

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

BlackRock Enhanced Equity Dividend Trust  
Form N-Q  
November 24, 2015

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: 12/31/2015

Date of reporting period: 09/30/2015

Item 1 Schedule of Investments

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

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

	Shares	Value
<b>Common Stocks</b>		
<b>Aerospace &amp; Defense 7.7%</b>		
Honeywell International, Inc. (a)	242,800	\$ 22,990,732
Lockheed Martin Corp. (a)	121,030	25,090,729
Northrop Grumman Corp. (a)	155,600	25,821,820
Raytheon Co. (a)	320,100	34,974,126
United Technologies Corp. (a)	127,000	11,301,730
		120,179,137
<b>Air Freight &amp; Logistics 1.2%</b>		
United Parcel Service, Class B (a)	182,900	18,050,401
<b>Banks 15.8%</b>		
Bank of America Corp. (a)	1,456,600	22,693,828
Citigroup, Inc. (a)	972,200	48,230,842
JPMorgan Chase & Co. (a)(b)	1,041,499	63,500,194
SunTrust Banks, Inc. (a)	672,340	25,710,282
U.S. Bancorp. (a)	656,900	26,939,469
Wells Fargo & Co. (a)(b)	1,187,700	60,988,395
		248,063,010
<b>Beverages 1.9%</b>		
Coca-Cola Co. (a)	417,400	16,746,088
Diageo PLC ADR (a)	114,600	12,352,734
		29,098,822
<b>Capital Markets 1.9%</b>		
Goldman Sachs Group, Inc. (a)	69,000	11,989,440
Morgan Stanley (a)	539,500	16,994,250
		28,983,690
<b>Chemicals 2.5%</b>		
Chemours Co.	73,740	477,098
Dow Chemical Co. (a)	288,800	12,245,120
El du Pont de Nemours & Co. (a)	368,700	17,771,340
Praxair, Inc. (a)	91,600	9,330,376
		39,823,934
<b>Commercial Services &amp; Supplies 0.4%</b>		
Tyco International PLC (a)	192,400	6,437,704
<b>Communications Equipment 2.1%</b>		
Motorola Solutions, Inc. (a)	190,800	13,046,904
QUALCOMM, Inc. (a)	367,300	19,735,029
		32,781,933
<b>Consumer Finance 0.5%</b>		
American Express Co. (a)	100,600	7,457,478
<b>Diversified Financial Services 1.0%</b>		
CME Group, Inc. (a)	171,400	15,895,636
<b>Diversified Telecommunication Services 2.0%</b>		
BCE, Inc. (a)	115,700	4,739,072
Verizon Communications, Inc. (a)	628,400	27,341,684
		32,080,756
<b>Electric Utilities 2.4%</b>		
Duke Energy Corp. (a)	102,400	7,366,656
Eversource Energy (a)	33,120	1,676,534
<b>Common Stocks</b>		
<b>Electric Utilities (continued)</b>		
Exelon Corp. (a)	135,100	\$ 4,012,470
ITC Holdings Corp. (a)	134,000	4,467,560

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

NextEra Energy, Inc. (a)	201,600	19,666,080
		37,189,300
<b>Electrical Equipment 0.3%</b>		
Rockwell Automation, Inc. (a)	53,400	5,418,498
<b>Energy Equipment &amp; Services 0.4%</b>		
Schlumberger Ltd. (a)	98,300	6,779,751
<b>Food &amp; Staples Retailing 1.4%</b>		
Kroger Co. (a)	591,900	21,349,833
<b>Food Products 1.0%</b>		
General Mills, Inc.	82,600	4,636,338
Mondelez International, Inc., Class A (a)	249,485	10,445,937
		15,082,275
<b>Health Care Equipment &amp; Supplies 1.0%</b>		
Abbott Laboratories	156,800	6,306,496
Becton Dickinson and Co. (a)	73,200	9,710,712
		16,017,208
<b>Health Care Providers &amp; Services 3.7%</b>		
Anthem, Inc. (a)	55,800	7,812,000
Quest Diagnostics, Inc. (a)	233,500	14,353,245
UnitedHealth Group, Inc. (a)	305,900	35,487,459
		57,652,704
<b>Hotels, Restaurants &amp; Leisure 0.8%</b>		
McDonald's Corp. (a)	134,100	13,212,873
<b>Household Products 2.4%</b>		
Kimberly-Clark Corp. (a)	77,200	8,417,888
Procter & Gamble Co. (a)	405,920	29,201,885
		37,619,773
<b>Industrial Conglomerates 3.6%</b>		
3M Co. (a)	78,900	11,185,653
General Electric Co. (a)	1,800,300	45,403,566
		56,589,219
<b>Insurance 6.2%</b>		
ACE Ltd	147,600	15,261,840
American International Group, Inc. (a)	366,800	20,841,576
MetLife, Inc. (a)	466,550	21,997,834
Prudential Financial, Inc. (a)	280,200	21,354,042
Travelers Cos., Inc. (a)	185,500	18,462,815
		97,918,107
<b>IT Services 0.2%</b>		
International Business Machines Corp. (a)	26,130	3,788,066
<b>Media 1.5%</b>		
Comcast Corp., Special Class A (a)(b)(c)	418,400	23,949,216
<b>Metals &amp; Mining 0.3%</b>		
BHP Billiton Ltd. ADR (a)	130,212	4,117,303

### Portfolio Abbreviations

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

**GBP** British Pound  
**GDR** Global Depositary Receipt

**USD** U.S. Dollar

SEPTEMBER 30, 2015

1

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

	Shares	Value
<b>Common Stocks</b>		
<b>Multiline Retail 1.7%</b>		
Dollar General Corp. (a)	362,100	\$ 26,230,524
<b>Multi-Utilities 3.0%</b>		
CMS Energy Corp. (a)	261,300	9,229,116
Dominion Resources, Inc. (a)	277,500	19,530,450
Public Service Enterprise Group, Inc. (a)	91,854	3,872,565
Sempra Energy (a)	65,900	6,373,848
WEC Energy Group, Inc.	160,100	8,360,422
		47,366,401
<b>Oil, Gas &amp; Consumable Fuels 9.2%</b>		
Chevron Corp. (a)(b)	196,000	15,460,480
ConocoPhillips (a)	119,860	5,748,486
Enbridge, Inc. (a)	262,000	9,728,063
Exxon Mobil Corp. (a)	526,100	39,115,535
Marathon Oil Corp. (a)	381,300	5,872,020
Marathon Petroleum Corp. (a)	376,500	17,443,245
Occidental Petroleum Corp. (a)	352,763	23,335,272
Spectra Energy Corp. (a)	204,000	5,359,080
TOTAL SA ADR (a)	500,500	22,377,352
		144,439,533
<b>Paper &amp; Forest Products 0.9%</b>		
International Paper Co. (a)	370,650	14,006,864
<b>Personal Products 0.5%</b>		
Unilever NV	189,900	7,633,980
<b>Pharmaceuticals 8.3%</b>		
AbbVie, Inc. (a)	153,414	8,347,256
AstraZeneca PLC	61,100	3,874,863
Bristol-Myers Squibb Co. (a)	216,000	12,787,200
Johnson & Johnson (a)	311,200	29,050,520
Merck & Co., Inc. (a)(b)	665,600	32,873,984
Pfizer, Inc. (a)	1,359,600	42,705,036
		129,638,859
<b>Professional Services 0.4%</b>		
Nielsen Holdings PLC (a)	145,700	6,479,279
<b>Real Estate Investment Trusts (REITs) 0.4%</b>		
Weyerhaeuser Co. (a)	244,500	6,684,630
<b>Road &amp; Rail 1.0%</b>		
Union Pacific Corp. (a)	181,400	16,037,574
<b>Semiconductors &amp; Semiconductor Equipment 2.1%</b>		
Intel Corp. (a)	1,096,100	33,036,454
<b>Software 2.7%</b>		
Microsoft Corp. (a)	787,900	34,872,454
Oracle Corp. (a)	199,800	7,216,776
		42,089,230
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Specialty Retail 2.9%</b>		
Gap, Inc. (a)	336,200	\$ 9,581,700
Home Depot, Inc. (a)	317,300	36,644,977
		46,226,677
<b>Technology Hardware, Storage &amp; Peripherals 0.5%</b>		
Lenovo Group Ltd.	4,122,000	3,473,095
Samsung Electronics Co. Ltd. GDR	8,900	4,257,403
		7,730,498
<b>Tobacco 2.1%</b>		

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

Altria Group, Inc. (a)	243,300	13,235,520
Philip Morris International, Inc. (a)	104,500	8,289,985
Reynolds American, Inc. (a)	262,578	11,624,328
		33,149,833
<b>Water Utilities 0.9%</b>		
American Water Works Co., Inc. (a)	258,600	14,243,688
<b>Total Long-Term Investments</b>		
<b>(Cost \$1,376,686,100) 98.8%</b>		1,550,530,651
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.10% (d)(e)	30,846,822	30,846,822
	<b>Beneficial Interest (000)</b>	
BlackRock Liquidity Series, LLC Money Market Series, 0.26% (d)(e)(f)	\$ 85	85,386
<b>Total Short-Term Securities</b>		
<b>(Cost \$30,932,208) 2.0%</b>		30,932,208
<b>Total Investments Before Options Written</b>		
<b>(Cost \$1,407,618,308*) 100.8%</b>		1,581,462,859
<b>Options Written</b>		
<b>(Premiums Received \$14,107,065) (0.6)%</b>		(9,281,323)
<b>Total Investments Net of Options Written 100.2%</b>		1,572,181,536
<b>Liabilities in Excess of Other Assets (0.2)%</b>		(3,114,479)
<b>Net Assets 100.0%</b>		\$ 1,569,067,057

### Notes to Schedule of Investments

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

Tax cost		\$ 1,467,173,100
Gross unrealized appreciation		\$ 173,984,166
Gross unrealized depreciation		(59,694,407)
Net unrealized appreciation		\$ 114,289,759

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

- (a) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (b) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (c) Security, or a portion of security, is on loan.
- (d) Represents the current yield as of report date.
- (e) During the period ended September 30, 2015, investments in companies considered to be affiliates of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares		Shares/ Beneficial Interest	
	Held at December 31,	Net	Held at September 30,	Income
<b>Affiliate</b>	<b>2014</b>	<b>Activity</b>	<b>2015</b>	
BlackRock Liquidity Funds, TempFund, Institutional Class	23,544,648	7,302,173	30,846,821	\$ 17,145
BlackRock Liquidity Series, LLC Money Market Series		\$ 85,386	\$ 85,386	\$ 11 <sup>1</sup>

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

- (f) Security was purchased with the cash collateral from loaned securities. The Trust may withdraw up to 25% of its investment daily, although the manager of the BlackRock Liquidity Series LLC, Money Market Series, in its sole discretion, may permit an investor to withdraw more than 25% on any one day.

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

**Derivative Financial Instruments Outstanding as of Period End**

**Exchange-Traded Options Written**

Description	Put/ Call	Expiration Date	Strike		Contracts	Value
			Price			
3M Co.	Call	10/02/15	USD	145.00	331	\$ (2,814)
AbbVie, Inc.	Call	10/02/15	USD	64.00	200	(1,000)
Altria Group, Inc.	Call	10/02/15	USD	56.00	292	(1,898)
American International Group, Inc.	Call	10/02/15	USD	59.50	250	(3,000)
American International Group, Inc.	Call	10/02/15	USD	62.00	142	(1,562)

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

Anthem, Inc.	Call	10/02/15	USD	146.00	139	(3,614)
Bank of America Corp.	Call	10/02/15	USD	17.50	1,081	(1,081)
Chevron Corp.	Call	10/02/15	USD	81.00	173	(1,730)
Citigroup, Inc.	Call	10/02/15	USD	57.50	667	(4,669)
CME Group, Inc.	Call	10/02/15	USD	95.50	167	(3,340)
CME Group, Inc.	Call	10/02/15	USD	96.00	83	(1,245)
Coca-Cola Co.	Call	10/02/15	USD	40.50	349	(2,792)
Coca-Cola Co.	Call	10/02/15	USD	41.00	356	(1,780)
ConocoPhillips	Call	10/02/15	USD	52.50	120	(480)
Dollar General Corp.	Call	10/02/15	USD	80.00	205	(10,250)
Dollar General Corp.	Call	10/02/15	USD	81.00	190	(9,500)
Dow Chemical Co.	Call	10/02/15	USD	46.00	15	(45)
Exxon Mobil Corp.	Call	10/02/15	USD	75.50	100	(1,400)
General Electric Co.	Call	10/02/15	USD	26.00	2,082	(2,082)
Goldman Sachs Group, Inc.	Call	10/02/15	USD	205.00	121	(6,050)
Home Depot, Inc.	Call	10/02/15	USD	119.00	200	(600)
Intel Corp.	Call	10/02/15	USD	29.50	1,611	(118,408)
JPMorgan Chase & Co.	Call	10/02/15	USD	69.50	60	(120)
Marathon Oil Corp.	Call	10/02/15	USD	18.50	500	(500)
Marathon Petroleum Corp.	Call	10/02/15	USD	52.50	697	(13,940)
McDonald's Corp.	Call	10/02/15	USD	98.50	66	(4,092)
Merck & Co., Inc.	Call	10/02/15	USD	55.00	789	(1,184)
MetLife, Inc.	Call	10/02/15	USD	50.00	270	(2,430)
Microsoft Corp.	Call	10/02/15	USD	45.00	408	(2,652)
Microsoft Corp.	Call	10/02/15	USD	47.50	593	(593)
Morgan Stanley	Call	10/02/15	USD	38.00	154	(924)
Occidental Petroleum Corp.	Call	10/02/15	USD	71.50	420	(1,680)
Oracle Corp.	Call	10/02/15	USD	38.50	262	(262)
Philip Morris International, Inc.	Call	10/02/15	USD	85.00	173	(3,979)
Procter & Gamble Co.	Call	10/02/15	USD	72.00	660	(25,740)
QUALCOMM, Inc.	Call	10/02/15	USD	63.50	242	(3,146)
Quest Diagnostics, Inc.	Call	10/02/15	USD	71.50	602	(1)

SEPTEMBER 30, 2015

3



## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

Description	Put/ Call	Expiration Date	Strike		Contracts	Value
			Price			
Reynolds American, Inc.	Call	10/02/15	USD	42.68	650	\$ (104,029)
Union Pacific Corp.	Call	10/02/15	USD	88.00	505	(49,995)
United Parcel Service, Class B	Call	10/02/15	USD	99.00	172	(9,374)
United Technologies Corp.	Call	10/02/15	USD	93.50	400	(8,800)
UnitedHealth Group, Inc.	Call	10/02/15	USD	119.00	455	(14,788)
Verizon Communications, Inc.	Call	10/02/15	USD	48.00	700	(6,300)
Weyerhaeuser Co.	Call	10/02/15	USD	31.00	484	(9,680)
Kimberly-Clark Corp.	Call	10/05/15	USD	115.40	251	(57)
SunTrust Banks, Inc.	Call	10/05/15	USD	42.40	907	(34)
Northrop Grumman Corp.	Call	10/06/15	USD	172.60	469	(29,471)
Raytheon Co.	Call	10/06/15	USD	107.01	430	(97,908)
AbbVie, Inc.	Call	10/09/15	USD	64.00	192	(1,920)
Altria Group, Inc.	Call	10/09/15	USD	55.50	330	(10,560)
American Express Co.	Call	10/09/15	USD	79.00	223	(3,122)
American International Group, Inc.	Call	10/09/15	USD	60.50	200	(1,700)
Bank of America Corp.	Call	10/09/15	USD	17.00	718	(1,077)
Bristol-Myers Squibb Co.	Call	10/09/15	USD	60.00	550	(67,100)
Chevron Corp.	Call	10/09/15	USD	81.00	112	(5,936)
Citigroup, Inc.	Call	10/09/15	USD	55.00	818	(3,272)
CME Group, Inc.	Call	10/09/15	USD	95.00	178	(8,455)
Coca-Cola Co.	Call	10/09/15	USD	39.00	8	(1,008)
Coca-Cola Co.	Call	10/09/15	USD	40.00	683	(34,492)
ConocoPhillips	Call	10/09/15	USD	52.00	128	(4,096)
Dollar General Corp.	Call	10/09/15	USD	73.50	279	(18,135)
Dow Chemical Co.	Call	10/09/15	USD	47.50	568	(3,408)
General Electric Co.	Call	10/09/15	USD	25.00	598	(31,694)
General Electric Co.	Call	10/09/15	USD	25.50	673	(17,162)
Goldman Sachs Group, Inc.	Call	10/09/15	USD	185.00	121	(2,904)
Home Depot, Inc.	Call	10/09/15	USD	118.00	577	(34,332)
Honeywell International, Inc.	Call	10/09/15	USD	106.60	613	(110)
Intel Corp.	Call	10/09/15	USD	30.00	675	(42,862)
International Business Machines Corp.	Call	10/09/15	USD	149.00	63	(3,244)
McDonald's Corp.	Call	10/09/15	USD	100.00	370	(19,610)
McDonald's Corp.	Call	10/09/15	USD	99.00	67	(6,231)
Merck & Co., Inc.	Call	10/09/15	USD	57.00	517	(2,585)
MetLife, Inc.	Call	10/09/15	USD	50.50	509	(7,126)
Microsoft Corp.	Call	10/09/15	USD	44.00	568	(46,576)
Microsoft Corp.	Call	10/09/15	USD	45.50	400	(7,000)
Morgan Stanley	Call	10/09/15	USD	35.50	646	(3,876)
Occidental Petroleum Corp.	Call	10/09/15	USD	72.50	278	(3,058)
Pfizer, Inc.	Call	10/09/15	USD	34.00	1,175	(7,050)
QUALCOMM, Inc.	Call	10/09/15	USD	60.50	279	(3,348)
Schlumberger Ltd.	Call	10/09/15	USD	77.50	86	(1,720)
U.S. Bancorp.	Call	10/09/15	USD	42.50	340	(3,910)
Union Pacific Corp.	Call	10/09/15	USD	88.00	507	(84,922)
United Parcel Service, Class B	Call	10/09/15	USD	100.00	100	(7,550)
United Parcel Service, Class B	Call	10/09/15	USD	99.00	72	(8,568)
UnitedHealth Group, Inc.	Call	10/09/15	USD	116.00	362	(92,491)
Verizon Communications, Inc.	Call	10/09/15	USD	47.00	772	(3,860)
Wells Fargo & Co.	Call	10/09/15	USD	53.00	1,476	(25,830)
Prudential Financial, Inc.	Call	10/12/15	USD	90.00	695	(199)
AbbVie, Inc.	Call	10/16/15	USD	62.50	192	(1,920)
Altria Group, Inc.	Call	10/16/15	USD	55.00	322	(24,150)
American Water Works Co., Inc.	Call	10/16/15	USD	55.00	210	(18,375)
Bank of America Corp.	Call	10/16/15	USD	17.00	892	(3,122)
Becton Dickinson and Co.	Call	10/16/15	USD	140.00	365	(10,950)
BHP Billiton Ltd. ADR	Call	10/16/15	USD	35.00	82	(1,394)
BHP Billiton Ltd. ADR	Call	10/16/15	USD	37.50	160	(960)
Bristol-Myers Squibb Co.	Call	10/16/15	USD	62.50	847	(57,172)
Citigroup, Inc.	Call	10/16/15	USD	55.00	592	(6,512)

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

CME Group, Inc.	Call	10/16/15	USD	95.00	83	(6,848)
CME Group, Inc.	Call	10/16/15	USD	97.50	84	(2,310)
CMS Energy Corp.	Call	10/16/15	USD	35.00	134	(10,385)
Comcast Corp., Special Class A	Call	10/16/15	USD	58.25	1,042	(94,899)
ConocoPhillips	Call	10/16/15	USD	47.50	250	(35,375)

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

Description	Put/ Call	Expiration Date	Strike		Contracts	Value
			Price			
Diageo PLC ADR	Call	10/16/15	USD	110.00	373	\$ (56,882)
Diageo PLC ADR	Call	10/16/15	USD	115.00	371	(15,768)
Dollar General Corp.	Call	10/16/15	USD	77.50	474	(23,700)
Dominion Resources, Inc.	Call	10/16/15	USD	70.00	695	(92,088)
Duke Energy Corp.	Call	10/16/15	USD	70.00	256	(62,080)
Enbridge, Inc.	Call	10/16/15	CAD	56.00	355	(1,729)
Exxon Mobil Corp.	Call	10/16/15	USD	77.50	576	(16,992)
General Electric Co.	Call	10/16/15	USD	26.00	2,218	(51,014)
Home Depot, Inc.	Call	10/16/15	USD	115.00	20	(5,000)
Honeywell International, Inc.	Call	10/16/15	USD	100.00	184	(6,072)
Honeywell International, Inc.	Call	10/16/15	USD	105.00	140	(700)
International Paper Co.	Call	10/16/15	USD	44.00	464	(5,568)
International Paper Co.	Call	10/16/15	USD	46.00	461	(5,071)
Johnson & Johnson	Call	10/16/15	USD	95.00	781	(83,958)
JPMorgan Chase & Co.	Call	10/16/15	USD	67.50	1,000	(2,500)
Kroger Co.	Call	10/16/15	USD	36.25	1,169	(84,752)
Lockheed Martin Corp.	Call	10/16/15	USD	205.00	545	(275,223)
Lockheed Martin Corp.	Call	10/16/15	USD	215.00	60	(4,500)
Marathon Oil Corp.	Call	10/16/15	USD	18.00	314	(2,198)
Marathon Petroleum Corp.	Call	10/16/15	USD	52.50	697	(6,970)
McDonald's Corp.	Call	10/16/15	USD	100.00	370	(30,895)
Merck & Co., Inc.	Call	10/16/15	USD	55.00	789	(4,340)
MetLife, Inc.	Call	10/16/15	USD	50.00	481	(8,898)
Microsoft Corp.	Call	10/16/15	USD	45.00	402	(20,904)
Microsoft Corp.	Call	10/16/15	USD	46.00	590	(11,800)
Mondelez International, Inc., Class A	Call	10/16/15	USD	44.00	810	(26,325)
Morgan Stanley	Call	10/16/15	USD	37.00	623	(3,738)
Motorola Solutions, Inc.	Call	10/16/15	USD	67.50	640	(126,720)
Motorola Solutions, Inc.	Call	10/16/15	USD	70.00	414	(30,222)
NextEra Energy, Inc.	Call	10/16/15	USD	100.00	188	(12,220)
Nielsen Holdings PLC	Call	10/16/15	USD	46.00	365	(15,512)
Nielsen Holdings PLC	Call	10/16/15	USD	47.00	23	(518)
Nielsen Holdings PLC	Call	10/16/15	USD	48.00	388	(17,460)
Occidental Petroleum Corp.	Call	10/16/15	USD	72.50	425	(3,825)
Pfizer, Inc.	Call	10/16/15	USD	33.00	1,179	(20,632)
Philip Morris International, Inc.	Call	10/16/15	USD	82.00	125	(6,312)
Praxair, Inc.	Call	10/16/15	USD	115.00	295	(5,900)
QUALCOMM, Inc.	Call	10/16/15	USD	62.50	242	(2,178)
Raytheon Co.	Call	10/16/15	USD	110.00	160	(21,280)
Reynolds American, Inc.	Call	10/16/15	USD	42.50	1,056	(213,840)
Rockwell Automation, Inc.	Call	10/16/15	USD	115.00	132	(2,640)
Spectra Energy Corp.	Call	10/16/15	USD	29.00	200	(3,000)
SunTrust Banks, Inc.	Call	10/16/15	USD	42.00	826	(4,130)
TOTAL SA ADR	Call	10/16/15	USD	47.50	191	(5,730)
Tyco International PLC	Call	10/16/15	USD	38.00	479	(9,101)
U.S. Bancorp.	Call	10/16/15	USD	43.00	371	(5,380)
U.S. Bancorp.	Call	10/16/15	USD	45.00	400	(400)
United Parcel Service, Class B	Call	10/16/15	USD	102.99	457	(26,919)
UnitedHealth Group, Inc.	Call	10/16/15	USD	120.00	206	(36,977)
Wells Fargo & Co.	Call	10/16/15	USD	52.50	1,076	(61,332)
Weyerhaeuser Co.	Call	10/16/15	USD	28.50	369	(5,535)
3M Co.	Call	10/23/15	USD	143.00	64	(18,080)
AbbVie, Inc.	Call	10/23/15	USD	62.50	92	(1,380)
Altria Group, Inc.	Call	10/23/15	USD	56.00	330	(18,315)
Bank of America Corp.	Call	10/23/15	USD	16.50	538	(7,263)
Chevron Corp.	Call	10/23/15	USD	83.50	257	(12,079)
Citigroup, Inc.	Call	10/23/15				