

BlackRock Enhanced Equity Dividend Trust  
Form N-Q  
May 23, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act file number: 811-21784

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 12/31/2016

Date of reporting period: 03/31/2016

Item 1 Schedule of Investments

## Schedule of Investments March 31, 2016 (Unaudited)

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

|  | Shares        | Value         |
|--|---------------|---------------|
| <b>Common Stocks</b>                               |               |               |
| <b>Aerospace &amp; Defense 6.9%</b>                |               |               |
| Honeywell International, Inc. (a)                  | 224,600       | \$ 25,166,430 |
| Lockheed Martin Corp. (a)                          | 90,730        | 20,096,695    |
| Northrop Grumman Corp. (a)                         | 142,800       | 28,260,120    |
| Raytheon Co. (a)                                   | 249,600       | 30,608,448    |
| United Technologies Corp. (a)                      | 76,400        | 7,647,640     |
|  |               | 111,779,333   |
| <b>Air Freight &amp; Logistics 1.1%</b>            |               |               |
| United Parcel Service, Class B (a)                 | 167,300       | 17,645,131    |
| <b>Banks 14.3%</b>                                 |               |               |
| Bank of America Corp. (a)                          | 3,091,900     | 41,802,488    |
| Citigroup, Inc. (a)                                | 598,400       | 24,983,200    |
| JPMorgan Chase & Co. (a)(b)                        | 976,499       | 57,828,271    |
| SunTrust Banks, Inc. (a)                           | 689,640       | 24,882,211    |
| U.S. Bancorp. (a)                                  | 656,900       | 26,663,571    |
| Wells Fargo & Co. (a)(b)                           | 1,133,800     | 54,830,568    |
|  |               | 230,990,309   |
| <b>Beverages 2.2%</b>                              |               |               |
| Coca-Cola Co. (a)                                  | 514,100       | 23,849,099    |
| Diageo PLC ADR                                     | 114,600       | 12,361,902    |
|  |               | 36,211,001    |
| <b>Biotechnology 0.5%</b>                          |               |               |
| AbbVie, Inc. (a)                                   | 153,414       | 8,763,007     |
| <b>Capital Markets 2.3%</b>                        |               |               |
| Goldman Sachs Group, Inc. (a)                      | 34,300        | 5,384,414     |
| Invesco Ltd. (a)                                   | 317,001       | 9,754,121     |
| Morgan Stanley (a)                                 | 912,600       | 22,824,126    |
|  |               | 37,962,661    |
| <b>Chemicals 3.0%</b>                              |               |               |
| Dow Chemical Co. (a)                               | 401,200       | 20,405,032    |
| EI du Pont de Nemours & Co. (a)                    | 367,400       | 23,263,768    |
| Praxair, Inc. (a)                                  | 43,900        | 5,024,355     |
|  |               | 48,693,155    |
| <b>Communications Equipment 0.9%</b>               |               |               |
| Motorola Solutions, Inc. (a)                       | 190,800       | 14,443,560    |
| <b>Consumer Finance 0.4%</b>                       |               |               |
| American Express Co. (a)                           | 100,600       | 6,176,840     |
| <b>Diversified Financial Services 1.0%</b>         |               |               |
| CME Group, Inc. (a)                                | 163,700       | 15,723,385    |
| <b>Diversified Telecommunication Services 2.0%</b> |               |               |
| BCE, Inc. (a)                                      | 115,700       | 5,268,978     |
| Verizon Communications, Inc. (a)                   | 505,500       | 27,337,440    |
|  |               | 32,606,418    |
| <b>Electric Utilities 2.5%</b>                     |               |               |
| Duke Energy Corp. (a)                              | 81,400        | 6,567,352     |
| Exelon Corp. (a)                                   | 264,700       | 9,492,142     |
| NextEra Energy, Inc.                               | 201,600       | 23,857,344    |
|  |               | 39,916,838    |
| <b>Common Stocks</b>                               | <b>Shares</b> | <b>Value</b>  |
| <b>Electrical Equipment 0.3%</b>                   |               |               |
| Rockwell Automation, Inc. (a)                      | 37,900        | \$ 4,311,125  |
| <b>Energy Equipment &amp; Services 0.4%</b>        |               |               |

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|  |           |            |
|--|-----------|------------|
| Schlumberger Ltd. (a)                            | 98,300    | 7,249,625  |
| <b>Food &amp; Staples Retailing 1.4%</b>         |           |            |
| Kroger Co. (a)                                   | 591,900   | 22,640,175 |
| <b>Food Products 0.6%</b>                        |           |            |
| Mondelez International, Inc., Class A (a)        | 249,485   | 10,009,338 |
| <b>Health Care Equipment &amp; Supplies 0.7%</b> |           |            |
| Becton Dickinson and Co. (a)                     | 73,000    | 11,082,860 |
| <b>Health Care Providers &amp; Services 5.1%</b> |           |            |
| Aetna, Inc. (a)                                  | 195,500   | 21,964,425 |
| Anthem, Inc. (a)                                 | 162,800   | 22,627,572 |
| Quest Diagnostics, Inc. (a)                      | 245,100   | 17,512,395 |
| UnitedHealth Group, Inc. (a)                     | 154,800   | 19,953,720 |
|  |           | 82,058,112 |
| <b>Hotels, Restaurants &amp; Leisure 0.9%</b>    |           |            |
| McDonald's Corp. (a)                             | 114,300   | 14,365,224 |
| <b>Household Products 2.0%</b>                   |           |            |
| Procter & Gamble Co. (a)                         | 386,720   | 31,830,923 |
| <b>Industrial Conglomerates 4.0%</b>             |           |            |
| 3M Co. (a)                                       | 43,100    | 7,181,752  |
| General Electric Co. (a)(b)                      | 1,793,800 | 57,024,902 |
|  |           | 64,206,654 |
| <b>Insurance 5.3%</b>                            |           |            |
| Allstate Corp. (a)                               | 96,400    | 6,494,468  |
| American International Group, Inc. (a)           | 403,100   | 21,787,555 |
| MetLife, Inc. (a)                                | 354,050   | 15,556,957 |
| Prudential Financial, Inc. (a)                   | 348,200   | 25,147,004 |
| Travelers Cos., Inc. (a)                         | 145,000   | 16,922,950 |
|  |           | 85,908,934 |
| <b>Media 1.6%</b>                                |           |            |
| Comcast Corp., Class A (a)                       | 418,400   | 25,555,872 |
| <b>Multiline Retail 2.2%</b>                     |           |            |
| Dollar General Corp. (a)                         | 412,400   | 35,301,440 |
| <b>Multi-Utilities 3.1%</b>                      |           |            |
| CMS Energy Corp. (a)                             | 261,300   | 11,089,572 |
| Dominion Resources, Inc. (a)                     | 246,600   | 18,524,592 |
| Public Service Enterprise Group, Inc. (a)        | 230,300   | 10,856,342 |
| WEC Energy Group, Inc. (a)                       | 160,100   | 9,617,207  |
|  |           | 50,087,713 |
| <b>Oil, Gas &amp; Consumable Fuels 10.3%</b>     |           |            |
| Chevron Corp. (a)(b)                             | 229,400   | 21,884,760 |
| ConocoPhillips (a)                               | 119,860   | 4,826,762  |
| Enbridge, Inc. (a)                               | 212,800   | 8,284,249  |
| Exxon Mobil Corp. (a)                            | 450,000   | 37,615,500 |
| Hess Corp. (a)                                   | 193,500   | 10,187,775 |

**Portfolio Abbreviations**

|            |                             |            |                           |            |                  |
|------------|-----------------------------|------------|---------------------------|------------|------------------|
| <b>ADR</b> | American Depositary Receipt | <b>GBP</b> | British Pound             | <b>HKD</b> | Hong Kong Dollar |
| <b>CAD</b> | Canadian Dollar             | <b>GDR</b> | Global Depositary Receipt | <b>USD</b> | U.S. Dollar      |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

|  | Shares        | Value         |
|--|---------------|---------------|
| <b>Common Stocks</b>                                       |               |               |
| <b>Oil, Gas &amp; Consumable Fuels (continued)</b>         |               |               |
| Marathon Oil Corp. (a)                                     | 359,400       | \$ 4,003,716  |
| Marathon Petroleum Corp. (a)                               | 292,900       | 10,890,022    |
| Occidental Petroleum Corp. (a)                             | 472,700       | 32,346,861    |
| Pioneer Natural Resources Co. (a)                          | 95,840        | 13,488,522    |
| TOTAL SA ADR (a)   | 500,500       | 22,732,710    |
|  |               | 166,260,877   |
| <b>Personal Products 0.5%</b>                              |               |               |
| Unilever NV (a)  | 189,900       | 8,484,732     |
| <b>Pharmaceuticals 8.3%</b>                                |               |               |
| Allergan PLC (a)(c)  | 66,000        | 17,689,980    |
| AstraZeneca PLC  | 192,500       | 10,747,592    |
| Bristol-Myers Squibb Co. (a)                               | 137,254       | 8,767,786     |
| Johnson & Johnson (a)                                      | 296,200       | 32,048,840    |
| Merck & Co., Inc. (a)(b)                                   | 665,300       | 35,201,023    |
| Pfizer, Inc. (a)   | 1,037,690     | 30,757,132    |
|  |               | 135,212,353   |
| <b>Professional Services 0.5%</b>                          |               |               |
| Nielsen Holdings PLC (a)                                   | 145,700       | 7,672,562     |
| <b>Real Estate Investment Trusts (REITs) 0.5%</b>          |               |               |
| Weyerhaeuser Co. (a)                                       | 244,500       | 7,574,610     |
| <b>Road &amp; Rail 0.7%</b>                                |               |               |
| Union Pacific Corp. (a)                                    | 147,000       | 11,693,850    |
| <b>Semiconductors &amp; Semiconductor Equipment 3.7%</b>   |               |               |
| Intel Corp. (a)  | 1,248,700     | 40,395,445    |
| QUALCOMM, Inc. (a)   | 369,300       | 18,886,002    |
|  |               | 59,281,447    |
| <b>Software 3.8%</b>                                       |               |               |
| Microsoft Corp. (a)  | 658,700       | 36,380,001    |
| Oracle Corp. (a)   | 614,600       | 25,143,286    |
|  |               | 61,523,287    |
| <b>Specialty Retail 3.4%</b>                               |               |               |
| Gap, Inc. (a)  | 551,200       | 16,205,280    |
| Home Depot, Inc. (a)                                       | 298,300       | 39,802,169    |
|  |               | 56,007,449    |
| <b>Common Stocks</b>                                       | <b>Shares</b> | <b>Value</b>  |
| <b>Technology Hardware, Storage &amp; Peripherals 1.7%</b> |               |               |
| Lenovo Group Ltd.  | 8,322,000     | \$ 6,485,962  |
| Samsung Electronics Co. Ltd. GDR                           | 36,600        | 20,843,700    |
|  |               | 27,329,662    |
| <b>Tobacco 2.0%</b>  |               |               |
| Altria Group, Inc. (a)                                     | 167,600       | 10,501,816    |
| Philip Morris International, Inc. (a)                      | 104,200       | 10,223,062    |
| Reynolds American, Inc. (a)                                | 220,578       | 11,097,279    |
|  |               | 31,822,157    |
| <b>Water Utilities 0.6%</b>                                |               |               |
| American Water Works Co., Inc. (a)                         | 140,800       | 9,705,344     |
| <b>Wireless Telecommunication Services 0.4%</b>            |               |               |
| SK Telecom Co. Ltd. ADR (a)                                | 327,000       | 6,595,590     |
| <b>Total Long-Term Investments</b>                         |               |               |
| <b>(Cost \$1,336,024,800) 101.1%</b>                       |               | 1,634,683,553 |

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|  |           |                  |
|--|-----------|------------------|
| <b>Short-Term Securities</b>   |           |                  |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.37% (d)(e) | 4,969,736 | 4,969,736        |
| <b>Total Short-Term Securities</b>                                     |           | 4,969,736        |
| <b>(Cost \$4,969,736) 0.3%</b>   |           |                  |
| <b>Total Investments Before Options Written</b>                        |           | 1,639,653,289    |
| <b>(Cost \$1,340,994,536*) 101.4%</b>                                  |           |                  |
| <b>Options Written</b>   |           |                  |
| <b>(Premiums Received \$16,446,970) (1.4)%</b>                         |           | (22,080,117)     |
| <b>Total Investments Net of Options Written 100.0%</b>                 |           | 1,617,573,172    |
| <b>Other Assets Less Liabilities 0.0%</b>                              |           | 389,701          |
| <b>Net Assets 100.0%</b>   |           | \$ 1,617,962,873 |

### Notes to Schedule of Investments

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

|                               |                  |
|-------------------------------|------------------|
| Tax cost                      | \$ 1,385,882,006 |
| Gross unrealized appreciation | \$ 287,194,794   |
| Gross unrealized depreciation | (33,423,511)     |
| Net unrealized appreciation   | \$ 253,771,283   |

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

- (a) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (b) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (c) Non-income producing security.
- (d) Current yield as of period end.
- (e) During the period ended March 31, 2016, investments in companies considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate  | Shares                          |                              | Net<br>Activity | Income            |
|--|---------------------------------|------------------------------|-----------------|-------------------|
|  | Held at<br>December 31,<br>2015 | Held at<br>March 31,<br>2016 |                 |                   |
| BlackRock Liquidity Funds, TempFund, Institutional Class | 13,770,944                      | 4,969,736                    | (8,801,208)     | \$ 9,859          |
| BlackRock Liquidity Series, LLC Money Market Series      |                                 |                              |                 | \$ 6 <sup>1</sup> |
| <b>Total</b>   |                                 |                              |                 | <b>\$ 9,865</b>   |

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

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

**Derivative Financial Instruments Outstanding as of Period End**  
**Exchange-Traded Options Written**

| Description                        | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value     |
|------------------------------------|--------------|--------------------|--------|--------|-----------|-----------|
|                                    |              |                    | Price  | Price  |           |           |
| AbbVie, Inc.                       | Call         | 4/01/16            | USD    | 58.50  | 84        | \$ (420)  |
| Aetna, Inc.                        | Call         | 4/01/16            | USD    | 109.00 | 47        | (17,860)  |
| Aetna, Inc.                        | Call         | 4/01/16            | USD    | 110.00 | 48        | (12,984)  |
| American International Group, Inc. | Call         | 4/01/16            | USD    | 53.50  | 320       | (21,600)  |
| Anthem, Inc.                       | Call         | 4/01/16            | USD    | 125.00 | 134       | (183,915) |
| Bank of America Corp.              | Call         | 4/01/16            | USD    | 14.00  | 1,000     | (1,500)   |
| Bristol-Myers Squibb Co.           | Call         | 4/01/16            | USD    | 65.00  | 196       | (784)     |
| Chevron Corp.                      | Call         | 4/01/16            | USD    | 91.00  | 292       | (127,750) |
| Citigroup, Inc.                    | Call         | 4/01/16            | USD    | 42.50  | 624       | (3,120)   |
| ConocoPhillips                     | Call         | 4/01/16            | USD    | 41.00  | 65        | (748)     |
| El du Pont de Nemours & Co.        | Call         | 4/01/16            | USD    | 61.50  | 176       | (33,176)  |
| Exxon Mobil Corp.                  | Call         | 4/01/16            | USD    | 81.00  | 127       | (35,052)  |

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|                                |      |         |     |        |       |           |
|--------------------------------|------|---------|-----|--------|-------|-----------|
| Exxon Mobil Corp.              | Call | 4/01/16 | USD | 81.50  | 52    | (11,180)  |
| Gap, Inc.                      | Call | 4/01/16 | USD | 28.00  | 300   | (43,650)  |
| Gap, Inc.                      | Call | 4/01/16 | USD | 30.50  | 358   | (716)     |
| General Electric Co.           | Call | 4/01/16 | USD | 29.50  | 1,796 | (420,264) |
| Home Depot, Inc.               | Call | 4/01/16 | USD | 119.00 | 236   | (344,560) |
| Home Depot, Inc.               | Call | 4/01/16 | USD | 128.00 | 282   | (161,445) |
| Intel Corp.                    | Call | 4/01/16 | USD | 30.00  | 1,180 | (287,920) |
| Intel Corp.                    | Call | 4/01/16 | USD | 31.50  | 597   | (51,640)  |
| Johnson & Johnson              | Call | 4/01/16 | USD | 107.00 | 195   | (23,888)  |
| JPMorgan Chase & Co.           | Call | 4/01/16 | USD | 59.50  | 135   | (2,700)   |
| JPMorgan Chase & Co.           | Call | 4/01/16 | USD | 60.00  | 163   | (1,141)   |
| JPMorgan Chase & Co.           | Call | 4/01/16 | USD | 60.50  | 239   | (717)     |
| JPMorgan Chase & Co.           | Call | 4/01/16 | USD | 61.00  | 240   | (480)     |
| Merck & Co., Inc.              | Call | 4/01/16 | USD | 52.00  | 725   | (69,238)  |
| MetLife, Inc.                  | Call | 4/01/16 | USD | 42.00  | 765   | (151,852) |
| Microsoft Corp.                | Call | 4/01/16 | USD | 54.00  | 489   | (62,592)  |
| Morgan Stanley                 | Call | 4/01/16 | USD | 25.50  | 251   | (878)     |
| Pfizer, Inc.                   | Call | 4/01/16 | USD | 30.50  | 423   | (423)     |
| Procter & Gamble Co.           | Call | 4/01/16 | USD | 82.50  | 329   | (5,758)   |
| Quest Diagnostics, Inc.        | Call | 4/01/16 | USD | 66.01  | 154   | (83,790)  |
| Schlumberger Ltd.              | Call | 4/01/16 | USD | 74.50  | 82    | (1,148)   |
| United Parcel Service, Class B | Call | 4/01/16 | USD | 99.00  | 233   | (150,285) |
| UnitedHealth Group, Inc.       | Call | 4/01/16 | USD | 122.00 | 249   | (171,810) |
| Verizon Communications, Inc.   | Call | 4/01/16 | USD | 50.50  | 1,254 | (445,170) |
| Nielsen Holdings PLC           | Call | 4/05/16 | USD | 48.76  | 366   | (143,446) |
| Becton Dickinson and Co.       | Call | 4/06/16 | USD | 150.01 | 240   | (56,302)  |
| TOTAL SA ADR                   | Call | 4/06/16 | USD | 45.01  | 835   | (66,265)  |

MARCH 31, 2016

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value      |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|------------|
|                                       |              |                    | Price  |        |           |            |
| AbbVie, Inc.                          | Call         | 4/08/16            | USD    | 59.00  | 84        | \$ (1,260) |
| Aetna, Inc.                           | Call         | 4/08/16            | USD    | 110.00 | 176       | (59,840)   |
| Aetna, Inc.                           | Call         | 4/08/16            | USD    | 114.00 | 117       | (12,811)   |
| Altria Group, Inc.                    | Call         | 4/08/16            | USD    | 63.00  | 356       | (12,104)   |
| American Express Co.                  | Call         | 4/08/16            | USD    | 60.50  | 126       | (14,742)   |
| American International Group, Inc.    | Call         | 4/08/16            | USD    | 54.00  | 320       | (20,000)   |
| Bank of America Corp.                 | Call         | 4/08/16            | USD    | 14.00  | 2,725     | (16,350)   |
| Chevron Corp.                         | Call         | 4/08/16            | USD    | 90.00  | 178       | (98,790)   |
| Citigroup, Inc.                       | Call         | 4/08/16            | USD    | 44.50  | 155       | (465)      |
| Citigroup, Inc.                       | Call         | 4/08/16            | USD    | 45.00  | 155       | (310)      |
| CME Group, Inc.                       | Call         | 4/08/16            | USD    | 93.50  | 174       | (50,025)   |
| Comcast Corp., Class A                | Call         | 4/08/16            | USD    | 60.00  | 130       | (16,185)   |
| ConocoPhillips                        | Call         | 4/08/16            | USD    | 42.50  | 142       | (2,698)    |
| ConocoPhillips                        | Call         | 4/08/16            | USD    | 45.00  | 22        | (528)      |
| EI du Pont de Nemours & Co.           | Call         | 4/08/16            | USD    | 63.50  | 501       | (36,072)   |
| Exxon Mobil Corp.                     | Call         | 4/08/16            | USD    | 83.50  | 289       | (26,588)   |
| Gap, Inc.                             | Call         | 4/08/16            | USD    | 31.00  | 358       | (3,401)    |
| General Electric Co.                  | Call         | 4/08/16            | USD    | 30.00  | 755       | (139,298)  |
| General Electric Co.                  | Call         | 4/08/16            | USD    | 30.50  | 1,765     | (240,040)  |
| Goldman Sachs Group, Inc.             | Call         | 4/08/16            | USD    | 157.50 | 120       | (21,480)   |
| Home Depot, Inc.                      | Call         | 4/08/16            | USD    | 128.00 | 282       | (161,445)  |
| Intel Corp.                           | Call         | 4/08/16            | USD    | 31.50  | 806       | (77,376)   |
| JPMorgan Chase & Co.                  | Call         | 4/08/16            | USD    | 60.00  | 244       | (5,978)    |
| JPMorgan Chase & Co.                  | Call         | 4/08/16            | USD    | 60.50  | 245       | (3,430)    |
| JPMorgan Chase & Co.                  | Call         | 4/08/16            | USD    | 61.00  | 507       | (3,802)    |
| McDonald's Corp.                      | Call         | 4/08/16            | USD    | 120.00 | 183       | (107,512)  |
| Merck & Co., Inc.                     | Call         | 4/08/16            | USD    | 52.50  | 185       | (13,598)   |
| Merck & Co., Inc.                     | Call         | 4/08/16            | USD    | 53.00  | 186       | (7,998)    |
| MetLife, Inc.                         | Call         | 4/08/16            | USD    | 42.00  | 765       | (161,032)  |
| Microsoft Corp.                       | Call         | 4/08/16            | USD    | 54.00  | 486       | (69,498)   |
| Microsoft Corp.                       | Call         | 4/08/16            | USD    | 54.50  | 197       | (20,685)   |
| Occidental Petroleum Corp.            | Call         | 4/08/16            | USD    | 75.00  | 708       | (3,540)    |
| Oracle Corp.                          | Call         | 4/08/16            | USD    | 38.50  | 200       | (48,700)   |
| Pfizer, Inc.                          | Call         | 4/08/16            | USD    | 30.50  | 2,000     | (9,000)    |
| Pfizer, Inc.                          | Call         | 4/08/16            | USD    | 31.50  | 705       | (1,410)    |
| Pioneer Natural Resources Co.         | Call         | 4/08/16            | USD    | 131.00 | 80        | (82,000)   |
| Procter & Gamble Co.                  | Call         | 4/08/16            | USD    | 82.00  | 363       | (28,496)   |
| Procter & Gamble Co.                  | Call         | 4/08/16            | USD    | 82.50  | 9         | (446)      |
| Schlumberger Ltd.                     | Call         | 4/08/16            | USD    | 75.00  | 95        | (4,370)    |
| Schlumberger Ltd.                     | Call         | 4/08/16            | USD    | 76.00  | 13        | (280)      |
| U.S. Bancorp.                         | Call         | 4/08/16            | USD    | 42.00  | 359       | (1,256)    |
| UnitedHealth Group, Inc.              | Call         | 4/08/16            | USD    | 124.00 | 83        | (45,028)   |
| Verizon Communications, Inc.          | Call         | 4/08/16            | USD    | 51.50  | 276       | (69,552)   |
| Wells Fargo & Co.                     | Call         | 4/08/16            | USD    | 51.00  | 1,481     | (2,222)    |
| Lockheed Martin Corp.                 | Call         | 4/11/16            | USD    | 219.00 | 215       | (78,143)   |
| Northrop Grumman Corp.                | Call         | 4/11/16            | USD    | 193.00 | 309       | (170,472)  |
| Public Service Enterprise Group, Inc. | Call         | 4/11/16            | USD    | 43.51  | 180       | (76,966)   |
| Honeywell International, Inc.         | Call         | 4/12/16            | USD    | 108.26 | 613       | (278,744)  |
| American Water Works Co., Inc.        | Call         | 4/13/16            | USD    | 67.50  | 256       | (52,464)   |
| Raytheon Co.                          | Call         | 4/14/16            | USD    | 125.25 | 219       | (11,874)   |
| 3M Co.                                | Call         | 4/15/16            | USD    | 160.00 | 103       | (73,388)   |
| Aetna, Inc.                           | Call         | 4/15/16            | USD    | 115.00 | 222       | (26,307)   |
| Allergan PLC                          | Call         | 4/15/16            | USD    | 280.00 | 100       | (34,500)   |
| Allstate Corp.                        | Call         | 4/15/16            | USD    | 65.00  | 122       | (32,574)   |
| Allstate Corp.                        | Call         | 4/15/16            | USD    | 67.50  | 179       | (13,694)   |
| Altria Group, Inc.                    | Call         | 4/15/16            | USD    | 62.50  | 50        | (3,925)    |
| American Water Works Co., Inc.        | Call         | 4/15/16            | USD    | 70.00  | 60        | (3,000)    |
| Anthem, Inc.                          | Call         | 4/15/16            | USD    | 140.00 | 183       | (40,992)   |

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|                          |      |         |     |        |     |           |
|--------------------------|------|---------|-----|--------|-----|-----------|
| Bank of America Corp.    | Call | 4/15/16 | USD | 14.00  | 500 | (7,250)   |
| BCE, Inc.                | Call | 4/15/16 | USD | 45.00  | 254 | (24,130)  |
| Becton Dickinson and Co. | Call | 4/15/16 | USD | 150.00 | 234 | (69,615)  |
| Bristol-Myers Squibb Co. | Call | 4/15/16 | USD | 62.50  | 147 | (26,754)  |
| Chevron Corp.            | Call | 4/15/16 | USD | 92.50  | 322 | (115,920) |
| Citigroup, Inc.          | Call | 4/15/16 | USD | 45.00  | 167 | (2,171)   |
| CMS Energy Corp.         | Call | 4/15/16 | USD | 40.00  | 135 | (31,725)  |

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value       |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|-------------|
|                                       |              |                    | Price  |        |           |             |
| Coca-Cola Co.                         | Call         | 4/15/16            | USD    | 44.00  | 707       | \$(171,448) |
| Comcast Corp., Class A                | Call         | 4/15/16            | USD    | 60.00  | 390       | (53,625)    |
| ConocoPhillips                        | Call         | 4/15/16            | USD    | 42.50  | 70        | (3,220)     |
| ConocoPhillips                        | Call         | 4/15/16            | USD    | 45.00  | 44        | (484)       |
| Duke Energy Corp.                     | Call         | 4/15/16            | USD    | 72.50  | 258       | (205,110)   |
| Duke Energy Corp.                     | Call         | 4/15/16            | USD    | 80.00  | 150       | (21,000)    |
| Enbridge, Inc.                        | Call         | 4/15/16            | CAD    | 48.00  | 354       | (78,773)    |
| Exelon Corp.                          | Call         | 4/15/16            | USD    | 32.36  | 57        | (20,286)    |
| Exxon Mobil Corp.                     | Call         | 4/15/16            | USD    | 82.50  | 347       | (66,798)    |
| Exxon Mobil Corp.                     | Call         | 4/15/16            | USD    | 85.00  | 284       | (16,046)    |
| Gap, Inc.                             | Call         | 4/15/16            | USD    | 31.00  | 278       | (4,448)     |
| General Electric Co.                  | Call         | 4/15/16            | USD    | 30.00  | 1,347     | (249,868)   |
| Goldman Sachs Group, Inc.             | Call         | 4/15/16            | USD    | 160.00 | 35        | (5,408)     |
| Home Depot, Inc.                      | Call         | 4/15/16            | USD    | 125.00 | 696       | (612,480)   |
| Honeywell International, Inc.         | Call         | 4/15/16            | USD    | 105.00 | 364       | (269,360)   |
| Intel Corp.                           | Call         | 4/15/16            | USD    | 30.00  | 1,180     | (284,970)   |
| Invesco Ltd.                          | Call         | 4/15/16            | USD    | 28.00  | 493       | (140,505)   |
| Invesco Ltd.                          | Call         | 4/15/16            | USD    | 31.00  | 493       | (25,882)    |
| JPMorgan Chase & Co.                  | Call         | 4/15/16            | USD    | 60.00  | 184       | (11,040)    |
| Kroger Co.                            | Call         | 4/15/16            | USD    | 40.00  | 1,170     | (8,775)     |
| Marathon Petroleum Corp.              | Call         | 4/15/16            | USD    | 40.00  | 366       | (9,150)     |
| McDonald's Corp.                      | Call         | 4/15/16            | USD    | 120.00 | 204       | (123,930)   |
| Merck & Co., Inc.                     | Call         | 4/15/16            | USD    | 52.50  | 769       | (68,056)    |
| Microsoft Corp.                       | Call         | 4/15/16            | USD    | 55.00  | 395       | (36,142)    |
| Mondelez International, Inc., Class A | Call         | 4/15/16            | USD    | 41.00  | 268       | (8,978)     |
| Mondelez International, Inc., Class A | Call         | 4/15/16            | USD    | 42.00  | 338       | (4,056)     |
| Morgan Stanley                        | Call         | 4/15/16            | USD    | 26.00  | 734       | (14,680)    |
| Motorola Solutions, Inc.              | Call         | 4/15/16            | USD    | 67.50  | 725       | (596,312)   |
| Motorola Solutions, Inc.              | Call         | 4/15/16            | USD    | 72.50  | 120       | (42,000)    |
| Motorola Solutions, Inc.              | Call         | 4/15/16            | USD    | 75.00  | 110       | (16,885)    |
| Northrop Grumman Corp.                | Call         | 4/15/16            | USD    | 195.00 | 309       | (134,415)   |
| Occidental Petroleum Corp.            | Call         | 4/15/16            | USD    | 70.00  | 708       | (48,852)    |
| Oracle Corp.                          | Call         | 4/15/16            | USD    | 39.00  | 407       | (81,604)    |
| Pfizer, Inc.                          | Call         | 4/15/16            | USD    | 31.00  | 854       | (3,843)     |
| Philip Morris International, Inc.     | Call         | 4/15/16            | USD    | 99.00  | 162       | (10,206)    |
| Procter & Gamble Co.                  | Call         | 4/15/16            | USD    | 82.50  | 734       | (49,178)    |
| Prudential Financial, Inc.            | Call         | 4/15/16            | USD    | 75.00  | 526       | (24,985)    |
| Prudential Financial, Inc.            | Call         | 4/15/16            | USD    | 77.50  | 258       | (3,096)     |
| QUALCOMM, Inc.                        | Call         | 4/15/16            | USD    | 52.50  | 600       | (17,700)    |
| Quest Diagnostics, Inc.               | Call         | 4/15/16            | USD    | 70.00  | 449       | (81,942)    |
| Reynolds American, Inc.               | Call         | 4/15/16            | USD    | 50.00  | 853       | (95,962)    |
| Schlumberger Ltd.                     | Call         | 4/15/16            | USD    | 75.00  | 49        | (3,798)     |
| SunTrust Banks, Inc.                  | Call         | 4/15/16            | USD    | 36.00  | 1,028     | (79,156)    |
| SunTrust Banks, Inc.                  | Call         | 4/15/16            | USD    | 37.00  | 1,029     | (36,530)    |
| SunTrust Banks, Inc.                  | Call         | 4/15/16            | USD    | 38.00  | 1,389     | (18,057)    |
| TOTAL SA ADR                          | Call         | 4/15/16            | USD    | 47.50  | 363       | (7,260)     |
| Travelers Cos., Inc.                  | Call         | 4/15/16            | USD    | 110.00 | 148       | (104,340)   |
| U.S. Bancorp.                         | Call         | 4/15/16            | USD    | 41.00  | 482       | (17,834)    |
| U.S. Bancorp.                         | Call         | 4/15/16            | USD    | 42.00  | 609       | (5,481)     |
| Unilever NV                           | Call         | 4/15/16            | USD    | 45.00  | 410       | (25,625)    |
| Union Pacific Corp.                   | Call         | 4/15/16            | USD    | 80.00  | 478       | (59,989)    |
| United Parcel Service, Class B        | Call         | 4/15/16            | USD    | 100.00 | 233       | (131,062)   |
| UnitedHealth Group, Inc.              | Call         | 4/15/16            | USD    | 125.00 | 165       | (78,788)    |
| Verizon Communications, Inc.          | Call         | 4/15/16            | USD    | 52.50  | 139       | (22,101)    |
| WEC Energy Group, Inc.                | Call         | 4/15/16            | USD    | 60.00  | 280       | (23,800)    |
| Wells Fargo & Co.                     | Call         | 4/15/16            | USD    | 50.00  | 1,035     | (24,840)    |
| Raytheon Co.                          | Call         | 4/19/16            | USD    | 124.00 | 441       | (43,116)    |
| 3M Co.                                | Call         | 4/22/16            | USD    | 160.00 | 81        | (61,358)    |

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|                                    |      |         |     |        |     |          |
|------------------------------------|------|---------|-----|--------|-----|----------|
| Aetna, Inc.                        | Call | 4/22/16 | USD | 111.00 | 87  | (30,450) |
| Aetna, Inc.                        | Call | 4/22/16 | USD | 112.00 | 233 | (68,269) |
| Allergan PLC                       | Call | 4/22/16 | USD | 285.00 | 100 | (29,000) |
| Allergan PLC                       | Call | 4/22/16 | USD | 290.00 | 90  | (33,300) |
| Altria Group, Inc.                 | Call | 4/22/16 | USD | 63.00  | 240 | (17,880) |
| American International Group, Inc. | Call | 4/22/16 | USD | 53.00  | 320 | (53,120) |
| American International Group, Inc. | Call | 4/22/16 | USD | 54.50  | 320 | (23,360) |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value       |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|-------------|
|                                       |              |                    | Price  |        |           |             |
| Anthem, Inc.                          | Call         | 4/22/16            | USD    | 136.00 | 173       | \$ (90,392) |
| Bank of America Corp.                 | Call         | 4/22/16            | USD    | 14.50  | 3,000     | (24,000)    |
| Bristol-Myers Squibb Co.              | Call         | 4/22/16            | USD    | 62.50  | 148       | (31,524)    |
| Citigroup, Inc.                       | Call         | 4/22/16            | USD    | 43.50  | 200       | (10,300)    |
| CME Group, Inc.                       | Call         | 4/22/16            | USD    | 95.00  | 352       | (82,720)    |
| ConocoPhillips                        | Call         | 4/22/16            | USD    | 43.50  | 142       | (6,177)     |
| Dow Chemical Co.                      | Call         | 4/22/16            | USD    | 50.00  | 338       | (52,728)    |
| Dow Chemical Co.                      | Call         | 4/22/16            | USD    | 52.00  | 67        | (3,384)     |
| EI du Pont de Nemours & Co.           | Call         | 4/22/16            | USD    | 64.50  | 304       | (25,688)    |
| Exxon Mobil Corp.                     | Call         | 4/22/16            | USD    | 83.00  | 487       | (91,556)    |
| Exxon Mobil Corp.                     | Call         | 4/22/16            | USD    | 86.00  | 284       | (13,774)    |
| General Electric Co.                  | Call         | 4/22/16            | USD    | 31.50  | 1,276     | (91,234)    |
| Hess Corp.                            | Call         | 4/22/16            | USD    | 48.00  | 148       | (79,920)    |
| Home Depot, Inc.                      | Call         | 4/22/16            | USD    | 130.00 | 283       | (127,350)   |
| Intel Corp.                           | Call         | 4/22/16            | USD    | 33.00  | 1,240     | (68,200)    |
| JPMorgan Chase & Co.                  | Call         | 4/22/16            | USD    | 60.50  | 439       | (24,584)    |
| Marathon Oil Corp.                    | Call         | 4/22/16            | USD    | 13.50  | 250       | (3,250)     |
| Marathon Petroleum Corp.              | Call         | 4/22/16            | USD    | 40.00  | 94        | (3,995)     |
| Merck & Co., Inc.                     | Call         | 4/22/16            | USD    | 53.50  | 790       | (38,710)    |
| MetLife, Inc.                         | Call         | 4/22/16            | USD    | 44.00  | 202       | (21,513)    |
| Microsoft Corp.                       | Call         | 4/22/16            | USD    | 54.00  | 631       | (145,130)   |
| Morgan Stanley                        | Call         | 4/22/16            | USD    | 26.50  | 480       | (10,800)    |
| Oracle Corp.                          | Call         | 4/22/16            | USD    | 39.00  | 406       | (84,042)    |
| Pfizer, Inc.                          | Call         | 4/22/16            | USD    | 31.00  | 1,100     | (8,250)     |
| Philip Morris International, Inc.     | Call         | 4/22/16            | USD    | 98.50  | 161       | (21,574)    |
| Pioneer Natural Resources Co.         | Call         | 4/22/16            | USD    | 150.00 | 120       | (22,200)    |
| Procter & Gamble Co.                  | Call         | 4/22/16            | USD    | 82.50  | 164       | (14,350)    |
| Schlumberger Ltd.                     | Call         | 4/22/16            | USD    | 76.50  | 64        | (5,184)     |
| U.S. Bancorp.                         | Call         | 4/22/16            | USD    | 40.50  | 680       | (55,420)    |
| United Parcel Service, Class B        | Call         | 4/22/16            | USD    | 100.00 | 370       | (219,225)   |
| United Technologies Corp.             | Call         | 4/22/16            | USD    | 96.50  | 184       | (79,120)    |
| UnitedHealth Group, Inc.              | Call         | 4/22/16            | USD    | 123.00 | 166       | (124,085)   |
| Verizon Communications, Inc.          | Call         | 4/22/16            | USD    | 54.00  | 546       | (33,033)    |
| Wells Fargo & Co.                     | Call         | 4/22/16            | USD    | 50.00  | 1,036     | (36,260)    |
| Weyerhaeuser Co.                      | Call         | 4/22/16            | USD    | 27.50  | 1,220     | (451,400)   |
| Lockheed Martin Corp.                 | Call         | 4/25/16            | USD    | 219.00 | 215       | (99,988)    |
| Mondelez International, Inc., Class A | Call         | 4/25/16            | USD    | 41.75  | 338       | (10,096)    |
| Public Service Enterprise Group, Inc. | Call         | 4/25/16            | USD    | 43.40  | 409       | (155,492)   |
| 3M Co.                                | Call         | 4/29/16            | USD    | 165.00 | 31        | (13,562)    |
| AbbVie, Inc.                          | Call         | 4/29/16            | USD    | 57.50  | 185       | (25,438)    |
| Allergan PLC                          | Call         | 4/29/16            | USD    | 285.00 | 100       | (39,000)    |
| Altria Group, Inc.                    | Call         | 4/29/16            | USD    | 63.00  | 445       | (39,828)    |
| Bank of America Corp.                 | Call         | 4/29/16            | USD    | 14.00  | 1,015     | (23,852)    |
| Chevron Corp.                         | Call         | 4/29/16            | USD    | 96.00  | 177       | (40,179)    |
| Citigroup, Inc.                       | Call         | 4/29/16            | USD    | 44.00  | 150       | (7,275)     |
| Comcast Corp., Class A                | Call         | 4/29/16            | USD    | 61.50  | 1,050     | (112,875)   |
| ConocoPhillips                        | Call         | 4/29/16            | USD    | 43.50  | 71        | (5,183)     |
| Dollar General Corp.                  | Call         | 4/29/16            | USD    | 84.00  | 1,031     | (304,145)   |
| Dow Chemical Co.                      | Call         | 4/29/16            | USD    | 52.00  | 404       | (33,734)    |
| EI du Pont de Nemours & Co.           | Call         | 4/29/16            | USD    | 66.00  | 304       | (22,800)    |
| Exxon Mobil Corp.                     | Call         | 4/29/16            | USD    | 84.00  | 189       | (31,374)    |
| Gap, Inc.                             | Call         | 4/29/16            | USD    | 31.50  | 278       | (6,394)     |
| General Electric Co.                  | Call         | 4/29/16            | USD    | 31.00  | 756       | (86,940)    |
| Hess Corp.                            | Call         | 4/29/16            | USD    | 56.50  | 102       | (10,761)    |
| Hess Corp.                            | Call         | 4/29/16            | USD    | 57.50  | 467       | (37,594)    |
| Home Depot, Inc.                      | Call         | 4/29/16            | USD    | 131.00 | 283       | (113,908)   |
| Intel Corp.                           | Call         | 4/29/16            | USD    | 33.00  | 1,240     | (76,260)    |
| Johnson & Johnson                     | Call         | 4/29/16            | USD    | 108.00 | 706       | (136,258)   |

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|                      |      |         |     |       |     |          |
|----------------------|------|---------|-----|-------|-----|----------|
| JPMorgan Chase & Co. | Call | 4/29/16 | USD | 61.00 | 166 | (9,047)  |
| JPMorgan Chase & Co. | Call | 4/29/16 | USD | 62.00 | 350 | (10,675) |
| Merck & Co., Inc.    | Call | 4/29/16 | USD | 53.00 | 395 | (35,352) |
| MetLife, Inc.        | Call | 4/29/16 | USD | 46.00 | 499 | (21,956) |
| Microsoft Corp.      | Call | 4/29/16 | USD | 55.50 | 511 | (77,416) |
| Microsoft Corp.      | Call | 4/29/16 | USD | 56.00 | 592 | (75,776) |
| Morgan Stanley       | Call | 4/29/16 | USD | 26.00 | 740 | (32,190) |

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value        |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|--------------|
|                                       |              |                    | Price  |        |           |              |
| Northrop Grumman Corp.                | Call         | 4/29/16            | USD    | 196.00 | 310       | \$ (147,277) |
| Occidental Petroleum Corp.            | Call         | 4/29/16            | USD    | 71.00  | 116       | (10,266)     |
| Oracle Corp.                          | Call         | 4/29/16            | USD    | 39.00  | 294       | (62,622)     |
| Philip Morris International, Inc.     | Call         | 4/29/16            | USD    | 99.00  | 191       | (24,544)     |
| Pioneer Natural Resources Co.         | Call         | 4/29/16            | USD    | 150.00 | 120       | (33,900)     |
| Prudential Financial, Inc.            | Call         | 4/29/16            | USD    | 76.50  | 257       | (15,426)     |
| QUALCOMM, Inc.                        | Call         | 4/29/16            | USD    | 53.50  | 77        | (5,929)      |
| Raytheon Co.                          | Call         | 4/29/16            | USD    | 125.25 | 439       | (43,820)     |
| Schlumberger Ltd.                     | Call         | 4/29/16            | USD    | 75.50  | 41        | (5,638)      |
| TOTAL SA ADR                          | Call         | 4/29/16            | USD    | 46.75  | 364       | (25,769)     |
| U.S. Bancorp.                         | Call         | 4/29/16            | USD    | 40.50  | 680       | (62,560)     |
| United Technologies Corp.             | Call         | 4/29/16            | USD    | 99.50  | 43        | (10,621)     |
| UnitedHealth Group, Inc.              | Call         | 4/29/16            | USD    | 131.00 | 111       | (27,028)     |
| Verizon Communications, Inc.          | Call         | 4/29/16            | USD    | 53.50  | 315       | (30,082)     |
| Travelers Cos., Inc.                  | Call         | 5/05/16            | USD    | 117.01 | 147       | (34,161)     |
| AbbVie, Inc.                          | Call         | 5/06/16            | USD    | 58.00  | 185       | (24,050)     |
| Aetna, Inc.                           | Call         | 5/06/16            | USD    | 113.00 | 47        | (16,568)     |
| American Express Co.                  | Call         | 5/06/16            | USD    | 62.00  | 125       | (17,938)     |
| Anthem, Inc.                          | Call         | 5/06/16            | USD    | 132.35 | 188       | (162,250)    |
| Bank of America Corp.                 | Call         | 5/06/16            | USD    | 14.50  | 520       | (7,280)      |
| Citigroup, Inc.                       | Call         | 5/06/16            | USD    | 43.50  | 214       | (15,515)     |
| CME Group, Inc.                       | Call         | 5/06/16            | USD    | 96.00  | 293       | (73,250)     |
| Comcast Corp., Class A                | Call         | 5/06/16            | USD    | 62.00  | 522       | (52,200)     |
| ConocoPhillips                        | Call         | 5/06/16            | USD    | 41.00  | 43        | (7,374)      |
| Dow Chemical Co.                      | Call         | 5/06/16            | USD    | 53.00  | 314       | (18,997)     |
| Exxon Mobil Corp.                     | Call         | 5/06/16            | USD    | 84.50  | 191       | (30,560)     |
| Gap, Inc.                             | Call         | 5/06/16            | USD    | 29.50  | 360       | (33,120)     |
| Hess Corp.                            | Call         | 5/06/16            | USD    | 57.00  | 102       | (11,730)     |
| Honeywell International, Inc.         | Call         | 5/06/16            | USD    | 109.75 | 483       | (181,840)    |
| JPMorgan Chase & Co.                  | Call         | 5/06/16            | USD    | 60.50  | 340       | (28,050)     |
| Morgan Stanley                        | Call         | 5/06/16            | USD    | 26.00  | 124       | (6,138)      |
| Oracle Corp.                          | Call         | 5/06/16            | USD    | 41.00  | 296       | (23,384)     |
| Pfizer, Inc.                          | Call         | 5/06/16            | USD    | 30.50  | 484       | (15,004)     |
| Pioneer Natural Resources Co.         | Call         | 5/06/16            | USD    | 144.00 | 80        | (44,800)     |
| QUALCOMM, Inc.                        | Call         | 5/06/16            | USD    | 54.00  | 78        | (5,538)      |
| Schlumberger Ltd.                     | Call         | 5/06/16            | USD    | 75.00  | 95        | (17,052)     |
| Nielsen Holdings PLC                  | Call         | 5/09/16            | USD    | 51.03  | 365       | (101,432)    |
| Allstate Corp.                        | Call         | 5/10/16            | USD    | 68.01  | 179       | (22,922)     |
| Dominion Resources, Inc.              | Call         | 5/10/16            | USD    | 73.75  | 421       | (103,180)    |
| Quest Diagnostics, Inc.               | Call         | 5/11/16            | USD    | 70.51  | 564       | (142,746)    |
| Invesco Ltd.                          | Call         | 5/13/16            | USD    | 30.50  | 122       | (13,694)     |
| Schlumberger Ltd.                     | Call         | 5/13/16            | USD    | 76.00  | 41        | (6,376)      |
| TOTAL SA ADR                          | Call         | 5/13/16            | USD    | 46.01  | 576       | (81,216)     |
| Public Service Enterprise Group, Inc. | Call         | 5/16/16            | USD    | 44.65  | 409       | (118,413)    |
| Praxair, Inc.                         | Call         | 5/18/16            | USD    | 113.25 | 285       | (107,291)    |
| Prudential Financial, Inc.            | Call         | 5/18/16            | USD    | 73.00  | 700       | (171,991)    |
| Rockwell Automation, Inc.             | Call         | 5/19/16            | USD    | 113.25 | 190       | (86,490)     |
| American Water Works Co., Inc.        | Call         | 5/20/16            | USD    | 70.00  | 255       | (33,788)     |
| Anthem, Inc.                          | Call         | 5/20/16            | USD    | 145.00 | 135       | (38,880)     |
| Chevron Corp.                         | Call         | 5/20/16            | USD    | 95.51  | 178       | (50,225)     |
| Citigroup, Inc.                       | Call         | 5/20/16            | USD    | 42.50  | 215       | (29,240)     |
| Citigroup, Inc.                       | Call         | 5/20/16            | USD    | 45.00  | 214       | (11,021)     |
| Coca-Cola Co.                         | Call         | 5/20/16            | USD    | 45.00  | 1,863     | (349,312)    |
| Dollar General Corp.                  | Call         | 5/20/16            | USD    | 85.00  | 1,031     | (298,990)    |
| Dominion Resources, Inc.              | Call         | 5/20/16            | USD    | 73.75  | 421       | (111,617)    |
| Dow Chemical Co.                      | Call         | 5/20/16            | USD    | 52.50  | 282       | (25,521)     |
| Enbridge, Inc.                        | Call         | 5/20/16            | CAD    | 52.00  | 357       | (31,474)     |
| Exelon Corp.                          | Call         | 5/20/16            | USD    | 35.00  | 482       | (77,120)     |

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|                          |      |         |     |        |       |           |
|--------------------------|------|---------|-----|--------|-------|-----------|
| General Electric Co.     | Call | 5/20/16 | USD | 31.00  | 1,263 | (161,032) |
| Hess Corp.               | Call | 5/20/16 | USD | 50.00  | 148   | (73,630)  |
| JPMorgan Chase & Co.     | Call | 5/20/16 | USD | 60.00  | 165   | (21,202)  |
| Marathon Petroleum Corp. | Call | 5/20/16 | USD | 42.50  | 335   | (15,075)  |
| McDonald's Corp.         | Call | 5/20/16 | USD | 120.00 | 301   | (218,225) |
| McDonald's Corp.         | Call | 5/20/16 | USD | 125.00 | 99    | (36,135)  |
| Merck & Co., Inc.        | Call | 5/20/16 | USD | 55.00  | 276   | (13,800)  |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description                           | Put/<br>Call | Expiration<br>Date | Strike |        | Contracts | Value           |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|-----------------|
|                                       |              |                    | Price  |        |           |                 |
| Microsoft Corp.                       | Call         | 5/20/16            | USD    | 55.00  | 980       | \$ (197,470)    |
| Mondelez International, Inc., Class A | Call         | 5/20/16            | USD    | 42.00  | 339       | (24,747)        |
| Morgan Stanley                        | Call         | 5/20/16            | USD    | 26.00  | 740       | (48,470)        |
| Occidental Petroleum Corp.            | Call         | 5/20/16            | USD    | 70.00  | 831       | (153,320)       |
| Oracle Corp.                          | Call         | 5/20/16            | USD    | 41.00  | 548       | (53,156)        |
| Philip Morris International, Inc.     | Call         | 5/20/16            | USD    | 100.00 | 163       | (21,760)        |
| Pioneer Natural Resources Co.         | Call         | 5/20/16            | USD    | 140.00 | 80        | (68,400)        |
| Procter & Gamble Co.                  | Call         | 5/20/16            | USD    | 82.50  | 561       | (77,698)        |
| Procter & Gamble Co.                  | Call         | 5/20/16            | USD    | 85.00  | 351       | (16,322)        |
| QUALCOMM, Inc.                        | Call         | 5/20/16            | USD    | 52.50  | 600       | (84,000)        |
| Quest Diagnostics, Inc.               | Call         | 5/20/16            | USD    | 70.00  | 59        | (17,995)        |
| Reynolds American, Inc.               | Call         | 5/20/16            | USD    | 50.00  | 580       | (94,250)        |
| SK Telecom Co. Ltd. ADR               | Call         | 5/20/16            | USD    | 21.01  | 824       | (46,458)        |
| TOTAL SA ADR                          | Call         | 5/20/16            | USD    | 47.50  | 364       | (30,030)        |
| Unilever NV                           | Call         | 5/20/16            | USD    | 45.00  | 412       | (42,230)        |
| Union Pacific Corp.                   | Call         | 5/20/16            | USD    | 80.00  | 478       | (134,318)       |
| United Technologies Corp.             | Call         | 5/20/16            | USD    | 100.00 | 270       | (69,120)        |
| Exelon Corp.                          | Call         | 6/17/16            | USD    | 36.00  | 350       | (43,750)        |
| Lockheed Martin Corp.                 | Call         | 6/17/16            | USD    | 220.00 | 283       | (193,855)       |
| <b>Total</b>                          |              |                    |        |        |           | \$ (19,992,516) |

## OTC Options Written

| Description                           | Put/<br>Call | Counterparty                           | Expiration<br>Date | Strike |        | Contracts | Value        |
|---------------------------------------|--------------|--|--------------------|--------|--------|-----------|--------------|
|                                       |              |  |                    | Price  |        |           |              |
| CMS Energy Corp.                      | Call         | Citibank N.A.                          | 4/01/16            | USD    | 39.30  | 63,200    | \$ (198,483) |
| Public Service Enterprise Group, Inc. | Call         | Deutsche Bank AG                       | 4/04/16            | USD    | 41.75  | 15,300    | (83,003)     |
| Raytheon Co.                          | Call         | Citibank N.A.                          | 4/04/16            | USD    | 125.90 | 52,300    | (1,181)      |
| American Water Works Co., Inc.        | Call         | Morgan Stanley & Co. International PLC | 4/05/16            | USD    | 66.84  | 1,200     | (2,652)      |
| CMS Energy Corp.                      | Call         | Credit Suisse International            | 4/06/16            | USD    | 39.41  | 27,000    | (81,896)     |
| Dominion Resources, Inc.              | Call         | Deutsche Bank AG                       | 4/06/16            | USD    | 71.21  | 34,600    | (135,770)    |
| Exelon Corp.                          | Call         | Deutsche Bank AG                       | 4/06/16            | USD    | 32.30  | 43,500    | (155,188)    |
| Unilever NV                           | Call         | Morgan Stanley & Co. International PLC | 4/06/16            | USD    | 44.25  | 41,200    | (29,785)     |
| Lenovo Group Ltd.                     | Call         | UBS AG                                 | 4/08/16            | HKD    | 6.97   | 870,000   | (136)        |
| Enbridge, Inc.                        | Call         | UBS AG                                 | 4/11/16            | CAD    | 44.95  | 8,900     | (38,681)     |
| AstraZeneca PLC                       | Call         | Credit Suisse International            | 4/12/16            | GBP    | 40.94  | 31,500    | (1,933)      |
| AstraZeneca PLC                       | Call         | Credit Suisse International            | 4/12/16            | GBP    | 42.03  | 19,600    | (270)        |
| Kroger Co.                            | Call         | Citibank N.A.                          | 4/12/16            | USD    | 40.73  | 116,800   | (1,441)      |
| Lenovo Group Ltd.                     | Call         | Bank of America N.A.                   | 4/13/16            | HKD    | 6.71   | 290,000   | (534)        |
| Dominion Resources, Inc.              | Call         | Credit Suisse International            | 4/19/16            | USD    | 72.92  | 41,600    | (106,786)    |
| CMS Energy Corp.                      | Call         | Credit Suisse International            | 4/25/16            | USD    | 39.68  | 27,000    | (75,511)     |
| Enbridge, Inc.                        | Call         | UBS AG                                 | 4/25/16            | CAD    | 44.95  | 8,900     | (39,972)     |
| Travelers Cos., Inc.                  | Call         | Credit Suisse International            | 4/25/16            | USD    | 117.56 | 35,500    | (52,483)     |
| NextEra Energy, Inc.                  | Call         | Credit Suisse International            | 4/26/16            | USD    | 113.90 | 63,400    | (331,970)    |
| Diageo PLC ADR                        | Call         | Deutsche Bank AG                       | 4/27/16            | USD    | 109.59 | 37,200    | (49,157)     |
| Lenovo Group Ltd.                     | Call         | Citibank N.A.                          | 4/27/16            | HKD    | 6.63   | 1,180,000 | (7,398)      |
| American Water Works Co., Inc.        | Call         | Morgan Stanley & Co. International PLC | 5/03/16            | USD    | 68.56  | 33,000    | (69,814)     |
| Kroger Co.                            | Call         | Morgan Stanley & Co. International PLC | 5/04/16            | USD    | 40.61  | 75,000    | (14,908)     |
| NextEra Energy, Inc.                  | Call         | Citibank N.A.                          | 5/05/16            | USD    | 119.36 | 18,800    | (35,783)     |
| SK Telecom Co. Ltd. ADR               | Call         | Morgan Stanley & Co. International PLC | 5/05/16            | USD    | 20.90  | 81,100    | (37,398)     |
| Johnson & Johnson                     | Call         | Citibank N.A.                          | 5/09/16            | USD    | 109.19 | 58,000    | (90,978)     |
| WEC Energy Group, Inc.                | Call         | Goldman Sachs International            | 5/09/16            | USD    | 58.10  | 23,800    | (52,530)     |
| AstraZeneca PLC                       | Call         | Credit Suisse International            | 5/10/16            | GBP    | 41.35  | 31,500    | (12,755)     |

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|                                       |      |  |         |     |        |         |          |
|---------------------------------------|------|--|---------|-----|--------|---------|----------|
| BCE, Inc.                             | Call | Citibank N.A.                          | 5/10/16 | USD | 46.50  | 32,400  | (20,157) |
| Diageo PLC ADR                        | Call | Deutsche Bank AG                       | 5/10/16 | USD | 109.59 | 37,200  | (65,963) |
| Lenovo Group Ltd.                     | Call | Citibank N.A.                          | 5/11/16 | HKD | 6.45   | 910,000 | (23,498) |
| Mondelez International, Inc., Class A | Call | UBS AG                                 | 5/12/16 | USD | 40.85  | 33,800  | (38,216) |
| Enbridge, Inc.                        | Call | Credit Suisse International            | 5/16/16 | CAD | 49.88  | 17,500  | (25,882) |
| Kroger Co.                            | Call | Morgan Stanley & Co. International PLC | 5/18/16 | USD | 40.61  | 75,000  | (22,351) |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description            | Put/<br>Call | Counterparty                              | Expiration<br>Date | Strike |        | Contracts | Value          |
|------------------------|--------------|---|--------------------|--------|--------|-----------|----------------|
|                        |              |   |                    | Price  |        |           |                |
| NextEra Energy, Inc.   | Call         | Morgan Stanley & Co. International<br>PLC | 5/19/16            | USD    | 117.75 | 18,600    | \$ (57,700)    |
| Travelers Cos., Inc.   | Call         | Deutsche Bank AG                          | 5/20/16            | USD    | 118.61 | 29,300    | (62,643)       |
| WEC Energy Group, Inc. | Call         | Citibank N.A.                             | 5/27/16            | USD    | 58.50  | 28,200    | (62,795)       |
| <b>Total</b>           |              |   |                    |        |        |           | \$ (2,087,601) |

**Fair Value Hierarchy as of Period End**

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

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

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

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

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

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

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

|                         | Level 1        | Level 2 | Level 3 | Total          |
|-------------------------|----------------|---------|---------|----------------|
| <b>Assets:</b>          |                |         |         |                |
| Investments:            |                |         |         |                |
| Long-Term Investments:  |                |         |         |                |
| Common Stocks:          |                |         |         |                |
| Aerospace & Defense     | \$ 111,779,333 |         |         | \$ 111,779,333 |
| Air Freight & Logistics | 17,645,131     |         |         | 17,645,131     |
| Banks                   | 230,990,309    |         |         | 230,990,309    |
| Beverages               | 36,211,001     |         |         | 36,211,001     |
| Biotechnology           | 8,763,007      |         |         | 8,763,007      |
| Capital Markets         | 37,962,661     |         |         | 37,962,661     |

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|  |             |               |             |
|--|-------------|---------------|-------------|
| Chemicals                              | 48,693,155  |               | 48,693,155  |
| Communications Equipment               | 14,443,560  |               | 14,443,560  |
| Consumer Finance                       | 6,176,840   |               | 6,176,840   |
| Diversified Financial Services         | 15,723,385  |               | 15,723,385  |
| Diversified Telecommunication Services | 32,606,418  |               | 32,606,418  |
| Electric Utilities                     | 39,916,838  |               | 39,916,838  |
| Electrical Equipment                   | 4,311,125   |               | 4,311,125   |
| Energy Equipment & Services            | 7,249,625   |               | 7,249,625   |
| Food & Staples Retailing               | 22,640,175  |               | 22,640,175  |
| Food Products                          | 10,009,338  |               | 10,009,338  |
| Health Care Equipment & Supplies       | 11,082,860  |               | 11,082,860  |
| Health Care Providers & Services       | 82,058,112  |               | 82,058,112  |
| Hotels, Restaurants & Leisure          | 14,365,224  |               | 14,365,224  |
| Household Products                     | 31,830,923  |               | 31,830,923  |
| Industrial Conglomerates               | 64,206,654  |               | 64,206,654  |
| Insurance                              | 85,908,934  |               | 85,908,934  |
| Media                                  | 25,555,872  |               | 25,555,872  |
| Multiline Retail                       | 35,301,440  |               | 35,301,440  |
| Multi-Utilities                        | 50,087,713  |               | 50,087,713  |
| Oil, Gas & Consumable Fuels            | 166,260,877 |               | 166,260,877 |
| Personal Products                      | 8,484,732   |               | 8,484,732   |
| Pharmaceuticals                        | 124,464,761 | \$ 10,747,592 | 135,212,353 |

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## Schedule of Investments (concluded)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

|   | Level 1          | Level 2        | Level 3        | Total            |
|---|------------------|----------------|----------------|------------------|
| <b>Assets: (concluded)</b>                    |                  |                |                |                  |
| Investments: (concluded)                      |                  |                |                |                  |
| Long-Term Investments: (concluded)            |                  |                |                |                  |
| Common Stocks: (concluded)                    |                  |                |                |                  |
| Professional Services                         | \$ 7,672,562     |                |                | \$ 7,672,562     |
| Real Estate Investment Trusts (REITs)         | 7,574,610        |                |                | 7,574,610        |
| Road & Rail                                   | 11,693,850       |                |                | 11,693,850       |
| Semiconductors & Semiconductor Equipment      | 59,281,447       |                |                | 59,281,447       |
| Software                                      | 61,523,287       |                |                | 61,523,287       |
| Specialty Retail                              | 56,007,449       |                |                | 56,007,449       |
| Technology Hardware, Storage & Peripherals    | 20,843,700       | \$ 6,485,962   |                | 27,329,662       |
| Tobacco                                       | 31,822,157       |                |                | 31,822,157       |
| Water Utilities                               | 9,705,344        |                |                | 9,705,344        |
| Wireless Telecommunication Services           | 6,595,590        |                |                | 6,595,590        |
| Short-Term Securities                         | 4,969,736        |                |                | 4,969,736        |
| <b>Total</b>                                  | \$ 1,622,419,735 | \$ 17,233,554  |                | \$ 1,639,653,289 |
|   | <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                              | \$ (16,876,854)  | \$ (5,203,263) |                | \$ (22,080,117)  |

<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 reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

|  | Level 1   | Level 2      | Level 3 | Total        |
|--|-----------|--------------|---------|--------------|
| <b>Assets:</b>                                 |           |              |         |              |
| Cash pledged as collateral for OTC derivatives | \$ 98,000 |              |         | \$ 98,000    |
| <b>Liabilities:</b>                            |           |              |         |              |
| Bank overdraft                                 |           | \$ (326,002) |         | (326,002)    |
| Bank overdraft on foreign currency at value    |           | (30,071)     |         | (30,071)     |
| <b>Total</b>                                   | \$ 98,000 | \$ (356,073) |         | \$ (258,073) |

During the period ended March 31, 2016, there were no transfers between levels.

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Enhanced Equity Dividend Trust

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

Date: May 23, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

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

Date: May 23, 2016

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

Date: May 23, 2016