

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

BlackRock Enhanced Equity Dividend Trust  
Form N-Q  
March 26, 2013

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: 10/31/2013

Date of reporting period: 01/31/2013

Item 1 Schedule of Investments

Schedule of Investments January 31, 2013 (Unaudited)

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

(Percentages shown are based on Net Assets)

| Common Stocks                            | Shares    | Value        |
|--|-----------|--------------|
| <b>Aerospace &amp; Defense 4.8%</b>      |           |              |
| General Dynamics Corp.                   | 133,765   | \$ 8,868,619 |
| Honeywell International, Inc. (a)        | 189,379   | 12,923,223   |
| Northrop Grumman Corp.                   | 173,000   | 11,251,920   |
| Raytheon Co. (a)                         | 312,000   | 16,436,160   |
| Rockwell Collins, Inc. (a)               | 52,500    | 3,091,200    |
| United Technologies Corp.                | 229,700   | 20,114,829   |
|  |           | 72,685,951   |
| <b>Air Freight &amp; Logistics 0.7%</b>  |           |              |
| United Parcel Service, Inc., Class B (a) | 130,600   | 10,355,274   |
| <b>Auto Components 0.3%</b>              |           |              |
| Johnson Controls, Inc. (a)               | 124,300   | 3,864,487    |
| <b>Beverages 2.2%</b>                    |           |              |
| The Coca-Cola Co. (a)                    | 452,100   | 16,836,204   |
| Diageo Plc - ADR (a)                     | 143,100   | 17,071,830   |
|  |           | 33,908,034   |
| <b>Building Products 0.5%</b>            |           |              |
| AO Smith Corp.                           | 53,650    | 3,716,872    |
| Masco Corp. (a)                          | 220,200   | 4,049,478    |
|  |           | 7,766,350    |
| <b>Chemicals 2.6%</b>                    |           |              |
| The Dow Chemical Co. (a)                 | 236,500   | 7,615,300    |
| E.I. du Pont de Nemours & Co.            | 403,300   | 19,136,585   |
| Olin Corp.                               | 226,400   | 5,266,064    |
| Praxair, Inc. (a)                        | 75,600    | 8,343,972    |
|  |           | 40,361,921   |
| <b>Commercial Banks 8.0%</b>             |           |              |
| Bank of Nova Scotia (a)                  | 232,300   | 13,659,911   |
| Cullen/Frost Bankers, Inc.               | 94,000    | 5,535,660    |
| Fifth Third Bancorp                      | 664,100   | 10,818,189   |
| M&T Bank Corp. (a)                       | 29,400    | 3,019,086    |
| National Bank of Canada (a)              | 197,300   | 15,690,632   |
| SunTrust Banks, Inc.                     | 44,980    | 1,276,083    |
| The Toronto-Dominion Bank (a)            | 167,200   | 13,967,888   |
| U.S. Bancorp                             | 613,600   | 20,310,160   |
| Wells Fargo & Co. (a)                    | 1,089,900 | 37,961,217   |
|  |           | 122,238,826  |
| <b>Consumer Finance 1.0%</b>             |           |              |
| American Express Co. (a)                 | 262,300   | 15,425,863   |

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|  |               |    |              |
|--|---------------|----|--------------|
| <b>Containers &amp; Packaging</b> 0.2%             |               |    |              |
| Sonoco Products Co. (a)                            | 101,700       |    | 3,151,683    |
| <b>Distributors</b> 0.2%                           |               |    |              |
| Fastenal Co. (a)                                   | 16,200        |    | 804,816      |
| Genuine Parts Co.                                  | 33,000        |    | 2,244,990    |
|  |               |    | 3,049,806    |
| <b>Diversified Financial Services</b> 2.6%         |               |    |              |
| JPMorgan Chase & Co. (a)                           | 856,900       |    | 40,317,145   |
| <b>Common Stocks</b>                               | <b>Shares</b> |    | <b>Value</b> |
| <b>Diversified Telecommunication Services</b> 4.3% |               |    |              |
| AT&T Inc. (a)                                      | 496,300       | \$ | 17,266,277   |
| BCE, Inc.  | 103,300       |    | 4,588,586    |
| CenturyLink, Inc. (a)                              | 541,900       |    | 21,919,855   |
| Verizon Communications, Inc. (a)                   | 508,800       |    | 22,188,768   |
|  |               |    | 65,963,486   |
| <b>Electric Utilities</b> 4.2%                     |               |    |              |
| American Electric Power Co., Inc. (a)              | 148,000       |    | 6,702,920    |
| Duke Energy Corp. (a)                              | 77,966        |    | 5,359,383    |
| Edison International                               | 126,700       |    | 6,105,673    |
| FirstEnergy Corp.                                  | 156,390       |    | 6,332,231    |
| ITC Holdings Corp.                                 | 40,200        |    | 3,256,200    |
| NextEra Energy, Inc. (a)                           | 183,500       |    | 13,221,175   |
| Northeast Utilities                                | 467,520       |    | 19,042,090   |
| Otter Tail Corp.                                   | 55,761        |    | 1,498,856    |
| PPL Corp. (a)                                      | 102,000       |    | 3,089,580    |
|  |               |    | 64,608,108   |
| <b>Electrical Equipment</b> 1.1%                   |               |    |              |
| Brady Corp., Class A                               | 111,700       |    | 3,897,213    |
| Rockwell Automation, Inc. (a)                      | 56,500        |    | 5,039,235    |
| Roper Industries, Inc. (a)                         | 67,400        |    | 7,916,130    |
|  |               |    | 16,852,578   |
| <b>Energy Equipment &amp; Services</b> 0.8%        |               |    |              |
| Helmerich & Payne, Inc. (a)                        | 59,700        |    | 3,841,098    |
| Schlumberger Ltd. (a)                              | 97,600        |    | 7,617,680    |
|  |               |    | 11,458,778   |
| <b>Food &amp; Staples Retailing</b> 0.5%           |               |    |              |
| Wal-Mart Stores, Inc. (a)                          | 110,700       |    | 7,743,465    |
| <b>Food Products</b> 3.9%                          |               |    |              |
| Beam, Inc. (a)                                     | 28,400        |    | 1,742,056    |
| General Mills, Inc. (a)                            | 275,300       |    | 11,546,082   |
| HJ Heinz Co.                                       | 159,600       |    | 9,676,548    |
| Kraft Foods Group, Inc. (a)                        | 134,995       |    | 6,239,469    |
| Lancaster Colony Corp.                             | 46,800        |    | 3,344,328    |
| Mondelez International, Inc., Class A (a)          | 402,285       |    | 11,179,500   |
| Unilever NV  | 400,000       |    | 16,192,000   |

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|  |         |            |
|--|---------|------------|
|  |         | 59,919,983 |
| <b>Gas Utilities 0.6%</b>                        |         |            |
| New Jersey Resources Corp.                       | 123,800 | 5,203,314  |
| Northwest Natural Gas Co.                        | 81,400  | 3,697,188  |
|  |         | 8,900,502  |
| <b>Health Care Providers &amp; Services 0.4%</b> |         |            |
| Quest Diagnostics, Inc. (a)                      | 115,400 | 6,687,430  |
| <b>Hotels, Restaurants &amp; Leisure 1.4%</b>    |         |            |
| McDonald's Corp.                                 | 220,900 | 21,049,561 |
| <b>Household Durables 0.5%</b>                   |         |            |
| Stanley Black & Decker, Inc. (a)                 | 102,500 | 7,875,075  |

### Portfolio Abbreviations

To simplify the listings of portfolio holdings in the Schedule of Investments, the names and descriptions of many securities have been abbreviated according to the following list:

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

**USD** US Dollar

JANUARY 31, 2013

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

| Common Stocks                                | Shares    | Value         |
|--|-----------|---------------|
| <b>Household Products 1.9%</b>               |           |               |
| Kimberly-Clark Corp.                         | 125,050   | \$ 11,193,225 |
| The Procter & Gamble Co. (a)                 | 231,400   | 17,392,024    |
|  |           | 28,585,249    |
| <b>Industrial Conglomerates 2.6%</b>         |           |               |
| 3M Co.                                       | 118,600   | 11,925,230    |
| General Electric Co. (a)                     | 1,160,251 | 25,850,392    |
| Raven Industries, Inc.                       | 81,356    | 2,190,917     |
|  |           | 39,966,539    |
| <b>Insurance 3.9%</b>                        |           |               |
| ACE Ltd.                                     | 116,800   | 9,966,544     |
| The Chubb Corp.                              | 186,000   | 14,937,660    |
| Old Republic International Corp.             | 107,300   | 1,223,220     |
| Prudential Financial, Inc. (a)               | 236,100   | 13,665,468    |
| The Travelers Cos., Inc.                     | 259,400   | 20,352,524    |
|  |           | 60,145,416    |
| <b>IT Services 2.0%</b>                      |           |               |
| Automatic Data Processing, Inc.              | 61,960    | 3,673,608     |
| International Business Machines Corp. (a)    | 128,800   | 26,155,416    |
|  |           | 29,829,024    |
| <b>Leisure Equipment &amp; Products 1.2%</b> |           |               |
| Mattel, Inc. (a)                             | 209,200   | 7,872,196     |
| Polaris Industries, Inc.                     | 123,600   | 10,764,324    |
|  |           | 18,636,520    |
| <b>Machinery 4.1%</b>                        |           |               |
| Caterpillar, Inc.                            | 240,800   | 23,692,312    |
| Deere & Co. (a)                              | 264,500   | 24,878,870    |
| Dover Corp.                                  | 55,600    | 3,846,408     |
| Graco, Inc.                                  | 39,600    | 2,265,120     |
| Pentair Ltd.                                 | 148,400   | 7,520,912     |
|  |           | 62,203,622    |
| <b>Media 2.4%</b>                            |           |               |
| Comcast Corp., Special Class A (a)           | 520,200   | 19,106,946    |
| Time Warner Cable, Inc. (a)                  | 128,366   | 11,468,218    |
| The Walt Disney Co. (a)                      | 120,000   | 6,465,600     |
|  |           | 37,040,764    |
| <b>Metals &amp; Mining 2.8%</b>              |           |               |

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|  |               |              |
|--|---------------|--------------|
| BHP Billiton Ltd. - ADR (a)                        | 353,700       | 27,843,264   |
| Newmont Mining Corp.                               | 54,587        | 2,345,058    |
| Rio Tinto Plc - ADR                                | 137,200       | 7,747,684    |
| Southern Copper Corp. (a)                          | 112,277       | 4,422,591    |
|  |               | 42,358,597   |
| <b>Multiline Retail 0.2%</b>                       |               |              |
| Family Dollar Stores, Inc. (a)                     | 51,200        | 2,903,040    |
| <b>Multi-Utilities 2.5%</b>                        |               |              |
| Dominion Resources, Inc.                           | 241,200       | 13,051,332   |
| Integrus Energy Group, Inc.                        | 78,500        | 4,293,165    |
| Public Service Enterprise Group, Inc.              | 287,500       | 8,964,250    |
| Sempra Energy                                      | 84,800        | 6,364,240    |
| Wisconsin Energy Corp.                             | 148,900       | 5,871,127    |
|  |               | 38,544,114   |
| <b>Oil, Gas &amp; Consumable Fuels 11.3%</b>       |               |              |
| Chevron Corp.                                      | 381,550       | 43,935,483   |
| ConocoPhillips (a)                                 | 113,460       | 6,580,680    |
| Enbridge, Inc. (a)                                 | 431,900       | 18,988,184   |
| EQT Corp.  | 79,243        | 4,707,827    |
| Exxon Mobil Corp. (a)                              | 328,500       | 29,555,145   |
| Kinder Morgan, Inc. (a)                            | 194,440       | 7,283,722    |
| Marathon Oil Corp. (a)                             | 229,900       | 7,726,939    |
| <b>Common Stocks</b>                               | <b>Shares</b> | <b>Value</b> |
| <b>Oil, Gas &amp; Consumable Fuels (concluded)</b> |               |              |
| Marathon Petroleum Corp.                           | 112,500       | \$ 8,348,625 |
| Occidental Petroleum Corp. (a)                     | 128,200       | 11,316,214   |
| Peabody Energy Corp.                               | 45,100        | 1,134,265    |
| Phillips 66 (a)                                    | 66,450        | 4,024,877    |
| Royal Dutch Shell Plc, Class A - ADR               | 48,700        | 3,434,324    |
| Spectra Energy Corp. (a)                           | 223,600       | 6,211,608    |
| Total SA - ADR                                     | 363,200       | 19,718,128   |
|  |               | 172,966,021  |
| <b>Paper &amp; Forest Products 0.5%</b>            |               |              |
| MeadWestvaco Corp.                                 | 250,100       | 7,840,635    |
| <b>Pharmaceuticals 6.5%</b>                        |               |              |
| Abbott Laboratories (a)                            | 135,000       | 4,573,800    |
| AbbVie, Inc. (a)                                   | 138,200       | 5,070,558    |
| Bristol-Myers Squibb Co. (a)                       | 363,700       | 13,144,118   |
| Johnson & Johnson (a)                              | 279,000       | 20,623,680   |
| Merck & Co., Inc.                                  | 512,400       | 22,161,300   |
| Pfizer, Inc. (a)                                   | 1,208,900     | 32,978,792   |
|  |               | 98,552,248   |
| <b>Real Estate Investment Trusts (REITs) 2.4%</b>  |               |              |
| American Tower Corp. (a)                           | 71,200        | 5,421,880    |
| Federal Realty Investment Trust (a)                | 37,400        | 3,958,790    |
| Home Properties, Inc.                              | 88,200        | 5,421,654    |
| Liberty Property Trust                             | 62,100        | 2,432,457    |
| Realty Income Corp.                                | 70,918        | 3,097,698    |
| Sovran Self Storage, Inc.                          | 37,680        | 2,458,243    |
| Tanger Factory Outlet Centers                      | 64,200        | 2,273,964    |
| UDR, Inc.  | 141,600       | 3,382,824    |
| Weingarten Realty Investors                        | 94,600        | 2,728,264    |
| Weyerhaeuser Co. (a)                               | 193,600       | 5,831,232    |

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|  |         |            |
|--|---------|------------|
|  |         | 37,007,006 |
| <b>Road &amp; Rail 1.8%</b>                              |         |            |
| Canadian National Railway Co.                            | 173,500 | 16,597,010 |
| Union Pacific Corp. (a)                                  | 81,200  | 10,674,552 |
|  |         | 27,271,562 |
| <b>Semiconductors &amp; Semiconductor Equipment 1.2%</b> |         |            |
| Intel Corp. (a)  | 623,600 | 13,120,544 |
| Linear Technology Corp. (a)                              | 140,300 | 5,137,786  |
|  |         | 18,258,330 |
| <b>Software 1.2%</b>                                     |         |            |
| Microsoft Corp. (a)                                      | 677,700 | 18,616,419 |
| <b>Specialty Retail 2.6%</b>                             |         |            |
| The Home Depot, Inc. (a)                                 | 416,900 | 27,898,948 |
| Limited Brands, Inc.                                     | 239,616 | 11,506,360 |
|  |         | 39,405,308 |
| <b>Textiles, Apparel &amp; Luxury Goods 1.1%</b>         |         |            |
| VF Corp. (a)   | 110,300 | 16,278,074 |
| <b>Tobacco 3.2%</b>                                      |         |            |
| Altria Group, Inc.                                       | 235,900 | 7,945,112  |
| Lorillard, Inc. (a)                                      | 276,700 | 10,810,669 |
| Philip Morris International, Inc.                        | 304,400 | 26,835,904 |
| Universal Corp. (a)                                      | 69,700  | 3,790,286  |
|  |         | 49,381,971 |
| <b>Water Utilities 1.1%</b>                              |         |            |
| American Water Works Co., Inc.                           | 236,000 | 9,034,080  |
| Aqua America, Inc.                                       | 237,500 | 6,467,125  |
| California Water Service Group (a)                       | 66,318  | 1,293,201  |
|  |         | 16,794,406 |



Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Common Stocks  | Shares     | Value            |
|--|------------|------------------|
| Wireless Telecommunication Services 0.4%                               |            |                  |
| Vodafone Group Plc - ADR   | 195,500    | \$ 5,341,060     |
| <b>Total Long-Term Investments</b>                                     |            |                  |
| (Cost \$1,318,523,492) 97.7%   |            | 1,492,110,231    |
| <b>Short-Term Securities</b>   |            |                  |
| BlackRock Liquidity Funds, TempFund, Institutional Class, 0.10% (b)(c) | 70,574,713 | 70,574,713       |
| <b>Total Short-Term Securities</b>                                     |            |                  |
| (Cost \$70,574,713) 4.6%   |            | 70,574,713       |
|  |            | <b>Value</b>     |
| <b>Total Investments Before Options Written</b>                        |            |                  |
| (Cost \$1,389,098,205*) 102.3%   |            | \$ 1,562,684,944 |
| <b>Options Written</b>   |            |                  |
| (Premiums Received \$14,749,188) (1.6)%                                |            | (23,469,683)     |
| <b>Total Investments Net of Options Written</b> 100.7%                 |            | 1,539,215,261    |
| <b>Liabilities in Excess of Other Assets</b> (0.7)%                    |            | (11,232,180)     |
| <b>Net Assets</b> 100.0%   |            | \$1,527,983,081  |

Notes to Schedule of Investments

\* As of January 31, 2013, gross unrealized appreciation and gross unrealized depreciation based on cost for federal income tax purposes were as follows:

|                               |                  |
|-------------------------------|------------------|
| Tax cost                      | \$ 1,465,074,049 |
| Gross unrealized appreciation | \$ 175,516,138   |
| Gross unrealized depreciation | (77,905,243)     |
| Net unrealized appreciation   | \$ 97,610,895    |

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- (a) All or a portion of security has been pledged/segregated as collateral in connection with outstanding options written.  
 (b) Represents the current yield as of report date.  
 (c) Investments in issuers considered to be an affiliate of the Trust during the period ended January 31, 2013, for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate  | Shares/<br>Beneficial Interest |                 | Shares/<br>Beneficial Interest |           |                  |
|--|--------------------------------|-----------------|--------------------------------|-----------|------------------|
|  | Held at                        |                 | Held at                        |           |                  |
|  | October 31,<br>2012            | Net<br>Activity | January 31,<br>2013            | Income    | Realized<br>Gain |
| BlackRock Liquidity Funds, TempFund, Institutional Class | 112,624,435                    | (42,049,722)    | 70,574,713                     | \$ 30,763 | \$ 660           |
| BlackRock Liquidity Series, LLC Money Market Series      | \$ 4,054,445                   | \$ (4,054,445)  |                                | \$ 202    |                  |

Foreign currency exchange contracts as of January 31, 2013 were as follows:

| Currency    | Currency    | Counterparty        |  | Settlement<br>Date | Unrealized<br>Depreciation |
|-------------|-------------|---------------------|--|--------------------|----------------------------|
| Purchased   | Sold        |                     |  |                    |                            |
| USD 112,664 | CAD 113,000 | Goldman Sachs & Co. |  | 2/01/13            | \$ (631)                   |

Exchange-Traded options written as of January 31, 2013 were as follows:

| Description                       | Put/<br>Call                          | Strike<br>Price | Expiration<br>Date | Contracts | Market<br>Value |
|-----------------------------------|---------------------------------------|-----------------|--------------------|-----------|-----------------|
|                                   | International Business Machines Corp. | Call            | USD 195            | 2/04/13   | 190             |
| Comcast Corp., Special Class A    | Call                                  | USD 35.75       | 2/06/13            | 1,325     | (135,080)       |
| M&T Bank Corp.                    | Call                                  | USD 100         | 2/11/13            | 161       | (44,653)        |
| AbbVie, Inc.                      | Call                                  | USD 34          | 2/16/13            | 760       | (211,117)       |
| Marathon Oil Corp.                | Call                                  | USD 32.75       | 2/16/13            | 530       | (64,260)        |
| The Toronto-Dominion Bank         | Call                                  | USD 84.25       | 2/16/13            | 450       | (15,508)        |
| Abbott Laboratories               | Call                                  | USD 34          | 2/18/13            | 740       | (26,270)        |
| American Electric Power Co., Inc. | Call                                  | USD 44          | 2/18/13            | 815       | (105,950)       |
| American Tower Corp.              | Call                                  | USD 80          | 2/18/13            | 200       | (1,500)         |
| Bank of Nova Scotia               | Call                                  | CAD 58.50       | 2/18/13            | 1,275     | (78,617)        |
| The Coca-Cola Co.                 | Call                                  | USD 36.25       | 2/18/13            | 1,230     | (142,680)       |
| The Coca-Cola Co.                 | Call                                  | USD 37.50       | 2/18/13            | 630       | (22,050)        |

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

Exchange-Traded options written as of January 31, 2013 were as follows: (continued)

| Description                           | Put/ | Strike    | Expiration | Contracts | Market     |
|---------------------------------------|------|-----------|------------|-----------|------------|
|                                       | Call | Price     | Date       |           | Value      |
| ConocoPhillips                        | Call | USD 60    | 2/18/13    | 625       | \$ (9,062) |
| The Dow Chemical Co.                  | Call | USD 34    | 2/18/13    | 145       | (1,232)    |
| Duke Energy Corp.                     | Call | USD 67.50 | 2/18/13    | 430       | (60,200)   |
| Fastenal Co.                          | Call | USD 49.50 | 2/18/13    | 162       | (13,770)   |
| Federal Realty Investment Trust       | Call | USD 105   | 2/18/13    | 200       | (37,500)   |
| General Electric Co.                  | Call | USD 22    | 2/18/13    | 1,791     | (81,491)   |
| Helmerich & Payne, Inc.               | Call | USD 62.50 | 2/18/13    | 330       | (78,375)   |
| Intel Corp.                           | Call | USD 21    | 2/18/13    | 1,885     | (48,068)   |
| JPMorgan Chase & Co.                  | Call | USD 44    | 2/18/13    | 575       | (181,125)  |
| Kraft Foods Group, Inc.               | Call | USD 47.50 | 2/18/13    | 500       | (8,750)    |
| Microsoft Corp.                       | Call | USD 28    | 2/18/13    | 1,990     | (36,815)   |
| Mondelez International, Inc., Class A | Call | USD 27    | 2/18/13    | 755       | (70,593)   |
| Mondelez International, Inc., Class A | Call | USD 28    | 2/18/13    | 730       | (20,075)   |
| National Bank of Canada               | Call | CAD 79    | 2/18/13    | 1,086     | (105,072)  |
| Occidental Petroleum Corp.            | Call | USD 85    | 2/18/13    | 435       | (151,162)  |
| Pfizer, Inc.                          | Call | USD 26    | 2/18/13    | 20        | (2,680)    |
| The Procter & Gamble Co.              | Call | USD 70    | 2/18/13    | 1,274     | (662,480)  |
| Prudential Financial, Inc.            | Call | USD 60    | 2/18/13    | 365       | (20,075)   |
| Raytheon Co.                          | Call | USD 57.50 | 2/18/13    | 1,550     | (4,650)    |
| Schlumberger Ltd.                     | Call | USD 72.50 | 2/18/13    | 230       | (131,675)  |
| Stanley Black & Decker, Inc.          | Call | USD 80    | 2/18/13    | 565       | (8,475)    |
| Union Pacific Corp.                   | Call | USD 135   | 2/18/13    | 445       | (24,698)   |
| International Business Machines Corp. | Call | USD 200   | 2/22/13    | 495       | (200,475)  |
| The Walt Disney Co.                   | Call | USD 52    | 2/26/13    | 160       | (40,571)   |
| The Toronto-Dominion Bank             | Call | USD 84.20 | 3/01/13    | 470       | (25,442)   |
| Roper Industries, Inc.                | Call | USD 118   | 3/04/13    | 370       | (61,216)   |
| California Water Service Group        | Call | USD 18.75 | 3/07/13    | 365       | (30,198)   |
| Sonoco Products Co.                   | Call | USD 31    | 3/07/13    | 560       | (27,310)   |
| Diageo Plc - ADR                      | Call | USD 118   | 3/11/13    | 210       | (47,616)   |
| American Express Co.                  | Call | USD 60    | 3/18/13    | 1,440     | (115,200)  |
| American Tower Corp.                  | Call | USD 82.50 | 3/18/13    | 200       | (2,500)    |
| AT&T Inc.                             | Call | USD 35    | 3/18/13    | 1,652     | (99,120)   |
| Beam, Inc.                            | Call | USD 62.50 | 3/18/13    | 156       | (21,060)   |
| BHP Billiton Ltd. - ADR               | Call | USD 77.50 | 3/18/13    | 1,945     | (494,030)  |
| Bristol-Myers Squibb Co.              | Call | USD 35    | 3/18/13    | 2,000     | (292,000)  |
| CenturyLink, Inc.                     | Call | USD 41    | 3/18/13    | 505       | (18,938)   |
| The Coca-Cola Co.                     | Call | USD 37.50 | 3/18/13    | 630       | (34,965)   |
| Comcast Corp., Special Class A        | Call | USD 39    | 3/18/13    | 1,540     | (34,650)   |
| Deere & Co.                           | Call | USD 92.50 | 3/18/13    | 867       | (303,450)  |
| Enbridge, Inc.                        | Call | CAD 44    | 3/18/13    | 2,400     | (125,125)  |
| Family Dollar Stores, Inc.            | Call | USD 60    | 3/18/13    | 280       | (16,800)   |
| Honeywell International, Inc.         | Call | USD 62.50 | 3/18/13    | 495       | (293,288)  |
| Johnson Controls, Inc.                | Call | USD 31    | 3/18/13    | 682       | (52,855)   |
| JPMorgan Chase & Co.                  | Call | USD 47    | 3/18/13    | 570       | (73,245)   |
| Linear Technology Corp.               | Call | USD 37    | 3/18/13    | 770       | (53,900)   |
| Lorillard, Inc.                       | Call | USD 40    | 3/18/13    | 1,520     | (125,400)  |
| Marathon Oil Corp.                    | Call | USD 34    | 3/18/13    | 735       | (62,475)   |
| Masco Corp.                           | Call | USD 18    | 3/18/13    | 1,210     | (130,075)  |
| Mattel, Inc.                          | Call | USD 39    | 3/18/13    | 595       | (40,163)   |
| Microsoft Corp.                       | Call | USD 28    | 3/18/13    | 1,102     | (40,774)   |
| Mondelez International, Inc., Class A | Call | USD 28    | 3/18/13    | 730       | (34,310)   |



Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

Exchange-Traded options written as of January 31, 2013 were as follows: (concluded)

| Description                          | Put/ | Strike |       | Expiration | Contracts | Market                |
|--------------------------------------|------|--------|-------|------------|-----------|-----------------------|
|                                      | Call | Price  |       | Date       |           | Value                 |
| Phillips 66                          | Call | USD    | 55    | 3/18/13    | 365       | \$ (224,475)          |
| Prudential Financial, Inc.           | Call | USD    | 57.50 | 3/18/13    | 570       | (114,000)             |
| Prudential Financial, Inc.           | Call | USD    | 60    | 3/18/13    | 365       | (33,762)              |
| Quest Diagnostics, Inc.              | Call | USD    | 60    | 3/18/13    | 490       | (26,950)              |
| Rockwell Automation, Inc.            | Call | USD    | 90    | 3/18/13    | 175       | (31,062)              |
| Rockwell Collins, Inc.               | Call | USD    | 60    | 3/18/13    | 290       | (22,475)              |
| Spectra Energy Corp.                 | Call | USD    | 28    | 3/18/13    | 1,230     | (49,200)              |
| Universal Corp.                      | Call | USD    | 55    | 3/18/13    | 380       | (39,900)              |
| Verizon Communications, Inc.         | Call | USD    | 43    | 3/18/13    | 2,800     | (348,600)             |
| VF Corp.                             | Call | USD    | 150   | 3/18/13    | 610       | (253,150)             |
| Wal-Mart Stores, Inc.                | Call | USD    | 70    | 3/18/13    | 609       | (83,129)              |
| Wells Fargo & Co.                    | Call | USD    | 35    | 3/18/13    | 2,965     | (204,585)             |
| General Electric Co.                 | Call | USD    | 22.05 | 3/22/13    | 1,635     | (89,517)              |
| The Home Depot, Inc.                 | Call | USD    | 66.25 | 3/22/13    | 2,290     | (470,778)             |
| Honeywell International, Inc.        | Call | USD    | 68.40 | 3/22/13    | 440       | (63,032)              |
| Microsoft Corp.                      | Call | USD    | 27.65 | 3/22/13    | 635       | (30,846)              |
| Johnson & Johnson                    | Call | USD    | 73    | 3/25/13    | 615       | (91,649)              |
| Kinder Morgan, Inc.                  | Call | USD    | 37.90 | 3/25/13    | 365       | (22,819)              |
| NextEra Energy, Inc.                 | Call | USD    | 71.95 | 3/25/13    | 250       | (32,842)              |
| Exxon Mobil Corp.                    | Call | USD    | 90.90 | 3/26/13    | 1,170     | (166,033)             |
| Time Warner Cable, Inc.              | Call | USD    | 101   | 3/26/13    | 705       | (12,027)              |
| United Parcel Service, Inc., Class B | Call | USD    | 80.75 | 3/26/13    | 720       | (85,922)              |
| Pfizer, Inc.                         | Call | USD    | 27.85 | 4/04/13    | 2,080     | (69,347)              |
| General Mills, Inc.                  | Call | USD    | 42    | 4/22/13    | 1,515     | (114,383)             |
| Intel Corp.                          | Call | USD    | 22    | 4/22/13    | 1,544     | (56,356)              |
| PPL Corp.                            | Call | USD    | 29    | 4/22/13    | 280       | (38,500)              |
| Praxair, Inc.                        | Call | USD    | 115   | 4/22/13    | 415       | (39,425)              |
| Southern Copper Corp.                | Call | USD    | 42    | 4/22/13    | 620       | (34,100)              |
| Weyerhaeuser Co.                     | Call | USD    | 31    | 4/22/13    | 870       | (65,250)              |
| <b>Total</b>                         |      |        |       |            |           | <b>\$ (8,572,298)</b> |

Over-the-counter options written as of January 31, 2013 were as follows:

| Description          | Counterparty                   | Put/ | Strike |       | Expiration | Contracts | Market      |
|----------------------|--------------------------------|------|--------|-------|------------|-----------|-------------|
|                      |                                | Call | Price  |       | Date       |           | Value       |
| AT&T Inc.            | Morgan Stanley & Co., Inc.     | Call | USD    | 34.08 | 2/04/13    | 104,500   | \$ (74,195) |
| Chevron Corp.        | Citigroup Global Markets, Inc. | Call | USD    | 107   | 2/04/13    | 64,500    | (525,675)   |
| The Dow Chemical Co. | Morgan Stanley & Co., Inc.     | Call | USD    | 30.39 | 2/04/13    | 115,500   | (209,055)   |
| Edison International | Goldman Sachs & Co.            | Call | USD    | 44.75 | 2/04/13    | 17,700    | (60,888)    |
| JPMorgan Chase & Co. | Goldman Sachs & Co.            | Call | USD    | 41.65 | 2/04/13    | 149,500   | (807,300)   |

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|                               |                                |      |     |       |         |         |           |
|-------------------------------|--------------------------------|------|-----|-------|---------|---------|-----------|
| NextEra Energy, Inc.          | Morgan Stanley & Co., Inc.     | Call | USD | 68.26 | 2/04/13 | 75,700  | (286,903) |
| Olin Corp.                    | Morgan Stanley & Co., Inc.     | Call | USD | 21.09 | 2/04/13 | 62,500  | (135,625) |
| Pfizer, Inc.                  | Morgan Stanley & Co., Inc.     | Call | USD | 24.35 | 2/04/13 | 234,000 | (685,620) |
| Raven Industries, Inc.        | Deutsche Bank Securities Corp. | Call | USD | 26.73 | 2/04/13 | 21,900  | (5,823)   |
| Rockwell Automation, Inc.     | Morgan Stanley & Co., Inc.     | Call | USD | 81.56 | 2/04/13 | 13,600  | (103,768) |
| Aqua America, Inc.            | Citigroup Global Markets, Inc. | Call | USD | 24.97 | 2/05/13 | 34,000  | (76,945)  |
| Cullen/Frost Bankers, Inc.    | Morgan Stanley & Co., Inc.     | Call | USD | 55.09 | 2/06/13 | 51,500  | (195,700) |
| Lancaster Colony Corp.        | Bank of New York Mellon Corp.  | Call | USD | 69.84 | 2/06/13 | 25,000  | (45,998)  |
| Quest Diagnostics, Inc.       | Morgan Stanley & Co., Inc.     | Call | USD | 59.79 | 2/06/13 | 14,500  | (399)     |
| Canadian National Railway Co. | Credit Suisse First Boston     | Call | USD | 92.21 | 2/07/13 | 51,200  | (183,878) |
| E.I. du Pont de Nemours & Co. | Morgan Stanley & Co., Inc.     | Call | USD | 44.60 | 2/07/13 | 114,300 | (325,755) |
| Sempra Energy                 | Morgan Stanley & Co., Inc.     | Call | USD | 72.66 | 2/07/13 | 31,500  | (75,285)  |

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

Over-the-counter options written as of January 31, 2013 were as follows: (continued)

| Description                           | Counterparty                   | Put/ | Strike    | Expiration | Contracts | Market       |
|---------------------------------------|--------------------------------|------|-----------|------------|-----------|--------------|
|                                       |                                | Call | Price     | Date       |           | Value        |
| U.S. Bancorp                          | Morgan Stanley & Co., Inc.     | Call | USD 32.05 | 2/07/13    | 337,400   | \$ (357,649) |
| Exxon Mobil Corp.                     | Credit Suisse First Boston     | Call | USD 89.95 | 2/08/13    | 63,400    | (52,012)     |
| Home Properties, Inc.                 | Citigroup Global Markets, Inc. | Call | USD 59.69 | 2/08/13    | 48,500    | (86,282)     |
| Merck & Co., Inc.                     | Morgan Stanley & Co., Inc.     | Call | USD 44.84 | 2/08/13    | 129,500   | (3,721)      |
| Public Service Enterprise Group, Inc. | Credit Suisse First Boston     | Call | USD 30.61 | 2/08/13    | 115,000   | (65,193)     |
| Sovran Self Storage, Inc.             | Deutsche Bank Securities Corp. | Call | USD 63.05 | 2/08/13    | 20,700    | (45,262)     |
| AT&T Inc.                             | Morgan Stanley & Co., Inc.     | Call | USD 34.08 | 2/11/13    | 104,500   | (84,855)     |
| CenturyLink, Inc.                     | UBS Securities LLC             | Call | USD 38.66 | 2/11/13    | 105,500   | (188,845)    |
| JPMorgan Chase & Co.                  | Goldman Sachs & Co.            | Call | USD 41.65 | 2/11/13    | 149,500   | (807,300)    |
| JPMorgan Chase & Co.                  | Morgan Stanley & Co., Inc.     | Call | USD 43.46 | 2/11/13    | 58,000    | (208,220)    |
| Mattel, Inc.                          | Banc of America Securities     | Call | USD 37.33 | 2/11/13    | 55,500    | (60,579)     |
| Otter Tail Corp.                      | Goldman Sachs & Co.            | Call | USD 24.72 | 2/11/13    | 11,600    | (25,056)     |
| Vodafone Group Plc - ADR              | Morgan Stanley & Co., Inc.     | Call | USD 26.24 | 2/11/13    | 54,000    | (58,320)     |
| 3M Co.                                | Morgan Stanley & Co., Inc.     | Call | USD 95.45 | 2/12/13    | 65,000    | (332,362)    |
| Otter Tail Corp.                      | UBS Securities LLC             | Call | USD 25.43 | 2/12/13    | 11,000    | (15,950)     |
| Weingarten Realty Investors           | Deutsche Bank Securities Corp. | Call | USD 27.16 | 2/14/13    | 27,000    | (45,360)     |
| Rio Tinto Plc - ADR                   | Goldman Sachs & Co.            | Call | USD 58.63 | 2/21/13    | 75,500    | (45,090)     |
| Altria Group, Inc.                    | Goldman Sachs & Co.            | Call | USD 32.44 | 2/22/13    | 129,500   | (164,137)    |
| Dominion Resources, Inc.              | Credit Suisse First Boston     | Call | USD 54.21 | 2/22/13    | 80,500    | (41,789)     |
| Occidental Petroleum Corp.            | Citigroup Global Markets, Inc. | Call | USD 80.70 | 2/22/13    | 27,000    | (204,390)    |
| Polaris Industries, Inc.              | Goldman Sachs & Co.            | Call | USD 87.80 | 2/22/13    | 23,500    | (37,637)     |
| Realty Income Corp.                   | JPMorgan Chase Securities      | Call | USD 41.47 | 2/22/13    | 39,000    | (86,307)     |
| Wells Fargo & Co.                     | Citigroup Global Markets, Inc. | Call | USD 34.90 | 2/22/13    | 303,000   | (125,243)    |
| Aqua America, Inc.                    | JPMorgan Chase Securities      | Call | USD 26.22 | 2/25/13    | 18,200    | (28,640)     |
| BCE, Inc.                             | Citigroup Global Markets, Inc. | Call | USD 43.07 | 2/25/13    | 10,000    | (13,540)     |
| BCE, Inc.                             | Deutsche Bank Securities Corp. | Call | USD 44.25 | 2/25/13    | 46,800    | (21,697)     |
| CenturyLink, Inc.                     | Citigroup Global Markets, Inc. | Call | USD 39.94 | 2/25/13    | 142,200   | (118,362)    |
| General Electric Co.                  | Morgan Stanley & Co., Inc.     | Call | USD 21.25 | 2/25/13    | 250,000   | (272,587)    |
| ITC Holdings Corp.                    | Goldman Sachs & Co.            | Call | USD 79    | 2/25/13    | 18,000    | (49,796)     |
| ITC Holdings Corp.                    | Morgan Stanley & Co., Inc.     | Call | USD 78.78 | 2/25/13    | 4,200     | (12,246)     |
| Public Service Enterprise Group, Inc. | Deutsche Bank Securities Corp. | Call | USD 30.11 | 2/25/13    | 43,000    | (46,096)     |
| Sempra Energy                         | Goldman Sachs & Co.            | Call | USD 72.18 | 2/25/13    | 15,000    | (43,050)     |
| Unilever NV                           | Goldman Sachs & Co.            | Call | USD 38.51 | 2/25/13    | 110,000   | (216,700)    |
| The Walt Disney Co.                   | Credit Suisse First Boston     | Call | USD 49.86 | 2/25/13    | 50,000    | (212,246)    |
| Wisconsin Energy Corp.                | JPMorgan Chase Securities      | Call | USD 37.50 | 2/25/13    | 81,800    | (157,874)    |
| ACE Ltd.                              | Goldman Sachs & Co.            | Call | USD 82.37 | 2/26/13    | 27,000    | (83,988)     |
| Fifth Third Bancorp                   | Morgan Stanley & Co., Inc.     | Call | USD 16.03 | 2/26/13    | 365,000   | (158,751)    |
| The Chubb Corp.                       | Citigroup Global Markets, Inc. | Call | USD 78.04 | 2/28/13    | 41,000    | (123,129)    |
| American Water Works Co., Inc.        | Morgan Stanley & Co., Inc.     | Call | USD 38.82 | 3/01/13    | 38,600    | (13,127)     |
| Northeast Utilities                   | Morgan Stanley & Co., Inc.     | Call | USD 39.39 | 3/01/13    | 85,000    | (120,650)    |
| AO Smith Corp.                        | JPMorgan Chase Securities      | Call | USD 65.92 | 3/04/13    | 29,500    | (117,927)    |
| Aqua America, Inc.                    | JPMorgan Chase Securities      | Call | USD 26.48 | 3/04/13    | 18,200    | (25,533)     |
| The Chubb Corp.                       | Credit Suisse First Boston     | Call | USD 81.61 | 3/04/13    | 61,300    | (56,115)     |
| Edison International                  | Credit Suisse First Boston     | Call | USD 46.97 | 3/04/13    | 11,500    | (16,055)     |
| Integrus Energy Group, Inc.           | Deutsche Bank Securities Corp. | Call | USD 54.03 | 3/04/13    | 43,000    | (38,161)     |
| Liberty Property Trust                | JPMorgan Chase Securities      | Call | USD 39.72 | 3/04/13    | 31,100    | (7,803)      |
| McDonald's Corp.                      | Morgan Stanley & Co., Inc.     | Call | USD 94.13 | 3/04/13    | 121,000   | (213,081)    |
| MeadWestvaco Corp.                    | Goldman Sachs & Co.            | Call | USD 32.98 | 3/04/13    | 70,500    | (6,461)      |
| Northwest Natural Gas Co.             | Deutsche Bank Securities Corp. | Call | USD 45.00 | 3/04/13    | 21,500    | (23,567)     |
| Raven Industries, Inc.                | Goldman Sachs & Co.            | Call | USD 27.95 | 3/04/13    | 59,400    | (25,712)     |





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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

Over-the-counter options written as of January 31, 2013 were as follows: (continued)

| Description                             | Counterparty                   | Put/ | Strike     | Expiration | Contracts | Market       |
|---|--------------------------------|------|------------|------------|-----------|--------------|
|   |                                | Call | Price      | Date       |           | Value        |
| Total SA - ADR                          | Morgan Stanley & Co., Inc.     | Call | USD 53.35  | 3/04/13    | 200,000   | \$ (277,277) |
| Unilever NV                             | Goldman Sachs & Co.            | Call | USD 38.89  | 3/04/13    | 110,000   | (174,900)    |
| Genuine Parts Co.                       | Credit Suisse First Boston     | Call | USD 67.22  | 3/05/13    | 18,000    | (22,545)     |
| Graco, Inc.                             | JPMorgan Chase Securities      | Call | USD 58.80  | 3/05/13    | 22,000    | (15,556)     |
| New Jersey Resources Corp.              | Goldman Sachs & Co.            | Call | USD 42.13  | 3/05/13    | 68,000    | (56,940)     |
| Polaris Industries, Inc.                | Credit Suisse First Boston     | Call | USD 91.09  | 3/05/13    | 44,500    | (46,555)     |
| Weyerhaeuser Co.                        | Goldman Sachs & Co.            | Call | USD 29.53  | 3/05/13    | 19,400    | (20,508)     |
| American Water Works Co., Inc.          | Morgan Stanley & Co., Inc.     | Call | USD 38.49  | 3/06/13    | 27,400    | (13,886)     |
| Pentair Ltd.                            | Citigroup Global Markets, Inc. | Call | USD 52.14  | 3/06/13    | 81,500    | (52,885)     |
| Canadian National Railway Co.           | Morgan Stanley & Co., Inc.     | Call | USD 92.72  | 3/07/13    | 44,200    | (144,911)    |
| Chevron Corp.                           | Morgan Stanley & Co., Inc.     | Call | USD 110.61 | 3/07/13    | 145,500   | (754,425)    |
| E.I. du Pont de Nemours & Co.           | Goldman Sachs & Co.            | Call | USD 46.33  | 3/07/13    | 107,500   | (168,163)    |
| Merck & Co., Inc.                       | Goldman Sachs & Co.            | Call | USD 42.51  | 3/07/13    | 152,500   | (199,983)    |
| Royal Dutch Shell Plc,<br>Class A - ADR | Citigroup Global Markets, Inc. | Call | USD 69.22  | 3/07/13    | 26,700    | (41,751)     |
| UDR, Inc.                               | Citigroup Global Markets, Inc. | Call | USD 24.09  | 3/07/13    | 78,000    | (38,642)     |
| United Technologies Corp.               | Morgan Stanley & Co., Inc.     | Call | USD 85.24  | 3/07/13    | 126,300   | (383,666)    |
| Aqua America, Inc.                      | Citigroup Global Markets, Inc. | Call | USD 27.23  | 3/08/13    | 6,700     | (7,126)      |
| Automatic Data Processing, Inc.         | Citigroup Global Markets, Inc. | Call | USD 59.74  | 3/08/13    | 34,000    | (27,180)     |
| Brady Corp., Class A                    | UBS Securities LLC             | Call | USD 35.35  | 3/08/13    | 111,700   | (68,416)     |
| Diageo Plc - ADR                        | Citigroup Global Markets, Inc. | Call | USD 116.75 | 3/08/13    | 58,000    | (182,555)    |
| Dominion Resources, Inc.                | Morgan Stanley & Co., Inc.     | Call | USD 52.86  | 3/08/13    | 52,100    | (83,438)     |
| American Water Works Co., Inc.          | Morgan Stanley & Co., Inc.     | Call | USD 38.49  | 3/11/13    | 27,400    | (14,970)     |
| Edison International                    | Credit Suisse First Boston     | Call | USD 46.97  | 3/11/13    | 11,500    | (15,928)     |
| Firstenergy Corp.                       | Credit Suisse First Boston     | Call | USD 39.89  | 3/11/13    | 86,000    | (77,329)     |
| Liberty Property Trust                  | JPMorgan Chase Securities      | Call | USD 39.92  | 3/11/13    | 31,000    | (7,255)      |
| Northwest Natural Gas Co.               | Deutsche Bank Securities Corp. | Call | USD 45.03  | 3/11/13    | 23,000    | (26,703)     |
| Olin Corp.                              | Citigroup Global Markets, Inc. | Call | USD 23.05  | 3/11/13    | 62,000    | (40,178)     |
| Peabody Energy Corp.                    | Morgan Stanley & Co., Inc.     | Call | USD 26     | 3/11/13    | 24,900    | (19,587)     |
| Raytheon Co.                            | Citigroup Global Markets, Inc. | Call | USD 59.23  | 3/11/13    | 16,600    | (15)         |
| Vodafone Group Plc - ADR                | Citigroup Global Markets, Inc. | Call | USD 26.11  | 3/11/13    | 27,000    | (34,022)     |
| Vodafone Group Plc - ADR                | Citigroup Global Markets, Inc. | Call | USD 26.72  | 3/11/13    | 26,500    | (25,874)     |
| PPL Corp.                               | UBS Securities LLC             | Call | USD 29.41  | 3/12/13    | 28,100    | (26,562)     |
| Dover Corp.                             | Goldman Sachs & Co.            | Call | USD 67.64  | 3/13/13    | 30,500    | (79,552)     |
| The Travelers Cos., Inc.                | Morgan Stanley & Co., Inc.     | Call | USD 76.76  | 3/14/13    | 142,700   | (320,368)    |
| Weingarten Realty Investors             | Citigroup Global Markets, Inc. | Call | USD 28.42  | 3/14/13    | 25,000    | (17,591)     |
| Aqua America, Inc.                      | JPMorgan Chase Securities      | Call | USD 26.60  | 3/20/13    | 53,500    | (82,491)     |
| Edison International                    | Deutsche Bank Securities Corp. | Call | USD 47.22  | 3/21/13    | 29,000    | (38,620)     |
| Kraft Foods Group, Inc.                 | Deutsche Bank Securities Corp. | Call | USD 47.17  | 3/21/13    | 24,200    | (9,340)      |
| Philip Morris International, Inc.       | Credit Suisse First Boston     | Call | USD 90.96  | 3/21/13    | 167,400   | (129,821)    |
| Northeast Utilities                     | Credit Suisse First Boston     | Call | USD 39.16  | 3/22/13    | 172,000   | (310,039)    |
| ACE Ltd.                                | Citigroup Global Markets, Inc. | Call | USD 84.79  | 3/25/13    | 37,000    | (68,820)     |
| Marathon Petroleum Corp.                | Morgan Stanley & Co., Inc.     | Call | USD 68.25  | 3/25/13    | 62,000    | (415,439)    |
| Northrop Grumman Corp.                  | Morgan Stanley & Co., Inc.     | Call | USD 68.78  | 3/25/13    | 95,000    | (30,440)     |
| Schlumberger Ltd.                       | Citigroup Global Markets, Inc. | Call | USD 79.31  | 3/26/13    | 30,500    | (50,430)     |
| Tanger Factory Outlet Centers           | Citigroup Global Markets, Inc. | Call | USD 35.86  | 3/26/13    | 35,300    | (18,296)     |
| American Water Works Co., Inc.          | Deutsche Bank Securities Corp. | Call | USD 38.18  | 3/27/13    | 36,500    | (29,110)     |
| Caterpillar, Inc.                       | Citigroup Global Markets, Inc. | Call | USD 97.59  | 3/27/13    | 132,500   | (438,806)    |
| Otter Tail Corp.                        | Deutsche Bank Securities Corp. | Call | USD 27.06  | 3/27/13    | 8,000     | (7,923)      |
| Pfizer, Inc.                            | Credit Suisse First Boston     | Call | USD 27.27  | 3/27/13    | 221,600   | (120,871)    |
| Kimberly-Clark Corp.                    | Credit Suisse First Boston     | Call | USD 87.08  | 4/01/13    | 68,700    | (199,996)    |



## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

Over-the-counter options written as of January 31, 2013 were as follows: (concluded)

| Description         | Counterparty               | Put/ | Strike    | Expiration | Contracts | Market          |
|---------------------|----------------------------|------|-----------|------------|-----------|-----------------|
|                     |                            | Call | Price     | Date       |           | Value           |
| MeadWestvaco Corp.  | Goldman Sachs & Co.        | Call | USD 31.58 | 4/02/13    | 67,000    | \$ (41,667)     |
| Deere & Co.         | UBS Securities LLC         | Call | USD 96.25 | 4/03/13    | 58,700    | (79,699)        |
| HJ Heinz Co.        | Morgan Stanley & Co., Inc. | Call | USD 61.26 | 4/11/13    | 87,800    | (69,801)        |
| Johnson & Johnson   | Morgan Stanley & Co., Inc. | Call | USD 74.94 | 4/11/13    | 91,900    | (72,969)        |
| Kinder Morgan, Inc. | Morgan Stanley & Co., Inc. | Call | USD 37.91 | 4/25/13    | 47,500    | (32,300)        |
| <b>Total</b>        |                            |      |           |            |           | \$ (14,897,385) |

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 Trust management. These definitions may not apply for purposes of this report, which may combine industry sub-classifications for reporting ease.

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

Level 1 - unadjusted price quotations in active markets/exchanges for identical assets and 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 level in the fair value hierarchy within which the fair value measurement falls in its entirety is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the Trust's policy, transfers between different levels of the fair value disclosure hierarchy are deemed to have occurred as of the beginning of the reporting period. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investment and derivative financial instrument and is not necessarily an indication of the risks associated with investing in those securities. For information about the Trust's policy regarding valuation of investments and derivative financial instruments and other significant accounting policies, please 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 as of January 31, 2013:

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|                            | Level 1          | Level 2 | Level 3 | Total            |
|----------------------------|------------------|---------|---------|------------------|
| <b>Assets:</b>             |                  |         |         |                  |
| Investments:               |                  |         |         |                  |
| Long-Term Investments:     |                  |         |         |                  |
| Common Stocks <sup>1</sup> | \$ 1,492,110,231 |         |         | \$ 1,492,110,231 |
| Short-Term Securities      | 70,574,713       |         |         | 70,574,713       |
| <b>Total</b>               | \$ 1,562,684,944 |         |         | \$ 1,562,684,944 |

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

|   | Level 1        | Level 2         | Level 3 | Total          |
|---|----------------|-----------------|---------|----------------|
| Derivative Financial Instruments <sup>2</sup> |                |                 |         |                |
| <b>Liabilities:</b>                           |                |                 |         |                |
| Equity contracts                              | \$ (6,734,514) | \$ (16,735,169) |         | \$(23,469,683) |
| Foreign currency exchange contracts           | (631)          |                 |         | (631)          |
| <b>Total</b>                                  | \$ (6,735,145) | \$ (16,735,169) |         | \$(23,470,314) |

<sup>2</sup> Derivative financial instruments are foreign currency exchange contracts and options written. Foreign currency exchange contracts are valued at the unrealized appreciation/ depreciation on the instrument and options written are shown at value.

Schedule of Investments (concluded)

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

Certain of the Trust's assets are held at carrying amount, which approximates fair value for financial reporting purposes. As of January 31, 2013, such assets are categorized within the disclosure hierarchy as follows:

|  | <b>Level 1</b>      | <b>Level 2</b> | <b>Level 3</b> | <b>Total</b>        |
|--|---------------------|----------------|----------------|---------------------|
| <b>Assets:</b>                                 |                     |                |                |                     |
| Cash   | \$ 1,438,318        |                |                | \$ 1,438,318        |
| Foreign currency at value                      | 114,899             |                |                | 114,899             |
| Cash pledged as collateral for options written | 200,000             |                |                | 200,000             |
| <b>Total</b>                                   | <b>\$ 1,753,217</b> |                |                | <b>\$ 1,753,217</b> |

There were no transfers between levels during the period ended January 31, 2013.

JANUARY 31, 2013

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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

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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: March 26, 2013

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: March 26, 2013

By: /s/ Neal J. Andrews  
Neal J. Andrews  
Chief Financial Officer (principal financial officer) of  
BlackRock Enhanced Equity Dividend Trust  
Date: March 26, 2013