

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

BlackRock Enhanced Equity Dividend Trust  
Form N-Q  
November 21, 2018

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: 12/31/2018

Date of reporting period: 09/30/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

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

September 30, 2018

**(Percentages shown are based on Net Assets)**

<i>Security</i>	<i>Shares</i>	<i>Value</i>
<b>Common Stocks 100.7%</b>		
<b>Aerospace &amp; Defense 1.3%</b>		
Lockheed Martin Corp. <sup>(a)</sup>	26,710	\$ 9,240,592
Northrop Grumman Corp. <sup>(a)</sup>	46,090	14,627,583
		23,868,175
<b>Banks 16.3%</b>		
Bank of America Corp. <sup>(a)(b)</sup>	2,083,265	61,372,987
Citigroup, Inc. <sup>(a)(b)</sup>	956,689	68,632,869
JPMorgan Chase & Co. <sup>(a)(b)</sup>	659,612	74,430,618
SunTrust Banks, Inc. <sup>(a)</sup>	240,397	16,056,115
U.S. Bancorp <sup>(a)</sup>	479,743	25,335,228
Wells Fargo & Co. <sup>(a)</sup>	1,147,321	60,303,192
		306,131,009
<b>Beverages 1.8%</b>		
Diageo PLC	455,749	16,146,311
PepsiCo, Inc. <sup>(a)</sup>	159,930	17,880,174
		34,026,485
<b>Building Products 0.7%</b>		
Johnson Controls International PLC <sup>(a)</sup>	372,080	13,022,800
<b>Capital Markets 3.4%</b>		
Charles Schwab Corp. <sup>(a)</sup>	170,420	8,376,143
Goldman Sachs Group, Inc. <sup>(a)</sup>	106,920	23,975,741
Morgan Stanley <sup>(a)</sup>	586,310	27,304,456
State Street Corp.	54,500	4,566,010
		64,222,350
<b>Chemicals 1.1%</b>		
DowDuPont, Inc. <sup>(a)</sup>	315,265	20,274,692
<b>Communications Equipment 1.8%</b>		
Cisco Systems, Inc. <sup>(a)</sup>	236,610	11,511,076
Motorola Solutions, Inc. <sup>(a)</sup>	171,600	22,332,024
		33,843,100
<b>Construction Materials 0.7%</b>		
CRH PLC	387,800	12,691,090
<b>Containers &amp; Packaging 0.3%</b>		
International Paper Co. <sup>(a)</sup>	135,700	6,669,655

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

<b>Diversified Financial Services</b>	<b>0.3%</b>		
AXA Equitable Holdings, Inc. <sup>(a)</sup>		273,200	5,860,140
<b>Diversified Telecommunication Services</b>	<b>3.8%</b>		
BCE, Inc. <sup>(a)</sup>		122,500	4,963,700
Verizon Communications, Inc. <sup>(a)</sup>		1,234,190	65,893,404
			70,857,104
<b>Electric Utilities</b>	<b>4.0%</b>		
Edison International <sup>(a)</sup>		116,333	7,873,418
FirstEnergy Corp. <sup>(a)</sup>		673,530	25,035,110
NextEra Energy, Inc. <sup>(a)</sup>		115,512	19,359,811
PG&E Corp. <sup>(a)(c)</sup>		481,290	22,144,153
			74,412,492
<i>Security</i>		<i>Shares</i>	<i>Value</i>
<b>Electrical Equipment</b>	<b>0.1%</b>		
nVent Electric PLC <sup>(a)</sup>		55,480	\$ 1,506,837
<b>Electronic Equipment, Instruments &amp; Components</b>	<b>0.8%</b>		
CDW Corp. <sup>(a)</sup>		161,890	14,395,259
<b>Food Products</b>	<b>1.6%</b>		
Danone SA		58,500	4,546,339
Kellogg Co. <sup>(a)</sup>		190,830	13,361,917
Mondelez International, Inc., Class A <sup>(a)</sup>		152,370	6,545,815
Nestle SA, Registered Shares		68,180	5,675,068
			30,129,139
<b>Health Care Equipment &amp; Supplies</b>	<b>3.3%</b>		
Koninklijke Philips NV		716,440	32,656,385
Medtronic PLC <sup>(a)</sup>		301,650	29,673,311
			62,329,696
<b>Health Care Providers &amp; Services</b>	<b>8.9%</b>		
Aetna, Inc. <sup>(a)</sup>		167,846	34,047,561
Anthem, Inc. <sup>(a)</sup>		205,890	56,424,154
Cardinal Health, Inc. <sup>(a)</sup>		133,650	7,217,100
CVS Health Corp. <sup>(a)</sup>		206,260	16,236,787
Humana, Inc. <sup>(a)</sup>		27,590	9,339,767
McKesson Corp. <sup>(a)</sup>		120,390	15,969,734
Quest Diagnostics, Inc. <sup>(a)</sup>		49,650	5,357,732
UnitedHealth Group, Inc. <sup>(a)</sup>		83,360	22,177,094
			166,769,929
<b>Household Durables</b>	<b>0.4%</b>		
Newell Brands, Inc. <sup>(a)</sup>		340,270	6,907,481
<b>Household Products</b>	<b>0.9%</b>		

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

Procter & Gamble Co. <sup>(a)</sup>	209,320	17,421,704
<b>Industrial Conglomerates 3.1%</b>		
3M Co. <sup>(a)</sup>	58,800	12,389,748
General Electric Co. <sup>(a)</sup>	1,785,670	20,160,214
Honeywell International, Inc. <sup>(a)</sup>	152,390	25,357,696
		57,907,658
<b>Insurance 6.7%</b>		
American International Group, Inc. <sup>(a)</sup>	681,330	36,274,009
Arthur J Gallagher & Co.	131,968	9,823,698
BrightHouse Financial, Inc. <sup>(a)(c)</sup>	44,511	1,969,167
Marsh & McLennan Cos., Inc. <sup>(a)</sup>	183,800	15,203,936
MetLife, Inc. <sup>(a)</sup>	884,963	41,345,471
Travelers Cos., Inc. <sup>(a)</sup>	165,150	21,421,607
		126,037,888

Schedule of Investments (unaudited) (continued)

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

September 30, 2018

**(Percentages shown are based on Net Assets)**

<i>Security</i>	<i>Shares</i>	<i>Value</i>
<b>IT Services 0.6%</b>		
Cognizant Technology Solutions Corp., Class A <sup>(a)</sup>	141,920	\$ 10,949,128
<b>Leisure Products 0.4%</b>		
Mattel, Inc. <sup>(a)(c)</sup>	480,106	7,537,664
<b>Machinery 0.2%</b>		
Pentair PLC <sup>(a)</sup>	109,190	4,733,387
<b>Media 2.0%</b>		
Comcast Corp., Class A <sup>(a)</sup>	894,910	31,688,763
Interpublic Group of Cos., Inc. <sup>(a)</sup>	231,410	5,292,347
		36,981,110
<b>Multi-Utilities 1.2%</b>		
Public Service Enterprise Group, Inc. <sup>(a)</sup>	437,430	23,091,930
<b>Multiline Retail 0.3%</b>		
Dollar General Corp. <sup>(a)</sup>	54,587	5,966,359
<b>Oil, Gas &amp; Consumable Fuels 12.1%</b>		
Anadarko Petroleum Corp. <sup>(a)</sup>	80,020	5,394,148
BP PLC	5,057,210	38,762,190
Devon Energy Corp. <sup>(a)</sup>	452,780	18,084,033
Enterprise Products Partners LP <sup>(a)(d)</sup>	758,400	21,788,832
Hess Corp. <sup>(a)</sup>	340,450	24,369,411
Marathon Oil Corp. <sup>(a)</sup>	355,070	8,266,030
Marathon Petroleum Corp. <sup>(a)</sup>	270,209	21,608,614
ONEOK, Inc. <sup>(a)</sup>	181,350	12,293,717
Suncor Energy, Inc. <sup>(a)</sup>	1,141,580	44,167,730
TOTAL SA ADR <sup>(b)</sup>	211,897	13,644,048
Williams Cos., Inc. <sup>(a)</sup>	685,650	18,642,823
		227,021,576
<b>Personal Products 0.7%</b>		
Unilever NV NY Share <sup>(g)</sup>	222,480	12,358,764
<b>Pharmaceuticals 9.2%</b>		
AstraZeneca PLC	480,846	37,479,081
Bayer AG, Registered Shares	140,705	12,480,629
Merck & Co., Inc. <sup>(a)</sup>	413,570	29,338,656
Novo Nordisk A/S ADR <sup>(b)</sup>	298,910	14,090,617
Pfizer, Inc. <sup>(a)(b)</sup>	1,776,010	78,268,761

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

		171,657,744
<b>Professional Services 1.1%</b>		
Experian PLC	454,950	11,674,042
Nielsen Holdings PLC <sup>(a)</sup>	343,020	9,487,933
		21,161,975
<i>Security</i>	<i>Shares</i>	<i>Value</i>
<b>Road &amp; Rail 0.6%</b>		
Union Pacific Corp. <sup>(a)</sup>	65,640 \$	10,688,161
<b>Semiconductors &amp; Semiconductor Equipment 2.2%</b>		
QUALCOMM, Inc. <sup>(a)</sup>	418,140	30,118,624
Taiwan Semiconductor Manufacturing Co. Ltd. ADR <sup>(b)</sup>	237,560	10,490,650
		40,609,274
<b>Software 5.7%</b>		
Constellation Software, Inc.	13,090	9,626,291
Microsoft Corp. <sup>(a)</sup>	413,620	47,305,719
Oracle Corp. <sup>(a)</sup>	985,090	50,791,240
		107,723,250
<b>Specialty Retail 1.0%</b>		
Lowe's Cos., Inc. <sup>(a)</sup>	156,210	17,936,032
<b>Technology Hardware, Storage &amp; Peripherals 0.9%</b>		
Lenovo Group Ltd.	13,220,000	9,632,008
Samsung Electronics Co. Ltd. GDR	7,819	8,192,420
		17,824,428
<b>Tobacco 1.2%</b>		
Altria Group, Inc. <sup>(a)</sup>	374,820	22,605,394
<b>Total Long-Term Investments 100.7%</b> (Cost \$1,407,191,843)		1,888,130,859
<b>Short-Term Securities 0.3%</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.97% <sup>(e)(g)</sup>	4,496,892	4,496,892
SL Liquidity Series, LLC, Money Market Series, 2.26% <sup>(e)(f)(g)</sup>	2,419	2,419
<b>Total Short-Term Securities 0.3%</b> (Cost \$4,499,311)		4,499,311
<b>Total Investments Before Options Written 101.0%</b> (Cost \$1,411,691,154)		1,892,630,170
<b>Options Written (1.0%)</b> (Premiums Received \$17,712,703)		(18,335,179)

<b>Total Investments, Net of Options Written</b>	<b>100.0%</b>	
(Cost \$1,393,978,451)		1,874,294,991
<b>Other Assets Less Liabilities</b>	<b>0.0%</b>	481,666
<b>Net Assets</b>	<b>100.0%</b>	\$ 1,874,776,657

- (a) All or a portion of the security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (b) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
- (c) Non-income producing security.
- (d) Security, or a portion of the security, is on loan.



Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

(e) Annualized 7-day yield as of period end.

(f) All or a portion of security was purchased with the cash collateral from loaned securities.

(g) During the period ended September 30, 2018, investments in issuers considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Trust were as follows:

<i>Affiliate</i>	<i>Shares Held at 12/31/17</i>	<i>Net Activity</i>	<i>Shares Held at 09/30/18</i>	<i>Value at 09/30/18</i>	<i>Income</i>	<i>Realized Gain (Loss)</i>	<i>Change in Unrealized Appreciation (Depreciation)</i>
BlackRock Liquidity Funds, T-Fund, Institutional Class	4,967,189	(470,297)	4,496,892	\$ 4,496,892	\$ 118,270	\$	\$
SL Liquidity Series, LLC, Money Market Series		2,419	2,419	2,419	819 <sup>(b)</sup>	(51)	(51)
				\$ 4,499,311	\$ 119,089	\$	\$

(a) Includes net capital gain distributions, if applicable.

(b) 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 sector classifications refer to one or more of the sector sub-classifications used by one or more widely recognized market indexes or rating group indexes, and/or as defined by the investment adviser. These definitions may not apply for purposes of this report, which may combine such sector sub-classifications for reporting ease.

**Currency Abbreviations**

CAD Canadian Dollar

CHF Swiss Franc

EUR Euro

GBP British Pound

HKD Hong Kong Dollar

USD United States Dollar

**Portfolio Abbreviations**

ADR American Depositary Receipts

GDR Global Depositary Receipt

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

<i>Description</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Exercise Price</i>	<i>Notional</i>	
				<i>Amount (000)</i>	<i>Value</i>
Call					
Bank of America Corp.	622	10/01/18	USD 31.50	USD 1,832	\$ (2)
FirstEnergy Corp.	368	10/03/18	USD 37.08	USD 1,368	(13,499)
NextEra Energy, Inc.	247	10/03/18	USD 168.90	USD 4,140	(13,369)
Bank of America Corp.	622	10/04/18	USD 31.75	USD 1,832	(57)
Aetna, Inc.	632	10/05/18	USD 200.00	USD 12,820	(218,356)
Anadarko Petroleum Corp.	64	10/05/18	USD 66.50	USD 431	(9,312)
Anthem, Inc.	262	10/05/18	USD 267.50	USD 7,180	(187,330)
Bank of America Corp.	823	10/05/18	USD 31.50	USD 2,425	(1,234)
Bank of America Corp.	906	10/05/18	USD 31.00	USD 2,669	(1,359)
CVS Health Corp.	349	10/05/18	USD 76.50	USD 2,747	(87,076)
Charles Schwab Corp.	205	10/05/18	USD 51.00	USD 1,008	(2,050)
Cisco Systems, Inc.	108	10/05/18	USD 47.00	USD 525	(18,360)
Cisco Systems, Inc.	143	10/05/18	USD 48.00	USD 696	(11,225)
Citigroup, Inc.	753	10/05/18	USD 72.50	USD 5,402	(34,638)
Citigroup, Inc.	339	10/05/18	USD 75.00	USD 2,432	(1,864)
Cognizant Technology Solutions Corp., Class A	379	10/05/18	USD 78.50	USD 2,924	(5,685)

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional	
				Amount (000)	Value
Call					
Comcast Corp., Class A	568	10/05/18	USD 38.50	USD 2,011	\$ (7,384)
Devon Energy Corp.	8	10/05/18	USD 44.50	USD 32	(16)
Dollar General Corp.	177	10/05/18	USD 108.00	USD 1,935	(32,745)
DowDuPont, Inc.	371	10/05/18	USD 71.00	USD 2,386	(742)
Enterprise Products Partners LP	1,264	10/05/18	USD 29.00	USD 3,631	(15,800)
General Electric Co.	626	10/05/18	USD 13.00	USD 707	(1,252)
General Electric Co.	236	10/05/18	USD 13.35	USD 266	(1)
Goldman Sachs Group, Inc.	140	10/05/18	USD 245.00	USD 3,139	(560)
Hess Corp.	485	10/05/18	USD 68.50	USD 3,472	(162,475)
Honeywell International, Inc.	75	10/05/18	USD 162.50	USD 1,248	(31,313)
International Paper Co.	88	10/05/18	USD 53.00	USD 433	(132)
International Paper Co.	74	10/05/18	USD 52.00	USD 364	(296)
JPMorgan Chase & Co.	247	10/05/18	USD 115.00	USD 2,787	(5,804)
JPMorgan Chase & Co.	714	10/05/18	USD 116.00	USD 8,057	(7,497)
Lowe's Cos., Inc.	113	10/05/18	USD 109.00	USD 1,297	(67,800)
Marathon Oil Corp.	398	10/05/18	USD 21.50	USD 927	(72,635)
Marathon Oil Corp.	183	10/05/18	USD 22.50	USD 426	(17,019)
Mattel, Inc.	286	10/05/18	USD 16.50	USD 449	(2,860)
Medtronic PLC	284	10/05/18	USD 95.01	USD 2,794	(99,144)
Merck & Co., Inc.	121	10/05/18	USD 69.00	USD 858	(25,229)
MetLife, Inc.	248	10/05/18	USD 47.00	USD 1,159	(8,680)
Microsoft Corp.	39	10/05/18	USD 109.00	USD 446	(21,742)
Morgan Stanley	241	10/05/18	USD 49.00	USD 1,122	(843)
Morgan Stanley	361	10/05/18	USD 50.00	USD 1,681	(1,083)
Newell Brands, Inc.	282	10/05/18	USD 23.40	USD 572	(27)
ONEOK, Inc.	138	10/05/18	USD 69.00	USD 936	(2,760)
Oracle Corp.	1,184	10/05/18	USD 50.00	USD 6,105	(194,768)
PG&E Corp.	1,334	10/05/18	USD 45.02	USD 6,138	(168,203)
Pentair PLC	545	10/05/18	USD 43.08	USD 2,363	(36,568)
PepsiCo, Inc.	112	10/05/18	USD 115.00	USD 1,252	(2,968)
Pfizer, Inc.	1,786	10/05/18	USD 40.05	USD 7,871	(721,087)
Procter & Gamble Co.	226	10/05/18	USD 83.50	USD 1,881	(10,170)
QUALCOMM, Inc.	605	10/05/18	USD 71.00	USD 4,358	(112,530)
Suncor Energy, Inc.	800	10/05/18	USD 42.00	USD 3,095	(7,200)
Travelers Cos., Inc.	274	10/05/18	USD 130.60	USD 3,554	(27,336)
U.S. Bancorp	283	10/05/18	USD 53.51	USD 1,495	(7,027)
Union Pacific Corp.	120	10/05/18	USD 152.50	USD 1,954	(131,100)

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

UnitedHealth Group, Inc.	173	10/05/18	USD	272.50	USD	4,602	(2,854)
Verizon Communications, Inc.	905	10/05/18	USD	55.00	USD	4,832	(3,167)
Wells Fargo & Co.	113	10/05/18	USD	54.50	USD	594	(621)
Williams Cos., Inc.	625	10/05/18	USD	30.50	USD	1,699	(1,250)
AXA Equitable Holdings, Inc.	165	10/09/18	USD	22.71	USD	354	(689)
American International Group, Inc.	289	10/12/18	USD	54.00	USD	1,539	(9,970)
Anthem, Inc.	203	10/12/18	USD	270.00	USD	5,563	(119,770)
Bank of America Corp.	905	10/12/18	USD	31.00	USD	2,666	(5,430)
Bank of America Corp.	906	10/12/18	USD	31.50	USD	2,669	(3,171)
Bank of America Corp.	387	10/12/18	USD	30.50	USD	1,140	(4,837)
Bank of America Corp.	1,555	10/12/18	USD	31.10	USD	4,581	(10,625)
Charles Schwab Corp.	196	10/12/18	USD	52.00	USD	963	(2,940)
Cisco Systems, Inc.	143	10/12/18	USD	47.94	USD	696	(12,131)
Citigroup, Inc.	338	10/12/18	USD	72.50	USD	2,425	(35,659)
Comcast Corp., Class A	495	10/12/18	USD	37.00	USD	1,753	(2,722)
Devon Energy Corp.	9	10/12/18	USD	45.00	USD	36	(54)

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional	
				Amount (000)	Value
Call					
Devon Energy Corp.	301	10/12/18	USD 42.00	USD 1,202	\$ (7,675)
DowDuPont, Inc.	130	10/12/18	USD 70.00	USD 836	(390)
General Electric Co.	822	10/12/18	USD 13.00	USD 928	(1,233)
General Electric Co.	142	10/12/18	USD 12.50	USD 160	(426)
Goldman Sachs Group, Inc.	95	10/12/18	USD 235.00	USD 2,130	(4,797)
Hess Corp.	346	10/12/18	USD 67.00	USD 2,477	(173,000)
International Paper Co.	88	10/12/18	USD 53.50	USD 433	(968)
International Paper Co.	75	10/12/18	USD 52.00	USD 369	(525)
JPMorgan Chase & Co.	156	10/12/18	USD 116.00	USD 1,760	(8,112)
Lowe's Cos., Inc.	51	10/12/18	USD 111.00	USD 586	(22,567)
Marathon Oil Corp.	533	10/12/18	USD 22.50	USD 1,241	(58,364)
Mattel, Inc.	625	10/12/18	USD 16.00	USD 981	(15,625)
Merck & Co., Inc.	269	10/12/18	USD 70.00	USD 1,908	(39,543)
MetLife, Inc.	1,274	10/12/18	USD 47.00	USD 5,952	(73,255)
Microsoft Corp.	339	10/12/18	USD 113.00	USD 3,877	(82,208)
Morgan Stanley	611	10/12/18	USD 50.00	USD 2,845	(3,971)
ONEOK, Inc.	138	10/12/18	USD 67.00	USD 936	(21,045)
Oracle Corp.	298	10/12/18	USD 50.00	USD 1,536	(52,597)
Oracle Corp.	298	10/12/18	USD 51.00	USD 1,536	(28,757)
PG&E Corp.	175	10/12/18	USD 49.00	USD 805	(2,625)
PepsiCo, Inc.	215	10/12/18	USD 116.00	USD 2,404	(5,590)
Pfizer, Inc.	1,786	10/12/18	USD 40.15	USD 7,871	(706,329)
Procter & Gamble Co.	190	10/12/18	USD 84.00	USD 1,581	(9,120)
Suncor Energy, Inc.	483	10/12/18	USD 40.00	USD 1,869	(7,969)
U.S. Bancorp	241	10/12/18	USD 55.00	USD 1,273	(1,205)
U.S. Bancorp	189	10/12/18	USD 54.66	USD 998	(2,575)
UnitedHealth Group, Inc.	104	10/12/18	USD 267.50	USD 2,767	(20,800)
Verizon Communications, Inc.	927	10/12/18	USD 55.00	USD 4,949	(6,952)
Wells Fargo & Co.	277	10/12/18	USD 58.50	USD 1,456	(554)
Williams Cos., Inc.	633	10/12/18	USD 29.00	USD 1,721	(2,532)
BCE, Inc.	251	10/17/18	USD 40.60	USD 1,017	(11,316)
3M Co.	53	10/19/18	USD 210.00	USD 1,117	(19,477)
AXA Equitable Holdings, Inc.	465	10/19/18	USD 22.55	USD 997	(7,023)
Altria Group, Inc.	432	10/19/18	USD 62.50	USD 2,605	(12,096)
Altria Group, Inc.	562	10/19/18	USD 65.00	USD 3,389	(3,372)
American International Group, Inc.	359	10/19/18	USD 55.00	USD 1,911	(7,000)
American International Group, Inc.	255	10/19/18	USD 53.00	USD 1,358	(25,373)

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

Anthem, Inc.	203	10/19/18	USD	270.00	USD	5,563	(144,130)
Bank of America Corp.	1,142	10/19/18	USD	32.00	USD	3,364	(5,139)
CDW Corp.	809	10/19/18	USD	90.00	USD	7,194	(80,900)
Cardinal Health, Inc.	303	10/19/18	USD	52.50	USD	1,636	(62,873)
Charles Schwab Corp.	251	10/19/18	USD	51.00	USD	1,234	(13,177)
Cisco Systems, Inc.	143	10/19/18	USD	48.00	USD	696	(14,157)
Citigroup, Inc.	916	10/19/18	USD	72.50	USD	6,571	(119,538)
Comcast Corp., Class A	224	10/19/18	USD	35.55	USD	793	(12,682)
Comcast Corp., Class A	194	10/19/18	USD	36.25	USD	687	(5,658)
D.R. Horton, Inc.	371	10/19/18	USD	72.50	USD	2,386	(556)
Devon Energy Corp.	392	10/19/18	USD	44.00	USD	1,566	(5,880)
Devon Energy Corp.	171	10/19/18	USD	42.00	USD	683	(7,353)
Dollar General Corp.	177	10/19/18	USD	110.00	USD	1,935	(27,435)
DowDuPont, Inc.	178	10/19/18	USD	70.00	USD	1,145	(1,157)
Edison International	281	10/19/18	USD	67.60	USD	1,902	(34,211)
FirstEnergy Corp.	973	10/19/18	USD	37.00	USD	3,617	(72,975)

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional		Value
				Amount (000)		
Call						
FirstEnergy Corp.	244	10/19/18	USD 38.00	USD 907		\$ (7,320)
General Electric Co.	626	10/19/18	USD 12.00	USD 707		(4,695)
General Electric Co.	361	10/19/18	USD 13.00	USD 408		(902)
Goldman Sachs Group, Inc.	159	10/19/18	USD 235.00	USD 3,565		(20,590)
Hess Corp.	346	10/19/18	USD 67.50	USD 2,477		(166,945)
Honeywell International, Inc.	460	10/19/18	USD 160.00	USD 7,654		(338,100)
International Paper Co.	177	10/19/18	USD 52.50	USD 870		(2,212)
Interpublic Group of Cos., Inc.	450	10/19/18	USD 23.40	USD 1,029		(17,149)
JPMorgan Chase & Co.	622	10/19/18	USD 115.00	USD 7,019		(64,377)
Johnson Controls International PLC	178	10/19/18	USD 38.00	USD 623		(623)
Kellogg Co.	465	10/19/18	USD 73.40	USD 3,256		(9,901)
Lowe's Cos., Inc.	53	10/19/18	USD 110.00	USD 609		(29,150)
Marathon Oil Corp.	156	10/19/18	USD 21.00	USD 363		(37,986)
Marathon Oil Corp.	183	10/19/18	USD 23.00	USD 426		(16,836)
Marathon Petroleum Corp.	469	10/19/18	USD 87.50	USD 3,751		(14,773)
Marsh & McLennan Cos., Inc.	598	10/19/18	USD 85.00	USD 4,947		(11,960)
McKesson Corp.	232	10/19/18	USD 130.00	USD 3,077		(105,560)
Medtronic PLC	170	10/19/18	USD 100.00	USD 1,672		(11,050)
Merck & Co., Inc.	537	10/19/18	USD 67.50	USD 3,809		(200,033)
MetLife, Inc.	1,448	10/19/18	USD 45.40	USD 6,765		(260,256)
Microsoft Corp.	276	10/19/18	USD 115.00	USD 3,157		(47,334)
Microsoft Corp.	583	10/19/18	USD 110.00	USD 6,668		(298,788)
Mondelez International, Inc.	271	10/19/18	USD 44.00	USD 1,164		(5,962)
Morgan Stanley	303	10/19/18	USD 49.00	USD 1,411		(10,605)
Motorola Solutions, Inc.	643	10/19/18	USD 125.00	USD 8,368		(377,763)
NextEra Energy, Inc.	247	10/19/18	USD 177.00	USD 4,140		(2,761)
Nielsen Holdings PLC	857	10/19/18	USD 27.00	USD 2,370		(102,840)
Northrop Grumman Corp.	73	10/19/18	USD 305.00	USD 2,317		(104,390)
Novo Nordisk A/S ADR	176	10/19/18	USD 49.00	USD 830		(3,520)
ONEOK, Inc.	138	10/19/18	USD 70.00	USD 936		(5,175)
Oracle Corp.	955	10/19/18	USD 49.00	USD 4,924		(257,850)
PepsiCo, Inc.	248	10/19/18	USD 115.00	USD 2,773		(15,500)
Pfizer, Inc.	1,786	10/19/18	USD 40.25	USD 7,871		(691,711)
QUALCOMM, Inc.	412	10/19/18	USD 67.50	USD 2,968		(202,910)
SunTrust Banks, Inc.	118	10/19/18	USD 75.00	USD 788		(531)
Suncor Energy, Inc.	312	10/19/18	USD 40.00	USD 1,207		(9,516)
Suncor Energy, Inc.	933	10/19/18	USD 40.50	USD 3,610		(18,660)

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

TOTAL SA ADR	530	10/19/18	USD	60.10	USD	3,413	(244,347)
Taiwan Semiconductor Manufacturing Co. Ltd. ADR	158	10/19/18	USD	41.00	USD	698	(56,880)
Travelers Cos., Inc.	277	10/19/18	USD	135.00	USD	3,593	(16,620)
U.S. Bancorp	375	10/19/18	USD	54.50	USD	1,980	(10,312)
U.S. Bancorp	496	10/19/18	USD	53.95	USD	2,619	(21,118)
Unilever NV NY Shares	638	10/19/18	USD	57.48	USD	3,544	(16,185)
Union Pacific Corp.	126	10/19/18	USD	155.00	USD	2,052	(106,785)
Verizon Communications, Inc.	1,660	10/19/18	USD	55.00	USD	8,863	(21,580)
Wells Fargo & Co.	245	10/19/18	USD	55.00	USD	1,288	(7,595)
Wells Fargo & Co.	281	10/19/18	USD	56.00	USD	1,477	(4,496)
Williams Cos., Inc.	402	10/19/18	USD	29.00	USD	1,093	(1,608)
FirstEnergy Corp.	367	10/23/18	USD	38.02	USD	1,364	(12,686)
Public Service Enterprise Group, Inc.	514	10/23/18	USD	52.90	USD	2,713	(52,213)
nVent Electric PLC	324	10/23/18	USD	29.19	USD	880	(4,395)
Aetna, Inc.	150	10/26/18	USD	207.50	USD	3,043	(25,875)
Aetna, Inc.	308	10/26/18	USD	205.00	USD	6,248	(69,300)



Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional		Value
				Amount (000)		
Call						
Altria Group, Inc.	563	10/26/18	USD 65.00	USD 3,395		\$ (12,386)
American International Group, Inc.	401	10/26/18	USD 54.00	USD 2,135		(24,862)
Anthem, Inc.	361	10/26/18	USD 272.50	USD 9,893		(218,405)
Bank of America Corp.	918	10/26/18	USD 31.50	USD 2,704		(11,934)
CVS Health Corp.	279	10/26/18	USD 77.50	USD 2,196		(71,006)
Cardinal Health, Inc.	164	10/26/18	USD 55.50	USD 886		(10,660)
Charles Schwab Corp.	205	10/26/18	USD 52.00	USD 1,008		(8,200)
Cisco Systems, Inc.	108	10/26/18	USD 47.50	USD 525		(15,552)
Citigroup, Inc.	251	10/26/18	USD 73.50	USD 1,801		(28,363)
Cognizant Technology Solutions Corp., Class A	124	10/26/18	USD 79.00	USD 957		(7,440)
Comcast Corp., Class A	502	10/26/18	USD 36.00	USD 1,778		(32,630)
Devon Energy Corp.	270	10/26/18	USD 43.50	USD 1,078		(7,695)
Devon Energy Corp.	539	10/26/18	USD 40.50	USD 2,153		(58,482)
DowDuPont, Inc.	130	10/26/18	USD 70.50	USD 836		(1,300)
Enterprise Products Partners LP	632	10/26/18	USD 29.00	USD 1,816		(26,860)
FirstEnergy Corp.	122	10/26/18	USD 37.95	USD 453		(4,913)
FirstEnergy Corp.	505	10/26/18	USD 37.71	USD 1,877		(26,373)
General Electric Co.	417	10/26/18	USD 13.00	USD 471		(1,876)
Goldman Sachs Group, Inc.	140	10/26/18	USD 230.00	USD 3,139		(42,560)
Honeywell International, Inc.	113	10/26/18	USD 165.00	USD 1,880		(44,070)
Humana, Inc.	110	10/26/18	USD 340.00	USD 3,724		(55,000)
International Paper Co.	380	10/26/18	USD 56.00	USD 1,868		(2,660)
JPMorgan Chase & Co.	522	10/26/18	USD 117.00	USD 5,890		(39,150)
Kellogg Co.	489	10/26/18	USD 73.50	USD 3,424		(26,085)
Lockheed Martin Corp.	81	10/26/18	USD 347.50	USD 2,802		(54,270)
Lowe's Cos., Inc.	179	10/26/18	USD 115.00	USD 2,055		(39,649)
Marathon Petroleum Corp.	469	10/26/18	USD 87.50	USD 3,751		(38,693)
Medtronic PLC	507	10/26/18	USD 97.00	USD 4,987		(129,032)
Merck & Co., Inc.	553	10/26/18	USD 70.50	USD 3,923		(97,052)
MetLife, Inc.	570	10/26/18	USD 49.50	USD 2,663		(9,405)
Microsoft Corp.	180	10/26/18	USD 115.00	USD 2,059		(48,150)
Mondelez International, Inc.	271	10/26/18	USD 44.00	USD 1,164		(10,704)
ONEOK, Inc.	97	10/26/18	USD 67.50	USD 658		(15,035)
ONEOK, Inc.	395	10/26/18	USD 70.00	USD 2,678		(18,762)
Oracle Corp.	757	10/26/18	USD 49.00	USD 3,903		(207,418)
PepsiCo, Inc.	248	10/26/18	USD 117.00	USD 2,773		(9,300)

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

Pfizer, Inc.	1,103	10/26/18	USD	42.00	USD	4,861	(247,624)
Pfizer, Inc.	427	10/26/18	USD	41.69	USD	1,882	(112,466)
Procter & Gamble Co.	220	10/26/18	USD	84.50	USD	1,831	(16,830)
QUALCOMM, Inc.	441	10/26/18	USD	72.00	USD	3,177	(123,701)
QUALCOMM, Inc.	5	10/26/18	USD	77.00	USD	36	(590)
Suncor Energy, Inc.	429	10/26/18	USD	40.00	USD	1,660	(14,586)
Suncor Energy, Inc.	281	10/26/18	USD	40.50	USD	1,087	(8,430)
U.S. Bancorp	407	10/26/18	USD	54.50	USD	2,149	(14,652)
Union Pacific Corp.	32	10/26/18	USD	160.00	USD	521	(17,600)
Verizon Communications, Inc.	927	10/26/18	USD	56.00	USD	4,949	(14,832)
Wells Fargo & Co.	306	10/26/18	USD	56.50	USD	1,608	(5,202)
Williams Cos., Inc.	161	10/26/18	USD	29.50	USD	438	(644)
DowDuPont, Inc.	243	10/29/18	USD	71.60	USD	1,563	(1,588)
AXA Equitable Holdings, Inc.	980	10/30/18	USD	22.75	USD	2,102	(19,699)
Cisco Systems, Inc.	143	10/30/18	USD	48.75	USD	696	(10,841)
General Electric Co.	170	10/31/18	USD	12.00	USD	192	(3,193)
Novo Nordisk A/S ADR	707	10/31/18	USD	47.74	USD	3,333	(57,287)

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional	
				Amount (000)	Value
Call					
Wells Fargo & Co.	281	10/31/18	USD 57.00	USD 1,477	\$ (5,120)
3M Co.	188	11/02/18	USD 212.50	USD 3,961	(82,250)
American International Group, Inc.	255	11/02/18	USD 54.00	USD 1,358	(26,520)
Anadarko Petroleum Corp.	129	11/02/18	USD 67.00	USD 870	(35,475)
Bank of America Corp.	1,860	11/02/18	USD 31.50	USD 5,480	(30,690)
CVS Health Corp.	283	11/02/18	USD 77.00	USD 2,228	(84,900)
Cisco Systems, Inc.	169	11/02/18	USD 47.50	USD 822	(26,280)
Citigroup, Inc.	757	11/02/18	USD 72.00	USD 5,431	(149,886)
Cognizant Technology Solutions Corp., Class A	206	11/02/18	USD 79.00	USD 1,589	(27,810)
Comcast Corp., Class A	393	11/02/18	USD 37.50	USD 1,392	(12,379)
Devon Energy Corp.	288	11/02/18	USD 41.00	USD 1,150	(30,240)
General Electric Co.	255	11/02/18	USD 13.50	USD 288	(1,275)
Honeywell International, Inc.	113	11/02/18	USD 167.50	USD 1,880	(31,471)
Humana, Inc.	27	11/02/18	USD 340.00	USD 914	(17,955)
JPMorgan Chase & Co.	245	11/02/18	USD 115.00	USD 2,765	(38,098)
JPMorgan Chase & Co.	386	11/02/18	USD 118.00	USD 4,356	(28,371)
Lowe's Cos., Inc.	150	11/02/18	USD 116.00	USD 1,722	(30,450)
Marathon Oil Corp.	322	11/02/18	USD 23.00	USD 750	(37,996)
Marathon Petroleum Corp.	207	11/02/18	USD 83.00	USD 1,655	(39,744)
Mattel, Inc.	625	11/02/18	USD 17.00	USD 981	(23,438)
Medtronic PLC	186	11/02/18	USD 99.50	USD 1,830	(23,901)
Merck & Co., Inc.	587	11/02/18	USD 71.00	USD 4,164	(95,094)
Microsoft Corp.	277	11/02/18	USD 116.00	USD 3,168	(68,973)
Mondelez International, Inc.	219	11/02/18	USD 43.50	USD 941	(17,082)
Morgan Stanley	765	11/02/18	USD 50.00	USD 3,563	(24,480)
Northrop Grumman Corp.	73	11/02/18	USD 307.50	USD 2,317	(107,310)
Oracle Corp.	107	11/02/18	USD 51.00	USD 552	(13,428)
Oracle Corp.	551	11/02/18	USD 52.00	USD 2,841	(38,846)
PG&E Corp.	175	11/02/18	USD 48.00	USD 805	(15,750)
PepsiCo, Inc.	216	11/02/18	USD 117.00	USD 2,415	(10,800)
Pfizer, Inc.	886	11/02/18	USD 43.00	USD 3,905	(139,102)
Procter & Gamble Co.	410	11/02/18	USD 83.50	USD 3,412	(52,275)
QUALCOMM, Inc.	627	11/02/18	USD 77.00	USD 4,516	(86,526)
Suncor Energy, Inc.	346	11/02/18	USD 40.50	USD 1,339	(15,743)
U.S. Bancorp	751	11/02/18	USD 56.00	USD 3,966	(11,640)
UnitedHealth Group, Inc.	139	11/02/18	USD 267.50	USD 3,698	(72,280)

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

Verizon Communications, Inc.	1,131	11/02/18	USD	55.00	USD	6,038	(42,978)
Wells Fargo & Co.	248	11/02/18	USD	57.00	USD	1,303	(4,464)
Williams Cos., Inc.	97	11/02/18	USD	29.00	USD	264	(1,115)
Novo Nordisk A/S ADR	707	11/06/18	USD	47.74	USD	3,333	(64,199)
Johnson Controls International PLC	379	11/07/18	USD	37.77	USD	1,327	(5,213)
SunTrust Banks, Inc.	528	11/07/18	USD	71.71	USD	3,527	(22,286)
3M Co.	53	11/09/18	USD	212.50	USD	1,117	(24,778)
American International Group, Inc.	256	11/09/18	USD	54.00	USD	1,363	(30,976)
Bank of America Corp.	1,977	11/09/18	USD	30.50	USD	5,824	(90,942)
Cisco Systems, Inc.	304	11/09/18	USD	48.80	USD	1,479	(29,094)
Comcast Corp., Class A	502	11/09/18	USD	36.00	USD	1,778	(45,180)
DowDuPont, Inc.	153	11/09/18	USD	67.00	USD	984	(14,994)
Enterprise Products Partners LP	632	11/09/18	USD	29.00	USD	1,816	(30,020)
General Electric Co.	394	11/09/18	USD	12.00	USD	445	(8,471)
Johnson Controls International PLC	379	11/09/18	USD	37.77	USD	1,327	(5,632)
Lockheed Martin Corp.	52	11/09/18	USD	347.50	USD	1,799	(43,940)
MetLife, Inc.	884	11/09/18	USD	47.50	USD	4,130	(87,958)

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional		Value
				Amount (000)		
Call						
Morgan Stanley	24	11/09/18	USD 49.00	USD 112		\$ (1,476)
Suncor Energy, Inc.	414	11/09/18	USD 41.00	USD 1,602		(17,388)
Union Pacific Corp.	50	11/09/18	USD 165.00	USD 814		(17,625)
Wells Fargo & Co.	396	11/09/18	USD 54.00	USD 2,081		(33,066)
FirstEnergy Corp.	239	11/12/18	USD 38.00	USD 888		(10,811)
FirstEnergy Corp.	238	11/12/18	USD 37.85	USD 885		(11,830)
Newell Brands, Inc.	585	11/12/18	USD 22.60	USD 1,188		(17,807)
Taiwan Semiconductor Manufacturing Co. Ltd. ADR	1,029	11/12/18	USD 44.40	USD 4,544		(140,500)
AXA Equitable Holdings, Inc.	165	11/16/18	USD 22.50	USD 354		(6,600)
Altria Group, Inc.	317	11/16/18	USD 65.00	USD 1,912		(12,838)
American International Group, Inc.	1,591	11/16/18	USD 57.50	USD 8,470		(42,162)
Anadarko Petroleum Corp.	65	11/16/18	USD 65.00	USD 438		(30,550)
Bank of America Corp.	918	11/16/18	USD 32.00	USD 2,704		(17,901)
Brighthouse Financial, Inc.	155	11/16/18	USD 50.00	USD 686		(9,300)
CDW Corp.	243	11/16/18	USD 90.00	USD 2,161		(60,143)
Cisco Systems, Inc.	276	11/16/18	USD 48.00	USD 1,343		(49,680)
Comcast Corp., Class A	254	11/16/18	USD 37.50	USD 899		(10,668)
Devon Energy Corp.	288	11/16/18	USD 41.00	USD 1,150		(47,232)
FirstEnergy Corp.	311	11/16/18	USD 37.00	USD 1,156		(34,210)
General Electric Co.	163	11/16/18	USD 14.00	USD 184		(570)
General Electric Co.	176	11/16/18	USD 13.00	USD 199		(1,584)
HESS Corp.	589	11/16/18	USD 72.50	USD 4,216		(194,370)
Interpublic Group of Cos., Inc.	703	11/16/18	USD 22.95	USD 1,608		(68,250)
Johnson Controls International PLC	226	11/16/18	USD 38.00	USD 791		(6,893)
Johnson Controls International PLC	140	11/16/18	USD 36.00	USD 490		(12,040)
Lowe's Cos., Inc.	235	11/16/18	USD 116.10	USD 2,698		(63,794)
Marathon Petroleum Corp.	206	11/16/18	USD 87.50	USD 1,647		(22,145)
Marsh & McLennan Cos., Inc.	596	11/16/18	USD 84.57	USD 4,930		(43,991)
Mattel, Inc.	144	11/16/18	USD 17.00	USD 226		(6,840)
McKesson Corp.	189	11/16/18	USD 135.00	USD 2,507		(78,435)
Medtronic PLC	361	11/16/18	USD 97.50	USD 3,551		(102,344)
Microsoft Corp.	374	11/16/18	USD 115.00	USD 4,277		(127,160)
Morgan Stanley	626	11/16/18	USD 49.00	USD 2,915		(44,446)
Motorola Solutions, Inc.	215	11/16/18	USD 127.90	USD 2,798		(129,086)
Nielsen Holdings PLC	343	11/16/18	USD 28.00	USD 949		(47,163)
Northrop Grumman Corp.	84	11/16/18	USD 320.00	USD 2,666		(73,080)

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

Oracle Corp.	775	11/16/18	USD	50.00	USD	3,996	(167,788)
Pfizer, Inc.	1,106	11/16/18	USD	42.98	USD	4,874	(167,965)
Quest Diagnostics, Inc.	248	11/16/18	USD	110.00	USD	2,676	(42,160)
Suncor Energy, Inc.	468	11/16/18	USD	42.00	USD	1,811	(14,040)
TOTAL SA ADR	530	11/16/18	USD	64.25	USD	3,413	(110,834)
Travelers Cos., Inc.	274	11/16/18	USD	134.25	USD	3,554	(43,128)
U.S. Bancorp	376	11/16/18	USD	55.00	USD	1,986	(18,800)
Unilever NV NY Shares	334	11/16/18	USD	57.50	USD	1,855	(15,030)

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

## Exchange-Traded Options Written (continued)

Description	Number of Contracts	Expiration Date	Exercise Price	Notional		Value
				Amount (000)		
Call						
Unilever NV NY Shares	474	11/16/18	USD 56.60	USD 2,633	\$	(33,081)
Wells Fargo & Co.	281	11/16/18	USD 57.50	USD 1,477		(5,620)
Williams Cos., Inc.	633	11/16/18	USD 30.00	USD 1,721		(6,963)
Public Service Enterprise Group, Inc.	420	11/19/18	USD 53.30	USD 2,217		(42,533)
General Electric Co.	285	12/21/18	USD 13.00	USD 322		(4,845)
						\$ (15,527,398)

## OTC Options Written

Description	Counterparty	Number of Contracts	Expiration Date	Exercise Price	Notional Amount (000)	Value
Call						
Novo Nordisk A/S						
ADR	Barclays Bank PLC	35,300	10/01/18	USD 51.00	USD 1,664	\$
BP PLC	Goldman Sachs International	88,400	10/03/18	GBP 5.67	GBP 520	(25,641)
Diageo PLC	Morgan Stanley & Co. International PLC	2,500	10/03/18	GBP 27.60	GBP 68	(207)
Nestle SA, Registered Shares	Citibank N.A.	22,800	10/03/18	CHF 81.95	CHF 1,863	(10,350)
TOTAL SA ADR	Citibank N.A.	31,700	10/04/18	USD 65.75	USD 2,041	(7,275)
Bayer AG, Registered Shares	Goldman Sachs International	4,700	10/09/18	EUR 84.53	EUR 359	(63)
CRH PLC	Morgan Stanley & Co. International PLC	72,500	10/09/18	GBP 25.67	GBP 1,820	(9,976)
Public Service Enterprise Group, Inc.	Citibank N.A.	125,300	10/18/18	USD 53.06	USD 6,615	(104,209)
AstraZeneca PLC	UBS AG	33,000	10/23/18	GBP 56.91	GBP 1,973	(139,589)
	Barclays Bank PLC	99,800	10/23/18	GBP 59.96	GBP 5,968	(162,659)

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

AstraZeneca PLC									
Experian PLC	Goldman Sachs International	181,000	10/23/18	GBP	19.08	GBP	3,564	(161,812)	
Experian PLC	UBS AG	46,500	10/23/18	GBP	19.15	GBP	916	(38,134)	
Koninklijke Philips NV	Credit Suisse International	135,300	10/24/18	EUR	38.89	EUR	5,312	(139,460)	
Constellation Software, Inc.	Morgan Stanley & Co. International PLC	6,500	10/25/18	CAD	968.01	CAD	128,517	(119,207)	
CRH PLC	Morgan Stanley & Co. International PLC	25,500	10/26/18	GBP	26.03	GBP	640	(4,847)	
Danone SA	Credit Suisse International	29,300	10/26/18	EUR	66.04	EUR	1,961	(64,101)	
Diageo PLC	Deutsche Bank AG	56,350	10/26/18	GBP	27.28	GBP	1,532	(30,569)	
Edison International SunTrust	Morgan Stanley & Co. International PLC	12,600	10/26/18	USD	68.21	USD	853	(14,292)	
Banks, Inc.	Citibank N.A.	58,600	10/30/18	USD	74.25	USD	3,914	(11,045)	
BCE, Inc.	Goldman Sachs International	36,100	10/31/18	USD	40.94	USD	1,463	(16,815)	
BP PLC	Barclays Bank PLC	1,175,000	10/31/18	GBP	5.56	GBP	6,909	(572,830)	
CRH PLC	Morgan Stanley & Co. International PLC	36,000	10/31/18	GBP	24.81	GBP	904	(31,951)	
Diageo PLC	Credit Suisse International	44,600	10/31/18	GBP	27.07	GBP	1,212	(33,169)	
Enterprise Products Partners LP	Citibank N.A.	126,400	10/31/18	USD	29.27	USD	3,631	(27,607)	
AstraZeneca PLC	Barclays Bank PLC	35,500	11/01/18	GBP	57.00	GBP	2,123	(158,549)	
BP PLC	Credit Suisse International	89,200	11/01/18	GBP	5.67	GBP	524	(32,655)	
Nestle SA, Registered Shares	Credit Suisse International	11,200	11/01/18	CHF	82.21	CHF	915	(11,071)	
Diageo PLC	Credit Suisse International	96,400	11/07/18	GBP	27.25	GBP	2,620	(63,634)	
NextEra Energy, Inc.	Barclays Bank PLC	8,300	11/12/18	USD	171.77	USD	1,391	(15,297)	
BP PLC	UBS AG	1,176,000	11/14/18	GBP	5.98	GBP	6,915	(136,373)	
Bayer AG, Registered Shares	Credit Suisse International	49,200	11/14/18	EUR	78.43	EUR	3,759	(110,136)	
CRH PLC	UBS AG	59,900	11/14/18	GBP	25.68	GBP	1,504	(35,456)	



Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

**OTC Options Written (continued)**

<i>Description</i>	<i>Counterparty</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Exercise Price</i>	<i>Notional Amount (000)</i>	<i>Value</i>
Call						
Diageo PLC	Credit Suisse International	96,400	11/20/18	GBP 27.25	GBP 2,620	\$ (75,771)
Koninklijke Philips NV	Deutsche Bank AG	223,000	11/20/18	EUR 40.12	EUR 8,755	(208,716)
Lenovo Group Ltd.	UBS AG	173,332	11/20/18	HKD 5.68	HKD 988	(5,380)
Lenovo Group Ltd.	UBS AG	6,436,668	11/20/18	HKD 5.68	HKD 36,689	(199,784)
International Paper Co.	Goldman Sachs International	35,100	11/26/18	USD 22.82	USD 803	(29,151)
						\$ (2,807,781)

**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 quoted prices in active markets/exchanges for identical assets or liabilities that 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 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

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

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. Investments classified within Level 3 have significant unobservable inputs used by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee ) in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by privately held companies or funds. There may not be a secondary market, and/or there are a limited number of investors. Level 3 investments may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated by the Global Valuation Committee in the absence of market information.

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

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

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Assets:				
Investments:				
Common Stocks:				
Aerospace & Defense	\$ 23,868,175	\$	\$	\$ 23,868,175
Banks	306,131,009			306,131,009
Beverages	17,880,174	16,146,311		34,026,485
Building Products	13,022,800			13,022,800
Capital Markets	64,222,350			64,222,350
Chemicals	20,274,692			20,274,692

## Schedule of Investments (unaudited) (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

September 30, 2018

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Assets:				
Investments:				
Common Stocks:				
Communications Equipment	\$ 33,843,100	\$	\$	\$ 33,843,100
Construction Materials		12,691,090		12,691,090
Containers & Packaging	6,669,655			6,669,655
Diversified Financial Services	5,860,140			5,860,140
Diversified Telecommunication Services	70,857,104			70,857,104
Electric Utilities	74,412,492			74,412,492
Electrical Equipment	1,506,837			1,506,837
Electronic Equipment, Instruments & Components	14,395,259			14,395,259
Food Products	19,907,732	10,221,407		30,129,139
Health Care Equipment & Supplies	29,673,311	32,656,385		62,329,696
Health Care Providers & Services	166,769,929			166,769,929
Household Durables	6,907,481			6,907,481
Household Products	17,421,704			17,421,704
IT Services	10,949,128			10,949,128
Industrial Conglomerates	57,907,658			57,907,658
Insurance	126,037,888			126,037,888
Leisure Products	7,537,664			7,537,664
Machinery	4,733,387			4,733,387
Media	36,981,110			36,981,110
Multi-Utilities	23,091,930			23,091,930
Multiline Retail	5,966,359			5,966,359
Oil, Gas & Consumable Fuels	188,259,386	38,762,190		227,021,576
Personal Products	12,358,764			12,358,764
Pharmaceuticals	121,698,034	49,959,710		171,657,744
Professional Services	9,487,933	11,674,042		21,161,975
Road & Rail	10,688,161			10,688,161
Semiconductors & Semiconductor Equipment	40,609,274			40,609,274
Software	107,723,250			107,723,250
Specialty Retail	17,936,032			17,936,032
Technology Hardware, Storage & Peripherals		17,824,428		17,824,428
Tobacco	22,605,394			22,605,394
Short-Term Investment Fund	4,496,892			4,496,892
	\$ 1,702,692,188	\$ 189,935,563	\$	\$ 1,892,627,751
Investments Valued at NAV <sup>(a)</sup>				2,419
				\$ 1,892,630,170

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

Derivative Financial Instruments<sup>(b)</sup>

Liabilities:

Equity contracts	\$ (11,027,521)	\$ (7,307,658)	\$ (18,335,179)
------------------	-----------------	----------------	-----------------

<sup>(a)</sup> As of September 30, 2018, certain of the Trust's Investments were fair valued using net asset value ( NAV ) per share and have been excluded from the fair value hierarchy.

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

During the period ended September 30, 2018, there were no transfers between levels.

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Enhanced Equity Dividend Trust

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

Date: November 19, 2018

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

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

Date: November 19, 2018

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

Date: November 19, 2018