

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    |

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|   |             |               |              |
|---|-------------|---------------|--------------|
| <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> |               |              |

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|   |           |             |
|---|-----------|-------------|
| 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    |

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|  |               |               |
|--|---------------|---------------|
|  |               | 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><br>(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><br>(Cost \$4,499,311)                    |               | 4,499,311     |
| <b>Total Investments Before Options Written 101.0%</b><br>(Cost \$1,411,691,154) |               | 1,892,630,170 |
| <b>Options Written (1.0%)</b><br>(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<br/>Contracts</i> | <i>Expiration<br/>Date</i> | <i>Exercise<br/>Price</i> | <i>Notional</i>     |  | <i>Value</i> |
|---|--------------------------------|----------------------------|---------------------------|---------------------|--|--------------|
|   |                                |                            |                           | <i>Amount (000)</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<br>Contracts | Expiration<br>Date | Exercise<br>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)  |

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|                                    |       |          |     |        |     |       |           |
|------------------------------------|-------|----------|-----|--------|-----|-------|-----------|
| 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<br>Contracts | Expiration<br>Date | Exercise<br>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)   |

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|                        |       |          |     |        |     |       |           |
|------------------------|-------|----------|-----|--------|-----|-------|-----------|
| 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<br>Contracts | Expiration<br>Date | Exercise<br>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)   |

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|  |       |          |     |        |     |       |           |
|--|-------|----------|-----|--------|-----|-------|-----------|
| TOTAL SA ADR                                       | 530   | 10/19/18 | USD | 60.10  | USD | 3,413 | (244,347) |
| Taiwan Semiconductor<br>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,<br>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<br>Contracts | Expiration<br>Date | Exercise<br>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)     |

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|                              |       |          |     |        |     |       |           |
|------------------------------|-------|----------|-----|--------|-----|-------|-----------|
| 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<br>Contracts | Expiration<br>Date | Exercise<br>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)   |

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|                                    |       |          |     |        |     |       |          |
|------------------------------------|-------|----------|-----|--------|-----|-------|----------|
| 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<br>Contracts | Expiration<br>Date | Exercise<br>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<br>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)   |

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|                         |       |          |     |        |     |       |           |
|-------------------------|-------|----------|-----|--------|-----|-------|-----------|
| 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)**

| <i>Description</i>                    | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional</i>     |    | <i>Value</i>    |
|---------------------------------------|----------------------------|------------------------|-----------------------|---------------------|----|-----------------|
|                                       |                            |                        |                       | <i>Amount (000)</i> |    |                 |
| 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**

| <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                                  |  |                            |                        |                       |                              |              |
| 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)    |

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|                                       |  |           |          |     |        |     |         |           |  |
|---------------------------------------|--|-----------|----------|-----|--------|-----|---------|-----------|--|
| AstraZeneca<br>PLC                    |  |           |          |     |        |     |         |           |  |
| Experian<br>PLC                       | Goldman Sachs International            | 181,000   | 10/23/18 | GBP | 19.08  | GBP | 3,564   | (161,812) |  |
| Experian<br>PLC                       | UBS AG                                 | 46,500    | 10/23/18 | GBP | 19.15  | GBP | 916     | (38,134)  |  |
| Koninklijke<br>Philips NV             | Credit Suisse International            | 135,300   | 10/24/18 | EUR | 38.89  | EUR | 5,312   | (139,460) |  |
| Constellation<br>Software,<br>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<br>International<br>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<br>Products<br>Partners LP | Citibank N.A.                          | 126,400   | 10/31/18 | USD | 29.27  | USD | 3,631   | (27,607)  |  |
| AstraZeneca<br>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,<br>Registered<br>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<br>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,<br>Registered<br>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

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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 |

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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