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BlackRock Enhanced Equity Dividend Trust
Form N-Q
November 22, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number: 811-21784

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 12/31/2016

Date of reporting period: 09/30/2016

Item 1 Schedule of Investments

Schedule of Investments September 30, 2016 (Unaudited)

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

| | Shares | Value |
|--|---------------|---------------|
| Common Stocks | | |
| Aerospace & Defense 4.4% | | |
| Lockheed Martin Corp. (a) | 81,330 | \$ 19,496,428 |
| Northrop Grumman Corp. (a) | 113,300 | 24,240,535 |
| Raytheon Co. (a) | 212,400 | 28,914,012 |
| | | 72,650,975 |
| Air Freight & Logistics 1.1% | | |
| United Parcel Service, Class B (a) | 167,300 | 18,295,928 |
| Banks 15.3% | | |
| Bank of America Corp. (a) | 3,325,910 | 52,050,492 |
| Citigroup, Inc. (a)(b) | 822,720 | 38,857,066 |
| JPMorgan Chase & Co. (a)(b) | 847,309 | 56,422,306 |
| KeyCorp (a) | 411,160 | 5,003,817 |
| SunTrust Banks, Inc. (a) | 689,640 | 30,206,232 |
| U.S. Bancorp (a) | 531,220 | 22,784,026 |
| Wells Fargo & Co. (a)(b) | 1,071,500 | 47,446,020 |
| | | 252,769,959 |
| Beverages 2.1% | | |
| Coca-Cola Co. (a) | 479,300 | 20,283,976 |
| Diageo PLC ADR (a) | 132,200 | 15,340,488 |
| | | 35,624,464 |
| Capital Markets 4.0% | | |
| CME Group, Inc. (a) | 163,700 | 17,109,924 |
| Goldman Sachs Group, Inc. (a) | 69,300 | 11,176,011 |
| Invesco Ltd. (a) | 415,701 | 12,998,970 |
| Morgan Stanley (a) | 785,400 | 25,179,924 |
| | | 66,464,829 |
| Chemicals 3.1% | | |
| Dow Chemical Co. (a) | 401,200 | 20,794,196 |
| El du Pont de Nemours & Co. (a) | 367,400 | 24,604,778 |
| Praxair, Inc. (a) | 43,900 | 5,304,437 |
| | | 50,703,411 |
| Communications Equipment 0.9% | | |
| Motorola Solutions, Inc. (a) | 190,800 | 14,554,224 |
| Consumer Finance 0.4% | | |
| American Express Co. (a) | 100,600 | 6,442,424 |
| Diversified Telecommunication Services 1.9% | | |
| BCE, Inc. (a) | 115,700 | 5,343,026 |
| Verizon Communications, Inc. (a) | 505,500 | 26,275,890 |
| | | 31,618,916 |
| Electric Utilities 2.2% | | |
| Exelon Corp. (a) | 350,500 | 11,668,145 |
| NextEra Energy, Inc. | 201,600 | 24,659,712 |
| | | 36,327,857 |
| Electrical Equipment 0.3% | | |
| Rockwell Automation, Inc. (a) | 37,900 | 4,636,686 |
| Energy Equipment & Services 0.5% | | |
| Schlumberger Ltd. (a) | 98,300 | 7,730,312 |
| Common Stocks | Shares | Value |
| Equity Real Estate Investment Trusts (REITs) 0.5% | | |
| Weyerhaeuser Co. (a) | 244,500 | \$ 7,809,330 |
| Food & Staples Retailing 1.4% | | |
| Kroger Co. (a) | 775,300 | 23,010,904 |

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| | | |
|--|-----------|------------|
| Food Products 0.7% | | |
| Mondelez International, Inc., Class A (a) | 249,485 | 10,952,392 |
| Health Care Equipment & Supplies 0.8% | | |
| Becton Dickinson and Co. (a) | 72,800 | 13,084,344 |
| Health Care Providers & Services 5.7% | | |
| Aetna, Inc. (a) | 227,885 | 26,309,323 |
| Anthem, Inc. (a) | 203,400 | 25,488,054 |
| Quest Diagnostics, Inc. (a) | 245,100 | 20,742,813 |
| UnitedHealth Group, Inc. (a) | 154,800 | 21,672,000 |
| | | 94,212,190 |
| Household Products 1.1% | | |
| Procter & Gamble Co. (a) | 212,120 | 19,037,770 |
| Industrial Conglomerates 5.1% | | |
| 3M Co. (a) | 43,100 | 7,595,513 |
| General Electric Co. (a)(b) | 1,703,800 | 50,466,556 |
| Honeywell International, Inc. (a) | 224,600 | 26,186,114 |
| | | 84,248,183 |
| Insurance 6.0% | | |
| Allstate Corp. (a) | 118,900 | 8,225,502 |
| American International Group, Inc. (a) | 403,100 | 23,919,954 |
| Marsh & McLennan Cos., Inc. (a) | 126,200 | 8,486,950 |
| MetLife, Inc. (a) | 410,400 | 18,234,072 |
| Prudential Financial, Inc. (a) | 298,900 | 24,405,185 |
| Travelers Cos., Inc. (a) | 145,000 | 16,609,750 |
| | | 99,881,413 |
| Media 2.4% | | |
| Comcast Corp., Class A (a) | 481,900 | 31,969,246 |
| Publicis Groupe SA | 99,200 | 7,506,282 |
| | | 39,475,528 |
| Multiline Retail 1.5% | | |
| Dollar General Corp. (a) | 367,700 | 25,735,323 |
| Multi-Utilities 2.8% | | |
| CMS Energy Corp. (a) | 261,300 | 10,977,213 |
| Dominion Resources, Inc. (a) | 246,600 | 18,314,982 |
| DTE Energy Co. (a) | 31,800 | 2,978,706 |
| Public Service Enterprise Group, Inc. (a) | 341,700 | 14,306,979 |
| | | 46,577,880 |
| Oil, Gas & Consumable Fuels 11.0% | | |
| Anadarko Petroleum Corp. (a) | 82,400 | 5,220,864 |
| Chevron Corp. (a) | 249,300 | 25,657,956 |
| Exxon Mobil Corp. (a) | 643,000 | 56,121,040 |
| Hess Corp. (a) | 781,110 | 41,883,118 |
| Marathon Oil Corp. (a) | 359,400 | 5,682,114 |

Portfolio Abbreviations

| | | | | | |
|------------|-----------------------------|------------|---------------------------|------------|-------------|
| ADR | American Depositary Receipt | GBP | British Pound | USD | U.S. Dollar |
| EUR | Euro | GDR | Global Depositary Receipt | | |

SEPTEMBER 30, 2016

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| | Shares | Value |
|--|---------------|---------------|
| Common Stocks | | |
| Oil, Gas & Consumable Fuels (continued) | | |
| Marathon Petroleum Corp. (a) | 156,000 | \$ 6,332,040 |
| Occidental Petroleum Corp. (a) | 125,700 | 9,166,044 |
| Pioneer Natural Resources Co. (a) | 25,140 | 4,667,241 |
| Suncor Energy, Inc. (a) | 932,140 | 25,894,849 |
| TOTAL SA ADR (a) | 34,700 | 1,655,190 |
| | | 182,280,456 |
| Personal Products 0.9% | | |
| Unilever NV (a) | 318,400 | 14,678,240 |
| Pharmaceuticals 9.0% | | |
| AstraZeneca PLC | 359,236 | 23,261,073 |
| Johnson & Johnson (a) | 259,000 | 30,595,670 |
| Merck & Co., Inc. (a) | 625,600 | 39,043,696 |
| Pfizer, Inc. (a) | 1,670,690 | 56,586,270 |
| | | 149,486,709 |
| Professional Services 0.8% | | |
| Experian PLC | 286,400 | 5,721,660 |
| Nielsen Holdings PLC (a) | 145,700 | 7,805,149 |
| | | 13,526,809 |
| Road & Rail 0.9% | | |
| Union Pacific Corp. (a) | 147,000 | 14,336,910 |
| Semiconductors & Semiconductor Equipment 2.6% | | |
| Intel Corp. (a) | 504,370 | 19,039,968 |
| QUALCOMM, Inc. (a) | 341,800 | 23,413,300 |
| | | 42,453,268 |
| Software 4.0% | | |
| Microsoft Corp. (a) | 638,600 | 36,783,360 |
| Oracle Corp. (a) | 745,700 | 29,291,096 |
| | | 66,074,456 |
| Specialty Retail 2.6% | | |
| Gap, Inc. (a)(c) | 500,500 | 11,131,120 |
| Home Depot, Inc. (a) | 245,840 | 31,634,691 |
| | | 42,765,811 |
| Technology Hardware, Storage & Peripherals 2.1% | | |
| Lenovo Group Ltd. | 11,934,000 | 7,965,306 |
| Samsung Electronics Co. Ltd. GDR | 36,600 | 26,443,500 |
| | | 34,408,806 |
| Common Stocks | Shares | Value |
| Tobacco 1.6% | | |
| Altria Group, Inc. (a) | 128,990 | \$ 8,156,038 |
| Philip Morris International, Inc. (a) | 104,200 | 10,130,324 |
| Reynolds American, Inc. (a) | 170,538 | 8,040,867 |
| | | 26,327,229 |
| Water Utilities 0.3% | | |
| American Water Works Co., Inc. (a) | 57,800 | 4,325,752 |
| Wireless Telecommunication Services 0.5% | | |
| SK Telecom Co. Ltd. ADR (a) | 387,800 | 8,764,280 |
| Total Long-Term Investments | | |
| (Cost \$1,310,392,560) 100.5% | | 1,661,273,968 |

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| | | |
|--|-------------------|------------------|
| Short-Term Securities | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.20% (d)(e) | 3,600,582 | 3,600,582 |
| | Beneficial | |
| | Interest | |
| | (000) | |
| BlackRock Liquidity Series, LLC Money Market Series, 0.51% (d)(e)(f) | \$ 144 | 143,595 |
| Total Short-Term Securities | | |
| (Cost \$3,744,177) 0.2% | | 3,744,177 |
| Total Investments Before Options Written | | |
| (Cost \$1,314,136,737*) 100.7% | | 1,665,018,145 |
| Options Written | | |
| (Premiums Received \$13,480,693) (0.7)% | | (12,594,893) |
| Total Investments Net of Options Written 100.0% | | 1,652,423,252 |
| Other Assets Less Liabilities 0.0% | | 679,968 |
| Net Assets 100.0% | | \$ 1,653,103,220 |

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 | \$ 1,359,024,207 |
| Gross unrealized appreciation | \$ 313,663,802 |
| Gross unrealized depreciation | (7,669,864) |
| Net unrealized appreciation | \$ 305,993,938 |

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) Current yield as of period end.

(e) During the period ended September 30, 2016, 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, were as follows:

| Affiliate | Shares Held at December 31, 2015 | Net Activity | Shares/ Beneficial Interest Held at September 30, 2016 | Value at September 30, 2016 | Income |
|--|---|-----------------|--|-----------------------------------|-----------------|
| BlackRock Liquidity Funds, TempFund, Institutional Class | 13,770,944 | (13,770,944) | | | \$ 21,382 |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | | 3,600,582 | 3,600,582 | \$3,600,582 | 601 |
| BlackRock Liquidity Series, LLC Money Market Series | | \$ 143,595 | \$ 143,595 | 143,595 | 65 ¹ |
| Total | | | | \$3,744,177 | \$ 22,048 |

¹ 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 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 adviser. 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 | | | |
| American Water Works Co., Inc. | Call | 10/03/16 | USD | 78.02 | 125 | \$ (29) |
| Dominion Resources, Inc. | Call | 10/03/16 | USD | 78.61 | 417 | |
| KeyCorp | Call | 10/03/16 | USD | 12.50 | 1,706 | (2,608) |

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| | | | | | | |
|---------------------------------------|------|----------|-----|--------|-------|-----------|
| Raytheon Co. | Call | 10/03/16 | USD | 140.25 | 200 | (35) |
| Intel Corp. | Call | 10/06/16 | USD | 34.90 | 700 | (199,582) |
| Kroger Co. | Call | 10/06/16 | USD | 33.75 | 523 | (1) |
| Nielsen Holdings PLC | Call | 10/06/16 | USD | 54.01 | 365 | (12,272) |
| Public Service Enterprise Group, Inc. | Call | 10/06/16 | USD | 43.91 | 40 | (318) |
| American Express Co. | Call | 10/07/16 | USD | 65.50 | 130 | (1,235) |
| American International Group, Inc. | Call | 10/07/16 | USD | 60.00 | 370 | (9,250) |
| Anthem, Inc. | Call | 10/07/16 | USD | 125.00 | 187 | (28,611) |
| Anthem, Inc. | Call | 10/07/16 | USD | 130.00 | 91 | (2,138) |
| Bank of America Corp. | Call | 10/07/16 | USD | 16.00 | 2,124 | (22,302) |
| Bank of America Corp. | Call | 10/07/16 | USD | 16.50 | 1,578 | (3,945) |
| Chevron Corp. | Call | 10/07/16 | USD | 104.00 | 285 | (13,110) |
| Citigroup, Inc. | Call | 10/07/16 | USD | 47.50 | 1,047 | (52,350) |
| CME Group, Inc. | Call | 10/07/16 | USD | 110.00 | 175 | (875) |
| Coca-Cola Co. | Call | 10/07/16 | USD | 43.50 | 334 | (1,002) |
| Comcast Corp., Class A | Call | 10/07/16 | USD | 67.00 | 539 | (10,241) |
| Dow Chemical Co. | Call | 10/07/16 | USD | 54.50 | 203 | (609) |
| El du Pont de Nemours & Co. | Call | 10/07/16 | USD | 71.00 | 228 | (3,648) |
| Exxon Mobil Corp. | Call | 10/07/16 | USD | 88.50 | 262 | (7,336) |
| Gap, Inc. | Call | 10/07/16 | USD | 25.00 | 755 | (1,510) |
| General Electric Co. | Call | 10/07/16 | USD | 31.50 | 1,621 | (3,242) |
| Goldman Sachs Group, Inc. | Call | 10/07/16 | USD | 167.50 | 43 | (710) |
| Goldman Sachs Group, Inc. | Call | 10/07/16 | USD | 170.00 | 102 | (714) |
| Johnson & Johnson | Call | 10/07/16 | USD | 121.00 | 308 | (3,080) |
| JPMorgan Chase & Co. | Call | 10/07/16 | USD | 66.50 | 905 | (47,060) |
| Marathon Oil Corp. | Call | 10/07/16 | USD | 17.00 | 175 | (1,138) |
| Marathon Petroleum Corp. | Call | 10/07/16 | USD | 44.00 | 274 | (2,740) |
| Merck & Co., Inc. | Call | 10/07/16 | USD | 62.50 | 990 | (47,025) |
| Mondelez International, Inc., Class A | Call | 10/07/16 | USD | 44.50 | 339 | (7,628) |
| Morgan Stanley | Call | 10/07/16 | USD | 32.50 | 1,749 | (41,976) |
| Oracle Corp. | Call | 10/07/16 | USD | 41.50 | 442 | (4,420) |
| Pfizer, Inc. | Call | 10/07/16 | USD | 35.50 | 722 | (1,444) |

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description | Put/ Call | Expiration Date | Strike | | Contracts | Value |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|------------|
| | | | Price | | | |
| Philip Morris International, Inc. | Call | 10/07/16 | USD | 101.00 | 190 | \$ (1,900) |
| Pioneer Natural Resources Co. | Call | 10/07/16 | USD | 190.00 | 4 | (520) |
| Procter & Gamble Co. | Call | 10/07/16 | USD | 88.50 | 371 | (52,868) |
| QUALCOMM, Inc. | Call | 10/07/16 | USD | 63.00 | 248 | (137,020) |
| QUALCOMM, Inc. | Call | 10/07/16 | USD | 64.00 | 203 | (91,350) |
| Suncor Energy, Inc. | Call | 10/07/16 | USD | 29.00 | 116 | (348) |
| Union Pacific Corp. | Call | 10/07/16 | USD | 96.00 | 97 | (18,188) |
| United Parcel Service, Class B | Call | 10/07/16 | USD | 110.00 | 375 | (15,562) |
| UnitedHealth Group, Inc. | Call | 10/07/16 | USD | 135.00 | 111 | (57,442) |
| Verizon Communications, Inc. | Call | 10/07/16 | USD | 53.00 | 279 | (837) |
| Wells Fargo & Co. | Call | 10/07/16 | USD | 51.00 | 1,008 | (13,104) |
| Weyerhaeuser Co. | Call | 10/07/16 | USD | 32.50 | 409 | (7,158) |
| Wells Fargo & Co. | Call | 10/10/16 | USD | 49.50 | 510 | (5) |
| Reynolds American, Inc. | Call | 10/11/16 | USD | 51.51 | 1,155 | (159) |
| Pfizer, Inc. | Call | 10/13/16 | USD | 37.35 | 1,753 | (14) |
| Aetna, Inc. | Call | 10/14/16 | USD | 118.00 | 28 | (1,386) |
| Anthem, Inc. | Call | 10/14/16 | USD | 128.00 | 175 | (13,562) |
| Chevron Corp. | Call | 10/14/16 | USD | 104.00 | 207 | (17,388) |
| Coca-Cola Co. | Call | 10/14/16 | USD | 43.50 | 333 | (1,665) |
| Comcast Corp., Class A | Call | 10/14/16 | USD | 67.00 | 360 | (13,860) |
| Dollar General Corp. | Call | 10/14/16 | USD | 75.00 | 300 | (12,000) |
| El du Pont de Nemours & Co. | Call | 10/14/16 | USD | 71.50 | 251 | (5,271) |
| Exxon Mobil Corp. | Call | 10/14/16 | USD | 90.00 | 130 | (2,535) |
| Gap, Inc. | Call | 10/14/16 | USD | 25.00 | 756 | (5,292) |
| General Electric Co. | Call | 10/14/16 | USD | 31.50 | 1,821 | (5,463) |
| Hess Corp. | Call | 10/14/16 | USD | 55.50 | 120 | (9,300) |
| Hess Corp. | Call | 10/14/16 | USD | 56.50 | 235 | (12,925) |
| Home Depot, Inc. | Call | 10/14/16 | USD | 135.00 | 451 | (2,706) |
| Intel Corp. | Call | 10/14/16 | USD | 36.50 | 286 | (39,182) |
| JPMorgan Chase & Co. | Call | 10/14/16 | USD | 68.00 | 82 | (3,034) |
| Lockheed Martin Corp. | Call | 10/14/16 | USD | 245.00 | 98 | (10,535) |
| Marathon Oil Corp. | Call | 10/14/16 | USD | 17.00 | 413 | (8,054) |
| Marathon Petroleum Corp. | Call | 10/14/16 | USD | 44.00 | 237 | (5,925) |
| Marsh & McLennan Cos., Inc. | Call | 10/14/16 | USD | 68.50 | 237 | (7,384) |
| Merck & Co., Inc. | Call | 10/14/16 | USD | 63.00 | 370 | (37,555) |
| Microsoft Corp. | Call | 10/14/16 | USD | 57.00 | 490 | (48,755) |
| Microsoft Corp. | Call | 10/14/16 | USD | 58.00 | 321 | (13,322) |
| Mondelez International, Inc., Class A | Call | 10/14/16 | USD | 44.00 | 254 | (16,764) |
| Northrop Grumman Corp. | Call | 10/14/16 | USD | 212.75 | 154 | (50,171) |
| Oracle Corp. | Call | 10/14/16 | USD | 41.50 | 442 | (4,420) |
| Pfizer, Inc. | Call | 10/14/16 | USD | 35.50 | 1,962 | (21,582) |
| Philip Morris International, Inc. | Call | 10/14/16 | USD | 102.00 | 80 | (520) |
| Procter & Gamble Co. | Call | 10/14/16 | USD | 88.00 | 317 | (65,460) |
| QUALCOMM, Inc. | Call | 10/14/16 | USD | 62.00 | 206 | (135,960) |
| Raytheon Co. | Call | 10/14/16 | USD | 141.50 | 218 | (2,206) |
| Schlumberger Ltd. | Call | 10/14/16 | USD | 81.00 | 100 | (3,150) |
| Suncor Energy, Inc. | Call | 10/14/16 | USD | 28.50 | 737 | (15,109) |
| U.S. Bancorp | Call | 10/14/16 | USD | 43.50 | 274 | (7,535) |
| Union Pacific Corp. | Call | 10/14/16 | USD | 96.50 | 239 | (45,052) |
| United Parcel Service, Class B | Call | 10/14/16 | USD | 110.00 | 241 | (17,111) |
| UnitedHealth Group, Inc. | Call | 10/14/16 | USD | 142.00 | 21 | (1,354) |
| Verizon Communications, Inc. | Call | 10/14/16 | USD | 53.00 | 484 | (4,356) |
| Wells Fargo & Co. | Call | 10/14/16 | USD | 50.00 | 634 | (1,268) |
| Weyerhaeuser Co. | Call | 10/14/16 | USD | 31.50 | 201 | (17,085) |
| Dominion Resources, Inc. | Call | 10/17/16 | USD | 78.61 | 417 | (1,403) |
| BCE, Inc. | Call | 10/18/16 | USD | 47.51 | 254 | (7,251) |
| Aetna, Inc. | Call | 10/21/16 | USD | 119.00 | 375 | (18,938) |
| Aetna, Inc. | Call | 10/21/16 | USD | 125.00 | 224 | (2,576) |
| Altria Group, Inc. | Call | 10/21/16 | USD | 67.50 | 215 | (322) |
| American Express Co. | Call | 10/21/16 | USD | 67.50 | 197 | (6,008) |

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| | | | | | | |
|------------------------------------|------|----------|-----|--------|-------|----------|
| American International Group, Inc. | Call | 10/21/16 | USD | 60.00 | 400 | (24,600) |
| Anthem, Inc. | Call | 10/21/16 | USD | 125.00 | 159 | (41,340) |
| Bank of America Corp. | Call | 10/21/16 | USD | 16.00 | 775 | (22,863) |
| Bank of America Corp. | Call | 10/21/16 | USD | 17.00 | 1,577 | (9,462) |
| Becton Dickinson and Co. | Call | 10/21/16 | USD | 180.00 | 233 | (53,590) |

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description | Put/ Call | Expiration Date | Strike | | Contracts | Value |
|---------------------------------------|--------------|--------------------|--------|--------|-----------|-------------|
| | | | Price | | | |
| Chevron Corp. | Call | 10/21/16 | USD | 105.00 | 205 | \$ (15,888) |
| Citigroup, Inc. | Call | 10/21/16 | USD | 45.00 | 103 | (28,428) |
| Citigroup, Inc. | Call | 10/21/16 | USD | 47.50 | 214 | (23,968) |
| CME Group, Inc. | Call | 10/21/16 | USD | 110.00 | 262 | (5,240) |
| Coca-Cola Co. | Call | 10/21/16 | USD | 43.00 | 512 | (11,264) |
| Comcast Corp., Class A | Call | 10/21/16 | USD | 67.50 | 217 | (8,246) |
| Diageo PLC ADR | Call | 10/21/16 | USD | 115.00 | 186 | (43,710) |
| Diageo PLC ADR | Call | 10/21/16 | USD | 120.00 | 115 | (5,175) |
| Dow Chemical Co. | Call | 10/21/16 | USD | 54.00 | 154 | (2,926) |
| Dow Chemical Co. | Call | 10/21/16 | USD | 55.00 | 106 | (1,007) |
| EI du Pont de Nemours & Co. | Call | 10/21/16 | USD | 70.00 | 228 | (5,244) |
| Exelon Corp. | Call | 10/21/16 | USD | 34.00 | 480 | (16,800) |
| Exelon Corp. | Call | 10/21/16 | USD | 36.00 | 431 | (2,155) |
| Exxon Mobil Corp. | Call | 10/21/16 | USD | 84.50 | 423 | (141,705) |
| Goldman Sachs Group, Inc. | Call | 10/21/16 | USD | 165.00 | 22 | (4,906) |
| Hess Corp. | Call | 10/21/16 | USD | 62.50 | 186 | (9,300) |
| Honeywell International, Inc. | Call | 10/21/16 | USD | 120.00 | 480 | (29,520) |
| Invesco Ltd. | Call | 10/21/16 | USD | 31.00 | 720 | (64,800) |
| Johnson & Johnson | Call | 10/21/16 | USD | 120.75 | 1,051 | (69,697) |
| JPMorgan Chase & Co. | Call | 10/21/16 | USD | 67.50 | 777 | (54,002) |
| Kroger Co. | Call | 10/21/16 | USD | 32.50 | 1,020 | (7,650) |
| Marathon Oil Corp. | Call | 10/21/16 | USD | 17.00 | 125 | (3,750) |
| Marathon Petroleum Corp. | Call | 10/21/16 | USD | 42.50 | 343 | (22,295) |
| Merck & Co., Inc. | Call | 10/21/16 | USD | 64.50 | 511 | (28,360) |
| Merck & Co., Inc. | Call | 10/21/16 | USD | 65.00 | 374 | (15,895) |
| Microsoft Corp. | Call | 10/21/16 | USD | 60.00 | 1,034 | (46,530) |
| Mondelez International, Inc., Class A | Call | 10/21/16 | USD | 44.00 | 288 | (24,624) |
| Mondelez International, Inc., Class A | Call | 10/21/16 | USD | 46.00 | 227 | (5,788) |
| Morgan Stanley | Call | 10/21/16 | USD | 33.00 | 437 | (19,665) |
| Motorola Solutions, Inc. | Call | 10/21/16 | USD | 77.50 | 477 | (35,060) |
| Philip Morris International, Inc. | Call | 10/21/16 | USD | 103.00 | 327 | (3,597) |
| Praxair, Inc. | Call | 10/21/16 | USD | 120.00 | 287 | (67,445) |
| Prudential Financial, Inc. | Call | 10/21/16 | USD | 80.00 | 145 | (40,745) |
| Prudential Financial, Inc. | Call | 10/21/16 | USD | 82.50 | 925 | (124,875) |
| Prudential Financial, Inc. | Call | 10/21/16 | USD | 85.00 | 927 | (43,569) |
| QUALCOMM, Inc. | Call | 10/21/16 | USD | 65.00 | 204 | (77,520) |
| Quest Diagnostics, Inc. | Call | 10/21/16 | USD | 85.00 | 225 | (33,750) |
| Rockwell Automation, Inc. | Call | 10/21/16 | USD | 115.00 | 190 | (147,250) |
| Schlumberger Ltd. | Call | 10/21/16 | USD | 82.50 | 21 | (766) |
| Suncor Energy, Inc. | Call | 10/21/16 | USD | 27.00 | 625 | (70,000) |
| Suncor Energy, Inc. | Call | 10/21/16 | USD | 28.00 | 230 | (11,500) |
| SunTrust Banks, Inc. | Call | 10/21/16 | USD | 43.00 | 1,030 | (156,045) |
| SunTrust Banks, Inc. | Call | 10/21/16 | USD | 45.00 | 1,389 | (70,145) |
| Travelers Cos., Inc. | Call | 10/21/16 | USD | 115.00 | 591 | (115,245) |
| U.S. Bancorp | Call | 10/21/16 | USD | 44.00 | 706 | (20,474) |
| U.S. Bancorp | Call | 10/21/16 | USD | 45.00 | 231 | (2,079) |
| United Parcel Service, Class B | Call | 10/21/16 | USD | 111.00 | 241 | (13,255) |
| UnitedHealth Group, Inc. | Call | 10/21/16 | USD | 140.00 | 275 | (69,300) |
| Verizon Communications, Inc. | Call | 10/21/16 | USD | 52.50 | 555 | (21,090) |
| Verizon Communications, Inc. | Call | 10/21/16 | USD | 55.00 | 482 | (2,169) |
| Wells Fargo & Co. | Call | 10/21/16 | USD | 50.00 | 299 | (598) |
| Weyerhaeuser Co. | Call | 10/21/16 | USD | 32.00 | 410 | (25,625) |
| Invesco Ltd. | Call | 10/25/16 | USD | 30.75 | 735 | (91,460) |
| American Water Works Co., Inc. | Call | 10/27/16 | USD | 75.00 | 250 | (35,713) |
| 3M Co. | Call | 10/28/16 | USD | 177.50 | 183 | (52,704) |
| Aetna, Inc. | Call | 10/28/16 | USD | 116.00 | 97 | (21,437) |
| Aetna, Inc. | Call | 10/28/16 | USD | 117.00 | 390 | (67,860) |
| Allstate Corp. | Call | 10/28/16 | USD | 67.95 | 201 | (38,269) |
| Altria Group, Inc. | Call | 10/28/16 | USD | 65.00 | 112 | (3,920) |
| American Express Co. | Call | 10/28/16 | USD | 66.50 | 201 | (12,160) |

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| | | | | | | |
|------------------------------------|------|----------|-----|--------|-------|-----------|
| American International Group, Inc. | Call | 10/28/16 | USD | 58.50 | 640 | (104,960) |
| Anadarko Petroleum Corp. | Call | 10/28/16 | USD | 65.00 | 205 | (35,568) |
| Anthem, Inc. | Call | 10/28/16 | USD | 131.00 | 135 | (8,572) |
| Bank of America Corp. | Call | 10/28/16 | USD | 15.50 | 1,391 | (82,069) |
| Bank of America Corp. | Call | 10/28/16 | USD | 16.00 | 250 | (8,500) |

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description | Put/ Call | Expiration | Strike | | Contracts | Value |
|---------------------------------------|--------------|------------|--------|--------|-----------|-------------|
| | | Date | Price | | | |
| Chevron Corp. | Call | 10/28/16 | USD | 101.00 | 88 | \$ (29,700) |
| Citigroup, Inc. | Call | 10/28/16 | USD | 48.00 | 522 | (52,722) |
| CME Group, Inc. | Call | 10/28/16 | USD | 108.00 | 88 | (7,700) |
| Coca-Cola Co. | Call | 10/28/16 | USD | 43.50 | 512 | (13,312) |
| Coca-Cola Co. | Call | 10/28/16 | USD | 44.00 | 308 | (4,620) |
| Comcast Corp., Class A | Call | 10/28/16 | USD | 67.00 | 720 | (70,560) |
| Dollar General Corp. | Call | 10/28/16 | USD | 72.50 | 934 | (67,715) |
| Dow Chemical Co. | Call | 10/28/16 | USD | 54.00 | 200 | (9,600) |
| EI du Pont de Nemours & Co. | Call | 10/28/16 | USD | 68.00 | 250 | (28,000) |
| Gap, Inc. | Call | 10/28/16 | USD | 25.00 | 761 | (22,830) |
| Goldman Sachs Group, Inc. | Call | 10/28/16 | USD | 170.00 | 40 | (4,440) |
| Hess Corp. | Call | 10/28/16 | USD | 51.00 | 121 | (53,240) |
| Hess Corp. | Call | 10/28/16 | USD | 54.00 | 129 | (28,058) |
| Home Depot, Inc. | Call | 10/28/16 | USD | 130.00 | 285 | (42,322) |
| Intel Corp. | Call | 10/28/16 | USD | 37.00 | 835 | (120,240) |
| Johnson & Johnson | Call | 10/28/16 | USD | 119.00 | 324 | (46,170) |
| JPMorgan Chase & Co. | Call | 10/28/16 | USD | 68.00 | 402 | (25,527) |
| Lockheed Martin Corp. | Call | 10/28/16 | USD | 247.50 | 154 | (32,340) |
| Marathon Oil Corp. | Call | 10/28/16 | USD | 16.00 | 167 | (12,942) |
| Marathon Oil Corp. | Call | 10/28/16 | USD | 16.50 | 164 | (9,266) |
| Marathon Petroleum Corp. | Call | 10/28/16 | USD | 44.00 | 237 | (12,442) |
| Marsh & McLennan Cos., Inc. | Call | 10/28/16 | USD | 68.00 | 157 | (12,383) |
| Merck & Co., Inc. | Call | 10/28/16 | USD | 63.50 | 371 | (40,254) |
| MetLife, Inc. | Call | 10/28/16 | USD | 44.50 | 1,000 | (107,500) |
| Microsoft Corp. | Call | 10/28/16 | USD | 58.00 | 767 | (99,710) |
| Mondelez International, Inc., Class A | Call | 10/28/16 | USD | 44.00 | 310 | (35,650) |
| Morgan Stanley | Call | 10/28/16 | USD | 33.00 | 438 | (22,776) |
| Motorola Solutions, Inc. | Call | 10/28/16 | USD | 76.05 | 477 | (77,297) |
| Northrop Grumman Corp. | Call | 10/28/16 | USD | 215.00 | 310 | (116,250) |
| Occidental Petroleum Corp. | Call | 10/28/16 | USD | 73.00 | 531 | (102,218) |
| Oracle Corp. | Call | 10/28/16 | USD | 41.00 | 390 | (3,120) |
| Philip Morris International, Inc. | Call | 10/28/16 | USD | 101.00 | 80 | (3,840) |
| Pioneer Natural Resources Co. | Call | 10/28/16 | USD | 182.50 | 79 | (63,200) |
| Procter & Gamble Co. | Call | 10/28/16 | USD | 89.50 | 372 | (54,870) |
| Public Service Enterprise Group, Inc. | Call | 10/28/16 | USD | 44.90 | 290 | (3,208) |
| Schlumberger Ltd. | Call | 10/28/16 | USD | 81.50 | 69 | (5,382) |
| Suncor Energy, Inc. | Call | 10/28/16 | USD | 28.50 | 459 | (21,802) |
| U.S. Bancorp | Call | 10/28/16 | USD | 44.00 | 559 | (20,124) |
| Union Pacific Corp. | Call | 10/28/16 | USD | 96.50 | 160 | (49,280) |
| UnitedHealth Group, Inc. | Call | 10/28/16 | USD | 144.00 | 21 | (2,194) |
| Verizon Communications, Inc. | Call | 10/28/16 | USD | 53.00 | 278 | (8,618) |
| Weyerhaeuser Co. | Call | 10/28/16 | USD | 31.00 | 202 | (27,270) |
| Dominion Resources, Inc. | Call | 10/31/16 | USD | 75.25 | 384 | (34,811) |
| Public Service Enterprise Group, Inc. | Call | 11/01/16 | USD | 42.21 | 856 | (111,503) |
| Altria Group, Inc. | Call | 11/04/16 | USD | 63.50 | 58 | (6,177) |
| American Express Co. | Call | 11/04/16 | USD | 66.50 | 126 | (8,946) |
| Bank of America Corp. | Call | 11/04/16 | USD | 16.00 | 1,176 | (44,688) |
| Chevron Corp. | Call | 11/04/16 | USD | 103.00 | 178 | (42,097) |
| Citigroup, Inc. | Call | 11/04/16 | USD | 48.50 | 100 | (9,100) |
| CME Group, Inc. | Call | 11/04/16 | USD | 106.00 | 293 | (51,275) |
| Coca-Cola Co. | Call | 11/04/16 | USD | 44.00 | 475 | (9,025) |
| Comcast Corp., Class A | Call | 11/04/16 | USD | 67.00 | 48 | (5,352) |
| Dow Chemical Co. | Call | 11/04/16 | USD | 54.00 | 303 | (16,816) |
| EI du Pont de Nemours & Co. | Call | 11/04/16 | USD | 69.00 | 328 | (28,700) |
| Exxon Mobil Corp. | Call | 11/04/16 | USD | 87.00 | 705 | (145,935) |
| Gap, Inc. | Call | 11/04/16 | USD | 23.50 | 230 | (8,050) |
| General Electric Co. | Call | 11/04/16 | USD | 30.00 | 2,220 | (85,470) |
| Goldman Sachs Group, Inc. | Call | 11/04/16 | USD | 165.00 | 35 | (10,938) |
| Hess Corp. | Call | 11/04/16 | USD | 51.00 | 1,378 | (647,660) |
| Hess Corp. | Call | 11/04/16 | USD | 51.50 | 102 | (44,625) |

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| | | | | | | |
|-----------------------|------|----------|-----|--------|-----|----------|
| Hess Corp. | Call | 11/04/16 | USD | 54.50 | 128 | (30,208) |
| Home Depot, Inc. | Call | 11/04/16 | USD | 132.00 | 411 | (39,867) |
| JPMorgan Chase & Co. | Call | 11/04/16 | USD | 68.00 | 799 | (62,722) |
| Lockheed Martin Corp. | Call | 11/04/16 | USD | 247.50 | 154 | (36,960) |
| Marathon Oil Corp. | Call | 11/04/16 | USD | 15.00 | 295 | (44,102) |

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description | Put/ Call | Expiration | Strike | | Contracts | Value |
|---------------------------------------|--------------|------------|--------|--------|-----------|-------------|
| | | Date | Price | Price | | |
| Marathon Oil Corp. | Call | 11/04/16 | USD | 16.50 | 164 | \$ (11,726) |
| Merck & Co., Inc. | Call | 11/04/16 | USD | 64.00 | 512 | (50,688) |
| Microsoft Corp. | Call | 11/04/16 | USD | 58.50 | 260 | (29,640) |
| Microsoft Corp. | Call | 11/04/16 | USD | 59.00 | 260 | (24,310) |
| Mondelez International, Inc., Class A | Call | 11/04/16 | USD | 44.50 | 203 | (21,112) |
| Morgan Stanley | Call | 11/04/16 | USD | 32.00 | 124 | (13,144) |
| Northrop Grumman Corp. | Call | 11/04/16 | USD | 217.50 | 106 | (32,065) |
| Occidental Petroleum Corp. | Call | 11/04/16 | USD | 73.50 | 97 | (18,090) |
| Oracle Corp. | Call | 11/04/16 | USD | 40.00 | 625 | (20,312) |
| Oracle Corp. | Call | 11/04/16 | USD | 40.50 | 595 | (11,008) |
| Pioneer Natural Resources Co. | Call | 11/04/16 | USD | 192.50 | 40 | (18,600) |
| Procter & Gamble Co. | Call | 11/04/16 | USD | 90.50 | 320 | (35,200) |
| QUALCOMM, Inc. | Call | 11/04/16 | USD | 64.00 | 158 | (86,110) |
| Schlumberger Ltd. | Call | 11/04/16 | USD | 76.50 | 348 | (122,670) |
| Suncor Energy, Inc. | Call | 11/04/16 | USD | 28.50 | 744 | (40,920) |
| U.S. Bancorp | Call | 11/04/16 | USD | 43.00 | 610 | (53,985) |
| United Parcel Service, Class B | Call | 11/04/16 | USD | 109.00 | 230 | (53,245) |
| UnitedHealth Group, Inc. | Call | 11/04/16 | USD | 144.00 | 21 | (2,751) |
| Wells Fargo & Co. | Call | 11/04/16 | USD | 46.50 | 600 | (20,700) |
| Exelon Corp. | Call | 11/09/16 | USD | 33.85 | 250 | (17,934) |
| Marsh & McLennan Cos., Inc. | Call | 11/09/16 | USD | 68.01 | 237 | (18,249) |
| Altria Group, Inc. | Call | 11/11/16 | USD | 63.50 | 226 | (27,685) |
| Bank of America Corp. | Call | 11/11/16 | USD | 15.50 | 1,369 | (93,092) |
| Citigroup, Inc. | Call | 11/11/16 | USD | 47.00 | 593 | (104,664) |
| Dollar General Corp. | Call | 11/11/16 | USD | 72.50 | 294 | (31,605) |
| Exxon Mobil Corp. | Call | 11/11/16 | USD | 87.00 | 705 | (150,870) |
| Hess Corp. | Call | 11/11/16 | USD | 57.00 | 128 | (21,056) |
| Oracle Corp. | Call | 11/11/16 | USD | 40.00 | 625 | (25,938) |
| QUALCOMM, Inc. | Call | 11/11/16 | USD | 66.50 | 533 | (202,540) |
| Raytheon Co. | Call | 11/11/16 | USD | 140.75 | 441 | (51,464) |
| Dominion Resources, Inc. | Call | 11/14/16 | USD | 75.25 | 384 | (45,453) |
| Kroger Co. | Call | 11/17/16 | USD | 31.88 | 1,426 | (38,739) |
| 3M Co. | Call | 11/18/16 | USD | 180.00 | 32 | (8,480) |
| Aetna, Inc. | Call | 11/18/16 | USD | 125.00 | 27 | (1,634) |
| Altria Group, Inc. | Call | 11/18/16 | USD | 65.00 | 226 | (15,255) |
| Anadarko Petroleum Corp. | Call | 11/18/16 | USD | 65.00 | 207 | (54,752) |
| Bank of America Corp. | Call | 11/18/16 | USD | 16.00 | 1,390 | (64,635) |
| Becton Dickinson and Co. | Call | 11/18/16 | USD | 180.00 | 240 | (104,400) |
| Chevron Corp. | Call | 11/18/16 | USD | 105.00 | 280 | (47,040) |
| Citigroup, Inc. | Call | 11/18/16 | USD | 47.50 | 300 | (48,450) |
| CMS Energy Corp. | Call | 11/18/16 | USD | 45.00 | 67 | (1,675) |
| Coca-Cola Co. | Call | 11/18/16 | USD | 44.00 | 308 | (8,316) |
| Comcast Corp., Class A | Call | 11/18/16 | USD | 67.50 | 525 | (60,375) |
| Diageo PLC ADR | Call | 11/18/16 | USD | 115.00 | 370 | (131,350) |
| Diageo PLC ADR | Call | 11/18/16 | USD | 120.00 | 186 | (23,715) |
| Dollar General Corp. | Call | 11/18/16 | USD | 75.00 | 310 | (19,375) |
| Dow Chemical Co. | Call | 11/18/16 | USD | 52.50 | 437 | (54,406) |
| Exelon Corp. | Call | 11/18/16 | USD | 36.00 | 296 | (4,440) |
| Exxon Mobil Corp. | Call | 11/18/16 | USD | 87.50 | 988 | (193,648) |
| Hess Corp. | Call | 11/18/16 | USD | 52.50 | 1,377 | (537,030) |
| Home Depot, Inc. | Call | 11/18/16 | USD | 130.00 | 450 | (125,775) |
| Honeywell International, Inc. | Call | 11/18/16 | USD | 120.00 | 975 | (112,125) |
| Intel Corp. | Call | 11/18/16 | USD | 38.00 | 700 | (72,800) |
| KeyCorp | Call | 11/18/16 | USD | 13.00 | 350 | (5,075) |
| Marathon Oil Corp. | Call | 11/18/16 | USD | 15.00 | 295 | (48,675) |
| Microsoft Corp. | Call | 11/18/16 | USD | 60.00 | 1,018 | (73,296) |
| Oracle Corp. | Call | 11/18/16 | USD | 40.00 | 595 | (29,155) |
| Pfizer, Inc. | Call | 11/18/16 | USD | 35.00 | 1,753 | (51,714) |
| Pioneer Natural Resources Co. | Call | 11/18/16 | USD | 195.00 | 40 | (20,000) |
| QUALCOMM, Inc. | Call | 11/18/16 | USD | 65.00 | 158 | (77,420) |

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| | | | | | | |
|-------------------------|------|----------|-----|-------|-------|-----------|
| Quest Diagnostics, Inc. | Call | 11/18/16 | USD | 85.00 | 1,000 | (217,500) |
| Reynolds American, Inc. | Call | 11/18/16 | USD | 50.00 | 175 | (6,125) |
| Schlumberger Ltd. | Call | 11/18/16 | USD | 80.00 | 100 | (19,050) |
| SK Telecom Co. Ltd. ADR | Call | 11/18/16 | USD | 22.50 | 350 | (57,750) |
| Suncor Energy, Inc. | Call | 11/18/16 | USD | 28.00 | 1,750 | (164,500) |

SEPTEMBER 30, 2016

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

| Description | Put/ Call | Expiration Date | Strike | | Contracts | Value |
|------------------------------|--------------|--------------------|--------|--------|-----------|-----------------|
| | | | Price | | | |
| SunTrust Banks, Inc. | Call | 11/18/16 | USD | 44.00 | 515 | \$ (73,130) |
| TOTAL SA ADR | Call | 11/18/16 | USD | 47.50 | 173 | (31,140) |
| U.S. Bancorp | Call | 11/18/16 | USD | 44.00 | 276 | (16,008) |
| Unilever NV | Call | 11/18/16 | USD | 45.00 | 412 | (74,160) |
| Union Pacific Corp. | Call | 11/18/16 | USD | 95.00 | 239 | (110,538) |
| UnitedHealth Group, Inc. | Call | 11/18/16 | USD | 140.00 | 325 | (122,688) |
| Verizon Communications, Inc. | Call | 11/18/16 | USD | 52.50 | 149 | (10,356) |
| DTE Energy Co. | Call | 11/21/16 | USD | 96.00 | 160 | (25,600) |
| CMS Energy Corp. | Call | 12/16/16 | USD | 45.00 | 67 | (2,512) |
| Total | | | | | | \$ (11,756,398) |

OTC Options Written

| Description | Put/ Call | Counterparty | Expiration Date | Strike | | Contracts | Value |
|---------------------------------------|--------------|---|--------------------|--------|--------|-----------|--------------|
| | | | | Price | | | |
| NextEra Energy, Inc. | Call | Citibank N.A. | 10/03/16 | USD | 129.50 | 18,700 | \$ |
| Public Service Enterprise Group, Inc. | Call | Deutsche Bank AG | 10/03/16 | USD | 46.40 | 7,600 | |
| AstraZeneca PLC | Call | Deutsche Bank AG | 10/04/16 | GBP | 51.20 | 28,600 | (3,605) |
| AstraZeneca PLC | Call | Morgan Stanley & Co. International PLC | 10/04/16 | GBP | 50.52 | 15,500 | (5,048) |
| BCE, Inc. | Call | Barclays Bank PLC | 10/04/16 | USD | 48.33 | 32,400 | (94) |
| SK Telecom Co. Ltd. - ADR | Call | UBS AG | 10/05/16 | USD | 23.20 | 35,000 | (1,804) |
| SunTrust Banks, Inc. | Call | JPMorgan Chase Bank N.A. | 10/07/16 | USD | 44.88 | 51,400 | (11,085) |
| Unilever NV | Call | Goldman Sachs International | 10/12/16 | USD | 46.46 | 65,000 | (30,850) |
| AstraZeneca PLC | Call | Morgan Stanley & Co. International PLC | 10/13/16 | GBP | 50.64 | 34,000 | (23,267) |
| Experian PLC | Call | Credit Suisse International | 10/13/16 | GBP | 15.55 | 71,000 | (12,490) |
| Kroger Co. | Call | Citibank N.A. | 10/13/16 | USD | 32.82 | 73,000 | (1,072) |
| Publicis Groupe SA | Call | Morgan Stanley & Co. International PLC | 10/13/16 | EUR | 68.66 | 14,000 | (11,900) |
| Travelers Cos., Inc. | Call | UBS AG | 10/14/16 | USD | 117.50 | 35,000 | (23,783) |
| NextEra Energy, Inc. | Call | Deutsche Bank AG | 10/17/16 | USD | 127.75 | 63,500 | (17,122) |
| Public Service Enterprise Group, Inc. | Call | Goldman Sachs International | 10/17/16 | USD | 44.23 | 40,800 | (3,407) |
| AstraZeneca PLC | Call | Morgan Stanley & Co. International PLC | 10/19/16 | GBP | 49.16 | 70,200 | (131,278) |
| Raytheon Co. | Call | Goldman Sachs International | 10/19/16 | USD | 138.92 | 52,300 | (36,704) |
| Unilever NV | Call | Deutsche Bank AG | 10/19/16 | USD | 47.73 | 50,400 | (12,217) |
| CMS Energy Corp. | Call | Citibank N.A. | 10/20/16 | USD | 43.06 | 30,000 | (35,047) |
| Experian PLC | Call | Morgan Stanley & Co. International PLC | 10/25/16 | GBP | 15.67 | 71,000 | (15,693) |
| Publicis Groupe SA | Call | Morgan Stanley & Co. International PLC | 10/25/16 | EUR | 68.99 | 14,000 | (16,078) |
| Samsung Electronics Co. Ltd. - GDR | Call | Credit Suisse International | 10/25/16 | USD | 739.77 | 12,800 | (236,014) |
| Kroger Co. | Call | Citibank N.A. | 10/26/16 | USD | 32.82 | 73,000 | (6,229) |
| AstraZeneca PLC | Call | UBS AG | 10/27/16 | GBP | 52.14 | 31,500 | (16,883) |
| CMS Energy Corp. | Call | Goldman Sachs International | 10/28/16 | USD | 42.75 | 24,100 | (38,396) |
| Unilever NV | Call | Deutsche Bank AG | 10/28/16 | USD | 46.90 | 50,400 | (24,901) |
| NextEra Energy, Inc. | Call | UBS AG | 11/01/16 | USD | 128.03 | 18,600 | (12,057) |
| Kroger Co. | Call | JPMorgan Chase Bank N.A. | 11/03/16 | USD | 32.94 | 61,000 | (8,080) |
| Nielsen Holdings PLC | Call | Morgan Stanley & Co. International PLC | 11/10/16 | USD | 54.29 | 36,300 | (37,968) |
| CMS Energy Corp. | Call | Barclays Bank PLC | 11/11/16 | USD | 42.20 | 63,100 | (64,039) |
| Public Service Enterprise Group, Inc. | Call | Deutsche Bank AG | 11/15/16 | USD | 44.34 | 3,800 | (1,384) |
| Total | | | | | | | \$ (838,495) |

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 methodologies are categorized into a fair value hierarchy consisting of three broad levels for financial reporting purposes as follows:

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

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

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

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

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

Changes in valuation methodologies 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:

| | Level 1 | Level 2 | Level 3 | Total |
|--|------------------|---------------|------------------|-------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Common Stocks: | | | | |
| Aerospace & Defense | \$ 72,650,975 | | \$ 72,650,975 | |
| Air Freight & Logistics | 18,295,928 | | 18,295,928 | |
| Banks | 252,769,959 | | 252,769,959 | |
| Beverages | 35,624,464 | | 35,624,464 | |
| Capital Markets | 66,464,829 | | 66,464,829 | |
| Chemicals | 50,703,411 | | 50,703,411 | |
| Communications Equipment | 14,554,224 | | 14,554,224 | |
| Consumer Finance | 6,442,424 | | 6,442,424 | |
| Diversified Telecommunication Services | 31,618,916 | | 31,618,916 | |
| Electric Utilities | 36,327,857 | | 36,327,857 | |
| Electrical Equipment | 4,636,686 | | 4,636,686 | |
| Energy Equipment & Services | 7,730,312 | | 7,730,312 | |
| Equity Real Estate Investment Trusts (REITs) | 7,809,330 | | 7,809,330 | |
| Food & Staples Retailing | 23,010,904 | | 23,010,904 | |
| Food Products | 10,952,392 | | 10,952,392 | |
| Health Care Equipment & Supplies | 13,084,344 | | 13,084,344 | |
| Health Care Providers & Services | 94,212,190 | | 94,212,190 | |
| Household Products | 19,037,770 | | 19,037,770 | |
| Industrial Conglomerates | 84,248,183 | | 84,248,183 | |
| Insurance | 99,881,413 | | 99,881,413 | |
| Media | 31,969,246 | \$ 7,506,282 | 39,475,528 | |
| Multiline Retail | 25,735,323 | | 25,735,323 | |
| Multi-Utilities | 46,577,880 | | 46,577,880 | |
| Oil, Gas & Consumable Fuels | 182,280,456 | | 182,280,456 | |
| Personal Products | 14,678,240 | | 14,678,240 | |
| Pharmaceuticals | 126,225,636 | 23,261,073 | 149,486,709 | |
| Professional Services | 7,805,149 | 5,721,660 | 13,526,809 | |
| Road & Rail | 14,336,910 | | 14,336,910 | |
| Semiconductors & Semiconductor Equipment | 42,453,268 | | 42,453,268 | |
| Software | 66,074,456 | | 66,074,456 | |
| Specialty Retail | 42,765,811 | | 42,765,811 | |
| Technology Hardware, Storage & Peripherals | 26,443,500 | 7,965,306 | 34,408,806 | |
| Tobacco | 26,327,229 | | 26,327,229 | |
| Water Utilities | 4,325,752 | | 4,325,752 | |
| Wireless Telecommunication Services | 8,764,280 | | 8,764,280 | |
| Short-Term Securities | 3,600,582 | 143,595 | 3,744,177 | |
| Total | \$ 1,620,420,229 | \$ 44,597,916 | \$ 1,665,018,145 | |

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Derivative Financial Instruments¹

Liabilities:

| | | | |
|------------------|-----------------|----------------|-----------------|
| Equity contracts | \$ (10,801,180) | \$ (1,793,713) | \$ (12,594,893) |
|------------------|-----------------|----------------|-----------------|

¹ Derivative financial instruments are options written, which are shown at value.

SEPTEMBER 30, 2016

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Schedule of Investments (concluded)

BlackRock Enhanced Equity Dividend Trust (BDJ)

The Trust may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial reporting purposes. As of period end, such assets and/or liabilities are categorized within the disclosure hierarchy as follows:

| | Level 1 | Level 2 | Level 3 | Total |
|--|-----------|--------------|---------|--------------|
| Assets: | | | | |
| Foreign currency at value | \$ 1,414 | | | \$ 1,414 |
| Cash pledged as collateral for OTC derivatives | 93,000 | | | 93,000 |
| Liabilities: | | | | |
| Bank overdraft | | \$ (248,961) | | (248,961) |
| Collateral on securities loaned at value | | (143,595) | | (143,595) |
| Total | \$ 94,414 | \$ (392,556) | | \$ (298,142) |

During the period ended September 30, 2016, there were no transfers between levels.

Item 2 Controls and Procedures

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

Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Enhanced Equity Dividend Trust

By: /s/ John M. Perlowski

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

Date: November 22, 2016

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

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

Date: November 22, 2016

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

Date: November 22, 2016