc.	Call	USD	68.00	7/24/15	122	(3,904)
U.S. Bancorp.	Call	USD	44.50	7/24/15	375	(14,438)
Union Pacific Corp.	Call	USD	99.50	7/24/15	679	(57,376)
United Technologies Corp.	Call	USD	119.00	7/24/15	428	(9,416)
UnitedHealth Group, Inc.	Call	USD	121.00	7/24/15	905	(350,688)
Verizon Communications, Inc.	Call	USD	48.50	7/24/15	880	(8,360)
Wells Fargo & Co.	Call	USD	57.00	7/24/15	1,075	(74,712)
Diageo PLC ADR	Call	USD	120.50	7/27/15	745	(89,498)

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Praxair, Inc.	Call	USD	123.51	7/28/15	300	(25,092)
3M Co.	Call	USD	157.50	7/31/15	331	(69,676)
AbbVie, Inc.	Call	USD	71.00	7/31/15	198	(10,890)
American International Group, Inc.	Call	USD	63.00	7/31/15	250	(20,500)
Anthem, Inc.	Call	USD	172.50	7/31/15	139	(38,642)
Bank of America Corp.	Call	USD	17.50	7/31/15	1,075	(28,488)
Chevron Corp.	Call	USD	98.50	7/31/15	215	(25,692)
Citigroup, Inc.	Call	USD	56.50	7/31/15	292	(25,550)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

39

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

As of June 30, 2015, exchange-traded options written were as follows: (concluded)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
CME Group, Inc.	Call	USD	95.00	7/31/15	357	\$ (48,195)
The Coca-Cola Co.	Call	USD	40.50	7/31/15	351	(10,004)
Dollar General Corp.	Call	USD	80.00	7/31/15	566	(48,110)
Exxon Mobil Corp.	Call	USD	85.50	7/31/15	273	(17,062)
The Gap, Inc.	Call	USD	39.50	7/31/15	293	(11,720)
General Electric Co.	Call	USD	28.00	7/31/15	938	(11,725)
The Goldman Sachs Group, Inc.	Call	USD	215.00	7/31/15	121	(33,336)
The Home Depot, Inc.	Call	USD	114.00	7/31/15	1,180	(120,360)
Johnson & Johnson	Call	USD	100.00	7/31/15	781	(63,652)
JPMorgan Chase & Co.	Call	USD	69.50	7/31/15	360	(23,580)
Marathon Oil Corp.	Call	USD	27.50	7/31/15	315	(15,278)
McDonald's Corp.	Call	USD	97.00	7/31/15	327	(45,944)
Merck & Co., Inc.	Call	USD	58.00	7/31/15	1,030	(81,370)
Microsoft Corp.	Call	USD	48.00	7/31/15	571	(13,418)
Morgan Stanley	Call	USD	40.00	7/31/15	646	(35,530)
PepsiCo, Inc.	Call	USD	96.50	7/31/15	9	(513)
Pfizer, Inc.	Call	USD	34.50	7/31/15	805	(22,540)
Philip Morris International, Inc.	Call	USD	81.50	7/31/15	253	(29,348)
The Procter & Gamble Co.	Call	USD	80.00	7/31/15	1,504	(84,224)
QUALCOMM, Inc.	Call	USD	68.00	7/31/15	122	(5,307)
Reynolds American, Inc.	Call	USD	79.00	7/31/15	327	(14,766)
U.S. Bancorp.	Call	USD	45.00	7/31/15	375	(11,438)
United Parcel Service, Class B	Call	USD	99.50	7/31/15	343	(35,672)
United Technologies Corp.	Call	USD	119.00	7/31/15	428	(7,704)
UnitedHealth Group, Inc.	Call	USD	126.00	7/31/15	208	(41,600)
Verizon Communications, Inc.	Call	USD	48.00	7/31/15	588	(11,760)
Wells Fargo & Co.	Call	USD	57.50	7/31/15	1,590	(97,785)
Citigroup, Inc.	Call	USD	56.50	8/07/15	169	(16,055)
The Dow Chemical Co.	Call	USD	53.50	8/07/15	731	(46,784)
The Gap, Inc.	Call	USD	39.50	8/07/15	321	(14,926)
International Paper Co.	Call	USD	49.50	8/07/15	928	(66,352)
Microsoft Corp.	Call	USD	47.50	8/07/15	1,610	(53,935)
Occidental Petroleum Corp.	Call	USD	80.00	8/07/15	300	(37,350)
Oracle Corp.	Call	USD	42.50	8/07/15	438	(8,322)
Weyerhaeuser Co.	Call	USD	33.00	8/07/15	225	(6,188)
Comcast Corp., Special Class A	Call	USD	61.00	8/13/15	158	(19,553)
American Water Works Co., Inc.	Call	USD	51.00	8/21/15	156	(6,423)
BHP Billiton Ltd. ADR	Call	USD	47.50	8/21/15	125	(1,500)
Citigroup, Inc.	Call	USD	57.50	8/21/15	170	(13,260)
Diageo PLC ADR	Call	USD	125.00	8/21/15	24	(2,340)
Dominion Resources, Inc.	Call	USD	70.00	8/21/15	697	(41,820)
Exxon Mobil Corp.	Call	USD	86.05	8/21/15	302	(18,834)
Honeywell International, Inc.	Call	USD	105.00	8/21/15	615	(86,100)
ITC Holdings Corp.	Call	USD	35.00	8/21/15	100	(2,000)
JPMorgan Chase & Co.	Call	USD	67.50	8/21/15	1,000	(187,500)
Nielsen NV	Call	USD	46.00	8/21/15	364	(33,670)
Pfizer, Inc.	Call	USD	35.00	8/21/15	1,622	(39,739)
Philip Morris International, Inc.	Call	USD	85.00	8/21/15	173	(8,477)
QUALCOMM, Inc.	Call	USD	70.00	8/21/15	484	(15,972)
Quest Diagnostics, Inc.	Call	USD	75.00	8/21/15	382	(55,390)
Raytheon Co.	Call	USD	105.00	8/21/15	430	(11,395)
Reynolds American, Inc.	Call	USD	77.50	8/21/15	83	(9,337)
Schlumberger Ltd.	Call	USD	90.00	8/21/15	319	(42,108)
Total SA ADR	Call	USD	52.50	8/21/15	876	(63,510)
Tyco International PLC	Call	USD	42.00	8/21/15	480	(9,600)

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U.S. Bancorp.	Call	USD	45.00	8/21/15	400	(19,800)
Unilever NV	Call	USD	45.00	8/21/15	617	(18,510)
United Technologies Corp.	Call	USD	115.00	8/21/15	182	(21,658)
United Technologies Corp.	Call	USD	120.00	8/21/15	150	(3,525)
Verizon Communications, Inc.	Call	USD	48.00	8/21/15	288	(9,936)
Weyerhaeuser Co.	Call	USD	33.00	8/21/15	225	(7,875)
<b>Total</b>						<b>\$ (6,609,825)</b>

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Northrop Grumman Corp.	Morgan Stanley & Co. International PLC	Call	USD	158.11	7/01/15	54,200	\$ (49,559)
ITC Holdings Corp.	Citibank N.A.	Call	USD	36.32	7/06/15	18,300	(11)
Raytheon Co.	Citibank N.A.	Call	USD	109.73	7/06/15	38,900	
American Water Works Co., Inc.	Citibank N.A.	Call	USD	54.02	7/07/15	35,700	
Nielsen NV	Citibank N.A.	Call	USD	45.88	7/07/15	36,500	(4,083)
Eversource Energy	Morgan Stanley & Co. International PLC	Call	USD	48.87	7/08/15	30,800	(121)
Lockheed Martin Corp.	Morgan Stanley & Co. International PLC	Call	USD	192.05	7/08/15	33,100	(9,803)
Sempra Energy	Deutsche Bank AG	Call	USD	106.15	7/09/15	47,000	(205)
NextEra Energy, Inc.	Morgan Stanley & Co. International PLC	Call	USD	103.91	7/10/15	37,800	(1,586)
Comcast Corp., Special Class A	Morgan Stanley & Co. International PLC	Call	USD	57.93	7/13/15	144,000	(324,333)
The Travelers Cos., Inc.	Goldman Sachs International	Call	USD	102.82	7/13/15	68,900	(1,574)
SunTrust Banks, Inc.	Citibank N.A.	Call	USD	43.89	7/14/15	54,500	(24,030)
Unilever NV	Credit Suisse International	Call	USD	43.10	7/16/15	61,700	(20,686)
Northrop Grumman Corp.	Morgan Stanley & Co. International PLC	Call	USD	158.11	7/21/15	54,200	(169,621)
Quest Diagnostics, Inc.	Goldman Sachs International	Call	USD	74.53	7/27/15	21,800	(22,735)
The Kroger Co.	Citibank N.A.	Call	USD	74.89	7/29/15	75,600	(44,199)
SunTrust Banks, Inc.	Deutsche Bank AG	Call	USD	44.59	7/29/15	162,700	(78,752)
American Water Works Co., Inc.	Citibank N.A.	Call	USD	52.23	7/30/15	36,000	(7,592)
BCE, Inc.	Citibank N.A.	Call	USD	43.56	7/30/15	29,000	(10,129)
CMS Energy Corp.	Credit Suisse International	Call	USD	33.05	7/30/15	108,100	(34,846)
Comcast Corp., Special Class A	Citibank N.A.	Call	USD	60.27	7/30/15	71,500	(73,809)
General Mills, Inc.	Citibank N.A.	Call	USD	57.12	7/31/15	54,000	(38,466)
SunTrust Banks, Inc.	Citibank N.A.	Call	USD	43.37	8/03/15	82,600	(73,770)
The Travelers Cos., Inc.	Goldman Sachs International	Call	USD	103.84	8/03/15	68,900	(20,179)
Honeywell International, Inc.	Citibank N.A.	Call	USD	106.09	8/04/15	26,000	(24,611)
Enbridge, Inc.	Deutsche Bank AG	Call	CAD	62.29	8/06/15	65,700	(28,075)
NextEra Energy, Inc.	Goldman Sachs International	Call	USD	101.06	8/06/15	63,000	(65,890)
Total SA ADR	Morgan Stanley & Co. International PLC	Call	USD	52.26	8/06/15	43,700	(23,343)
BCE, Inc.	Citibank N.A.	Call	USD	43.56	8/07/15	29,000	(11,065)
American Water Works Co., Inc.	UBS AG	Call	USD	51.55	8/13/15	42,000	(10,229)
WEC Energy Group, Inc.	Morgan Stanley & Co. International PLC	Call	USD	46.95	8/17/15	56,300	(49,719)
Enbridge, Inc.	Citibank N.A.	Call	CAD	62.23	8/19/15	65,200	(31,475)
Total SA ADR	Morgan Stanley & Co. International PLC	Call	USD	52.26	8/20/15	43,700	(33,865)
<b>Total</b>							\$ (1,288,361)

**Fair Value Measurements** Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

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

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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)

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

41

## Schedule of Investments (concluded)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

As of June 30, 2015, 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:				
Aerospace & Defense	\$ 124,252,079		\$	124,252,079
Air Freight & Logistics	17,724,839			17,724,839
Banks	269,464,503			269,464,503
Beverages	30,517,987			30,517,987
Capital Markets	35,333,715			35,333,715
Chemicals	46,308,479			46,308,479
Commercial Services & Supplies	7,403,552			7,403,552
Communications Equipment	33,944,471			33,944,471
Consumer Finance	10,375,620			10,375,620
Diversified Financial Services	15,950,484			15,950,484
Diversified Telecommunication Services	34,174,347			34,174,347
Electric Utilities	45,554,693			45,554,693
Electrical Equipment	6,655,776			6,655,776
Energy Equipment & Services	8,472,477			8,472,477
Food & Staples Retailing	21,462,960			21,462,960
Food Products	14,866,285	\$ 411,259		15,277,544
Health Care Equipment & Supplies	18,064,524			18,064,524
Health Care Providers & Services	63,412,232			63,412,232
Hotels, Restaurants & Leisure	12,748,887			12,748,887
Household Products	39,940,065			39,940,065
Industrial Conglomerates	60,008,241			60,008,241
Insurance	111,209,681			111,209,681
IT Services	10,642,844			10,642,844
Media	27,728,244			27,728,244
Metals & Mining	5,300,930			5,300,930
Multiline Retail	26,711,464			26,711,464
Multi-Utilities	34,711,184			34,711,184
Oil, Gas & Consumable Fuels	154,265,385			154,265,385
Paper & Forest Products	17,639,233			17,639,233
Personal Products	7,945,416			7,945,416
Pharmaceuticals	154,107,943			154,107,943
Professional Services	6,522,989			6,522,989
Real Estate Investment Trusts (REITs)	7,701,750			7,701,750
Road & Rail	17,300,118			17,300,118
Semiconductors & Semiconductor Equipment	30,165,597			30,165,597
Software	39,835,375			39,835,375
Specialty Retail	58,229,359			58,229,359
Tobacco	30,079,605	931,469		31,011,074
Water Utilities	12,575,718			12,575,718
Short-Term Securities	15,752,135			15,752,135
<b>Total</b>	\$ 1,685,061,186	\$ 1,342,728	\$	1,686,403,914
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Derivative Financial Instruments <sup>1</sup>				
<b>Liabilities:</b>				
Equity contracts.	\$ (5,796,370)	\$ (2,101,816)	\$	(7,898,186)

<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

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The Trust may hold assets in which the fair value approximates the carrying amount for financial statement purposes. As of June 30, 2015, such assets are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Cash	\$ 2,232,100		\$	2,232,100
Foreign currency at value	1,701			1,701
Cash pledged as collateral for OTC derivatives	98,000			98,000
<b>Total</b>	\$ 2,331,801		\$	2,331,801

During the six months ended June 30, 2015, there were no transfers between levels.

See Notes to Financial Statements



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

BlackRock Global Opportunities Equity Trust (BOE)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Australia 0.1%</b>		
Ensogo Ltd. (a)	8,363,964	\$ 1,064,783
<b>Austria 0.1%</b>		
ams AG	35,442	1,550,434
<b>Belgium 0.8%</b>		
Anheuser-Busch InBev NV	75,259	9,056,721
<b>British Virgin Islands 1.6%</b>		
Nomad Foods Ltd. (a)	813,129	17,685,556
<b>Canada 1.0%</b>		
Encana Corp. (b)	538,000	5,931,353
MEG Energy Corp. (a)(b)	270,940	4,425,281
		10,356,634
<b>China 2.7%</b>		
Alibaba Group Holding Ltd. ADR (a)(b)	147,280	12,116,726
China Construction Bank Corp., Class H	11,222,000	10,236,215
CRRC Corp. Ltd., Class H	4,254,000	6,526,466
		28,879,407
<b>France 3.8%</b>		
AXA SA	281,290	7,131,235
Schneider Electric SE	87,639	6,068,051
Societe Generale SA	145,231	6,814,804
Unibail-Rodamco SE REIT	40,890	10,386,280
Vivendi SA	398,750	10,110,965
		40,511,335
<b>Germany 2.9%</b>		
Daimler AG	119,370	10,874,106
Henkel AG & Co. KGaA	52,424	5,882,827
Infineon Technologies AG	608,824	7,555,274
Telefonica Deutschland Holding AG	1,294,010	7,454,495
		31,766,702
<b>Hong Kong 1.1%</b>		
AIA Group Ltd.	1,826,700	11,944,167
<b>India 2.2%</b>		
Bharti Infratel Ltd.	1,044,044	7,328,638
HDFC Bank Ltd.	495,982	9,678,638
ITC Ltd.	1,351,590	6,688,970
		23,696,246
<b>Indonesia 0.7%</b>		
Global Mediacom Tbk PT	25,414,600	2,225,672
Matahari Department Store Tbk PT	4,427,923	5,487,958
		7,713,630
<b>Ireland 1.6%</b>		
Green REIT PLC	4,746,557	7,757,645
Shire PLC ADR (b)	38,260	9,239,407
		16,997,052
<b>Italy 0.3%</b>		
Moncler SpA	203,060	3,762,702
<b>Japan 5.9%</b>		
FANUC Corp.	36,200	7,407,085
Mitsubishi Estate Co. Ltd.	416,000	8,959,847
Nabtesco Corp.	302,100	7,577,797
Nintendo Co. Ltd.	47,100	7,857,578

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Panasonic Corp.	462,300	6,331,759
SMC Corp.	19,700	5,928,107
SoftBank Corp.	164,800	9,707,213
Sumitomo Mitsui Financial Group, Inc.	223,200	9,936,686
		63,706,072
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Mexico 0.4%</b>		
Cemex SAB de CV - ADR (a)(b)	443,720	\$ 4,064,475
<b>Netherlands 1.9%</b>		
Koninklijke Philips NV	165,340	4,219,895
Royal Dutch Shell PLC, A Shares - ADR (b)	278,530	15,878,995
		20,098,890
<b>New Zealand 0.4%</b>		
Xero Ltd. (Acquired 10/15/13, Cost \$5,317,368) (a)(c)	350,000	4,275,607
<b>Norway 0.7%</b>		
Statoil ASA	443,960	7,939,341
<b>Peru 0.6%</b>		
Credicorp Ltd.	45,579	6,331,835
<b>South Africa 1.0%</b>		
Naspers Ltd., N Shares	66,850	10,395,469
<b>South Korea 1.3%</b>		
Samsung Electronics Co. Ltd.	6,581	7,466,712
SK Hynix, Inc.	185,250	7,021,257
		14,487,969
<b>Spain 2.9%</b>		
Cellnex Telecom SAU (a)	1,015,578	17,181,427
NH Hotel Group SA (a)	1,482,039	8,523,525
Sacyr SA (a)	1,488,372	5,665,524
		31,370,476
<b>Sweden 0.6%</b>		
Nordea Bank AB	537,058	6,698,056
<b>Switzerland 2.5%</b>		
Novartis AG	96,320	9,474,080
Roche Holding AG	30,620	8,585,588
UBS Group AG	397,089	8,422,135
		26,481,803
<b>Taiwan 1.1%</b>		
Hermes Microvision, Inc.	72,042	4,678,213
Largan Precision Co. Ltd.	65,000	7,425,983
		12,104,196
<b>United Kingdom 8.8%</b>		
AstraZeneca PLC	183,200	11,594,701
BAE Systems PLC	697,070	4,939,007
Crest Nicholson Holdings PLC	924,002	8,149,332
Delphi Automotive PLC (b)	125,810	10,705,173
Diageo PLC	373,700	10,822,205
Lloyds Banking Group PLC	9,484,940	12,730,601
Metro Bank PLC (Acquired 1/15/14, Cost \$5,768,771) (a)(c)	271,008	5,620,806
Prudential PLC	331,360	7,985,579
SABMiller PLC	150,700	7,813,808
Sophos Group PLC (a)	956,900	3,518,236
Vodafone Group PLC ADR (b)	290,010	10,570,866
		94,450,314
<b>United States 50.0%</b>		
Abbott Laboratories (b)(d)	246,050	12,076,134
AbbVie, Inc. (b)	129,610	8,708,496
Adobe Systems, Inc. (a)(b)	92,820	7,519,348
Altria Group, Inc. (b)	180,910	8,848,308
Amazon.com, Inc. (a)(b)	16,360	7,101,712

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American Airlines Group, Inc. (b)	186,130	7,433,102
Apple, Inc. (b)(d)	173,028	21,702,037

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

43

## Schedule of Investments (continued)

BlackRock Global Opportunities Equity Trust (BOE)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>United States (concluded)</b>		
Aramark	288,020	\$ 8,919,979
Assured Guaranty Ltd. (b)	269,800	6,472,502
Autodesk, Inc. (a)(b)	133,910	6,705,543
BankUnited, Inc.	314,163	11,287,877
Becton Dickinson and Co. (b)	42,950	6,083,868
Best Buy Co., Inc. (b)	173,710	5,664,683
Boston Scientific Corp. (a)(b)	451,810	7,997,037
Bristol-Myers Squibb Co. (b)(d)	162,410	10,806,761
Charles River Laboratories International, Inc. (a)(b)	131,860	9,275,032
Citigroup, Inc. (b)(d)	521,110	28,786,116
Comcast Corp., Class A (b)(d)	178,100	10,710,934
Concho Resources, Inc. (a)(b)	67,830	7,723,124
Crown Holdings, Inc. (a)	176,270	9,326,446
Discover Financial Services (b)	170,600	9,829,972
Eastman Chemical Co. (b)	98,090	8,025,724
Eli Lilly & Co. (b)	89,210	7,448,143
EMC Corp. (b)	201,200	5,309,668
EOG Resources, Inc. (b)	114,270	10,004,340
Facebook, Inc., Class A (a)(b)	131,240	11,255,799
Finisar Corp. (a)	58,022	1,036,853
FirstEnergy Corp.	234,900	7,645,995
Google, Inc., Class A (a)(b)(d)	17,699	9,558,168
Google, Inc., Class C (a)(b)	22,351	11,633,919
The Hain Celestial Group, Inc. (a)(b)	178,062	11,727,163
The Hartford Financial Services Group, Inc. (b)	259,030	10,767,877
Hortonworks, Inc. (a)	420,362	10,643,566
Hortonworks, Inc. (a)(e)	78,985	1,999,900
JDS Uniphase Corp. (a)(b)	382,310	4,427,150
Kennedy-Wilson Holdings, Inc.	388,848	9,561,772
Kinder Morgan, Inc. (b)(d)	260,400	9,996,756
Las Vegas Sands Corp. (b)	72,710	3,822,365
LendingClub Corp. (a)	337,756	4,981,901
LendingClub Corp. (a)(b)	115,660	1,705,985
Lowe's Cos., Inc. (b)	137,030	9,176,899
Macquarie Infrastructure Corp.	79,940	6,605,442
MasterCard, Inc., Class A (b)	115,760	10,821,245
McDonald's Corp. (b)	85,200	8,099,964
Medtronic PLC (b)	84,025	6,226,254
Merck & Co., Inc. (b)	162,210	9,234,615
Mobileye NV (a)(b)	63,400	3,370,978
Mondelez International, Inc., Class A (b)	235,930	9,706,160
New Relic, Inc. (a)	249,772	8,789,477
New Relic, Inc. (a)	45,680	1,607,479
Platform Specialty Products Corp. (a)	489,873	12,530,951
PPL Corp.	271,600	8,004,052
Public Service Enterprise Group, Inc.	194,330	7,633,272
Roper Industries, Inc. (b)	81,300	14,020,998
Samsonite International SA	1,650,500	5,698,474
Sensata Technologies Holding NV (a)	73,690	3,886,411
St. Jude Medical, Inc.	109,000	7,964,630
Starwood Hotels & Resorts Worldwide, Inc.	103,800	8,417,142
Strategic Growth Bancorp. (Acquired 3/10/14, Cost \$5,461,692) (a)(c)	438,690	4,400,061
TransUnion (a)	225,200	5,652,520
Union Pacific Corp. (b)	54,614	5,208,537
United Rentals, Inc. (a)(b)	42,409	3,715,877
UnitedHealth Group, Inc. (b)	46,987	5,732,414
Valeant Pharmaceuticals International, Inc. (a)(b)	50,360	11,187,474
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>United States (concluded)</b>		
WisdomTree Investments, Inc. (b)	318,040	\$ 6,985,749

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<b>Total Common Stocks</b> 97.0%		539,209,130 1,046,599,002
<b>Investment Companies</b>		
<b>United Kingdom</b> 0.5%		
Kennedy Wilson Europe Real Estate PLC	302,475	5,398,963
<b>Preferred Stocks</b>		
<b>India</b> 0.7%		
Snapdeal.com, Series F (Acquired 5/7/14, Cost \$1,888,464), 0.00% (a)(c)	266	5,529,825
Snapdeal.com, Series G (Acquired 10/29/14, Cost \$741,913), 0.00% (a)(c)	88	1,829,416
		7,359,241
<b>United States</b> 1.3%		
Palantir Technologies, Inc., Series I (Acquired 2/7/14, Cost \$3,118,944), 0.00% (a)(c)	508,800	4,523,232
Uber Technologies, Inc., Series D (Acquired 6/6/14, Cost \$3,845,800), 0.00% (a)(c)	247,908	9,921,948
		14,445,180
<b>Total Preferred Stocks</b> 2.0%		21,804,421
<b>Rights</b>		
<b>Spain</b> 0.0%		
Sacyr SA, Expires 7/31/15 (a)	1,488,372	169,250
<b>Total Long Term Investments</b>		
<b>(Cost \$926,554,662)</b> 99.5%		1,073,971,636
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (f)(g)	10,704,109	10,704,109
	<b>Beneficial</b>	
	<b>Interest</b>	
	<b>(000)</b>	
BlackRock Liquidity Series, LLC Money Market Series, 0.23% (f)(g)(h)	\$ 217	217,423
<b>Total Short-Term Securities</b>		
<b>(Cost \$10,921,532)</b> 1.0%		10,921,532
<b>Total Investments Before Options Written</b>		
<b>(Cost \$937,476,194)</b> 100.5%		1,084,893,168
<b>Options Written</b>		
<b>(Premiums Received \$10,658,390)</b> (0.6)%		(6,659,222)
<b>Total Investments Net of Options Written</b> 99.9%		1,078,233,946
<b>Other Assets Less Liabilities</b> 0.1%		1,118,960
<b>Net Assets</b> 100.0%		\$ 1,079,352,906

See Notes to Financial Statements

Schedule of Investments (continued)

BlackRock Global Opportunities Equity Trust (BOE)

Notes to Schedule of Investments

(a) Non-income producing security.

(b) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.

(c) Restricted securities as to resale. As of June 30, 2015 the Trust held 3.3% of its net assets, with current market value of \$36,100,895 and original cost of \$26,142,952, in these securities.

(d) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.

(e) Security, or a portion of security, is on loan.

(f) Represents the current yield as of report date.

(g) During the six months ended June 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliate	Shares/ Beneficial Interest Held at December 31,	Net Activity	Shares/ Beneficial Interest Held at June 30,	Income
	2014		2015	
BlackRock Liquidity Funds, TempFund, Institutional Class	5,932,752	4,771,357	10,704,109	\$ 6,242
BlackRock Liquidity Series, LLC Money Market Series	\$1,401,820	\$ (1,184,397)	\$ 217,423	\$15,602 <sup>1</sup>

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

(h) 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.

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Altria Group, Inc.	Call	USD	52.00	7/02/15	333	\$ (4,329)
Apple, Inc.	Call	USD	133.00	7/02/15	55	(55)
EMC Corp.	Call	USD	27.00	7/02/15	500	(2,000)

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

Google, Inc., Class A	Call	USD	555.00	7/02/15	32	(480)
Google, Inc., Class C	Call	USD	552.50	7/02/15	52	(260)
Las Vegas Sands Corp.	Call	USD	54.50	7/02/15	140	(1,050)
MasterCard, Inc., Class A	Call	USD	93.00	7/02/15	189	(17,105)
Merck & Co., Inc.	Call	USD	60.50	7/02/15	61	(122)
Boston Scientific Corp.	Call	USD	18.01	7/07/15	484	(6,424)
Roper Industries, Inc.	Call	USD	177.51	7/07/15	417	(9,282)
Concho Resources, Inc.	Call	USD	122.51	7/08/15	307	(4,191)
Kinder Morgan, Inc.	Call	USD	44.35	7/09/15	337	
AbbVie, Inc.	Call	USD	68.00	7/10/15	334	(25,050)
Amazon.com, Inc.	Call	USD	435.00	7/10/15	36	(24,120)
Apple, Inc.	Call	USD	134.00	7/10/15	164	(574)
Best Buy Co., Inc.	Call	USD	36.00	7/10/15	215	(1,075)
Bristol-Myers Squibb Co.	Call	USD	67.65	7/10/15	360	(11,601)
Citigroup, Inc.	Call	USD	56.00	7/10/15	696	(32,364)
Citigroup, Inc.	Call	USD	56.50	7/10/15	143	(4,362)
Comcast Corp., Class A	Call	USD	60.00	7/10/15	566	(47,827)
Discover Financial Services	Call	USD	59.00	7/10/15	80	(2,000)
Discover Financial Services	Call	USD	59.50	7/10/15	125	(2,188)
Facebook, Inc., Class A	Call	USD	83.50	7/10/15	105	(30,765)
Google, Inc., Class C	Call	USD	545.00	7/10/15	31	(1,938)
The Hartford Financial Services Group, Inc.	Call	USD	42.05	7/10/15	662	(17,545)
Las Vegas Sands Corp.	Call	USD	55.00	7/10/15	140	(4,060)
UnitedHealth Group, Inc.	Call	USD	121.00	7/10/15	288	(84,240)
Abbott Laboratories	Call	USD	49.00	7/17/15	215	(20,318)
AbbVie, Inc.	Call	USD	67.50	7/17/15	332	(36,520)
Adobe Systems, Inc.	Call	USD	80.00	7/17/15	244	(54,534)
Alibaba Group Holding Ltd. ADR	Call	USD	92.50	7/17/15	116	(638)
Alibaba Group Holding Ltd. ADR	Call	USD	95.00	7/17/15	116	(638)
Altria Group, Inc.	Call	USD	50.50	7/17/15	271	(5,962)
Amazon.com, Inc.	Call	USD	440.00	7/17/15	45	(29,925)
American Airlines Group, Inc.	Call	USD	45.50	7/17/15	310	(4,340)
Apple, Inc.	Call	USD	130.00	7/17/15	139	(7,426)
Assured Guaranty Ltd.	Call	USD	29.00	7/17/15	690	(9,315)
Autodesk, Inc.	Call	USD	55.75	7/17/15	337	(2,911)
Becton Dickinson and Co.	Call	USD	140.00	7/17/15	220	(66,550)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

45

## Schedule of Investments (continued)

## BlackRock Global Opportunities Equity Trust (BOE)

As of June 30, 2015, exchange-traded options written were as follows: (continued)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Bristol-Myers Squibb Co.	Call	USD	67.50	7/17/15	115	\$ (6,842)
Cemex SAB de CV ADR	Call	USD	10.00	7/17/15	221	(1,437)
Charles River Laboratories International, Inc.	Call	USD	75.00	7/17/15	277	(4,155)
Concho Resources, Inc.	Call	USD	130.00	7/17/15	33	(660)
Delphi Automotive PLC	Call	USD	90.00	7/17/15	315	(5,513)
Delphi Automotive PLC	Call	USD	92.50	7/17/15	315	(3,150)
Eastman Chemical Co.	Call	USD	80.00	7/17/15	503	(133,295)
Eli Lilly & Co.	Call	USD	80.00	7/17/15	113	(46,612)
Encana Corp.	Call	CAD	16.00	7/17/15	1,000	(12,010)
EOG Resources, Inc.	Call	USD	97.50	7/17/15	128	(1,920)
Facebook, Inc., Class A	Call	USD	85.00	7/17/15	231	(54,170)
The Hain Celestial Group, Inc.	Call	USD	65.00	7/17/15	450	(85,500)
JDS Uniphase Corp.	Call	USD	13.00	7/17/15	259	(1,166)
Kinder Morgan, Inc.	Call	USD	44.00	7/17/15	370	(83)
LendingClub Corp.	Call	USD	19.00	7/17/15	295	(2,950)
Lowe's Cos., Inc.	Call	USD	70.00	7/17/15	704	(13,024)
MasterCard, Inc., Class A	Call	USD	95.00	7/17/15	405	(34,628)
McDonald's Corp.	Call	USD	100.00	7/17/15	215	(4,193)
MEG Energy Corp.	Call	CAD	21.00	7/17/15	300	(11,649)
Mondelez International, Inc., Class A	Call	USD	39.35	7/17/15	451	(85,285)
Mondelez International, Inc., Class A	Call	USD	42.00	7/17/15	730	(27,740)
Royal Dutch Shell PLC, A Shares ADR	Call	USD	62.50	7/17/15	695	(10,425)
Shire PLC ADR	Call	USD	260.00	7/17/15	197	(14,283)
Valeant Pharmaceuticals International, Inc.	Call	USD	240.00	7/17/15	259	(23,310)
Vodafone Group PLC ADR	Call	USD	39.00	7/17/15	360	(5,220)
WisdomTree Investments, Inc.	Call	USD	20.00	7/17/15	500	(122,500)
WisdomTree Investments, Inc.	Call	USD	23.00	7/17/15	100	(6,500)
Boston Scientific Corp.	Call	USD	18.01	7/22/15	485	(15,546)
Alibaba Group Holding Ltd. ADR	Call	USD	93.00	7/24/15	208	(2,080)
Altria Group, Inc.	Call	USD	49.00	7/24/15	300	(26,400)
Apple, Inc.	Call	USD	130.00	7/24/15	197	(33,392)
Apple, Inc.	Call	USD	131.00	7/24/15	33	(4,670)
Bristol-Myers Squibb Co.	Call	USD	67.00	7/24/15	358	(43,139)
Citigroup, Inc.	Call	USD	58.00	7/24/15	205	(7,073)
Citigroup, Inc.	Call	USD	59.00	7/24/15	500	(12,000)
Discover Financial Services	Call	USD	59.50	7/24/15	124	(7,750)
Eli Lilly & Co.	Call	USD	89.00	7/24/15	334	(29,893)
EMC Corp.	Call	USD	28.00	7/24/15	213	(4,686)
EOG Resources, Inc.	Call	USD	92.00	7/24/15	105	(6,982)
EOG Resources, Inc.	Call	USD	94.00	7/24/15	120	(3,720)
Facebook, Inc., Class A	Call	USD	85.00	7/24/15	90	(29,700)
Google, Inc., Class A	Call	USD	557.50	7/24/15	24	(18,000)
Las Vegas Sands Corp.	Call	USD	56.50	7/24/15	84	(3,948)
McDonald's Corp.	Call	USD	96.00	7/24/15	211	(34,393)
Merck & Co., Inc.	Call	USD	61.00	7/24/15	125	(1,062)
Mobileye NV	Call	USD	52.50	7/24/15	158	(39,105)
Vodafone Group PLC ADR	Call	USD	38.50	7/24/15	375	(11,063)
Alibaba Group Holding Ltd. ADR	Call	USD	92.00	7/31/15	110	(2,310)
American Airlines Group, Inc.	Call	USD	43.00	7/31/15	310	(29,140)
Apple, Inc.	Call	USD	130.00	7/31/15	278	(54,905)
Assured Guaranty Ltd.	Call	USD	30.01	7/31/15	659	(20,416)
Best Buy Co., Inc.	Call	USD	36.00	7/31/15	325	(3,575)
Citigroup, Inc.	Call	USD	56.50	7/31/15	136	(11,900)
Comcast Corp., Class A	Call	USD	61.50	7/31/15	325	(27,138)
Discover Financial Services	Call	USD	59.00	7/31/15	219	(18,615)



## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

EMC Corp.	Call	USD	28.00	7/31/15	146	(3,650)
EOG Resources, Inc.	Call	USD	92.00	7/31/15	105	(9,135)
Facebook, Inc., Class A	Call	USD	91.50	7/31/15	231	(29,568)
Google, Inc., Class A	Call	USD	562.50	7/31/15	33	(23,595)
Google, Inc., Class C	Call	USD	545.00	7/31/15	32	(18,560)
The Hartford Financial Services Group, Inc.	Call	USD	42.00	7/31/15	635	(46,990)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Global Opportunities Equity Trust (BOE)

As of June 30, 2015, exchange-traded options written were as follows: (concluded)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Kinder Morgan, Inc.	Call	USD	42.00	7/31/15	260	\$ (2,210)
LendingClub Corp.	Call	USD	19.00	7/31/15	285	(1,472)
Medtronic PLC	Call	USD	77.00	7/31/15	205	(11,890)
Merck & Co., Inc.	Call	USD	58.00	7/31/15	647	(51,113)
Mobileye NV	Call	USD	52.50	7/31/15	159	(43,725)
Union Pacific Corp.	Call	USD	101.00	7/31/15	273	(18,564)
United Rentals, Inc.	Call	USD	95.00	7/31/15	106	(12,720)
Alibaba Group Holding Ltd. ADR	Call	USD	87.50	8/07/15	93	(7,812)
Autodesk, Inc.	Call	USD	55.75	8/07/15	337	(13,422)
Citigroup, Inc.	Call	USD	56.50	8/07/15	464	(44,080)
Discover Financial Services	Call	USD	60.00	8/07/15	305	(16,775)
Medtronic PLC	Call	USD	76.50	8/07/15	216	(18,468)
Vodafone Group PLC ADR	Call	USD	37.25	8/10/15	390	(35,289)
Abbott Laboratories	Call	USD	49.00	8/21/15	1,048	(165,060)
Alibaba Group Holding Ltd. ADR	Call	USD	92.50	8/21/15	93	(8,277)
Amazon.com, Inc.	Call	USD	460.00	8/21/15	1	(1,212)
Best Buy Co., Inc.	Call	USD	37.00	8/21/15	325	(5,688)
Boston Scientific Corp.	Call	USD	18.00	8/21/15	1,291	(71,651)
Citigroup, Inc.	Call	USD	57.50	8/21/15	462	(36,036)
EMC Corp.	Call	USD	28.00	8/21/15	146	(5,475)
Encana Corp.	Call	CAD	16.00	8/21/15	665	(5,857)
EOG Resources, Inc.	Call	USD	95.00	8/21/15	114	(11,628)
MEG Energy Corp.	Call	CAD	24.00	8/21/15	350	(9,247)
United Rentals, Inc.	Call	USD	95.00	8/21/15	106	(19,345)
Vodafone Group PLC ADR	Call	USD	39.00	8/21/15	325	(15,113)
<b>Total</b>						\$ (2,558,532)

As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Prudential PLC	UBS AG	Call	GBP	16.68	7/01/15	96,000	\$ (2)
Roche Holding AG	UBS AG	Call	CHF	265.13	7/01/15	8,400	(6,885)
Roche Holding AG	UBS AG	Call	CHF	278.70	7/01/15	7,300	
The Hain Celestial Group, Inc.	Morgan Stanley & Co. International PLC	Call	USD	62.40	7/06/15	46,000	(173,314)
Kennedy-Wilson Holdings, Inc.	Morgan Stanley & Co. International PLC	Call	USD	24.87	7/06/15	20,700	(3,095)
Kennedy-Wilson Holdings, Inc.	Morgan Stanley & Co. International PLC	Call	USD	26.61	7/06/15	20,400	(8)
Public Service Enterprise Group, Inc.	Deutsche Bank AG	Call	USD	41.82	7/06/15	51,000	(101)
Crest Nicholson Holdings PLC	UBS AG	Call	GBP	4.90	7/07/15	102,200	(115,837)
Henkel AG & Co. KGaA	Deutsche Bank AG	Call	EUR	105.52	7/07/15	38,400	(15,058)
Hermes Microvision, Inc.	Citibank N.A.	Call	TWD	2,630.72	7/07/15	20,000	(1)
Samsung Electronics Co. Ltd.	UBS AG	Call	KRW	1,357,707.44	7/07/15	3,400	(1,378)
AIA Group Ltd.	Deutsche Bank AG	Call	HKD	51.74	7/08/15	477,000	(25,424)
BAE Systems PLC	Goldman Sachs International	Call	GBP	5.06	7/08/15	358,000	(6)

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

FANUC Corp.	Morgan Stanley & Co. International PLC	Call	JPY	27,043.12	7/08/15	18,500	(6,835)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.26	7/08/15	80,000	(6,308)
Platform Specialty Products Corp.	Credit Suisse International	Call	USD	27.67	7/08/15	26,000	(437)
Unibail-Rodamco SE	Deutsche Bank AG	Call	EUR	251.43	7/08/15	6,800	(22)
China Construction Bank Corp., Class H	Citibank N.A.	Call	HKD	7.49	7/09/15	1,574,000	(4,337)
Crest Nicholson Holdings PLC	UBS AG	Call	GBP	5.45	7/09/15	40,000	(13,494)
Crown Holdings, Inc.	UBS AG	Call	USD	56.51	7/09/15	16,000	(140)
JDS Uniphase Corp.	Goldman Sachs International	Call	USD	12.89	7/09/15	41,400	(34)
Lloyds Banking Group PLC	Goldman Sachs International	Call	GBP	0.88	7/09/15	734,000	(5,749)
Nabtesco Corp.	Citibank N.A.	Call	JPY	3,146.70	7/09/15	30,000	(5,756)
Novartis AG	Deutsche Bank AG	Call	CHF	95.22	7/09/15	33,000	(10,564)
Samsonite International SA	Morgan Stanley & Co. International PLC	Call	HKD	28.10	7/09/15	53,700	(648)
SMC Corp.	UBS AG	Call	JPY	38,300.55	7/09/15	10,000	(11,389)
AXA SA	Morgan Stanley & Co. International PLC	Call	EUR	22.88	7/10/15	70,400	(34,745)
BankUnited, Inc.	Morgan Stanley & Co. International PLC	Call	USD	34.21	7/13/15	33,000	(62,154)
CRRC Corp. Ltd., Class H	Morgan Stanley & Co. International PLC	Call	HKD	12.79	7/14/15	2,128,000	(159,310)
Kennedy-Wilson Holdings, Inc.	Deutsche Bank AG	Call	USD	26.02	7/14/15	31,000	(1,271)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

47

## Schedule of Investments (continued)

## BlackRock Global Opportunities Equity Trust (BOE)

As of June 30, 2015, OTC options written were as follows: (continued)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Kennedy-Wilson Holdings, Inc.	Morgan Stanley & Co. International PLC	Call	USD	26.74	7/14/15	35,000	\$ (446)
Mitsubishi Estate Co. Ltd.	Morgan Stanley & Co. International PLC	Call	JPY	2,772.63	7/14/15	92,000	(13,026)
Platform Specialty Products Corp.	Citibank N.A.	Call	USD	26.76	7/14/15	26,000	(4,931)
Public Service Enterprise Group, Inc.	Goldman Sachs International	Call	USD	42.02	7/14/15	9,900	(251)
Anheuser-Busch InBev NV	Goldman Sachs International	Call	EUR	113.59	7/15/15	13,000	(7,607)
Crest Nicholson Holdings PLC	UBS AG	Call	GBP	5.50	7/15/15	40,000	(12,779)
Lloyds Banking Group PLC	Bank of America N.A.	Call	GBP	0.90	7/15/15	572,500	(3,867)
Moncler SpA	Bank of America N.A.	Call	EUR	17.86	7/15/15	50,000	(2,350)
Nordea Bank AB	Morgan Stanley & Co. International PLC	Call	SEK	107.57	7/15/15	157,500	(19,642)
Novartis AG	UBS AG	Call	CHF	94.45	7/15/15	16,000	(13,340)
Panasonic Corp.	UBS AG	Call	JPY	1,721.95	7/15/15	190,000	(44,507)
Prudential PLC	UBS AG	Call	GBP	16.45	7/15/15	75,000	(2,377)
Schneider Electric SE	Bank of America N.A.	Call	EUR	68.67	7/15/15	22,500	(1,609)
Sumitomo Mitsui Financial Group, Inc.	Goldman Sachs International	Call	JPY	5,605.92	7/15/15	57,200	(43,129)
NH Hotel Group SA	Goldman Sachs International	Call	EUR	5.14	7/16/15	85,000	(16,237)
St. Jude Medical, Inc.	Morgan Stanley & Co. International PLC	Call	USD	75.33	7/21/15	14,100	(12,522)
ams AG	Morgan Stanley & Co. International PLC	Call	CHF	58.80	7/22/15	17,700	(292)
BankUnited, Inc.	Deutsche Bank AG	Call	USD	34.94	7/22/15	47,600	(72,114)
Crown Holdings, Inc.	Credit Suisse International	Call	USD	56.17	7/22/15	33,500	(4,520)
Diageo PLC	Goldman Sachs International	Call	GBP	19.18	7/22/15	146,000	(60,936)
Diageo PLC	Goldman Sachs International	Call	GBP	19.20	7/22/15	40,800	(16,699)
Infineon Technologies AG	Deutsche Bank AG	Call	EUR	12.05	7/22/15	156,000	(20,554)
JDS Uniphase Corp.	Goldman Sachs International	Call	USD	12.89	7/22/15	41,400	(690)
Lloyds Banking Group PLC	Bank of America N.A.	Call	GBP	0.90	7/22/15	572,500	(2,889)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.32	7/22/15	50,200	(5,963)
Sacyr SA	Goldman Sachs International	Call	EUR	3.73	7/22/15	377,091	(6,516)
Samsonite International SA	Citibank N.A.	Call	HKD	27.29	7/22/15	96,600	(6,464)
UBS Group AG	UBS AG	Call	CHF	20.97	7/22/15	205,000	(36,672)
Kennedy Wilson Europe Real Estate PLC	UBS AG	Call	GBP	12.19	7/23/15	5,000	(6)
Largan Precision Co. Ltd.	UBS AG	Call	TWD	3,489.55	7/23/15	34,000	(149,921)
Nabtesco Corp.	Goldman Sachs International	Call	JPY	3,071.42	7/23/15	47,000	(30,752)
Platform Specialty Products Corp.	Morgan Stanley & Co. International PLC	Call	USD	28.21	7/23/15	30,000	(3,148)
SoftBank Corp.	Goldman Sachs International	Call	JPY	7,509.35	7/23/15	37,000	(29,236)
Unibail-Rodamco SE	Goldman Sachs International	Call	EUR	229.93	7/23/15	14,200	(55,486)
Vivendi SA	UBS AG	Call	EUR	23.96	7/23/15	204,600	(93,064)
Crest Nicholson Holdings PLC	Goldman Sachs International	Call	GBP	5.47	7/24/15	38,000	(15,406)
PPL Corp.	Goldman Sachs International	Call	USD	31.31	7/27/15	68,000	(7,510)
Public Service Enterprise Group, Inc.	UBS AG	Call	USD	42.60	7/27/15	20,600	(1,253)
WisdomTree Investments, Inc.	Morgan Stanley & Co. International PLC	Call	USD	23.15	7/27/15	110,000	(95,523)
Koninklijke Philips NV	Deutsche Bank AG	Call	EUR	25.40	7/28/15	48,000	(4,700)
Moncler SpA	Goldman Sachs International	Call	EUR	16.90	7/28/15	51,600	(22,608)
Statoil ASA	Bank of America N.A.	Call	NOK	151.68	7/28/15	100,000	(19,699)
Anheuser-Busch InBev NV	Morgan Stanley & Co. International PLC	Call	EUR	108.84	7/29/15	25,600	(82,769)
Daimler AG	Goldman Sachs International	Call	EUR	82.79	7/29/15	30,000	(94,781)
Green REIT PLC	Goldman Sachs International	Call	EUR	1.50	7/29/15	115,000	(2,565)

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

Macquarie Infrastructure Corp.	Morgan Stanley & Co. International PLC	Call	USD	86.94	7/29/15	41,100	(17,512)
Mitsubishi Estate Co. Ltd.	Goldman Sachs International	Call	JPY	2,725.44	7/29/15	122,000	(50,919)
New Relic, Inc.	Deutsche Bank AG	Call	USD	32.46	7/29/15	23,500	(71,372)
Nintendo Co. Ltd.	Morgan Stanley & Co. International PLC	Call	JPY	20,858.75	7/29/15	12,300	(64,842)
Sumitomo Mitsui Financial Group, Inc.	Goldman Sachs International	Call	JPY	5,605.92	7/29/15	57,200	(66,437)
Telefonica Deutschland Holding AG	Deutsche Bank AG	Call	EUR	5.14	7/29/15	250,000	(45,200)
AIA Group Ltd.	Bank of America N.A.	Call	HKD	54.02	7/30/15	440,000	(24,536)
China Construction Bank Corp., Class H	Morgan Stanley & Co. International PLC	Call	HKD	7.65	7/30/15	1,636,000	(12,769)
FirstEnergy Corp.	Deutsche Bank AG	Call	USD	35.45	7/30/15	60,000	(5,240)
Naspers Ltd., N Shares	Goldman Sachs International	Call	ZAR	1,969.11	7/30/15	33,400	(118,132)
St. Jude Medical, Inc.	Citibank N.A.	Call	USD	73.92	7/30/15	40,400	(66,236)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Global Opportunities Equity Trust (BOE)

As of June 30, 2015, OTC options written were as follows: (continued)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Starwood Hotels & Resorts Worldwide, Inc.	Citibank N.A.	Call	USD	84.49	7/30/15	26,000	\$(28,579)
Statoil ASA	Bank of America N.A.	Call	NOK	146.70	7/30/15	13,000	(4,047)
Adobe Systems, Inc.	Deutsche Bank AG	Call	USD	80.43	7/31/15	25,000	(64,558)
Charles River Laboratories International, Inc.	Barclays Bank PLC	Call	USD	72.53	7/31/15	40,000	(46,760)
Platform Specialty Products Corp.	Deutsche Bank AG	Call	USD	27.92	7/31/15	30,000	(5,561)
Aramark	Deutsche Bank AG	Call	USD	31.22	8/03/15	97,800	(76,551)
BankUnited, Inc.	Morgan Stanley & Co. International PLC	Call	USD	34.46	8/03/15	33,000	(63,697)
Crest Nicholson Holdings PLC	Morgan Stanley & Co. International PLC	Call	GBP	5.34	8/03/15	27,500	(16,223)
Kennedy-Wilson Holdings, Inc.	Citibank N.A.	Call	USD	26.34	8/03/15	42,000	(6,915)
Hortonworks, Inc.	Morgan Stanley & Co. International PLC	Call	USD	26.52	8/04/15	21,000	(25,770)
Sacyr SA	Goldman Sachs International	Call	EUR	3.57	8/04/15	391,515	(31,338)
Samsonite International SA	UBS AG	Call	HKD	28.33	8/04/15	233,100	(11,378)
AXA SA	Bank of America N.A.	Call	EUR	23.24	8/05/15	70,300	(54,375)
JDS Uniphase Corp.	Citibank N.A.	Call	USD	13.20	8/05/15	82,500	(9,952)
Lloyds Banking Group PLC	Bank of America N.A.	Call	GBP	0.87	8/05/15	2,252,500	(43,002)
Nabtesco Corp.	Goldman Sachs International	Call	JPY	3,071.42	8/05/15	47,000	(38,746)
Nordea Bank AB	Morgan Stanley & Co. International PLC	Call	SEK	107.81	8/05/15	118,000	(20,846)
Platform Specialty Products Corp.	Morgan Stanley & Co. International PLC	Call	USD	28.21	8/05/15	30,000	(9,788)
Telefonica Deutschland Holding AG	Deutsche Bank AG	Call	EUR	5.26	8/05/15	255,000	(44,377)
AstraZeneca PLC	Bank of America N.A.	Call	GBP	42.68	8/06/15	47,000	(27,283)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.47	8/06/15	115,000	(13,367)
SK Hynix, Inc.	UBS AG	Call	KRW	48,277.50	8/06/15	95,000	(11,845)
Hermes Microvision, Inc.	Deutsche Bank AG	Call	TWD	2,070.30	8/07/15	16,000	(51,503)
Societe Generale SA	Deutsche Bank AG	Call	EUR	42.76	8/07/15	37,300	(64,886)
Platform Specialty Products Corp.	Citibank N.A.	Call	USD	28.41	8/10/15	60,000	(20,811)
Public Service Enterprise Group, Inc.	Goldman Sachs International	Call	USD	41.73	8/10/15	15,600	(4,271)
BankUnited, Inc.	Deutsche Bank AG	Call	USD	36.73	8/11/15	43,500	(35,699)
Crest Nicholson Holdings PLC	Goldman Sachs International	Call	GBP	5.47	8/11/15	38,000	(18,702)
Infineon Technologies AG	UBS AG	Call	EUR	12.05	8/11/15	156,000	(36,929)
Kennedy Wilson Europe Real Estate PLC	UBS AG	Call	GBP	12.19	8/11/15	5,000	(44)
Aramark	Credit Suisse International	Call	USD	31.88	8/12/15	46,300	(29,744)
China Construction Bank Corp., Class H	Citibank N.A.	Call	HKD	8.10	8/12/15	1,500,000	(6,366)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.40	8/12/15	80,000	(12,515)
Hortonworks, Inc.	Goldman Sachs International	Call	USD	26.46	8/13/15	18,500	(22,378)
Sensata Technologies Holding NV	Deutsche Bank AG	Call	USD	55.54	8/13/15	37,000	(26,525)
SABMiller PLC	Morgan Stanley & Co. International PLC	Call	GBP	34.92	8/14/15	38,000	(26,083)
Schneider Electric SE	Morgan Stanley & Co. International PLC	Call	EUR	67.05	8/14/15	21,300	(18,641)
Kennedy-Wilson Holdings, Inc.	Morgan Stanley & Co. International PLC	Call	USD	26.16	8/17/15	48,000	(12,465)
PPL Corp.	Goldman Sachs International	Call	USD	31.31	8/17/15	68,000	(17,524)
Crown Holdings, Inc.	Morgan Stanley & Co. International PLC	Call	USD	55.59	8/18/15	39,000	(27,823)
Samsonite International SA	Citibank N.A.	Call	HKD	28.41	8/18/15	463,200	(30,178)
Societe Generale SA	Deutsche Bank AG	Call	EUR	42.76	8/18/15	37,300	(75,333)
Crest Nicholson Holdings PLC	UBS AG	Call	GBP	5.62	8/19/15	19,000	(7,646)

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FirstEnergy Corp.	Deutsche Bank AG	Call	USD	35.45	8/19/15	60,000	(9,538)
Nabtesco Corp.	Morgan Stanley & Co. International PLC	Call	JPY	3,233.40	8/19/15	31,800	(14,298)
NH Hotel Group SA	Bank of America N.A.	Call	EUR	5.17	8/19/15	75,000	(21,614)
SoftBank Corp.	Goldman Sachs International	Call	JPY	7,463.34	8/19/15	47,000	(74,424)
Platform Specialty Products Corp.	Credit Suisse International	Call	USD	27.22	8/20/15	42,000	(25,182)
China Construction Bank Corp., Class H	Goldman Sachs International	Call	HKD	7.60	8/25/15	1,597,000	(28,523)
Crest Nicholson Holdings PLC	Morgan Stanley & Co. International PLC	Call	GBP	5.76	8/26/15	157,300	(48,714)
Lloyds Banking Group PLC	Deutsche Bank AG	Call	GBP	0.87	8/26/15	611,000	(18,625)
Starwood Hotels & Resorts Worldwide, Inc.	Citibank N.A.	Call	USD	84.49	8/26/15	26,000	(57,118)
Telefonica Deutschland Holding AG	Deutsche Bank AG	Call	EUR	5.47	8/26/15	142,000	(14,581)
Daimler AG	Goldman Sachs International	Call	EUR	89.21	8/27/15	30,000	(42,068)
Koninklijke Philips NV	Deutsche Bank AG	Call	EUR	24.23	8/27/15	35,000	(18,848)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

49

## Schedule of Investments (continued)

## BlackRock Global Opportunities Equity Trust (BOE)

As of June 30, 2015, OTC options written as were as follows: (concluded)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Nintendo Co. Ltd. Panasonic Corp.	Bank of America N.A. Morgan Stanley & Co. International PLC	Call	JPY	21,690.15	8/27/15	11,000	\$ (60,140)
NH Hotel Group SA NH Hotel Group SA	Goldman Sachs International Morgan Stanley & Co. International PLC	Call	JPY	1,771.09	8/27/15	41,000	(13,867)
		Call	EUR	5.46	9/02/15	70,000	(13,595)
SABMiller PLC NH Hotel Group SA	Bank of America N.A. Goldman Sachs International	Call	EUR	5.20	9/02/15	100,000	(31,632)
		Call	GBP	34.92	9/04/15	38,000	(38,309)
		Call	EUR	5.26	9/09/15	85,900	(19,737)
<b>Total</b>							\$ (4,100,690)

**Fair Value Measurements** Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices in active markets/exchanges for identical assets and liabilities or 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)

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.

As of June 30, 2015, 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:				
Australia	\$ 1,064,783			\$ 1,064,783
Austria	1,550,434			1,550,434
Belgium		\$ 9,056,721		9,056,721
British Virgin Islands	17,685,556			17,685,556



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Canada	10,356,634		10,356,634
China	12,116,726	16,762,681	28,879,407
France		40,511,335	40,511,335
Germany		31,766,702	31,766,702
Hong Kong		11,944,167	11,944,167
India	14,017,608	9,678,638	23,696,246
Indonesia		7,713,630	7,713,630
Ireland	16,997,052		16,997,052
Italy		3,762,702	3,762,702
Japan		63,706,072	63,706,072
Mexico	4,064,475		4,064,475
Netherlands	15,878,995	4,219,895	20,098,890
New Zealand		4,275,607	4,275,607
Norway		7,939,341	7,939,341
Peru	6,331,835		6,331,835
South Africa		10,395,469	10,395,469
South Korea		14,487,969	14,487,969
Spain	17,181,427	14,189,049	31,370,476
Sweden		6,698,056	6,698,056
Switzerland	8,422,135	18,059,668	26,481,803
Taiwan	7,425,983	4,678,213	12,104,196

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Global Opportunities Equity Trust (BOE)

	Level 1	Level 2	Level 3	Total
<b>Assets: (concluded)</b>				
Investments: (concluded)				
Long-Term Investments: (concluded)				
Common Stocks: (concluded)				
United Kingdom	\$ 24,794,275	\$ 64,035,233	\$ 5,620,806	\$ 94,450,314
United States	529,110,595	5,698,474	4,400,061	539,209,130
Investment Companies	5,398,963			5,398,963
Preferred Stocks			21,804,421	21,804,421
Rights	169,250			169,250
Short-Term Securities	10,704,109	217,423		10,921,532
<b>Total</b>	\$ 703,270,835	\$ 349,797,045	\$ 31,825,288	\$ 1,084,893,168

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>1</sup>				
<b>Liabilities:</b>				
Equity contracts	\$ (2,332,858)	\$ (4,326,364)		\$ (6,659,222)

<sup>1</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 statement purposes. As of June 30, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Cash	\$ 37,722			\$ 37,722
Foreign currency at value	1,425,497			1,425,497
<b>Liabilities:</b>				
Collateral on securities loaned at value		\$ (217,423)		(217,423)
<b>Total</b>	\$ 1,463,219	\$ (217,423)		\$ 1,245,796

Transfers between Level 1 and Level 2 were as follow:

	Transfers into Level 1	Transfers out of Level 1 <sup>1</sup>	Transfers into Level 2 <sup>1</sup>	Transfers out of Level 2
<b>Assets:</b>				
Long-Term Investments:				
Common Stocks	\$ 42,100,499			\$ (42,100,499)

A reconciliation of Level 3 investments is presented when the Trust had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Common Stocks	Preferred Stocks	Total
<b>Assets:</b>			
Opening Balance, as of December 31, 2014	\$ 10,140,910	\$ 14,907,869	\$ 25,048,779
Transfers into Level 3			

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Transfers out of Level 3			
Accrued discounts/premiums			
Net realized gain (loss)			
Net change in unrealized appreciation/depreciation <sup>1,2</sup>	(120,043)	6,896,552	6,776,509
Purchases			
Sales			
<b>Closing Balance, as of June 30, 2015</b>	<b>\$ 10,020,867</b>	<b>\$ 21,804,421</b>	<b>\$ 31,825,288</b>
Net change in unrealized appreciation/depreciation on investments still held at June 30, 2015 <sup>2</sup>	\$ (120,043)	\$ 6,896,552	\$ 6,776,509

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

<sup>2</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at June 30, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

51

## Schedule of Investments (concluded)

## BlackRock Global Opportunities Equity Trust (BOE)

The following table summarizes the valuation techniques used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Trust's Level 3 investments as of June 30, 2015.

	Value	Valuation Techniques	Unobservable	Range of
			Inputs	Unobservable Inputs Utilized
<b>Assets:</b>				
Common Stocks	\$ 10,020,867	Market Comparable Companies	Tangible Book Value Multiple <sup>1</sup>	1.65x-1.85x
Preferred Stocks <sup>2</sup>	14,445,180	Market Comparable Companies	Current Year Revenue Multiple <sup>1</sup>	26.05x
			Net Revenue Growth Rate <sup>1</sup>	372.80%
			Next Fiscal Year Revenue Multiple <sup>1</sup>	17.50x
			Compounded Annual Net Revenue Growth Rate <sup>1</sup>	84.50%
	7,359,241	Probability-Weighted Expected Return Model	Revenue Growth Rate <sup>1</sup>	86.44%
			Discount Rate <sup>1</sup>	25.00%
			IPO Exit Probability <sup>1</sup>	65.00%
			Projected Revenue Multiple <sup>1</sup>	1.50x-3.35x
			Years to IPO <sup>3</sup>	1-3
<b>Total</b>	\$ 31,825,288			

<sup>1</sup> Increase in unobservable input may result in a significant increase to value, while a decrease in the unobservable input may result in a significant decrease to value.

<sup>2</sup> For the period ended June 30, 2015, the valuation technique for certain investments classified as preferred stocks changed to a market comparable companies technique. The investments were previously valued utilizing a Probability-Weighted Expected Return Model. Market approach information is the primary measure of fair value for these investments.

<sup>3</sup> Decrease in unobservable input may result in a significant increase to value, while an increase in the unobservable input may result in a significant decrease to value.

See Notes to Financial Statements

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

**BlackRock Health Sciences Trust (BME)**  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Biotechnology 26.2%</b>		
ACADIA Pharmaceuticals, Inc. (a)(b)	9,600	\$ 402,048
Acceleron Pharma, Inc. (a)(b)	25,300	800,492
Actelion Ltd.	11,100	1,625,611
Aduro Biotech, Inc. (a)(b)	5,400	163,782
Alder Biopharmaceuticals, Inc. (a)	32,600	1,726,822
Alexion Pharmaceuticals, Inc. (a)(b)	39,860	7,205,492
Alkermes PLC (a)(b)	42,000	2,702,280
Alnylam Pharmaceuticals, Inc. (a)(b)	7,818	937,142
Amgen, Inc. (b)	35,700	5,480,664
Anacor Pharmaceuticals, Inc. (a)(b)	10,300	797,529
Aquinox Pharmaceuticals, Inc. (a)	6,400	44,416
Axovant Sciences Ltd. (a)	12,200	248,636
BioCryst Pharmaceuticals, Inc. (a)(b)	16,400	244,852
Biogen, Inc. (a)(b)	21,395	8,642,296
BioMarin Pharmaceutical, Inc. (a)(b)	25,600	3,501,568
Bluebird Bio, Inc. (a)(b)	3,000	505,110
Celgene Corp. (a)(b)	80,086	9,268,753
Celldex Therapeutics, Inc. (a)(b)	11,200	282,464
Cellectis SA ADR (a)	8,600	310,288
Cidara Therapeutics, Inc. (a)	2,540	35,611
Clovis Oncology, Inc. (a)(b)	11,000	966,680
Conatus Pharmaceuticals, Inc. (a)	8,200	42,230
Dyax Corp. (a)(b)	48,827	1,293,916
Galapagos NV ADR (a)	2,800	144,200
Genomic Health, Inc. (a)	24,100	669,739
Gilead Sciences, Inc. (b)	51,700	6,053,036
Immune Design Corp. (a)	4,900	101,185
Incyte Corp. (a)(b)	30,000	3,126,300
Infinity Pharmaceuticals, Inc. (a)	49,900	546,405
Intercept Pharmaceuticals, Inc. (a)	6,000	1,448,280
Isis Pharmaceuticals, Inc. (a)(b)	30,300	1,743,765
Karyopharm Therapeutics, Inc. (a)	14,700	399,987
Medivation, Inc. (a)(b)	25,100	2,866,420
Neurocrine Biosciences, Inc. (a)(b)	36,462	1,741,425
Nivalis Therapeutics, Inc. (a)	7,000	106,050
PTC Therapeutics, Inc. (a)(b)	20,100	967,413
Receptos, Inc. (a)(b)	22,000	4,181,100
Regeneron Pharmaceuticals, Inc. (a)(b)	11,658	5,947,096
Sage Therapeutics, Inc. (a)(b)	8,442	616,266
Sarepta Therapeutics, Inc. (a)(b)	34,000	1,034,620
Seattle Genetics, Inc. (a)(b)	13,367	646,963
Seres Therapeutics, Inc. (a)	16,300	676,450
Seres Therapeutics, Inc. (Acquired 6/26/15, cost \$251,900) (a)(c)	20,710	816,492
Spark Therapeutics (Acquired 5/23/14, cost \$154,641) (a)(c)	19,521	1,117,704
Spark Therapeutics, Inc. (a)	1,700	102,459
Ultragenyx Pharmaceutical, Inc. (a)(b)	22,115	2,264,355
Vertex Pharmaceuticals, Inc. (a)(b)	34,405	4,248,329
Zafgen, Inc. (a)	11,000	380,930
		89,175,651
<b>Electronic Equipment, Instruments &amp; Components 0.3%</b>		
FEI Co.	9,900	821,007
<b>Health Care Equipment &amp; Supplies 17.9%</b>		
Abbott Laboratories (b)	173,400	8,510,472
AtriCure, Inc. (a)	24,562	605,207
Baxter International, Inc. (b)	10,300	720,279
Becton Dickinson and Co. (b)	36,433	5,160,734
Boston Scientific Corp. (a)(b)	443,700	7,853,490
CONMED Corp.	6,000	349,620

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The Cooper Cos., Inc. (b)	19,200	3,417,024
CR Bard, Inc. (b)	9,800	1,672,860
DexCom, Inc. (a)(b)	23,800	1,903,524
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Health Care Equipment &amp; Supplies (concluded)</b>		
Edwards Lifesciences Corp. (a)(b)	26,399	\$ 3,760,010
Endologix, Inc. (a)	26,212	402,092
Insulet Corp. (a)	15,900	492,662
Intuitive Surgical, Inc. (a)(b)	6,000	2,907,000
Masimo Corp. (a)	35,000	1,355,900
Medtronic PLC (b)	137,813	10,211,943
St. Jude Medical, Inc. (b)	65,300	4,771,471
Stryker Corp. (b)	67,100	6,412,747
Thoratec Corp. (a)(b)	12,400	552,668
		61,059,703
<b>Health Care Providers &amp; Services 18.1%</b>		
Aetna, Inc. (b)	28,811	3,672,250
Amedisys, Inc. (a)(b)	16,800	667,464
AmerisourceBergen Corp. (b)	20,800	2,211,872
Anthem, Inc. (b)	41,600	6,828,224
Cardinal Health, Inc. (b)	51,430	4,302,120
Cigna Corp. (b)	44,300	7,176,600
Express Scripts Holding Co. (a)(b)	27,376	2,434,821
HCA Holdings, Inc. (a)(b)	49,894	4,526,384
HealthEquity, Inc. (a)(b)	18,100	580,105
Humana, Inc. (b)	14,400	2,754,432
McKesson Corp. (b)	40,400	9,082,324
Premier, Inc., Class A (a)	8,700	334,602
Teladoc, Inc. (a)	12,700	241,300
UnitedHealth Group, Inc. (b)	95,657	11,670,154
Universal Health Services, Inc., Class B (b)	32,500	4,618,250
Wellcare Health Plans, Inc. (a)(b)	7,600	644,708
		61,745,610
<b>Health Care Technology 0.4%</b>		
Cerner Corp. (a)(b)	17,200	1,187,832
<b>Life Sciences Tools &amp; Services 3.2%</b>		
Bio-Rad Laboratories, Inc. (a)	2,300	346,403
Charles River Laboratories International, Inc. (a)(b)	49,000	3,446,660
Illumina, Inc. (a)(b)	13,200	2,882,352
Thermo Fisher Scientific, Inc. (b)	33,500	4,346,960
		11,022,375
<b>Pharmaceuticals 31.1%</b>		
AbbVie, Inc. (b)(d)	140,686	9,452,692
Allergan PLC (a)(b)	25,825	7,836,856
AstraZeneca PLC	66,600	4,215,104
Bristol-Myers Squibb Co. (b)	123,430	8,213,032
Cempra, Inc. (a)(b)	24,300	834,948
Chugai Pharmaceutical Co. Ltd.	55,700	1,921,281
Dermira, Inc. (a)	9,300	163,215
Eli Lilly & Co. (b)	116,600	9,734,934
Intra-Cellular Therapies, Inc. (a)	34,581	1,104,863
Jazz Pharmaceuticals PLC (a)(b)	11,200	1,971,984
Johnson & Johnson (b)	48,970	4,772,616
Mallinckrodt PLC (a)(b)	38,143	4,490,194
Merck & Co., Inc. (b)	116,100	6,609,573
Mylan NV (a)(b)	75,000	5,089,500
Nektar Therapeutics (a)(b)	57,900	724,329
Novartis AG	52,200	5,134,416
Novartis AG ADR (b)	17,000	1,671,780
Perrigo Co. PLC (b)	25,302	4,676,569
Pfizer, Inc. (b)	102,600	3,440,178
Phibro Animal Health Corp., Class A	22,100	860,574
Roche Holding AG	11,600	3,252,541
Shire PLC ADR (b)	15,700	3,791,393
Tetraphase Pharmaceuticals, Inc. (a)(b)	22,700	1,076,888



## Schedule of Investments (continued)

BlackRock Health Sciences Trust (BME)  
(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Pharmaceuticals (concluded)</b>		
Teva Pharmaceutical Industries Ltd. ADR (b)	86,900	\$ 5,135,790
UCB SA	11,800	848,484
Valeant Pharmaceuticals International, Inc. (a)(b)	32,900	7,308,735
Zoetis, Inc. (b)	30,300	1,461,066
		105,793,535
<b>Total Common Stocks 97.2%</b>		<b>330,805,713</b>
Preferred Stocks	Shares	Value
<b>Biotechnology 1.0%</b>		
Acerta Pharma BV, Series B (Acquired 5/6/15, cost \$2,192,003), 0.00% (a)(c)	190,609	2,192,004
Afferent Pharmaceuticals, Inc., Series C (Acquired 6/30/15, cost \$466,520), 0.00% (a)(c)	190,160	466,520
CytomX Therapeutics, Inc., Series D (Acquired 6/11/15, cost \$262,220), 0.00% (a)(c)	1,767,672	262,146
ProNAi Therapeutics, Inc., Series D (Acquired 4/15/14, cost \$270,735), 0.00% (a)(c)	386,764	270,735
	<b>Shares</b>	<b>Value</b>
<b>Biotechnology (concluded)</b>		
REGENXBIO, Inc., Series D (Acquired 5/14/15, cost \$343,081), 0.00% (a)(c)	35,850	\$ 343,081
		3,534,486
<b>Total Preferred Stocks 1.0%</b>		<b>3,534,486</b>
<b>Total Long-Term Investments</b>		
		334,340,199
<b>(Cost \$207,239,642) 98.2%</b>		
Short-Term Securities		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (e)(f)	9,268,229	9,268,229
<b>Total Short-Term Securities</b>		
		9,268,229
<b>(Cost \$9,268,229) 2.7%</b>		
<b>Total Investments Before Options Written</b>		
		343,608,428
<b>(Cost \$216,507,871) 100.9%</b>		
Options Written		
<b>(Premiums Received \$2,754,537) (0.6)%</b>		(2,199,473)
<b>Total Investments Net of Options Written 100.3%</b>		341,408,955
<b>Liabilities in Excess of Other Assets (0.3)%</b>		(995,571)
<b>Net Assets 100.0%</b>		<b>\$ 340,413,384</b>

## Notes to Schedule of Investments

(a) Non-income producing security.

(b) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.

(c) Restricted securities as to resale. As of June 30, 2015 the Trust held 1.6% of its net assets, with a current market value of \$5,468,682 and an original cost of \$3,941,100, in this security.



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(d) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.

(e) Represents the current yield as of report date.

(f) During the six months ended June 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares		Shares Held at June 30, 2015	Income
	Held at December 31, 2014	Net Activity		
<b>Affiliates</b>				
BlackRock Liquidity Funds, TempFund, Institutional Class.	3,271,616	5,996,613	9,268,229	\$2,700
BlackRock Liquidity Series, LLC Money Market Series				\$ 604 <sup>1</sup>

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

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.

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price	Price			
Gilead Sciences, Inc.	Call	USD	114.00	7/02/15	87	\$ (29,580)
Humana, Inc.	Call	USD	215.00	7/02/15	50	(1,375)
Merck & Co., Inc.	Call	USD	60.50	7/02/15	329	(658)
Zoetis, Inc.	Call	USD	50.50	7/02/15	103	(2,575)
Boston Scientific Corp.	Call	USD	18.01	7/07/15	487	(6,464)
AbbVie, Inc.	Call	USD	68.00	7/10/15	40	(3,000)
Allergan PLC	Call	USD	312.50	7/10/15	108	(14,310)
Express Scripts Holding Co.	Call	USD	88.50	7/10/15	18	(3,258)
Intuitive Surgical, Inc.	Call	USD	502.50	7/10/15	20	(3,100)

## Schedule of Investments (continued)

## BlackRock Health Sciences Trust (BME)

As of June 30, 2015, exchange-traded options written were as follows: (continued)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Pfizer, Inc.	Call	USD	35.00	7/10/15	74	\$ (259)
Stryker Corp.	Call	USD	95.30	7/10/15	222	(28,973)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	64.00	7/10/15	69	(1,380)
UnitedHealth Group, Inc.	Call	USD	121.00	7/10/15	8	(2,340)
Abbott Laboratories	Call	USD	49.00	7/17/15	236	(22,302)
AbbVie, Inc.	Call	USD	67.50	7/17/15	40	(4,400)
ACADIA Pharmaceuticals, Inc.	Call	USD	44.00	7/17/15	34	(2,125)
Acceleron Pharma, Inc.	Call	USD	40.00	7/17/15	85	(1,275)
Aduro Biotech, Inc.	Call	USD	40.00	7/17/15	20	(500)
Aetna, Inc.	Call	USD	120.00	7/17/15	1	(985)
Alexion Pharmaceuticals, Inc.	Call	USD	185.00	7/17/15	33	(10,148)
Alkermes PLC	Call	USD	70.00	7/17/15	115	(8,625)
Alnylam Pharmaceuticals, Inc.	Call	USD	145.00	7/17/15	27	(810)
Amedisys, Inc.	Call	USD	42.00	7/17/15	35	(3,552)
AmerisourceBergen Corp.	Call	USD	115.00	7/17/15	72	(900)
Anacor Pharmaceuticals, Inc.	Call	USD	90.00	7/17/15	36	(18,720)
Baxter International, Inc.	Call	USD	67.50	7/17/15	35	(9,712)
Becton Dickinson and Co.	Call	USD	140.00	7/17/15	127	(38,418)
BioCryst Pharmaceuticals, Inc.	Call	USD	13.00	7/17/15	56	(12,096)
Biogen, Inc.	Call	USD	420.00	7/17/15	42	(15,540)
BioMarin Pharmaceutical, Inc.	Call	USD	130.00	7/17/15	115	(97,175)
Boston Scientific Corp.	Call	USD	19.00	7/17/15	100	(600)
Bristol-Myers Squibb Co.	Call	USD	67.50	7/17/15	346	(20,587)
Celgene Corp.	Call	USD	115.00	7/17/15	143	(43,544)
Cempra, Inc.	Call	USD	45.00	7/17/15	85	(2,125)
Cerner Corp.	Call	USD	70.00	7/17/15	60	(5,400)
Charles River Laboratories International, Inc.	Call	USD	75.00	7/17/15	167	(2,505)
Cigna Corp.	Call	USD	165.00	7/17/15	183	(76,860)
Clovis Oncology, Inc.	Call	USD	95.00	7/17/15	40	(6,100)
The Cooper Cos., Inc.	Call	USD	180.00	7/17/15	67	(12,060)
CR Bard, Inc.	Call	USD	175.00	7/17/15	35	(3,675)
DexCom, Inc.	Call	USD	80.00	7/17/15	83	(16,393)
Eli Lilly & Co.	Call	USD	80.00	7/17/15	81	(33,408)
Express Scripts Holding Co.	Call	USD	90.50	7/17/15	22	(2,725)
HealthEquity, Inc.	Call	USD	30.00	7/17/15	63	(14,175)
Incyte Corp.	Call	USD	110.00	7/17/15	105	(9,975)
Jazz Pharmaceuticals PLC	Call	USD	185.00	7/17/15	38	(4,845)
Johnson & Johnson	Call	USD	103.96	7/17/15	160	(588)
Mallinckrodt PLC	Call	USD	130.00	7/17/15	66	(2,805)
McKesson Corp.	Call	USD	240.00	7/17/15	144	(3,600)
Medivation, Inc.	Call	USD	120.00	7/17/15	85	(11,985)
Neurocrine Biosciences, Inc.	Call	USD	49.00	7/17/15	125	(15,625)
Novartis AG ADR	Call	USD	105.00	7/17/15	28	(630)
Perrigo Co. PLC	Call	USD	200.00	7/17/15	86	(8,385)
PTC Therapeutics, Inc.	Call	USD	60.00	7/17/15	70	(1,575)
Receptos, Inc.	Call	USD	185.00	7/17/15	73	(104,025)
Seattle Genetics, Inc.	Call	USD	47.00	7/17/15	50	(11,125)
Shire PLC ADR	Call	USD	260.00	7/17/15	13	(942)
St. Jude Medical, Inc.	Call	USD	75.00	7/17/15	200	(16,500)
Tetraphase Pharmaceuticals, Inc.	Call	USD	50.00	7/17/15	79	(11,060)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	65.00	7/17/15	69	(966)
Thoratec Corp.	Call	USD	46.00	7/17/15	42	(1,680)
Ultragenyx Pharmaceutical, Inc.	Call	USD	95.00	7/17/15	70	(64,750)
Universal Health Services, Inc., Class B	Call	USD	125.00	7/17/15	54	(93,690)
Universal Health Services, Inc., Class B	Call	USD	140.00	7/17/15	59	(25,075)

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Valeant Pharmaceuticals International, Inc.	Call	USD	240.00	7/17/15	110	(9,900)
Vertex Pharmaceuticals, Inc.	Call	USD	135.00	7/17/15	120	(19,500)
Wellcare Health Plans, Inc.	Call	USD	95.00	7/17/15	25	(688)
Boston Scientific Corp.	Call	USD	18.01	7/22/15	486	(15,578)
Thermo Fisher Scientific, Inc.	Call	USD	131.51	7/22/15	120	(21,944)
AbbVie, Inc.	Call	USD	68.00	7/24/15	188	(22,090)

SEMI-ANNUAL REPORT

JUNE 30, 2015

55

## Schedule of Investments (continued)

## BlackRock Health Sciences Trust (BME)

As of June 30, 2015, exchange-traded options written were as follows: (concluded)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Alexion Pharmaceuticals, Inc.	Call	USD	195.00	7/24/15	35	\$ (8,838)
Amgen, Inc.	Call	USD	165.00	7/24/15	56	(3,472)
Anthem, Inc.	Call	USD	172.50	7/24/15	72	(12,240)
Bristol-Myers Squibb Co.	Call	USD	67.00	7/24/15	86	(10,363)
Cardinal Health, Inc.	Call	USD	89.00	7/24/15	78	(2,329)
Eli Lilly & Co.	Call	USD	89.00	7/24/15	217	(19,422)
Express Scripts Holding Co.	Call	USD	89.00	7/24/15	18	(3,879)
HCA Holdings, Inc.	Call	USD	95.00	7/24/15	169	(8,450)
Illumina, Inc.	Call	USD	225.00	7/24/15	23	(12,420)
Mallinckrodt PLC	Call	USD	129.00	7/24/15	67	(5,528)
Medtronic PLC	Call	USD	77.00	7/24/15	8	(272)
Mylan NV	Call	USD	75.00	7/24/15	137	(8,494)
Pfizer, Inc.	Call	USD	35.00	7/24/15	143	(1,502)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	63.00	7/24/15	80	(3,320)
UnitedHealth Group, Inc.	Call	USD	121.00	7/24/15	168	(65,100)
Dyax Corp.	Call	USD	29.00	7/27/15	170	(13,154)
AbbVie, Inc.	Call	USD	71.00	7/31/15	224	(12,320)
Aetna, Inc.	Call	USD	135.00	7/31/15	98	(31,850)
Alexion Pharmaceuticals, Inc.	Call	USD	190.00	7/31/15	71	(30,885)
Amgen, Inc.	Call	USD	165.00	7/31/15	35	(3,990)
Anthem, Inc.	Call	USD	172.50	7/31/15	73	(20,294)
Biogen, Inc.	Call	USD	435.00	7/31/15	32	(23,680)
Cardinal Health, Inc.	Call	USD	91.51	7/31/15	103	(1,792)
Celgene Corp.	Call	USD	121.00	7/31/15	138	(23,805)
Eli Lilly & Co.	Call	USD	85.00	7/31/15	110	(24,365)
Express Scripts Holding Co.	Call	USD	90.50	7/31/15	38	(8,569)
Gilead Sciences, Inc.	Call	USD	122.00	7/31/15	93	(21,437)
Illumina, Inc.	Call	USD	230.00	7/31/15	23	(10,580)
Isis Pharmaceuticals, Inc.	Call	USD	61.00	7/31/15	107	(23,808)
Johnson & Johnson	Call	USD	102.00	7/31/15	11	(440)
Medtronic PLC	Call	USD	77.00	7/31/15	240	(13,920)
Merck & Co., Inc.	Call	USD	58.00	7/31/15	77	(6,083)
Pfizer, Inc.	Call	USD	34.50	7/31/15	142	(3,976)
Regeneron Pharmaceuticals, Inc.	Call	USD	540.00	7/31/15	40	(27,600)
Shire PLC ADR	Call	USD	252.50	7/31/15	40	(15,100)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	62.50	7/31/15	86	(5,375)
UnitedHealth Group, Inc.	Call	USD	126.00	7/31/15	158	(31,600)
Medtronic PLC	Call	USD	76.50	8/07/15	234	(20,007)
Abbott Laboratories	Call	USD	49.00	8/21/15	370	(58,275)
Alkermes PLC	Call	USD	70.00	8/21/15	70	(16,275)
Amgen, Inc.	Call	USD	165.00	8/21/15	35	(6,562)
Bluebird Bio, Inc.	Call	USD	180.00	8/21/15	10	(7,100)
Boston Scientific Corp.	Call	USD	18.00	8/21/15	479	(26,585)
Celldex Therapeutics, Inc.	Call	USD	30.00	8/21/15	39	(3,218)
Edwards Lifesciences Corp.	Call	USD	150.00	8/21/15	100	(37,500)
Mylan NV	Call	USD	75.00	8/21/15	125	(20,125)
Nektar Therapeutics	Call	USD	14.00	8/21/15	200	(6,500)
Sage Therapeutics, Inc.	Call	USD	80.00	8/21/15	30	(11,700)
Sarepta Therapeutics, Inc.	Call	USD	29.00	8/21/15	120	(49,800)
Ultragenyx Pharmaceutical, Inc.	Call	USD	95.00	8/21/15	70	(85,750)
<b>Total</b>						\$ (1,933,887)

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As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
				Price			
Roche Holding AG	UBS AG	Call	CHF	265.13	7/01/15	2,500	\$ (2,049)
Roche Holding AG	UBS AG	Call	CHF	278.70	7/01/15	1,600	
Novartis AG	Deutsche Bank AG	Call	CHF	95.22	7/09/15	7,000	(2,241)
Alder Biopharmaceuticals, Inc.	Morgan Stanley & Co. International PLC	Call	USD	35.57	7/14/15	11,000	(191,487)
Novartis AG	UBS AG	Call	CHF	94.45	7/15/15	11,000	(9,171)
St. Jude Medical, Inc.	Morgan Stanley & Co. International PLC	Call	USD	75.33	7/21/15	1,100	(977)
Chugai Pharmaceutical Co. Ltd.	Goldman Sachs International	Call	JPY	4,386.00	7/30/15	19,500	(11,714)
St. Jude Medical, Inc.	Citibank N.A.	Call	USD	73.92	7/30/15	1,700	(2,787)

## Schedule of Investments (continued)

BlackRock Health Sciences Trust (BME)

As of June 30, 2015, OTC options written were as follows: (concluded)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Masimo Corp.	Deutsche Bank AG	Call	USD	39.53	8/05/15	12,200	\$ (18,446)
AstraZeneca PLC	Bank of America N.A.	Call	GBP	42.68	8/06/15	12,000	(6,966)
Actelion Ltd.	UBS AG	Call	CHF	141.37	8/11/15	4,000	(19,748)
<b>Total</b>							<b>\$(265,586)</b>

**Fair Value Measurements** Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instruments and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices 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)

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.

As of June 30, 2015, 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:				
Biotechnology	\$ 85,615,844	\$ 3,559,807		\$ 89,175,651
Electronic Equipment, Instruments & Components	821,007			821,007
Health Care Equipment & Supplies	61,059,703			61,059,703
Health Care Providers & Services	61,745,610			61,745,610
Health Care Technology	1,187,832			1,187,832
Life Sciences Tools & Services	11,022,375			11,022,375
Pharmaceuticals	90,421,709	15,371,826		105,793,535
Preferred Stocks			\$ 3,534,486	3,534,486

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Short-Term Securities	9,268,229		9,268,229		9,268,229
<b>Total</b>	\$ 321,142,309	\$	18,931,633	\$	3,534,486 \$ 343,608,428

	Level 1		Level 2		Level 3		Total
Derivative Financial Instruments <sup>1</sup>							
<b>Liabilities:</b>							
Equity contracts.	\$ (1,840,340)	\$	(359,133)	\$	(2,199,473)	\$	(2,199,473)

<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

## Schedule of Investments (concluded)

## BlackRock Health Sciences Trust (BME)

A reconciliation of Level 3 investments is presented when the Trust had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Common Stocks	Preferred Stocks	Total
<b>Assets:</b>			
Opening Balance, as of December 31, 2014	\$ 251,899	\$ 425,376	\$ 677,275
Transfers into Level 3			
Transfers out of Level 3	(251,899)		(251,899)
Accrued discounts/premiums			
Net realized gain (loss)			
Net change in unrealized appreciation/depreciation		(74)	(74)
Purchases		3,263,824	3,263,824
Sales		(154,640)	(154,640)
<b>Closing Balance, as of June 30, 2015</b>		\$ 3,534,486	\$ 3,534,486
Net change in unrealized appreciation/depreciation on investments still held at June 30, 2015		\$ (74)	\$ (74)

The following table summarizes the valuation techniques used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Trust's Level 3 investments as of June 30, 2015. The table does not include Level 3 investments and derivative financial instruments with values based upon unadjusted third party pricing information in the amount of \$3,263,751.

	Value	Valuation Techniques	Unobservable Inputs	Range of Unobservable Inputs Utilized
<b>Assets:</b>				
Preferred Stocks	\$ 270,735	Cost	N/A	
<b>Total</b>	\$ 270,735			

The Trust may hold assets in which the fair value approximates the carrying amount for financial statement purposes. As of June 30, 2015, such assets are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Cash	\$ 75,919			\$ 75,919
Foreign currency at value	19,342			19,342
<b>Total</b>	\$ 95,261			\$ 95,261

During the six months ended June 30, 2015, there were no transfers between levels.



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

BlackRock International Growth and Income Trust (BGY)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Austria 0.1%</b>		
ams AG	28,610	\$ 1,251,563
<b>Belgium 1.2%</b>		
Anheuser-Busch InBev NV	83,646	10,066,018
<b>British Virgin Islands 1.6%</b>		
Nomad Foods Ltd. (a)	634,094	13,791,546
<b>Canada 4.6%</b>		
Canadian Pacific Railway Ltd. (b)	26,200	4,195,776
Element Financial Corp. (a)(b)	724,100	11,449,940
Enbridge, Inc. (b)	128,900	6,028,062
Encana Corp. (b)	564,200	6,220,203
Gildan Activewear, Inc. (b)	239,600	7,959,171
MEG Energy Corp. (a)(b)	239,900	3,918,303
		39,771,455
<b>China 6.0%</b>		
Alibaba Group Holding Ltd. ADR (a)(b)	96,574	7,945,143
Baidu, Inc. ADR (a)(b)	48,320	9,619,545
China Construction Bank Corp., Class H	18,827,000	17,173,161
CRRC Corp. Ltd., Class H	3,374,000	5,176,374
Qunar Cayman Islands Ltd. ADR (a)(b)	59,204	2,536,891
Tencent Holdings Ltd.	440,800	8,797,177
		51,248,291
<b>France 5.7%</b>		
AXA SA	531,400	13,471,998
BNP Paribas SA	181,864	11,036,027
Dassault Aviation SA	967	1,244,882
Orange SA	614,400	9,495,175
Schneider Electric SE	87,600	6,065,350
Unibail-Rodamco SE REIT	31,100	7,899,567
		49,212,999
<b>Germany 5.3%</b>		
Bayer AG	65,800	9,214,658
Continental AG	30,200	7,150,691
Henkel AG & Co. KGaA	73,700	8,270,341
Infineon Technologies AG	602,485	7,476,609
SAP SE	126,300	8,850,654
Wacker Chemie AG	47,578	4,915,914
		45,878,867
<b>Hong Kong 1.4%</b>		
AIA Group Ltd.	1,815,552	11,871,274
<b>India 3.1%</b>		
Bharti Infratel Ltd.	851,459	5,976,793
HDFC Bank Ltd.	511,902	9,989,303
ITC Ltd.	962,700	4,764,367
Tata Motors Ltd. ADR	176,825	6,095,158
		26,825,621
<b>Indonesia 0.8%</b>		
Global Mediacom Tbk PT	18,633,502	1,631,820
Matahari Department Store Tbk PT	3,998,580	4,955,831
		6,587,651
<b>Ireland 5.3%</b>		
Dalata Hotel Group PLC (a)	1,128,668	4,529,872
Green REIT PLC	3,829,626	6,259,038
Kingspan Group PLC	303,813	7,336,725

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Ryanair Holdings PLC ADR	153,986	10,986,901
Shire PLC ADR (b)	68,900	16,638,661
		45,751,197
<b>Israel 0.9%</b>		
Teva Pharmaceutical Industries Ltd. ADR (b)	135,200	7,990,320
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Italy 2.7%</b>		
Banca Generali SpA	192,700	\$ 6,784,394
Telecom Italia Spa (a)	4,290,800	5,452,810
UniCredit SpA	1,607,900	10,806,521
		23,043,725
<b>Japan 9.1%</b>		
Chugai Pharmaceutical Co. Ltd.	178,100	6,143,270
FANUC Corp.	32,000	6,547,699
Mitsubishi Estate Co. Ltd.	485,000	10,445,975
Nabtesco Corp.	313,500	7,863,752
ORIX Corp.	488,900	7,259,912
Panasonic Corp.	306,600	4,199,259
SMC Corp.	27,200	8,185,000
Sumitomo Mitsui Financial Group, Inc.	313,200	13,943,414
Toyota Motor Corp.	199,600	13,356,690
		77,944,971
<b>Mexico 0.8%</b>		
Cemex SAB de CV ADR (a)(b)	735,017	6,732,756
<b>Netherlands 3.4%</b>		
Aalberts Industries NV	215,052	6,394,586
ASML Holding NV	82,600	8,591,857
Koninklijke Philips NV	143,200	3,654,826
Royal Dutch Shell PLC, A Shares	387,100	11,009,100
		29,650,369
<b>New Zealand 0.7%</b>		
Xero Ltd. (a)	164,700	2,011,979
Xero Ltd. (Acquired 10/15/13, cost \$4,566,935) (a)(c)	300,605	3,672,197
		5,684,176
<b>Norway 1.0%</b>		
Statoil ASA	458,100	8,192,207
<b>Peru 0.7%</b>		
Credicorp Ltd.	43,198	6,001,066
<b>South Africa 0.9%</b>		
Naspers Ltd., N Shares	50,300	7,821,871
<b>South Korea 2.5%</b>		
Coway Co. Ltd.	64,300	5,264,467
Samsung Electronics Co. Ltd.	9,542	10,826,222
SK Hynix, Inc.	136,700	5,181,138
		21,271,827
<b>Spain 3.1%</b>		
Cellnex Telecom SAU (a)	812,540	13,746,454
NH Hotel Group SA (a)	1,239,078	7,126,204
Sacyr SA (a)	1,487,650	5,662,776
		26,535,434
<b>Sweden 1.5%</b>		
Nordea Bank AB	1,004,536	12,528,327
<b>Switzerland 7.6%</b>		
Actelion Ltd.	34,515	5,054,773
Adecco SA	111,400	9,040,946
Novartis AG	238,100	23,419,626
Roche Holding AG	58,823	16,493,470
UBS Group AG	521,200	11,054,490
		65,063,305

# Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

## Taiwan 1.6%

Hermes Microvision, Inc.  
Largan Precision Co. Ltd.

114,437  
53,000

7,431,229  
6,055,033

13,486,262

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

59

## Schedule of Investments (continued)

BlackRock International Growth and Income Trust (BGY)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>United Kingdom 17.0%</b>		
ARM Holdings PLC	462,300	\$ 7,564,977
AstraZeneca PLC	311,100	19,689,473
BAE Systems PLC	1,128,300	7,994,436
BP PLC	1,383,300	9,180,462
Crest Nicholson Holdings PLC	634,846	5,599,091
Diageo PLC	296,300	8,580,731
Hargreaves Lansdown PLC	228,177	4,134,090
Imperial Tobacco Group PLC	176,600	8,505,395
Liberty Global PLC, Class A (a)(b)	339,600	18,362,172
Lloyds Banking Group PLC	8,863,600	11,896,644
Metro Bank PLC (Acquired 1/15/14, cost \$4,917,700) (a)(c)	231,026	4,791,564
Prudential PLC	330,200	7,957,623
SABMiller PLC	261,200	13,543,242
Sophos Group PLC (a)	760,800	2,797,234
Vodafone Group PLC	2,617,900	9,549,766
Whitbread PLC	74,353	5,776,395
		145,923,295
<b>United States 2.7%</b>		
Las Vegas Sands Corp. (b)(d)	69,000	3,627,330
Mobileye NV (a)(b)	50,600	2,690,402
Samsonite International SA	3,257,400	11,246,415
Sensata Technologies Holding NV (a)	109,100	5,753,934
		23,318,081
<b>Total Common Stocks 91.3%</b>		<b>783,444,474</b>
<b>Investment Companies</b>		
<b>United Kingdom 0.9%</b>		
Kennedy Wilson Europe Real Estate PLC	429,439	7,665,180
<b>Preferred Stocks</b>		
<b>India 1.3%</b>		
Snapdeal.com, Series F (Acquired 5/7/14, cost \$2,825,580), 0.00% (a)(c)	398	\$ 8,273,949
Snapdeal.com, Series G (Acquired 10/29/14, cost \$1,112,870), 0.00% (a)(c)	132	2,744,124
<b>Total Preferred Stocks 1.3%</b>		<b>11,018,073</b>
<b>Rights</b>		
<b>Spain 0.0%</b>		
Sacyr SA, Expires 7/31/15 (a)	1,487,650	169,168
<b>Total Long-Term Investments</b>		
<b>(Cost \$717,770,544) 93.5%</b>		<b>802,296,895</b>
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (e)(f)	52,553,225	52,553,225
<b>Total Short-Term Securities</b>		
<b>(Cost \$52,553,225) 6.1%</b>		<b>52,553,225</b>
<b>Total Investments Before Options Written</b>		
<b>(Cost \$770,323,769) 99.6%</b>		<b>854,850,120</b>
<b>Options Written</b>		
<b>(Premiums Received \$9,228,536) (0.7)%</b>		<b>(5,843,170)</b>
<b>Total Investments Net of Options Written 98.9%</b>		<b>849,006,950</b>

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

<b>Other Assets Less Liabilities</b> 1.1%	9,461,173
<b>Net Assets</b> 100.0%	\$ 858,468,123

### Notes to Schedule of Investments

(a) Non-income producing security.

(b) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.

(c) Restricted securities as to resale. As of June 30, 2015 the Trust held 2.3% of its net assets, with a current market value of \$19,481,834 and its original cost of \$13,423,085, in the security.

(d) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.

(e) During the six months ended June 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares/ Beneficial Interest Held at December 31, 2014	Net Activity	Shares/ Beneficial Interest Held at June 30, 2015	Income
<b>Affiliates</b>				
BlackRock Liquidity Funds, TempFund, Institutional Class	38,787,564	13,765,661	52,553,225	\$ 21,348
BlackRock Liquidity Series, LLC, Money Market Series	\$ 870,139	\$ (870,139)		\$ 194,119 <sup>1</sup>

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

(f) Represents the current yield as of report date.

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock International Growth and Income Trust (BGY)

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Las Vegas Sands Corp.	Call	USD	54.50	7/02/15	130	\$ (975)
Baidu, Inc. ADR	Call	USD	215.00	7/10/15	121	(1,815)
Las Vegas Sands Corp.	Call	USD	55.00	7/10/15	130	(3,770)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	64.00	7/10/15	171	(3,420)
Alibaba Group Holding Ltd. ADR	Call	USD	92.50	7/17/15	150	(825)
Alibaba Group Holding Ltd. ADR	Call	USD	95.00	7/17/15	150	(825)
Canadian Pacific Railway Ltd.	Call	CAD	225.00	7/17/15	130	(1,457)
Cemex SAB de CV ADR	Call	USD	10.00	7/17/15	367	(2,386)
Element Financial Corp.	Call	CAD	18.00	7/17/15	1,810	(275,340)
Enbridge, Inc.	Call	CAD	62.00	7/17/15	37	(578)
Encana Corp.	Call	CAD	16.00	7/17/15	200	(2,402)
Gildan Activewear, Inc.	Call	CAD	40.00	7/17/15	600	(82,146)
Liberty Global PLC, Class A	Call	USD	52.50	7/17/15	525	(119,438)
MEG Energy Corp.	Call	CAD	21.00	7/17/15	300	(11,649)
Qunar Cayman Islands Ltd. ADR	Call	USD	55.00	7/17/15	276	(3,450)
Shire PLC ADR	Call	USD	260.00	7/17/15	230	(16,675)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	65.00	7/17/15	171	(2,394)
Alibaba Group Holding Ltd. ADR	Call	USD	93.00	7/24/15	89	(890)
Las Vegas Sands Corp.	Call	USD	56.50	7/24/15	85	(3,995)
Mobileye NV	Call	USD	52.50	7/24/15	127	(31,432)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	63.00	7/24/15	167	(6,930)
Baidu, Inc. ADR	Call	USD	225.00	7/31/15	120	(15,420)
Mobileye NV	Call	USD	52.50	7/31/15	126	(34,650)
Shire PLC ADR	Call	USD	252.50	7/31/15	115	(43,412)
Teva Pharmaceutical Industries Ltd. ADR	Call	USD	62.50	7/31/15	168	(10,500)
Alibaba Group Holding Ltd. ADR	Call	USD	87.50	8/07/15	46	(3,864)
Alibaba Group Holding Ltd. ADR	Call	USD	92.50	8/21/15	46	(4,094)
Element Financial Corp.	Call	CAD	19.00	8/21/15	1,810	(224,620)
Encana Corp.	Call	CAD	16.00	8/21/15	1,020	(8,983)
Gildan Activewear, Inc.	Call	CAD	42.00	8/21/15	600	(55,965)
MEG Energy Corp.	Call	CAD	24.00	8/21/15	300	(7,926)
Qunar Cayman Islands Ltd. ADR	Call	USD	50.00	8/21/15	20	(2,900)
<b>Total</b>						\$ (985,126)

As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Prudential PLC	UBS AG	Call	GBP	16.68	7/01/15	60,000	\$ (1)
Roche Holding AG	UBS AG	Call	CHF	265.13	7/01/15	21,000	(17,214)
Roche Holding AG	UBS AG	Call	CHF	278.70	7/01/15	8,500	
Vodafone Group PLC	Morgan Stanley & Co. International PLC	Call	GBP	2.35	7/01/15	105,000	(1,377)
Imperial Tobacco Group PLC	UBS AG	Call	GBP	34.16	7/02/15	56,000	(1)
Coway Co. Ltd.	Goldman Sachs International	Call	KRW	94,760.00	7/07/15	17,700	(11,480)
Crest Nicholson Holdings PLC	UBS AG	Call	GBP	4.90	7/07/15	57,700	(65,399)
Henkel AG & Co. KGaA	Deutsche Bank AG	Call	EUR	105.52	7/07/15	13,400	(5,255)
Hermes Microvision, Inc.	Citibank N.A.	Call	TWD	2,630.72	7/07/15	29,000	(1)
Wacker Chemie AG	Deutsche Bank AG	Call	EUR	111.38	7/07/15	12,000	(5)

## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

AIA Group Ltd.	Citibank N.A.	Call	HKD	51.19	7/08/15	310,800	(24,305)
ARM Holdings PLC	Morgan Stanley & Co. International PLC	Call	GBP	11.82	7/08/15	115,000	(22)
Hargreaves Lansdown PLC	Morgan Stanley & Co. International PLC	Call	GBP	13.06	7/08/15	57,000	(8)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.40	7/08/15	10,000	(14,250)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.26	7/08/15	155,000	(12,221)
Toyota Motor Corp.	Goldman Sachs International	Call	JPY	8,585.00	7/08/15	29,000	(4,661)
Unibail-Rodamco SE	Deutsche Bank AG	Call	EUR	251.43	7/08/15	6,500	(21)
China Construction Bank Corp., Class H	Citibank N.A.	Call	HKD	7.49	7/09/15	2,653,000	(7,311)
Dalata Hotel Group PLC	Goldman Sachs International	Call	EUR	3.87	7/09/15	28,000	(190)
Lloyds Banking Group PLC	Goldman Sachs International	Call	GBP	0.88	7/09/15	1,375,000	(10,770)
Nabtesco Corp.	Citibank N.A.	Call	JPY	3,146.70	7/09/15	30,000	(5,756)
Novartis AG	Deutsche Bank AG	Call	CHF	95.22	7/09/15	50,000	(16,006)
Royal Dutch Shell PLC, A Shares	Morgan Stanley & Co. International PLC	Call	EUR	27.77	7/09/15	115,000	(57)
Ryanair Holdings PLC ADR	Deutsche Bank AG	Call	USD	67.25	7/09/15	40,000	(179,906)
Samsonite International SA	Morgan Stanley & Co. International PLC	Call	HKD	28.10	7/09/15	231,300	(2,791)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

61

## Schedule of Investments (continued)

## BlackRock International Growth and Income Trust (BGY)

As of June 30, 2015, OTC options written were as follows: (continued)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
SMC Corp.	UBS AG	Call	JPY	38,300.55	7/09/15	13,600	\$ (15,490)
AXA SA	Morgan Stanley & Co. International PLC	Call	EUR	22.88	7/10/15	153,600	(75,807)
Sensata Technologies Holding NV	Goldman Sachs International	Call	USD	57.13	7/13/15	25,000	(783)
CRRC Corp. Ltd., Class H	Morgan Stanley & Co. International PLC	Call	HKD	12.79	7/14/15	697,000	(52,180)
CRRC Corp. Ltd., Class H	UBS AG	Call	HKD	13.31	7/14/15	991,000	(54,608)
Mitsubishi Estate Co. Ltd.	Morgan Stanley & Co. International PLC	Call	JPY	2,772.63	7/14/15	84,000	(11,893)
Vodafone Group PLC	Deutsche Bank AG	Call	GBP	2.41	7/14/15	543,000	(16,186)
Aalberts Industries NV	Deutsche Bank AG	Call	EUR	29.49	7/15/15	23,000	(301)
Adecco SA	Deutsche Bank AG	Call	CHF	76.14	7/15/15	12,000	(19,361)
AIA Group Ltd.	Citibank N.A.	Call	HKD	50.59	7/15/15	325,000	(47,866)
Anheuser-Busch InBev NV	Goldman Sachs International	Call	EUR	113.59	7/15/15	13,000	(7,607)
ASML Holding NV	Morgan Stanley & Co. International PLC	Call	EUR	98.24	7/15/15	41,000	(50,647)
Bayer AG	Morgan Stanley & Co. International PLC	Call	EUR	131.82	7/15/15	33,000	(55,798)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.40	7/15/15	10,000	(15,065)
Lloyds Banking Group PLC	Bank of America N.A.	Call	GBP	0.90	7/15/15	841,000	(5,681)
Nordea Bank AB	Morgan Stanley & Co. International PLC	Call	SEK	107.57	7/15/15	135,500	(16,899)
Novartis AG	UBS AG	Call	CHF	94.45	7/15/15	69,000	(57,530)
Orange SA	Deutsche Bank AG	Call	EUR	14.83	7/15/15	132,000	(21,088)
ORIX Corp.	Goldman Sachs International	Call	JPY	1,926.47	7/15/15	142,000	(14,251)
Panasonic Corp.	UBS AG	Call	JPY	1,721.95	7/15/15	153,000	(35,840)
Prudential PLC	UBS AG	Call	GBP	16.45	7/15/15	105,000	(3,328)
SAP SE	UBS AG	Call	EUR	67.62	7/15/15	31,500	(3,681)
Schneider Electric SE	Bank of America N.A.	Call	EUR	68.67	7/15/15	21,900	(1,566)
Sumitomo Mitsui Financial Group, Inc.	Goldman Sachs International	Call	JPY	5,605.92	7/15/15	63,000	(47,503)
NH Hotel Group SA	Goldman Sachs International	Call	EUR	5.14	7/16/15	70,000	(13,372)
ams AG	Morgan Stanley & Co. International PLC	Call	CHF	58.80	7/22/15	14,300	(236)
BP PLC	UBS AG	Call	GBP	4.45	7/22/15	558,000	(17,435)
Continental AG	Deutsche Bank AG	Call	EUR	208.52	7/22/15	15,000	(157,149)
Diageo PLC	Goldman Sachs International	Call	GBP	19.18	7/22/15	120,000	(50,084)
Diageo PLC	Goldman Sachs International	Call	GBP	19.20	7/22/15	28,100	(11,501)
Hargreaves Lansdown PLC	Morgan Stanley & Co. International PLC	Call	GBP	13.06	7/22/15	57,000	(569)
Infineon Technologies AG	Deutsche Bank AG	Call	EUR	12.05	7/22/15	150,000	(19,763)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.40	7/22/15	10,000	(15,776)
Lloyds Banking Group PLC	Bank of America N.A.	Call	GBP	0.90	7/22/15	841,000	(4,243)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.32	7/22/15	49,600	(5,892)
Sacyr SA	Goldman Sachs International	Call	EUR	3.73	7/22/15	383,273	(6,623)
Samsonite International SA	Citibank N.A.	Call	HKD	27.29	7/22/15	227,400	(15,217)
Telecom Italia Spa	Deutsche Bank AG	Call	EUR	1.14	7/22/15	1,072,000	(57,028)
Tencent Holdings Ltd.	Citibank N.A.	Call	HKD	158.15	7/22/15	220,000	(101,603)
UBS Group AG	UBS AG	Call	CHF	20.97	7/22/15	310,000	(55,454)
UniCredit SpA	Deutsche Bank AG	Call	EUR	6.54	7/22/15	227,000	(20,004)
ARM Holdings PLC	Morgan Stanley & Co. International PLC	Call	GBP	11.82	7/23/15	115,000	(2,128)
BAE Systems PLC	Goldman Sachs International	Call	GBP	5.17	7/23/15	315,000	(837)



## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

Coway Co. Ltd.	UBS AG	Call	KRW	88,529.25	7/23/15	14,400	(65,667)
Kennedy Wilson Europe Real Estate PLC	UBS AG	Call	GBP	12.19	7/23/15	5,000	(6)
Nabtesco Corp.	Goldman Sachs International	Call	JPY	3,071.42	7/23/15	47,500	(31,079)
Toyota Motor Corp.	UBS AG	Call	JPY	8,723.37	7/23/15	71,000	(26,831)
Unibail-Rodamco SE	Goldman Sachs International	Call	EUR	229.93	7/23/15	9,000	(35,167)
Crest Nicholson Holdings PLC	Goldman Sachs International	Call	GBP	5.47	7/24/15	40,000	(16,217)
Koninklijke Philips NV	Deutsche Bank AG	Call	EUR	25.40	7/28/15	44,000	(4,308)
Statoil ASA	Bank of America N.A.	Call	NOK	151.68	7/28/15	35,000	(6,895)
UniCredit SpA	Goldman Sachs International	Call	EUR	6.55	7/28/15	123,000	(14,244)
Anheuser-Busch InBev NV	Morgan Stanley & Co. International PLC	Call	EUR	108.84	7/29/15	28,900	(93,439)
Banca Generali SpA	UBS AG	Call	EUR	32.54	7/29/15	75,300	(57,337)
BNP Paribas SA	Bank of America N.A.	Call	EUR	55.06	7/29/15	50,000	(96,549)
Crest Nicholson Holdings PLC	Goldman Sachs International	Call	GBP	5.77	7/29/15	40,000	(8,355)
Dassault Aviation SA	Morgan Stanley & Co. International PLC	Call	EUR	1,173.88	7/29/15	240	(8,459)
FANUC Corp.	Goldman Sachs International	Call	JPY	26,052.72	7/29/15	16,000	(66,422)
Green REIT PLC	Goldman Sachs International	Call	EUR	1.50	7/29/15	95,000	(2,119)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.40	7/29/15	10,000	(16,173)
Mitsubishi Estate Co. Ltd.	Goldman Sachs International	Call	JPY	2,725.44	7/29/15	158,000	(65,944)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock International Growth and Income Trust (BGY)

As of June 30, 2015, OTC options written were as follows: (continued)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Orange SA	Deutsche Bank AG	Call	EUR	14.28	7/29/15	175,200	\$ (97,563)
Royal Dutch Shell PLC, A Shares	Goldman Sachs International	Call	EUR	26.61	7/29/15	18,600	(4,445)
Sumitomo Mitsui Financial Group, Inc.	Goldman Sachs International	Call	JPY	5,605.92	7/29/15	63,000	(73,173)
Adecco SA	Goldman Sachs International	Call	CHF	79.34	7/30/15	28,500	(29,415)
AIA Group Ltd.	Bank of America N.A.	Call	HKD	54.02	7/30/15	272,000	(15,168)
China Construction Bank Corp., Class H	Morgan Stanley & Co. International PLC	Call	HKD	7.65	7/30/15	1,680,000	(13,113)
Chugai Pharmaceutical Co. Ltd.	Goldman Sachs International	Call	JPY	4,386.00	7/30/15	89,000	(53,466)
Liberty Global PLC, Class A	Deutsche Bank AG	Call	USD	53.00	7/30/15	36,200	(86,452)
Nordea Bank AB	Goldman Sachs International	Call	SEK	109.52	7/30/15	274,800	(36,825)
Vodafone Group PLC	UBS AG	Call	GBP	2.44	7/30/15	662,000	(33,240)
BAE Systems PLC	Morgan Stanley & Co. International PLC	Call	GBP	4.81	8/04/15	249,100	(12,161)
Enbridge, Inc.	Deutsche Bank AG	Call	CAD	56.52	8/04/15	25,800	(60,601)
Sacyr SA	Goldman Sachs International	Call	EUR	3.57	8/04/15	383,170	(30,670)
Samsonite International SA	UBS AG	Call	HKD	28.33	8/04/15	302,400	(14,760)
Wacker Chemie AG	Deutsche Bank AG	Call	EUR	102.61	8/04/15	11,800	(17,320)
Whitbread PLC	Morgan Stanley & Co. International PLC	Call	GBP	51.46	8/04/15	37,000	(28,505)
AXA SA	Bank of America N.A.	Call	EUR	23.24	8/05/15	112,100	(86,706)
BNP Paribas SA	Morgan Stanley & Co. International PLC	Call	EUR	55.60	8/05/15	41,000	(86,815)
Dalata Hotel Group PLC	Goldman Sachs International	Call	EUR	3.70	8/05/15	28,000	(2,433)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.40	8/05/15	10,000	(16,449)
Nabtesco Corp.	Goldman Sachs International	Call	JPY	3,071.42	8/05/15	47,500	(39,158)
Nordea Bank AB	Morgan Stanley & Co. International PLC	Call	SEK	107.81	8/05/15	92,000	(16,253)
Royal Dutch Shell PLC, A Shares	Morgan Stanley & Co. International PLC	Call	EUR	25.77	8/05/15	60,000	(34,817)
AstraZeneca PLC	Bank of America N.A.	Call	GBP	42.68	8/06/15	78,000	(45,279)
Banca Generali SpA	UBS AG	Call	EUR	33.51	8/06/15	21,000	(11,046)
Enbridge, Inc.	Deutsche Bank AG	Call	CAD	62.29	8/06/15	26,000	(11,110)
Imperial Tobacco Group PLC	Goldman Sachs International	Call	GBP	33.27	8/06/15	32,000	(9,458)
Liberty Global PLC, Class A	Goldman Sachs International	Call	USD	57.51	8/06/15	81,100	(72,482)
SK Hynix, Inc.	UBS AG	Call	KRW	48,277.50	8/06/15	68,000	(8,478)
Hermes Microvision, Inc.	Deutsche Bank AG	Call	TWD	2,070.30	8/07/15	28,000	(90,131)
Ryanair Holdings PLC ADR	Credit Suisse International	Call	USD	70.15	8/10/15	37,000	(117,705)
Aalberts Industries NV	Morgan Stanley & Co. International PLC	Call	EUR	27.20	8/11/15	24,000	(18,346)
Actelion Ltd.	UBS AG	Call	CHF	141.37	8/11/15	17,000	(83,927)
Crest Nicholson Holdings PLC	Goldman Sachs International	Call	GBP	5.47	8/11/15	40,000	(19,686)
Infineon Technologies AG	UBS AG	Call	EUR	12.05	8/11/15	150,000	(35,509)
Kennedy Wilson Europe Real Estate PLC	UBS AG	Call	GBP	12.19	8/11/15	5,000	(44)
Naspers Ltd., N Shares	Goldman Sachs International	Call	ZAR	1,969.11	8/11/15	25,000	(117,915)
Aalberts Industries NV	Morgan Stanley & Co. International PLC	Call	EUR	27.07	8/12/15	26,600	(22,143)
Adecco SA	Morgan Stanley & Co. International PLC	Call	CHF	77.04	8/12/15	15,200	(32,700)
China Construction Bank Corp., Class H	Citibank N.A.	Call	HKD	8.10	8/12/15	3,400,000	(14,429)
Dassault Aviation SA	Morgan Stanley & Co. International PLC	Call	EUR	1,173.88	8/12/15	240	(10,511)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.99	8/12/15	10,000	(12,436)
Largan Precision Co. Ltd.	BNP Paribas S.A.	Call	TWD	3,697.20	8/12/15	26,000	(78,848)

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NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.40	8/12/15	95,000	(14,861)
ORIX Corp.	Citibank N.A.	Call	JPY	1,947.49	8/12/15	102,000	(27,743)
Samsonite International SA	Citibank N.A.	Call	HKD	26.33	8/12/15	250,200	(40,195)
Samsonite International SA	Morgan Stanley & Co. International PLC	Call	HKD	28.32	8/12/15	315,000	(19,195)
Sumitomo Mitsui Financial Group, Inc.	Citibank N.A.	Call	JPY	5,628.99	8/12/15	30,000	(40,028)
UniCredit SpA	Bank of America N.A.	Call	EUR	6.29	8/12/15	227,000	(64,197)
Henkel AG & Co. KGaA	Morgan Stanley & Co. International PLC	Call	EUR	106.21	8/13/15	23,400	(47,532)
SAP SE	Deutsche Bank AG	Call	EUR	67.07	8/13/15	31,500	(18,302)
Sensata Technologies Holding NV	Deutsche Bank AG	Call	USD	55.54	8/13/15	29,000	(20,790)
BP PLC	Bank of America N.A.	Call	GBP	4.46	8/14/15	134,000	(4,628)
SABMiller PLC	Morgan Stanley & Co. International PLC	Call	GBP	34.92	8/14/15	65,000	(44,616)
Schneider Electric SE	Morgan Stanley & Co. International PLC	Call	EUR	67.05	8/14/15	21,800	(19,079)
UniCredit SpA	Bank of America N.A.	Call	EUR	6.65	8/14/15	227,000	(26,401)
Samsonite International SA	Citibank N.A.	Call	HKD	28.41	8/18/15	302,400	(19,702)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

63

## Schedule of Investments (continued)

## BlackRock International Growth and Income Trust (BGY)

As of June 30, 2015, OTC options written as were as follows: (concluded)

Description	Counterparty	Put/ Call	Strike Price	Expiration Date	Contracts	Value	
Samsung Electronics Co. Ltd.	Goldman Sachs International	Call	KRW	1,341,060.00	8/18/15	4,800	\$ (92,163)
Telecom Italia Spa	Morgan Stanley & Co. International PLC	Call	EUR	1.20	8/18/15	1,072,000	(45,754)
Crest Nicholson Holdings PLC	UBS AG	Call	GBP	5.62	8/19/15	21,000	(8,450)
Enbridge, Inc.	Citibank N.A.	Call	CAD	62.23	8/19/15	9,000	(4,345)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	20.99	8/19/15	10,000	(12,792)
Nabtesco Corp.	Morgan Stanley & Co. International PLC	Call	JPY	3,233.40	8/19/15	31,700	(14,253)
NH Hotel Group SA	Bank of America N.A.	Call	EUR	5.17	8/19/15	75,000	(21,614)
Statoil ASA	Deutsche Bank AG	Call	NOK	144.42	8/20/15	165,000	(89,493)
China Construction Bank Corp., Class H	Goldman Sachs International	Call	HKD	7.60	8/25/15	1,680,000	(30,006)
Aalberts Industries NV	Goldman Sachs International	Call	EUR	28.65	8/26/15	34,000	(14,583)
Crest Nicholson Holdings PLC	Morgan Stanley & Co. International PLC	Call	GBP	5.76	8/26/15	118,700	(36,760)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	21.90	8/26/15	10,000	(8,696)
Lloyds Banking Group PLC	Deutsche Bank AG	Call	GBP	0.87	8/26/15	1,374,000	(41,882)
Koninklijke Philips NV	Deutsche Bank AG	Call	EUR	24.23	8/27/15	28,000	(15,078)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	21.90	9/02/15	10,000	(9,253)
NH Hotel Group SA	Morgan Stanley & Co. International PLC	Call	EUR	5.20	9/02/15	100,000	(31,632)
SABMiller PLC	Bank of America N.A.	Call	GBP	34.92	9/04/15	65,000	(65,529)
Kingspan Group PLC	Morgan Stanley & Co. International PLC	Call	EUR	21.90	9/09/15	10,000	(9,476)
NH Hotel Group SA	Goldman Sachs International	Call	EUR	5.26	9/09/15	75,000	(17,233)
<b>Total</b>							\$ (4,858,044)

Fair Value Measurements Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instrument and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices 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)

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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). Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.

As of June 30, 2015, 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>				
<b>Investments:</b>				
<b>Long-Term Investments:</b>				
<b>Common Stocks:</b>				
Austria	\$ 1,251,563		\$	1,251,563
Belgium		\$ 10,066,018		10,066,018
British Virgin Islands	13,791,546			13,791,546
Canada	39,771,455			39,771,455
China	28,898,756	22,349,535		51,248,291
France		49,212,999		49,212,999
Germany		45,878,867		45,878,867
Hong Kong		11,871,274		11,871,274
India	16,836,318	9,989,303		26,825,621
Indonesia		6,587,651		6,587,651
Ireland	38,414,472	7,336,725		45,751,197
Israel	7,990,320			7,990,320
Italy	6,784,394	16,259,331		23,043,725
Japan		77,944,971		77,944,971

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock International Growth and Income Trust (BGY)

	Level 1	Level 2	Level 3	Total
<b>Assets: (concluded)</b>				
Investments: (concluded)				
Long-Term Investments: (concluded)				
Common Stocks: (concluded)				
Mexico	\$ 6,732,756			\$ 6,732,756
Netherlands		\$ 29,650,369		29,650,369
New Zealand		5,684,176		5,684,176
Norway		8,192,207		8,192,207
Peru	6,001,066			6,001,066
South Africa		7,821,871		7,821,871
South Korea		21,271,827		21,271,827
Spain	13,746,454	12,788,980		26,535,434
Sweden		12,528,327		12,528,327
Switzerland	11,054,490	54,008,815		65,063,305
Taiwan	6,055,033	7,431,229		13,486,262
United Kingdom	21,159,406	119,972,325	\$ 4,791,564	145,923,295
United States	12,071,666	11,246,415		23,318,081
Investment Companies	7,665,180			7,665,180
Preferred Stocks			11,018,073	11,018,073
Rights	169,168			169,168
Short-Term Securities	52,553,225			52,553,225
<b>Total</b>	\$ 290,947,268	\$ 548,093,215	\$ 15,809,637	\$ 854,850,120

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>1</sup>				
<b>Liabilities:</b>				
Equity contracts	\$ (985,127)	\$ (4,858,043)		\$ (5,843,170)

<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

The Trust may hold assets in which the fair value approximates the carrying amount for financial statement purposes. As of June 30, 2015, such assets are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Foreign currency at value	\$ 1,024,979			\$ 1,024,979
Cash pledged as collateral for OTC derivatives	6,388,619			6,388,619
Cash pledged as collateral for exchange-traded options written	3,159,000			3,159,000
<b>Total</b>	\$ 10,572,598			\$ 10,572,598

Transfers between Level 1 and Level 2 were as follows:

	Transfers into Level 1 <sup>1</sup>	Transfers out of Level 1	Transfers into Level 2	Transfers out of Level 2 <sup>1</sup>
<b>Assets:</b>				
Long-Term Investments:				

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Common Stocks	\$	20,575,940	\$	(20,575,940)
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<sup>1</sup> Systematic Fair Value Prices were not utilized at period end for these investments.

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

65

## Schedule of Investments (concluded)

## BlackRock International Growth and Income Trust (BGY)

A reconciliation of Level 3 investments is presented when the Trust had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Common Stocks	Preferred Stocks	Total
<b>Assets:</b>			
Opening Balance, as of December 31, 2014	\$4,688,215	\$ 4,187,086	\$ 8,875,301
Transfers into Level 3			
Transfers out of Level 3			
Accrued discounts/premiums			
Net realized gain (loss)			
Net change in unrealized appreciation/depreciation <sup>1,2</sup>	103,349	6,830,987	6,934,336
Purchases			
Sales			
<b>Closing Balance, as of June 30, 2015</b>	<b>\$4,791,564</b>	<b>\$11,018,073</b>	<b>\$15,809,637</b>
Net change in unrealized appreciation/depreciation on investments still held at June 30, 2015 <sup>2</sup>	\$ 103,349	\$ 6,805,140	\$ 6,908,489

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

<sup>2</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at June 30, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

The following table summarizes the valuation techniques used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Trust's Level 3 investments as of June 30, 2015.

	Value	Valuation Techniques	Unobservable Inputs	Range of Unobservable Inputs Utilized
<b>Assets:</b>				
Common Stocks	\$ 4,791,564	Market Comparable Companies	Tangible Book Value Multiple <sup>1</sup>	1.85x
Preferred Stocks	11,018,073	Probability-Weighted Expected Return Model	Revenue Growth Rate <sup>1</sup>	86.44%
			Discount Rate <sup>1</sup>	25.00%
			IPO Exit Probability <sup>1</sup>	65.00%
			Projected Revenue Multiple <sup>1</sup>	1.50x-3.35x
			Years to IPO <sup>2</sup>	1-3
<b>Total</b>	<b>\$15,809,637</b>			

<sup>1</sup> Increase in unobservable input may result in a significant increase to value, while a decrease in the unobservable input may result in a significant decrease to value.

<sup>2</sup> Decrease in unobservable input may result in a significant increase to value, while an increase in the unobservable input may result in a significant decrease to value.

See Notes to Financial Statements





## Consolidated Schedule of Investments June 30, 2015

(Unaudited)

**BlackRock Resources & Commodities StrategyTrust (BCX)**  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Auto Components 0.1%</b>		
Johnson Controls, Inc. (a)	23,200	\$ 1,149,096
<b>Building Products 0.1%</b>		
Kingspan Group PLC	31,800	767,864
<b>Chemicals 24.0%</b>		
Air Liquide SA	4,730	600,193
CF Industries Holdings, Inc. (a)	519,315	33,381,568
EI du Pont de Nemours & Co. (a)	287,700	18,398,415
Israel Chemicals Ltd.	625,000	4,365,275
K+S AG	113,440	4,778,624
Linde AG	2,900	549,590
Monsanto Co. (a)	459,194	48,945,488
The Mosaic Co. (a)	599,989	28,109,484
Novozymes A/S, B Shares	27,900	1,325,547
Potash Corp. of Saskatchewan, Inc. (a)	988,530	30,614,774
Praxair, Inc. (a)	157,600	18,841,080
Syngenta AG	133,900	54,634,136
Wacker Chemie AG	5,600	578,610
Yara International ASA	185,000	9,640,004
		254,762,788
<b>Commercial Services &amp; Supplies 0.1%</b>		
Covanta Holding Corp.	9,900	209,781
Tetra Tech, Inc.	46,240	1,185,594
		1,395,375
<b>Construction &amp; Engineering 0.0%</b>		
Quanta Services, Inc. (a)(b)	11,200	322,784
<b>Electric Utilities 0.2%</b>		
Fortum OYJ	16,900	300,228
ITC Holdings Corp. (a)	29,300	942,874
NextEra Energy, Inc.	10,100	990,103
		2,233,205
<b>Electrical Equipment 0.4%</b>		
ABB Ltd.	25,400	532,342
Eaton Corp PLC (a)	8,700	587,163
Gamesa Corp. Tecnologica SA	27,700	437,597
Regal Beloit Corp.	11,300	820,267
Schneider Electric SE	10,700	740,859
Vestas Wind Systems A/S	13,933	694,470
		3,812,698
<b>Electronic Equipment, Instruments &amp; Components 0.1%</b>		
Azbil Corp.	9,800	253,394
Itron, Inc. (b)	6,800	234,192
		487,586
<b>Energy Equipment &amp; Services 0.6%</b>		
Schlumberger Ltd. (a)	72,803	6,274,890
<b>Food &amp; Staples Retailing 0.7%</b>		
The Andersons, Inc.	161,200	6,286,800
Total Produce PLC	990,000	1,336,585
		7,623,385
<b>Food Products 10.3%</b>		
Archer-Daniels-Midland Co. (a)	651,530	31,416,777
BRF SA ADR	131,088	2,741,050

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Bunge Ltd.	162,116	14,233,785
First Resources Ltd.	4,942,000	7,485,377
Ingredion, Inc.	187,895	14,995,900
Origin Enterprises PLC	509,040	4,511,659
Scandi Standard AB	1,065,000	6,484,039
Select Harvests Ltd.	250,000	2,118,984
Tyson Foods, Inc., Class A (a)	585,700	24,968,391
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Food Products (concluded)</b>		
Wynnstay Group PLC	24,600	\$ 225,151
		109,181,113
<b>Independent Power and Renewable Electricity Producers 0.2%</b>		
China Longyuan Power Group Corp. Ltd., Class H	488,000	541,656
EDP Renovaveis SA	119,300	848,607
Enel Green Power SpA	223,400	436,705
Greenko Group PLC (b)	59,000	57,476
Ormat Technologies, Inc. (a)	10,800	406,944
		2,291,388
<b>Industrial Conglomerates 0.3%</b>		
Danaher Corp. (a)	16,800	1,437,912
Roper Industries, Inc. (a)	12,840	2,214,386
		3,652,298
<b>Machinery 0.5%</b>		
IDEX Corp. (a)	9,150	719,007
Pall Corp.	9,300	1,157,385
Pentair PLC (a)	23,960	1,647,250
Watts Water Technologies, Inc., Class A (a)	27,300	1,415,505
		4,939,147
<b>Metals &amp; Mining 27.2%</b>		
Allegheny Technologies, Inc. (a)	35,000	1,057,000
Alumina Ltd.	5,770,946	6,793,000
BHP Billiton Ltd. ADR (a)	798,580	32,510,192
BHP Billiton PLC	750,530	14,756,593
Eldorado Gold Corp.	2,596,107	10,766,881
First Quantum Minerals Ltd. (a)	2,044,172	26,726,444
Fresnillo PLC	1,150,700	12,548,079
Glencore PLC	7,083,438	28,405,851
Iluka Resources Ltd.	3,100,000	18,332,510
Lundin Mining Corp. (b)	2,730,523	11,215,038
MMC Norilsk Nickel PJSC ADR	858,313	14,461,955
Nevsun Resources Ltd.	4,743,982	17,851,654
OZ Minerals Ltd.	3,002,700	9,207,981
Rio Tinto PLC	504,659	20,758,000
Rio Tinto PLC ADR (a)	479,800	19,772,558
Southern Copper Corp. (a)	742,979	21,851,012
Tahoe Resources, Inc.	800,000	9,697,358
Teck Resources Ltd., Class B	1,125,000	11,148,750
		287,860,856
<b>Multi-Utilities 0.4%</b>		
Hera SpA	357,100	893,358
National Grid PLC	33,700	433,744
Veolia Environnement SA	126,000	2,579,792
		3,906,894
<b>Oil, Gas &amp; Consumable Fuels 27.1%</b>		
Anadarko Petroleum Corp. (a)	67,140	5,240,948
BP PLC ADR (a)(c)	898,760	35,914,450
Cairn Energy PLC (b)	3,032,880	8,077,743
Canadian Oil Sands Ltd. (a)	1,257,000	10,164,692
Chevron Corp. (a)(c)	444,380	42,869,339
China Shenhua Energy Co. Ltd., Class H	8,620,000	19,631,453
ConocoPhillips (a)(c)	488,760	30,014,752

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Enbridge, Inc. (a)	408,810	19,118,168
Eni SpA ADR (a)	242,270	8,619,967
Exxon Mobil Corp. (a)(c)	703,110	58,498,752
Imperial Oil Ltd. (a)	287,490	11,105,999
Inpex Corp.	357,600	4,059,101
Royal Dutch Shell PLC, A Shares ADR (a)	258,824	14,755,556

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

67

## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities StrategyTrust (BCX) (Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Oil, Gas &amp; Consumable Fuels (concluded)</b>		
Southwestern Energy Co. (b)	160,420	\$ 3,646,347
Statoil ASA	229,931	4,111,858
Total SA ADR (a)	238,270	11,715,736
		287,544,861
<b>Paper &amp; Forest Products 3.0%</b>		
Canfor Corp. (a)(b)	259,500	5,651,241
Interfor Corp. (a)(b)	494,000	8,104,131
International Paper Co. (a)	382,110	18,184,615
Precious Woods Holding AG (b)	20,000	71,662
		32,011,649
<b>Real Estate Investment Trusts (REITs) 2.5%</b>		
Weyerhaeuser Co. (a)	826,700	26,041,050
<b>Semiconductors &amp; Semiconductor Equipment 0.1%</b>		
AIXTRON SE (b)	7,600	51,354
SMA Solar Technology AG (b)(d)	2,600	58,060
Trina Solar Ltd. ADR (a)(b)	64,800	754,272
Veeco Instruments, Inc. (a)(b)	11,200	321,888
		1,185,574
<b>Water Utilities 1.4%</b>		
American States Water Co.	75,800	2,834,162
American Water Works Co., Inc. (a)	51,600	2,509,308
Aqua America, Inc.	116,525	2,853,697
California Water Service Group	86,200	1,969,670
Pennon Group PLC	215,200	2,741,379
United Utilities Group PLC	158,381	2,218,330
		15,126,546
<b>Total Common Stocks 99.3%</b>		1,052,571,047
<b>Preferred Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Food Products 0.5%</b>		
Tyson Foods, Inc. (b)	99,842	\$ 5,142,861
<b>Total Long-Term Investments</b>		
<b>(Cost \$1,074,195,178) 99.8%</b>		1,057,713,908
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (e)(f)	8,688,429	8,688,429
	<b>Beneficial Interest (000)</b>	
BlackRock Liquidity Series, LLC Money Market Series, 0.23% (e)(f)(g)	\$ 32	31,761
<b>Total Short-Term Securities</b>		
<b>(Cost \$8,720,190) 0.8%</b>		8,720,190
<b>Total Investments Before Options Written</b>		
<b>(Cost \$1,082,915,368) 100.6%</b>		1,066,434,098
<b>Options Written</b>		
<b>(Premiums Received \$7,620,387) (0.3)%</b>		(3,564,431)

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<b>Total Investments Net of Options Written</b> 100.3%	1,062,869,667
<b>Liabilities in Excess of Other Assets</b> (0.3)%	(2,921,795)
<b>Net Assets</b> 100.0%	\$ 1,059,947,872

### Notes to Schedule of Investments

- (a) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.
- (b) Non-income producing security.
- (c) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (d) Security, or a portion of security, is on loan.
- (e) During the six months ended June 30, 2015, Investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares/ Beneficial Interest Held at December 31, 2014	Net Activity	Shares/ Beneficial Interest Held at June 30, 2015	Income
<b>Affiliates</b>				
BlackRock Liquidity Funds, TempFund, Institutional Class	29,478,327	(20,789,898)	8,688,429	\$ 6,315
BlackRock Liquidity Series, LLC Money Market Series	\$ 2,373,800	\$ (2,342,039)	\$ 31,761	\$22,264 <sup>1</sup>

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

- (f) Represents the current yield as of report date.
- (g) 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.

See Notes to Financial Statements

## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities StrategyTrust (BCX)

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Anadarko Petroleum Corp.	Call	USD	88.50	7/02/15	132	\$ (660)
CF Industries Holdings, Inc.	Call	USD	64.00	7/02/15	985	(77,815)
Eaton Corp PLC	Call	USD	73.00	7/02/15	31	(930)
El du Pont de Nemours & Co.	Call	USD	73.00	7/02/15	681	(2,043)
International Paper Co.	Call	USD	52.50	7/02/15	425	(1,275)
Weyerhaeuser Co.	Call	USD	33.00	7/02/15	1,395	(13,950)
Roper Industries, Inc.	Call	USD	177.51	7/07/15	44	(979)
Trina Solar Ltd. ADR	Call	USD	13.01	7/07/15	110	(204)
BP PLC ADR	Call	USD	43.50	7/10/15	650	(3,900)
Chevron Corp.	Call	USD	107.00	7/10/15	289	(9,826)
ConocoPhillips	Call	USD	65.50	7/10/15	400	(1,600)
Exxon Mobil Corp.	Call	USD	87.50	7/10/15	472	(1,652)
International Paper Co.	Call	USD	51.50	7/10/15	488	(4,392)
Schlumberger Ltd.	Call	USD	93.50	7/10/15	80	(720)
Allegheny Technologies, Inc.	Call	USD	32.50	7/17/15	122	(2,440)
Archer-Daniels-Midland Co.	Call	USD	55.00	7/17/15	747	(3,735)
BHP Billiton Ltd. ADR	Call	USD	47.50	7/17/15	750	(3,000)
BP PLC ADR	Call	USD	44.00	7/17/15	655	(2,292)
Canadian Oil Sands Ltd.	Call	CAD	11.00	7/17/15	600	(8,407)
Canfor Corp.	Call	CAD	27.00	7/17/15	610	(36,629)
Chevron Corp.	Call	USD	107.05	7/17/15	289	(133)
ConocoPhillips	Call	USD	67.50	7/17/15	106	(636)
Danaher Corp.	Call	USD	90.00	7/17/15	58	(1,305)
El du Pont de Nemours & Co.	Call	USD	72.50	7/17/15	325	(1,138)
Enbridge, Inc.	Call	CAD	62.00	7/17/15	121	(1,889)
Exxon Mobil Corp.	Call	USD	87.50	7/17/15	506	(3,036)
First Quantum Minerals Ltd.	Call	CAD	20.00	7/17/15	1,460	(8,767)
IDEX Corp.	Call	USD	80.00	7/17/15	32	(1,680)
Imperial Oil Ltd.	Call	CAD	52.00	7/17/15	330	(3,303)
Interfor Corp.	Call	CAD	20.00	7/17/15	581	(38,377)
Interfor Corp.	Call	CAD	21.00	7/17/15	284	(7,390)
Johnson Controls, Inc.	Call	USD	55.00	7/17/15	100	(750)
Monsanto Co.	Call	USD	120.00	7/17/15	400	(5,000)
Pentair PLC	Call	USD	65.00	7/17/15	83	(34,445)
Praxair, Inc.	Call	USD	125.50	7/17/15	275	(5,536)
Quanta Services, Inc.	Call	USD	30.00	7/17/15	40	(1,000)
Rio Tinto PLC ADR	Call	USD	47.50	7/17/15	625	(3,125)
Royal Dutch Shell PLC, A Shares ADR	Call	USD	62.50	7/17/15	450	(6,750)
Southern Copper Corp.	Call	USD	31.00	7/17/15	1,300	(22,750)
Total SA ADR	Call	USD	52.50	7/17/15	253	(5,692)
Trina Solar Ltd. ADR	Call	USD	13.00	7/17/15	113	(1,130)
Tyson Foods, Inc., Class A	Call	USD	43.00	7/17/15	506	(32,890)
Tyson Foods, Inc., Class A	Call	USD	45.00	7/17/15	504	(7,560)
Veeco Instruments, Inc.	Call	USD	33.00	7/17/15	40	(400)
Watts Water Technologies, Inc., Class A	Call	USD	55.00	7/17/15	100	(4,500)
Anadarko Petroleum Corp.	Call	USD	82.50	7/24/15	51	(2,932)
Archer-Daniels-Midland Co.	Call	USD	50.50	7/24/15	394	(10,835)
Archer-Daniels-Midland Co.	Call	USD	52.00	7/24/15	200	(2,100)
BP PLC ADR	Call	USD	42.00	7/24/15	500	(9,750)
Chevron Corp.	Call	USD	101.00	7/24/15	521	(15,370)
Chevron Corp.	Call	USD	105.00	7/24/15	306	(7,038)
Exxon Mobil Corp.	Call	USD	87.00	7/24/15	475	(7,838)
Monsanto Co.	Call	USD	108.00	7/24/15	404	(82,820)
The Mosaic Co.	Call	USD	46.50	7/24/15	500	(66,750)
Praxair, Inc.	Call	USD	123.51	7/28/15	276	(23,085)

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Ormat Technologies, Inc.	Call	USD	38.81	7/30/15	37	(3,435)
Archer-Daniels-Midland Co.	Call	USD	53.00	7/31/15	940	(13,630)
BP PLC ADR	Call	USD	41.50	7/31/15	600	(25,500)
CF Industries Holdings, Inc.	Call	USD	64.00	7/31/15	835	(169,088)
Chevron Corp.	Call	USD	98.50	7/31/15	150	(17,925)
Exxon Mobil Corp.	Call	USD	85.50	7/31/15	506	(31,625)
Monsanto Co.	Call	USD	108.00	7/31/15	404	(96,152)
Monsanto Co.	Call	USD	115.00	7/31/15	200	(13,100)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

69



## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities StrategyTrust (BCX)

As of June 30, 2015, exchange-traded options written were as follows: (concluded)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Monsanto Co.	Call	USD	121.00	7/31/15	200	\$ (4,300)
International Paper Co.	Call	USD	49.50	8/07/15	425	(30,388)
Weyerhaeuser Co.	Call	USD	33.00	8/07/15	750	(20,625)
BHP Billiton Ltd. ADR	Call	USD	44.50	8/10/15	710	(22,521)
American Water Works Co., Inc.	Call	USD	51.00	8/21/15	58	(2,386)
BHP Billiton Ltd. ADR	Call	USD	47.50	8/21/15	750	(9,000)
BP PLC ADR	Call	USD	42.00	8/21/15	370	(14,245)
Canfor Corp.	Call	CAD	27.00	8/21/15	300	(31,225)
Eni SpA ADR	Call	USD	40.00	8/21/15	297	(19,305)
Exxon Mobil Corp.	Call	USD	86.05	8/21/15	504	(31,431)
First Quantum Minerals Ltd.	Call	CAD	18.00	8/21/15	2,000	(84,868)
Imperial Oil Ltd.	Call	CAD	50.00	8/21/15	330	(25,232)
Interfor Corp.	Call	CAD	20.00	8/21/15	864	(89,928)
ITC Holdings Corp.	Call	USD	35.00	8/21/15	20	(400)
The Mosaic Co.	Call	USD	47.50	8/21/15	800	(106,800)
Potash Corp. of Saskatchewan, Inc.	Call	USD	32.00	8/21/15	1,725	(99,188)
Schlumberger Ltd.	Call	USD	90.00	8/21/15	175	(23,100)
Southern Copper Corp.	Call	USD	32.00	8/21/15	1,300	(45,500)
Total SA ADR	Call	USD	52.50	8/21/15	290	(21,025)
Tyson Foods, Inc., Class A	Call	USD	43.00	8/21/15	515	(74,675)
Weyerhaeuser Co.	Call	USD	33.00	8/21/15	750	(26,250)
<b>Total</b>						<b>\$ (1,756,996)</b>

As of June 30, 2015, OTC options written were as follows:

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
American States Water Co.	UBS AG	Call	USD	39.66	7/01/15	13,300	\$
Aqua America, Inc.	Credit Suisse International	Call	USD	26.65	7/01/15	40,800	(1)
Select Harvests Ltd.	Citibank N.A.	Call	AUD	9.01	7/01/15	17,000	(25,980)
First Resources Ltd.	Citibank N.A.	Call	SGD	2.03	7/02/15	270,000	(5,594)
ITC Holdings Corp.	Citibank N.A.	Call	USD	36.32	7/06/15	3,600	(2)
American Water Works Co., Inc.	Citibank N.A.	Call	USD	54.02	7/07/15	9,400	
Eldorado Gold Corp.	Morgan Stanley & Co. International PLC	Call	CAD	6.36	7/07/15	120,000	(2)
Eni SpA ADR	Deutsche Bank AG	Call	USD	38.37	7/07/15	55,000	(976)
Fresnillo PLC	Goldman Sachs International	Call	GBP	7.46	7/07/15	90,000	(3,820)
Glencore PLC	Morgan Stanley & Co. International PLC	Call	GBP	3.03	7/07/15	788,204	(555)
Lundin Mining Corp.	Deutsche Bank AG	Call	CAD	6.43	7/07/15	250,000	(2)
Wacker Chemie AG	Deutsche Bank AG	Call	EUR	111.38	7/07/15	1,000	
EDP Renovaveis SA	UBS AG	Call	EUR	6.88	7/08/15	15,500	(37)
First Quantum Minerals Ltd.	Morgan Stanley & Co. International PLC	Call	CAD	19.01	7/08/15	100,000	(1,097)
First Resources Ltd.	Citibank N.A.	Call	SGD	2.03	7/08/15	270,000	(7,851)
MMC Norilsk Nickel PJSC ADR	Deutsche Bank AG	Call	USD	18.97	7/08/15	118,000	(225)
Origin Enterprises PLC	Morgan Stanley & Co. International PLC	Call	EUR	8.35	7/08/15	30,000	(265)
Alumina Ltd.	UBS AG	Call	AUD	1.81	7/09/15	669,900	(16)
Rio Tinto PLC	Goldman Sachs International	Call	GBP	30.83	7/09/15	30,000	(2)
United Utilities Group PLC	Bank of America N.A.	Call	GBP	10.19	7/09/15	55,500	(1)

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Yara International ASA	Goldman Sachs International	Call	NOK	396.18	7/09/15	32,500	(59,254)
China Shenhua Energy Co. Ltd., Class H	UBS AG	Call	HKD	20.19	7/10/15	1,500,000	(37)
Iluka Resources Ltd.	UBS AG	Call	AUD	8.64	7/10/15	385,000	(1,567)
NextEra Energy, Inc.	Morgan Stanley & Co. International PLC	Call	USD	103.91	7/10/15	3,500	(147)
OZ Minerals Ltd.	UBS AG	Call	AUD	4.84	7/10/15	250,000	(210)
Teck Resources Ltd., Class B	Deutsche Bank AG	Call	USD	15.77	7/13/15	167,000	(2)
China Longyuan Power Group Corp. Ltd., Class H	Deutsche Bank AG	Call	HKD	9.93	7/14/15	85,000	(3)
Inpex Corp.	Citibank N.A.	Call	JPY	1,489.71	7/14/15	125,000	(3,663)
Israel Chemicals Ltd.	Bank of America N.A.	Call	ILS	29.25	7/14/15	110,000	(242)
Lundin Mining Corp.	Deutsche Bank AG	Call	CAD	6.43	7/14/15	250,000	(18)
Select Harvests Ltd.	UBS AG	Call	AUD	9.52	7/14/15	14,000	(15,870)
BHP Billiton PLC	Deutsche Bank AG	Call	GBP	13.81	7/15/15	88,000	(24,776)
Cairn Energy PLC	UBS AG	Call	GBP	1.75	7/15/15	200,000	(9,022)

See Notes to Financial Statements

## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities StrategyTrust (BCX)

As of June 30, 2015, OTC options written were as follows: (continued)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
				Price			
First Resources Ltd.	Citibank N.A.	Call	SGD	2.03	7/15/15	270,000	\$ (9,308)
Origin Enterprises PLC	Bank of America N.A.	Call	EUR	8.44	7/15/15	30,000	(572)
Schneider Electric SE	Bank of America N.A.	Call	EUR	68.67	7/15/15	1,900	(136)
California Water Service Group	Credit Suisse International	Call	USD	24.17	7/16/15	15,200	(499)
Scandi Standard AB	Morgan Stanley & Co. International PLC	Call	SEK	53.04	7/16/15	15,000	(442)
Teck Resources Ltd., Class B	Credit Suisse International	Call	USD	14.79	7/21/15	113,000	(7)
Alumina Ltd.	Morgan Stanley & Co. International PLC	Call	AUD	1.70	7/22/15	680,000	(794)
EDP Renovaveis SA	Morgan Stanley & Co. International PLC	Call	EUR	6.61	7/22/15	5,500	(464)
First Resources Ltd.	Citibank N.A.	Call	SGD	2.03	7/22/15	270,000	(12,227)
Glencore PLC	Deutsche Bank AG	Call	GBP	2.81	7/22/15	527,681	(19,438)
Iluka Resources Ltd.	UBS AG	Call	AUD	8.98	7/22/15	385,000	(3,926)
Lundin Mining Corp.	Deutsche Bank AG	Call	CAD	6.44	7/22/15	238,000	(196)
OZ Minerals Ltd.	UBS AG	Call	AUD	4.85	7/22/15	250,000	(1,165)
Select Harvests Ltd.	UBS AG	Call	AUD	9.83	7/22/15	13,400	(12,249)
Fresnillo PLC	Deutsche Bank AG	Call	GBP	7.32	7/23/15	125,000	(30,746)
Origin Enterprises PLC	Morgan Stanley & Co. International PLC	Call	EUR	8.36	7/23/15	30,000	(1,589)
Rio Tinto PLC	Morgan Stanley & Co. International PLC	Call	GBP	28.46	7/23/15	46,600	(7,953)
Scandi Standard AB	Bank of America N.A.	Call	SEK	54.58	7/23/15	15,000	(290)
Nevsun Resources Ltd.	Citibank N.A.	Call	CAD	5.17	7/27/15	150,000	(5,840)
Cairn Energy PLC	Bank of America N.A.	Call	GBP	1.90	7/28/15	204,000	(4,013)
Ingredion, Inc.	Citibank N.A.	Call	USD	81.37	7/28/15	33,000	(30,090)
Azbil Corp.	Citibank N.A.	Call	JPY	3,398.65	7/29/15	1,700	(131)
BHP Billiton PLC	Bank of America N.A.	Call	GBP	13.91	7/29/15	44,000	(22,593)
California Water Service Group	Goldman Sachs International	Call	USD	23.63	7/29/15	15,000	(3,070)
China Longyuan Power Group Corp. Ltd., Class H	UBS AG	Call	HKD	8.97	7/29/15	85,000	(1,606)
Enel Green Power SpA	UBS AG	Call	EUR	1.89	7/29/15	39,000	(445)
First Resources Ltd.	Citibank N.A.	Call	SGD	2.03	7/29/15	270,000	(13,201)
OZ Minerals Ltd.	Citibank N.A.	Call	AUD	4.72	7/29/15	300,000	(4,503)
Scandi Standard AB	Bank of America N.A.	Call	SEK	54.58	7/29/15	15,000	(400)
Total Produce PLC	UBS AG	Call	EUR	1.16	7/29/15	35,000	(2,360)
American Water Works Co., Inc.	Citibank N.A.	Call	USD	52.23	7/30/15	2,800	(591)
Gamesa Corp. Tecnologica SA	Morgan Stanley & Co. International PLC	Call	EUR	14.48	7/30/15	9,700	(3,499)
Pennon Group PLC	UBS AG	Call	GBP	8.46	7/30/15	75,300	(6,118)
Syngenta AG	Goldman Sachs International	Call	CHF	420.08	7/30/15	16,000	(77,148)
Veolia Environnement SA	Morgan Stanley & Co. International PLC	Call	EUR	18.93	7/30/15	22,000	(12,170)
Yara International ASA	Bank of America N.A.	Call	NOK	417.17	7/30/15	32,500	(31,390)
First Quantum Minerals Ltd.	Deutsche Bank AG	Call	CAD	18.53	7/31/15	143,000	(28,581)
Fresnillo PLC	Deutsche Bank AG	Call	GBP	7.71	7/31/15	90,000	(16,591)
Imperial Oil Ltd.	Deutsche Bank AG	Call	CAD	50.40	7/31/15	34,000	(14,050)
MMC Norilsk Nickel PJSC ADR	Deutsche Bank AG	Call	USD	18.00	8/03/15	209,800	(56,596)
Rio Tinto PLC ADR	Morgan Stanley & Co. International PLC	Call	USD	45.37	8/03/15	31,500	(9,860)
China Shenhua Energy Co. Ltd., Class H	UBS AG	Call	HKD	21.22	8/04/15	1,518,000	(6,773)
Enbridge, Inc.	Deutsche Bank AG	Call	CAD	56.52	8/04/15	86,200	(202,474)
Total Produce PLC	UBS AG	Call	EUR	1.21	8/04/15	34,000	(1,060)
Tyson Foods, Inc., Class A	Morgan Stanley & Co. International PLC	Call	USD	43.93	8/04/15	52,400	(52,159)
Wacker Chemie AG	Deutsche Bank AG	Call	EUR	102.61	8/04/15	1,000	(1,468)
Alumina Ltd.	Goldman Sachs International	Call	AUD	1.63	8/05/15	670,000	(16,781)
Cairn Energy PLC	Goldman Sachs International	Call	GBP	1.85	8/05/15	100,000	(4,420)
Cairn Energy PLC	Goldman Sachs International	Call	GBP	1.89	8/05/15	144,000	(4,504)
EDP Renovaveis SA	Morgan Stanley & Co. International PLC	Call	EUR	6.61	8/05/15	5,500	(689)
Hera SpA	Bank of America N.A.	Call	EUR	2.28	8/05/15	125,000	(7,401)
Iluka Resources Ltd.	UBS AG	Call	AUD	8.38	8/05/15	315,000	(31,571)

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Scandi Standard AB	Morgan Stanley & Co. International PLC	Call	SEK	51.26	8/05/15	15,000	(2,074)
Select Harvests Ltd.	UBS AG	Call	AUD	10.57	8/05/15	21,000	(10,486)
Veolia Environnement SA	Goldman Sachs International	Call	EUR	18.93	8/05/15	22,000	(13,448)
Enbridge, Inc.	Deutsche Bank AG	Call	CAD	62.29	8/06/15	22,300	(9,529)
Origin Enterprises PLC	Bank of America N.A.	Call	EUR	8.43	8/06/15	30,000	(2,258)
Total SA ADR	Morgan Stanley & Co. International PLC	Call	USD	52.26	8/06/15	14,500	(7,745)
American States Water Co.	Credit Suisse International	Call	USD	38.16	8/10/15	13,300	(17,588)

See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

71

## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities StrategyTrust (BCX)

As of June 30, 2015, OTC options written as were as follows: (concluded)

Description	Counterparty	Put/ Call	Strike		Expiration Date	Contracts	Value
			Price				
Fresnillo PLC	Deutsche Bank AG	Call	GBP	7.42	8/11/15	67,000	\$ (19,365)
Glencore PLC	Deutsche Bank AG	Call	GBP	2.82	8/11/15	525,000	(13,475)
Total Produce PLC	UBS AG	Call	EUR	1.21	8/11/15	34,000	(1,162)
Cairn Energy PLC	Goldman Sachs International	Call	GBP	1.89	8/12/15	144,000	(5,583)
First Resources Ltd.	Morgan Stanley & Co. International PLC	Call	SGD	2.13	8/12/15	180,000	(5,123)
Fresnillo PLC	Goldman Sachs International	Call	GBP	7.34	8/12/15	50,000	(16,232)
Rio Tinto PLC ADR	Deutsche Bank AG	Call	USD	44.96	8/13/15	37,000	(11,177)
Syngenta AG	Goldman Sachs International	Call	CHF	420.08	8/13/15	16,000	(96,232)
Nevsun Resources Ltd.	Citibank N.A.	Call	CAD	5.17	8/14/15	150,000	(10,621)
Rio Tinto PLC	Deutsche Bank AG	Call	GBP	27.90	8/14/15	50,000	(11,462)
Schneider Electric SE	Morgan Stanley & Co. International PLC	Call	EUR	67.05	8/14/15	1,900	(1,663)
Bunge Ltd.	Deutsche Bank AG	Call	USD	91.66	8/17/15	56,700	(40,585)
Select Harvests Ltd.	Morgan Stanley & Co. International PLC	Call	AUD	10.18	8/17/15	21,400	(15,922)
Glencore PLC	Morgan Stanley & Co. International PLC	Call	GBP	2.66	8/18/15	638,329	(80,538)
Enbridge, Inc.	Citibank N.A.	Call	CAD	62.23	8/19/15	22,400	(10,814)
First Resources Ltd.	Deutsche Bank AG	Call	SGD	2.06	8/19/15	200,000	(10,425)
National Grid PLC	Bank of America N.A.	Call	GBP	8.67	8/19/15	12,000	(923)
Total Produce PLC	Morgan Stanley & Co. International PLC	Call	EUR	1.24	8/19/15	35,000	(1,034)
Total SA ADR	Morgan Stanley & Co. International PLC	Call	USD	52.26	8/20/15	14,500	(11,237)
Azbil Corp.	UBS AG	Call	JPY	3,361.73	8/25/15	1,700	(444)
Scandi Standard AB	Morgan Stanley & Co. International PLC	Call	SEK	51.26	8/26/15	15,000	(2,723)
Syngenta AG	Goldman Sachs International	Call	CHF	391.68	8/26/15	17,500	(286,783)
Total Produce PLC	Morgan Stanley & Co. International PLC	Call	EUR	1.24	8/26/15	35,000	(1,128)
Rio Tinto PLC	Deutsche Bank AG	Call	GBP	27.90	8/27/15	50,000	(17,579)
Rio Tinto PLC ADR	Deutsche Bank AG	Call	USD	44.96	8/27/15	37,000	(15,945)
Ingredion, Inc.	Credit Suisse International	Call	USD	81.67	8/31/15	32,800	(83,814)
Cairn Energy PLC	Morgan Stanley & Co. International PLC	Call	GBP	1.78	9/03/15	270,000	(29,339)
Total Produce PLC	Morgan Stanley & Co. International PLC	Call	EUR	1.24	9/09/15	35,000	(1,303)
EDP Renovaveis SA	Morgan Stanley & Co. International PLC	Call	EUR	6.53	9/16/15	15,300	(4,292)
<b>Total</b>							\$ (1,807,435)

**Fair Value Measurements** Various inputs are used in determining the fair value of investments and derivative financial instruments. These inputs to valuation techniques are categorized into a disclosure hierarchy consisting of three broad levels for financial statement purposes. 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. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instrument and is not necessarily an indication of the risks associated with investing in those securities. The three levels of the fair value hierarchy are as follows:

Level 1 unadjusted quoted prices 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)

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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)

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to Note 2 of the Notes to Financial Statements.

See Notes to Financial Statements

## Consolidated Schedule of Investments (concluded)

### BlackRock Resources & Commodities StrategyTrust (BCX)

As of June 30, 2015, 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:				
Auto Components	\$ 1,149,096			\$ 1,149,096
Building Products		\$ 767,864		767,864
Chemicals	183,069,433	71,693,355		254,762,788
Commercial Services & Supplies	1,395,375			1,395,375
Construction & Engineering	322,784			322,784
Electric Utilities	1,932,977	300,228		2,233,205
Electrical Equipment	1,407,430	2,405,268		3,812,698
Electronic Equipment, Instruments & Components	234,192	253,394		487,586
Energy Equipment & Services	6,274,890			6,274,890
Food & Staples Retailing	7,623,385			7,623,385
Food Products	100,578,090	8,603,023		109,181,113
Independent Power and Renewable Electricity Producers	464,420	1,826,968		2,291,388
Industrial Conglomerates	3,652,298			3,652,298
Machinery	4,939,147			4,939,147
Metals & Mining	162,596,887	125,263,969		287,860,856
Multi-Utilities		3,906,894		3,906,894
Oil, Gas & Consumable Fuels	251,664,706	35,880,155		287,544,861
Paper & Forest Products	31,939,987	71,662		32,011,649
Real Estate Investment Trusts (REITs)	26,041,050			26,041,050
Semiconductors & Semiconductor Equipment	1,076,160	109,414		1,185,574
Water Utilities	10,166,837	4,959,709		15,126,546
Preferred Stocks	5,142,861			5,142,861
Short-Term Securities	8,688,429	31,761		8,720,190
<b>Total</b>	\$ 810,360,434	\$ 256,073,664		\$ 1,066,434,098
<b>Derivative Financial Instruments<sup>1</sup></b>				
<b>Liabilities:</b>				
Equity contracts.	\$ (1,667,284)	\$ (1,897,147)	\$	\$ (3,564,431)

<sup>1</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 statement purposes. As of June 30, 2015, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Cash	\$ 22,337			\$ 22,337
<b>Liabilities:</b>				
Collateral on securities loaned at value		\$ (31,761)		(31,761)
<b>Total</b>	\$ 22,337	\$ (31,761)		\$ (9,424)

During the six months ended June 30, 2015, there were no transfers between levels.

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See Notes to Financial Statements

SEMI-ANNUAL REPORT

JUNE 30, 2015

73



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

BlackRock Science and Technology Trust (BST)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Automobiles 0.7%</b>		
Tesla Motors, Inc. (a)(b)	11,900	\$ 3,192,294
<b>Commercial Services &amp; Supplies 0.5%</b>		
Atento SA (a)	146,262	2,103,248
<b>Communications Equipment 2.0%</b>		
Cisco Systems, Inc. (b)	126,900	3,484,674
Finisar Corp. (a)	52,268	934,029
JDS Uniphase Corp. (a)(b)	389,900	4,515,042
		8,933,745
<b>Diversified Telecommunication Services 1.3%</b>		
Cellnex Telecom SAU (a)	197,321	3,338,253
Link Net Tbk PT (a)	6,200,600	2,360,251
		5,698,504
<b>Electronic Equipment, Instruments &amp; Components 5.0%</b>		
Alps Electric Co. Ltd.	122,800	3,787,801
CDW Corp.	136,800	4,689,504
Fitbit, Inc., Class A (a)(b)	36,100	1,380,103
Largan Precision Co. Ltd.	82,000	9,368,163
PAX Global Technology Ltd. (a)	2,346,000	3,365,458
		22,591,029
<b>Health Care Providers &amp; Services 0.0%</b>		
Teladoc, Inc. (a)	1,800	34,200
<b>Health Care Technology 0.5%</b>		
Inovalon Holdings, Inc., Class A (a)(b)	80,600	2,248,740
<b>Hotels, Restaurants &amp; Leisure 0.6%</b>		
Six Flags Entertainment Corp. (b)	56,300	2,525,055
<b>Household Durables 1.8%</b>		
Sony Corp. (a)	289,900	8,232,251
<b>Internet &amp; Catalog Retail 5.7%</b>		
Amazon.com, Inc. (a)(b)	21,000	9,115,890
Ensogo Ltd. (a)	3,465,657	441,199
MakeMyTrip Ltd. (a)	113,100	2,225,808
Netflix, Inc. (a)(b)	8,900	5,846,766
Qunar Cayman Islands Ltd. ADR (a)(b)	81,700	3,500,845
Vipshop Holdings Ltd. ADR (a)(b)	208,500	4,639,125
		25,769,633
<b>Internet Software &amp; Services 18.6%</b>		
58.com, Inc. ADR (a)(b)	94,900	6,079,294
Alibaba Group Holding Ltd. ADR (a)(b)	61,400	5,051,378
comScore, Inc. (a)(b)	55,000	2,929,300
Cvent, Inc. (a)(b)	84,700	2,183,566
Facebook, Inc., Class A (a)(b)	231,100	19,820,292
Google, Inc., Class A (a)(b)	37,700	20,359,508
Hortonworks, Inc. (a)(c)	121,935	3,087,394
LendingClub Corp. (a)(b)	133,300	1,966,175
LinkedIn Corp., Class A (a)(b)	18,900	3,905,307
NetEase, Inc. ADR (b)	20,300	2,940,760
New Relic, Inc. (a)	69,200	2,435,148
Tencent Holdings Ltd.	633,500	12,642,949
		83,401,071
<b>IT Services 10.7%</b>		
Alliance Data Systems Corp. (a)(b)	17,100	4,992,174
Cognizant Technology Solutions Corp., Class A (a)(b)	102,000	6,231,180
Euronet Worldwide, Inc. (a)(b)	38,300	2,363,110
Fidelity National Information Services, Inc. (b)	62,200	3,843,960

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Global Payments, Inc. (b)	35,300	3,651,785
Luxoft Holding, Inc. (a)	49,100	2,776,605
MasterCard, Inc., Class A (b)	96,900	9,058,212
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>IT Services (concluded)</b>		
My EG Services Bhd	2,717,300	\$ 2,001,127
Sabre Corp.	167,000	3,974,600
Visa, Inc., Class A (b)	135,200	9,078,680
		47,971,433
<b>Media 4.5%</b>		
Eros International PLC (a)	178,405	4,481,534
Liberty Global PLC, Class A (a)(b)	67,500	3,649,725
Naspers Ltd., N Shares	43,800	6,811,092
Rentrak Corp. (a)(b)	35,200	2,456,960
Time Warner, Inc. (b)	32,800	2,867,048
		20,266,359
<b>Professional Services 1.9%</b>		
ManpowerGroup, Inc. (b)	30,500	2,726,090
TechnoPro Holdings, Inc.	137,300	3,455,358
TransUnion (a)	93,500	2,346,850
		8,528,298
<b>Real Estate Investment Trusts (REITs) 4.2%</b>		
Crown Castle International Corp. (b)	108,400	8,704,520
Digital Realty Trust, Inc. (b)	83,100	5,541,108
Equinix, Inc.	17,700	4,495,800
		18,741,428
<b>Semiconductors &amp; Semiconductor Equipment 13.4%</b>		
ARM Holdings PLC	206,100	3,372,576
ASML Holding NV	32,100	3,338,966
Avago Technologies Ltd. (b)	41,500	5,516,595
Broadcom Corp., Class A	70,700	3,640,343
Chipbond Technology Corp.	1,373,000	2,963,487
Hermes Microvision, Inc.	59,000	3,831,300
Hua Hong Semiconductor Ltd. (a)	1,487,000	1,975,875
Lam Research Corp. (b)	52,800	4,295,280
Maxim Integrated Products, Inc. (b)	147,800	5,110,185
MediaTek, Inc.	193,000	2,638,231
Microsemi Corp. (a)	81,100	2,834,445
NXP Semiconductors NV (a)(b)	41,000	4,026,200
Silicon Motion Technology Corp. ADR	71,100	2,460,771
Siliconware Precision Industries Co. Ltd.	3,435,000	5,260,294
Sumco Corp.	78,900	986,804
Synaptics, Inc. (a)(b)	32,840	2,848,377
Taiwan Semiconductor Manufacturing Co. Ltd.	1,095,000	4,980,738
		60,080,467
<b>Software 14.5%</b>		
Activision Blizzard, Inc. (b)	201,800	4,885,578
Adobe Systems, Inc. (a)(b)	66,600	5,395,266
Autodesk, Inc. (a)(b)	93,000	4,656,975
Electronic Arts, Inc. (a)(b)	65,400	4,349,100
Imperva, Inc. (a)(b)	76,900	5,206,130
Microsoft Corp. (b)	215,300	9,505,495
Nintendo Co. Ltd.	30,000	5,004,826
Oracle Corp. (b)	249,200	10,042,760
Proofpoint, Inc. (a)(b)	50,400	3,208,968
Salesforce.com, Inc. (a)(b)	51,400	3,578,982
ServiceNow, Inc. (a)(b)	42,200	3,135,882
Sophos Group PLC (a)	798,200	2,934,743
Tableau Software, Inc., Class A (a)(b)	11,700	1,349,010
Zendesk, Inc. (a)(b)	84,900	1,885,629
		65,139,344

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### Technology Hardware, Storage & Peripherals 9.4%

Apple, Inc. (b)(d)  
EMC Corp. (b)

213,000  
171,400

26,715,525  
4,523,246

See Notes to Financial Statements

## Schedule of Investments (continued)

BlackRock Science and Technology Trust (BST)  
(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Technology Hardware, Storage &amp; Peripherals (concluded)</b>		
Pegatron Corp.	2,221,000	\$ 6,498,525
Samsung Electronics Co. Ltd.	4,131	4,686,976
		42,424,272
<b>Wireless Telecommunication Services 1.3%</b>		
RingCentral, Inc., Class A (a)	145,200	2,684,748
SoftBank Corp.	50,800	2,992,272
		5,677,020
<b>Total Common Stocks 96.6%</b>		433,558,391
<b>Preferred Stocks</b>		
<b>Internet Software &amp; Services 1.7%</b>		
Uber Technologies, Inc., Series E (Acquired 12/4/14, Cost \$3,000,048), 0.00% (a)(e)	90,044	3,603,804
Zuora, Inc. (Acquired 1/16/15, Cost \$3,894,522), 0.00% (a)(e)	1,025,063	4,000,616
		7,604,420
<b>Software 0.3%</b>		
Illumio Inc., Series C (Acquired 3/11/15, Cost \$1,500,001), 0.00% (a)(e)	93,346	1,500,001
<b>Total Preferred Stocks 2.0%</b>		9,104,421
<b>Total Long-Term Investments</b>		
		442,662,812
<b>(Cost \$397,659,394) 98.6%</b>		
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.07% (f)(g)	5,678,321	\$ 5,678,321
	<b>Beneficial Interest</b>	
	<b>(000)</b>	
BlackRock Liquidity Series, LLC Money Market Series, 0.23% (f)(g)(h)	\$ 756	755,976
<b>Total Short-Term Securities</b>		
<b>(Cost \$6,434,297) 1.4%</b>		6,434,297
<b>Total Investments Before Options Written</b>		
<b>(Cost \$404,093,691) 100.0%</b>		449,097,109
<b>Options Written</b>		
<b>(Premiums Received \$3,552,828) (0.6)%</b>		(2,743,454)
<b>Total Investments Net of Options Written 99.4%</b>		446,353,655
<b>Other Assets Less Liabilities 0.6%</b>		2,669,537
<b>Net Assets 100.0%</b>		\$ 449,023,192

## Notes to Schedule of Investments

(a) Non-income producing security.

(b) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.

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- (c) Security, or a portion of security, is on loan.
- (d) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (e) Restricted securities as to resale. As of June 30, 2015 the Trust held 2.0% of its net assets, with current market value of \$9,104,421 and the original cost of \$8,394,571, in these securities.
- (f) Represents the current yield as of report date.
- (g) During the six months ended June 30, 2015, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares	Net	Shares/ Beneficial Interest Held at	Income
	Held at December 31, 2014		June 30, 2015	
<b>Affiliates</b>				
BlackRock Liquidity Funds, TempFund, Institutional Class	43,173,790	(37,495,469)	5,678,321	\$5,365
BlackRock Liquidity Series, LLC, Money Market Series		\$ 755,976	\$ 755,976	\$5,097 <sup>1</sup>

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

- (h) 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.

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Science and Technology Trust (BST)

As of June 30, 2015, exchange-traded options written were as follows:

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Activision Blizzard, Inc.	Call	USD	26.00	7/02/15	70	\$ (280)
Apple, Inc.	Call	USD	133.00	7/02/15	69	(69)
EMC Corp.	Call	USD	27.50	7/02/15	56	(112)
Google, Inc., Class A	Call	USD	555.00	7/02/15	32	(480)
MasterCard, Inc., Class A	Call	USD	93.00	7/02/15	25	(2,262)
Synaptics, Inc.	Call	USD	103.00	7/02/15	43	(430)
Visa, Inc., Class A	Call	USD	70.00	7/02/15	342	(2,394)
ServiceNow, Inc.	Call	USD	80.01	7/07/15	77	(1,572)
Activision Blizzard, Inc.	Call	USD	26.00	7/10/15	496	(3,224)
Apple, Inc.	Call	USD	134.00	7/10/15	210	(735)
Electronic Arts, Inc.	Call	USD	63.00	7/10/15	57	(21,660)
Electronic Arts, Inc.	Call	USD	64.00	7/10/15	58	(16,588)
Facebook, Inc., Class A	Call	USD	83.50	7/10/15	130	(38,090)
Lam Research Corp.	Call	USD	80.25	7/10/15	88	(18,733)
Netflix, Inc.	Call	USD	710.00	7/10/15	6	(423)
Tesla Motors, Inc.	Call	USD	260.00	7/10/15	23	(26,508)
Time Warner, Inc.	Call	USD	87.00	7/10/15	54	(7,128)
Vipshop Holdings Ltd. ADR	Call	USD	25.50	7/10/15	365	(5,475)
Cvent, Inc.	Call	USD	26.85	7/15/15	55	(1,597)
Global Payments, Inc.	Call	USD	102.20	7/16/15	50	(14,710)
58.com, Inc. ADR	Call	USD	90.00	7/17/15	238	(6,545)
Adobe Systems, Inc.	Call	USD	80.00	7/17/15	120	(26,820)
Alliance Data Systems Corp.	Call	USD	300.00	7/17/15	57	(12,682)
Apple, Inc.	Call	USD	130.00	7/17/15	72	(3,852)
Autodesk, Inc.	Call	USD	55.75	7/17/15	93	(803)
Avago Technologies Ltd.	Call	USD	140.00	7/17/15	136	(19,040)
comScore, Inc.	Call	USD	55.00	7/17/15	50	(4,125)
comScore, Inc.	Call	USD	60.00	7/17/15	132	(5,940)
Crown Castle International Corp.	Call	USD	85.00	7/17/15	175	(2,188)
Digital Realty Trust, Inc.	Call	USD	66.00	7/17/15	22	(4,176)
Euronet Worldwide, Inc.	Call	USD	61.00	7/17/15	127	(24,308)
Facebook, Inc., Class A	Call	USD	85.00	7/17/15	251	(58,860)
Fidelity National Information Services, Inc.	Call	USD	65.00	7/17/15	105	(1,470)
Imperva, Inc.	Call	USD	56.00	7/17/15	175	(207,685)
Inovalon Holdings, Inc., Class A	Call	USD	30.00	7/17/15	105	(3,412)
JDS Uniphase Corp.	Call	USD	13.00	7/17/15	192	(864)
Lam Research Corp.	Call	USD	85.00	7/17/15	87	(5,002)
LendingClub Corp.	Call	USD	19.00	7/17/15	265	(2,650)
LendingClub Corp.	Call	USD	21.00	7/17/15	115	(575)
Liberty Global PLC, Class A	Call	USD	52.50	7/17/15	165	(37,538)
LinkedIn Corp., Class A	Call	USD	225.00	7/17/15	33	(1,996)
ManpowerGroup, Inc.	Call	USD	90.00	7/17/15	100	(13,750)
MasterCard, Inc., Class A	Call	USD	95.00	7/17/15	295	(25,222)
Maxim Integrated Products, Inc.	Call	USD	36.00	7/17/15	123	(6,765)
Microsoft Corp.	Call	USD	49.00	7/17/15	375	(750)
NetEase, Inc. ADR	Call	USD	155.00	7/17/15	70	(12,425)
NXP Semiconductors NV	Call	USD	110.00	7/17/15	68	(1,700)
NXP Semiconductors NV	Call	USD	115.00	7/17/15	67	(502)
Proofpoint, Inc.	Call	USD	60.00	7/17/15	93	(42,780)
Proofpoint, Inc.	Call	USD	70.00	7/17/15	108	(4,860)
Qunar Cayman Islands Ltd. ADR	Call	USD	55.00	7/17/15	46	(575)
Rentrak Corp.	Call	USD	70.00	7/17/15	60	(12,900)
Rentrak Corp.	Call	USD	75.00	7/17/15	60	(3,300)
Salesforce.com, Inc.	Call	USD	80.00	7/17/15	45	(698)

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ServiceNow, Inc.	Call	USD	80.00	7/17/15	32	(1,360)
ServiceNow, Inc.	Call	USD	85.00	7/17/15	32	(800)
Six Flags Entertainment Corp.	Call	USD	49.00	7/17/15	39	(147)
Six Flags Entertainment Corp.	Call	USD	50.00	7/17/15	186	(5,580)
Visa, Inc., Class A	Call	USD	70.00	7/17/15	104	(2,288)
Zendesk, Inc.	Call	USD	25.00	7/17/15	185	(2,775)
Digital Realty Trust, Inc.	Call	USD	67.00	7/22/15	60	(9,555)
Apple, Inc.	Call	USD	131.00	7/24/15	74	(10,471)

See Notes to Financial Statements

## Schedule of Investments (continued)

## BlackRock Science and Technology Trust (BST)

As of June 30, 2015, exchange-traded options written were as follows: (concluded)

Description	Put/ Call	Strike		Expiration Date	Contracts	Value
		Price				
Cognizant Technology Solutions Corp., Class A	Call	USD 63.50		7/24/15	165	\$ (9,488)
Electronic Arts, Inc.	Call	USD 69.00		7/24/15	101	(7,070)
EMC Corp.	Call	USD 28.00		7/24/15	255	(5,610)
Facebook, Inc., Class A	Call	USD 85.00		7/24/15	130	(42,900)
Google, Inc., Class A	Call	USD 557.50		7/24/15	2	(1,500)
LinkedIn Corp., Class A	Call	USD 222.50		7/24/15	29	(3,973)
Microsoft Corp.	Call	USD 49.00		7/24/15	168	(1,596)
Oracle Corp.	Call	USD 44.50		7/24/15	667	(2,668)
Salesforce.com, Inc.	Call	USD 75.00		7/24/15	121	(8,954)
Synaptics, Inc.	Call	USD 95.00		7/24/15	31	