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BlackRock Enhanced Equity Dividend Trust
Form N-CSRS
September 04, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT
COMPANIES**

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: 12/31/2018

Date of reporting period: 06/30/2018

Item 1 Report to Stockholders

SEMI-ANNUAL REPORT (UNAUDITED)

BlackRock Energy and Resources Trust (BGR)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

BlackRock Enhanced Equity Dividend Trust (BDJ)

BlackRock Enhanced Global Dividend Trust (BOE)

BlackRock Enhanced International Dividend Trust (BGY)

BlackRock Health Sciences Trust (BME)

BlackRock Resources & Commodities Strategy Trust (BCX)

BlackRock Science and Technology Trust (BST)

BlackRock Utilities, Infrastructure & Power Opportunities Trust (BUI)

**Not FDIC Insured May Lose Value No Bank
Guarantee**

The Markets in Review

Dear Shareholder,

In the 12 months ended June 30, 2018, the strongest corporate profits in seven years drove the equity market higher, while rising interest rates constrained bond returns. Though the market's appetite for risk remained healthy, risk taking was tempered somewhat, as shorter-term, higher-quality securities led the bond market, and U.S. equities outperformed most international stock markets.

Strong equity performance worldwide was driven by synchronized economic growth across the most influential economies. However, volatility in emerging market stocks rose, as U.S.-China trade relations and debt concerns weighed heavily on the Chinese stock market.

Short-term U.S. Treasury interest rates rose the fastest, while longer-term rates slightly increased, leading to a substantial flattening of the yield curve. The annual return for the three-month U.S. Treasury bill surpassed 1.0%, but remained well below the annual headline inflation rate of 2.9%. In contrast, the ten-year U.S. Treasury—a bellwether of the bond market—posted a negative return, as rising inflation expectations drove yields higher. Although the fundamentals in credit markets remained relatively solid, investment-grade bonds declined slightly, and high-yield bonds posted modest returns.

In response to rising growth and inflation, the U.S. Federal Reserve (the Fed) increased short-term interest rates three times during the reporting period. The Fed also announced plans to reduce its \$4.4 trillion balance sheet by \$420 billion in 2018, which began the process of gradually reversing its unprecedented stimulus measures after the financial crisis. Meanwhile, the European Central Bank announced that its bond-purchasing program would conclude at the end of the year, while also expressing an open-ended commitment to low interest rates. In contrast, the Bank of Japan continued to expand its balance sheet through bond purchasing while lowering its expectations for inflation.

The U.S. economy continued to gain momentum despite the Fed's modest reduction of economic stimulus; unemployment declined to 4.0%, wages increased, and the number of job openings reached a record high. Strong economic performance may justify a more rapid pace of rate hikes in 2018, as the headline inflation rate and investors' expectations for inflation have already surpassed the Fed's target of 2.0%.

While U.S. monetary policy is seeking to restrain economic growth and inflation, fiscal policy has produced new sources of growth that could nourish the economy for the next few years. Corporate tax cuts and repatriation of capital held abroad could encourage a virtuous cycle of business spending. Lower individual tax rates coupled with the robust job market may refresh consumer spending. Proposed infrastructure spending would deliver growth from the government sector, generate demand, and improve economic activity in other sectors.

We continue to believe the primary risks to economic expansion are trade protectionism, rapidly rising interest rates, and geopolitical tension. Given the deflationary forces of technology and globalization, a substantial increase in inflation is unlikely to materialize as long as the unemployment rate remains above 3.0%. However, we are closely monitoring trade protectionism and the rise of populism in Western nations. In particular, the outcome of trade negotiations between the United States and China is likely to influence the global growth trajectory and set the tone for free trade in many other nations.

In this environment, investors need to think globally, extend their scope across a broad array of asset classes, and be nimble as market conditions change. We encourage you to talk with your financial advisor and visit [blackrock.com](https://www.blackrock.com) for further insight about investing in today's markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of June 30, 2018

| | 6-month | 12-month |
|---|----------------|-----------------|
| U.S. large cap equities (S&P 500® Index) | 2.65% | 14.37% |
| U.S. small cap equities (Russell 2000® Index) | 7.66 | 17.57 |
| International equities (MSCI Europe, Australasia, Far East Index) | (2.75) | 6.84 |
| Emerging market equities (MSCI Emerging Markets Index) | (6.66) | 8.20 |
| 3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index) | 0.81 | 1.36 |
| U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index) | (2.68) | (2.69) |
| U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index) | (1.62) | (0.40) |
| Tax-exempt municipal bonds (S&P Municipal Bond Index) | (0.02) | 1.61 |
| U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index) | 0.16 | 2.62 |

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

Supplemental Information (unaudited)

Section 19(a) Notices

BlackRock Energy and Resources Trust s (BGR), BlackRock Enhanced Capital and Income Fund, Inc. s (CII), BlackRock Enhanced Equity Dividend Trust s (BDJ), BlackRock Enhanced Global Dividend Trust s (BOE), BlackRock Enhanced International Dividend Trust s (BGY), BlackRock Health Sciences Trust s (BME), BlackRock Resources & Commodities Strategy Trust s (BCX), BlackRock Science and Technology Trust s (BST) and BlackRock Utilities, Infrastructure & Power Opportunities Trust s (BUI) (each, a Trust and collectively, the Trusts), amounts and sources of distributions reported are estimates and are being provided to you pursuant to regulatory requirements and are not being provided for tax reporting purposes. The actual amounts and sources for tax reporting purposes will depend upon each Trust s investment experience during the fiscal year and may be subject to changes based on tax regulations. Each Trust will provide a Form 1099-DIV each calendar year that will tell you how to report these distributions for U.S. federal income tax purposes.

June 30, 2018

| | Total Cumulative Distributions for the Fiscal Period | | | | % Breakdown of the Total Cumulative Distributions for the Fiscal Period | | | | | |
|------|---|--------------|-----------|----------------------|---|------------|-----------|---------|------------|---------|
| | Net | | Realized | | Net | | Realized | | Total Per | |
| | Investment | Capital Gain | Capital | Gains | Investment | Capital | Capital | Gains | Investment | Capital |
| | Income | Short-Term | Long-Term | Return of Capital | Share | Short-Term | Long-Term | Capital | Share | Share |
| BGR* | \$ 0.138969 | \$ | \$ | \$ 0.326631 | \$ 0.465600 | 30% | % | % | 70% | 100% |
| CII* | 0.082050 | | | 0.414750 | 0.496800 | 17 | | | 83 | 100 |
| BDJ | 0.081478 | 0.008302 | 0.190420 | | 0.280200 | 29 | 3 | 68 | | 100 |
| BOE | 0.185780 | 0.097648 | | 0.184572 | 0.468000 | 40 | 21 | | 39 | 100 |
| BGY* | 0.113511 | | 0.114489 | | 0.228000 | 50 | | 50 | | 100 |
| BME* | 0.047943 | 0.009451 | 1.142607 | | 1.200000 | 4 | 1 | 95 | | 100 |
| BCX* | 0.108728 | | | 0.200872 | 0.309600 | 35 | | | 65 | 100 |
| BST* | | | 0.780000 | | 0.780000 | 0 | | 100 | | 100 |
| BUI | 0.288398 | 0.047828 | 0.023475 | 0.366299 | 0.726000 | 40 | 7 | 3 | 50 | 100 |

* Certain Trusts estimate that they have distributed more than the amount of earned income and net realized gains; therefore, a portion of the distribution may be a return of capital. A return of capital may occur, for example, when some or all of the shareholder s investment in a Trust is returned to the shareholder. A return of capital does not necessarily reflect a Trust s investment performance and should not be confused with yield or income. When distributions exceed total return performance, the difference will reduce the Trust s net asset value per share.

Section 19(a) notices for the Trusts, as applicable, are available on the BlackRock website at <http://www.blackrock.com>.

Section 19(b) Disclosure

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The Trusts, acting pursuant to a U.S. Securities and Exchange Commission (SEC) exemptive order and with the approval of each Trust's Board of Trustees/Directors (the Board), each have adopted a plan, consistent with its investment objectives and policies to support a level distribution of income, capital gains and/or return of capital (the Plan). In accordance with the Plans, the Trusts distribute the following fixed amounts per share on a monthly basis as of June 30, 2018:

| <i>Exchange Symbol</i> | <i>Amount Per Common Share</i> |
|------------------------|------------------------------------|
| BGR | \$ 0.0776 |
| CII | 0.0828 |
| BDJ | 0.0467 |
| BOE | 0.0780 |
| BGY | 0.0380 |
| BME | 0.2000 |
| BCX | 0.0516 |
| BST | 0.1300 |
| BUI | 0.1210 |

The fixed amounts distributed per share are subject to change at the discretion of each Trust's Board. Under its Plan, each Trust will distribute all available investment income to its shareholders, consistent with its primary investment objectives and as required by the Internal Revenue Code of 1986, as amended (the Code). If sufficient investment income is not available on a monthly basis, the Trusts will distribute long-term capital gains and/or return of capital to shareholders in order to maintain a level distribution. Each monthly distribution to shareholders is expected to be at the fixed amount established by the Board, except for extraordinary distributions and potential distribution rate increases or decreases to enable the Trusts to comply with the distribution requirements imposed by the Code.

Shareholders should not draw any conclusions about each Trust's investment performance from the amount of these distributions or from the terms of the Plan. Each Trust's total return performance on net asset value is presented in its financial highlights table.

The Board may amend, suspend or terminate a Trust's Plan at any time without prior notice to the Trust's shareholders if it deems such actions to be in the best interests of the Trust or its shareholders. The suspension or termination of the Plan could have the effect of creating a trading discount (if the Trust's stock is trading at or above net asset value) or widening an existing trading discount. The Trusts are subject to risks that could have an adverse impact on their ability to maintain level distributions. Examples of potential risks include, but are not limited to, economic downturns impacting the markets, decreased market volatility, companies suspending or decreasing corporate dividend distributions and changes in the Code. Please refer to BME's prospectus for a more complete description of its risks.

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The Benefits and Risks of Option Over-Writing

In general, the goal of each of the Trusts is to provide total return through a combination of current income and realized and unrealized gains (capital appreciation). The Trusts seek to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to enhance the Trusts distribution rate and total return performance. However, these objectives cannot be achieved in all market conditions.

The Trusts primarily write single stock covered call options, and may also from time to time write single stock put options. When writing (selling) a covered call option, the Trust holds an underlying equity security and enters into an option transaction which allows the counterparty to purchase the equity security at an agreed-upon price (strike price) within an agreed-upon time period. The Trusts receive cash premiums from the counterparties upon writing (selling) the option, which along with net investment income and net realized gains, if any, are generally available to support current or future distributions paid by the Trusts. During the option term, the counterparty may elect to exercise the option if the market value of the equity security rises above the strike price, and the Trust is obligated to sell the equity security to the counterparty at the strike price, realizing a gain or loss. Premiums received increase gains or reduce losses realized on the sale of the equity security. If the option remains unexercised upon its expiration, the Trusts realize gains equal to the premiums received. Alternatively, an option may be closed out by an offsetting purchase or sale of an option prior to expiration. The Trust realizes a capital gain from a closing purchase or sale transaction if the premium paid is less than the premium received from writing the option. The Trust realizes a capital loss from a closing purchase or sale transaction if the premium received is less than the premium paid to purchase the option.

Writing covered call options entails certain risks, which include, but are not limited to, the following: an increase in the value of the underlying equity security above the strike price can result in the exercise of a written option (sale by the Trust to the counterparty) when the Trust might not otherwise have sold the security; exercise of the option by the counterparty may result in a sale below the current market value and a gain or loss being realized by the Trust; and limiting the potential appreciation that could be realized on the underlying equity security to the extent of the strike price of the option. As such, an option over-writing strategy may outperform the general equity market in flat or falling markets but underperform in rising markets.

Each Trust employs a plan to support a level distribution of income, capital gains and/or return of capital. The goal of the plan is to provide shareholders with consistent and predictable cash flows by setting distribution rates based on expected long-term returns of the Trusts. Such distributions, under certain circumstances, may exceed a Trust's total return performance. When total distributions exceed total return performance for the period, the difference reduces the Trust's total assets and net asset value per share (NAV) and, therefore, could have the effect of increasing the Trust's expense ratio and reducing the amount of assets, the Trust has available for long term investment. In order to make these distributions, a Trust may have to sell portfolio securities at less than opportune times.

The final tax characterization of distributions is determined after the fiscal year and is reported in the Trust's annual report to shareholders. Distributions can be characterized as ordinary income, capital gains and/or return of capital. The Trust's taxable net investment income or net realized capital gains (taxable income) may not be sufficient to support the level of distributions paid. To the extent that distributions exceed the Trust's current and accumulated earnings and profits, the excess may be treated as a non-taxable return of capital. Distributions that exceed a Trust's taxable income but do not exceed the Trust's current and accumulated earnings and profits, may be classified as ordinary income which are taxable to shareholders. Such distributions are reported as distributions in excess of net investment income.

A return of capital distribution does not necessarily reflect a Trust's investment performance and should not be confused with yield or income. A return of capital is a return of a portion of an investor's original investment. A return

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of capital is not taxable, but it reduces a shareholder's tax basis in his or her shares, thus reducing any loss or increasing any gain on a subsequent disposition by the shareholder of his or her shares. It is possible that a substantial portion of the distributions paid during a calendar year may ultimately be classified as return of capital or as distributions in excess of net investment income for U.S. federal income tax purposes when the final determination of the source and character of the distributions is made.

To illustrate these concepts, assume the following: (1) a common stock purchased at and currently trading at \$37.15 per share; (2) a three-month call option is written by a Trust with a strike price of \$40 (i.e., 7.7% higher than the current market price); and (3) the Trust receives \$2.45, or 6.6% of the common stock's value, as a premium. If the stock price remains unchanged, the option expires and there would be a 6.6% return for the three-month period. If the stock were to decline in price by 6.6% (i.e., decline to \$34.70 per share), the option strategy would "break-even" from an economic perspective resulting in neither a gain nor a loss. If the stock were to climb to a price of \$40 or above, the option would be exercised and the stock would return 7.7% coupled with the option premium received of 6.6% for a total return of 14.3%. Under this scenario, the Trust loses the benefit of any appreciation of the stock above \$40, and thus is limited to a 14.3% total return. The premium from writing the call option serves to offset some of the unrealized loss on the stock in the event that the price of the stock declines, but if the stock were to decline more than 6.6% under this scenario, the Trust's downside protection is eliminated and the stock could eventually become worthless.

Each Trust intends to write covered call options to varying degrees depending upon market conditions. Please refer to each Trust's Schedule of Investments and the Notes to Financial Statements for details of written options.

Trust Information as of June 30, 2018

BlackRock Energy and Resources Trust**Investment Objective**

BlackRock Energy and Resources Trust s (BGR) (the Trust) investment objective is to provide total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its total assets in equity securities of energy and natural resources companies and equity derivatives with exposure to the energy and natural resources industry. The Trust may invest directly in such securities or synthetically through the use of derivatives. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objective will be achieved.

Trust Information

| | |
|--|-------------------|
| Symbol on New York Stock Exchange (NYSE) | BGR |
| Initial Offering Date | December 29, 2004 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$15.22) ^(a) | 6.12% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0776 |
| Current Annualized Distribution per Common Share ^(b) | \$0.9312 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|---|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BGR ^{(a)(b)} | 10.89% | 4.49% |
| Lipper Natural Resources Funds ^(c) | (1.38) | (0.70) |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on market price and performance based on NAV.

(c) Average return. Returns reflect reinvestment of dividends and/or distributions at NAV on the ex-dividend as calculated by Lipper.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

Energy stocks experienced unusually high volatility in the first half of 2018. A strong advance in January gave way to a sharp sell-off in February, bringing the sector into negative territory for the year. After trading sideways for approximately two months, energy stocks staged a significant rally through April and early May. Although its performance cooled thereafter, energy nonetheless finished the second calendar quarter as the top performer among the stock market's eleven major sectors.

The Trust's position in the U.S. exploration and production (E&P) company ConocoPhillips made the largest positive contribution to performance. Upstream producers, in general, maintained capital discipline and prioritized shareholder returns over growth. ConocoPhillips participated in this trend by announcing a 7.5% dividend increase and a 33% expansion of its share buyback program, boosting its stock price. The international E&P stock Anadarko Petroleum Corp. was also among the top contributors. Anadarko displayed capital discipline, and it reported robust growth stemming from higher production volume. The company further benefited from a more favorable backdrop in the liquified natural gas market. Other contributors of note include Royal Dutch Shell PLC, Suncor Energy, Inc. and BP PLC.

On the negative side, the Trust's positions in E&Ps that emphasize natural gas generally lagged their more oil-focused peers. In this environment, Cabot Oil & Gas Corp. was a leading detractor from absolute performance. The energy distribution sub-sector also came under pressure as pipeline companies faced bottlenecks, leading to weakness in the Trust's position in TransCanada Corp. Other detractors of note include Cimarex Energy Co., Enbridge, Inc. and Halliburton Co.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The option overlay strategy detracted from results.

Describe recent portfolio activity.

The investment adviser shifted the Trust's positioning within the distribution subsector by initiating an investment in Williams Cos. and exiting its position in Enbridge, Inc. It also sold certain E&P stocks, including EOG Resources, Inc., Cimarex Energy Co., and Cabot Oil & Gas Corp., and initiated a new investment in the international E&P stock CNOOC Ltd.

Trust Information as of June 30, 2018 (continued)

BlackRock Energy and Resources Trust**Describe portfolio positioning at period end.**

The E&P sector represented the Trust's largest allocation, followed by the integrated, oil services, distribution, and refining & marketing industries, respectively. The investment adviser positioned the Trust with a higher-quality bias, focusing on companies with robust balance sheets and low costs of production.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Market Price and Net Asset Value Per Share Summary

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 15.22 | \$ 14.18 | 7.33% | \$ 15.63 | \$ 12.85 |
| Net Asset Value | 15.97 | 15.79 | 1.14 | 16.54 | 14.24 |

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| <i>Security</i> | <i>06/30/18</i> |
|-------------------------------|-----------------|
| Royal Dutch Shell PLC ADR | 10% |
| Exxon Mobil Corp. | 9 |
| BP PLC | 7 |
| Chevron Corp. | 6 |
| TOTAL SA | 5 |
| Suncor Energy, Inc. | 5 |
| ConocoPhillips | 5 |
| Valero Energy Corp. | 4 |
| EOG Resources, Inc. | 4 |
| Pioneer Natural Resources Co. | 3 |

* Excludes option positions and money market funds.

INDUSTRY ALLOCATION

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| <i>Industry</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|-----------------------------|-----------------|-----------------|
| Oil, Gas & Consumable Fuels | 92% | 90% |
| Energy Equipment & Services | 8 | 10 |

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

TRUST INFORMATION

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Trust Information as of June 30, 2018

BlackRock Enhanced Capital and Income Fund, Inc.**Investment Objective**

BlackRock Enhanced Capital and Income Fund, Inc. s (CII) (the Trust) investment objective is to provide investors with a combination of current income and capital appreciation. The Trust seeks to achieve its investment objective by investing in a portfolio of equity securities of U.S. and foreign issuers. The Trust may invest directly in such securities or synthetically through the use of derivatives. The Trust also seeks to achieve its investment policy by employing a strategy of writing (selling) call and put options.

No assurance can be given that the Trust s investment objective will be achieved.

Trust Information

| | |
|--|----------------|
| Symbol on NYSE | CII |
| Initial Offering Date | April 30, 2004 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$16.22) ^(a) | 6.13% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0828 |
| Current Annualized Distribution per Common Share ^(b) | \$0.9936 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|----------------------------|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| CII ^{(a)(b)} | 2.13% | 1.76% |
| S&P 500 [®] Index | N/A | 2.65 |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on market price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's relative performance based on the index cited above:

What factors influenced performance?

In the equity allocation of the Trust, the largest contributor to performance for the six-month period was stock selection in the health care sector. Specifically, selection decisions in the managed care industry provided strong relative returns. In financials, stock selection in capital markets and banks enhanced relative performance. Finally, an underweight allocation to as well as stock selection within industrials provided outperformance. In particular, selection among rail road operators contributed positively to return. At the stock level, the largest individual contributor was Urban Outfitters Inc., followed by a position in Humana Inc. and zero exposure to Johnson & Johnson.

In the equity allocation of the Trust, the largest detractor from relative performance for the six-month period was stock selection in the consumer discretionary sector. Most notably, positioning across homebuilders and underweight exposure to internet and direct marketing retail challenged relative performance. This was followed by positioning in information technology (IT) where electronic equipment and software holdings lagged. Finally, exposure to the tobacco industry hurt relative results in the consumer staples sector. Zero exposure to Amazon.com Inc. was the largest individual detractor, followed by a lack of exposure to Netflix Inc. and an overweight position to Altria Group Inc.

Describe recent portfolio activity.

During the six-month period, the Trust significantly boosted exposure to the IT sector. Holdings within industrials and health care also were increased. Conversely, the Trust significantly reduced exposure to the financials sector. The Trust also reduced exposure to consumer discretionary and materials stocks. The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The option overlay strategy detracted from results.

Describe portfolio positioning at period end.

At period end, the Trust's largest allocations were in the IT, health care and financials sectors. Relative to the benchmark, the Trust's largest overweight positions were in the IT, health care, financials and consumer discretionary sectors. Conversely, the Trust's largest relative underweights were in the telecommunication services, real estate, and utilities sectors.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Trust Information as of June 30, 2018 (continued)

BlackRock Enhanced Capital and Income Fund, Inc.**Market Price and Net Asset Value Per Share Summary**

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 16.22 | \$ 16.38 | (0.98)% | \$ 17.07 | \$ 14.75 |
| Net Asset Value | 16.96 | 17.19 | (1.34) | 18.04 | 16.21 |

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| <i>Security</i> | <i>06/30/18</i> |
|---------------------------|-----------------|
| Apple, Inc. | 6% |
| Alphabet, Inc. | 5 |
| Microsoft Corp. | 5 |
| JPMorgan Chase & Co. | 3 |
| Bank of America Corp. | 3 |
| Pfizer, Inc. | 3 |
| Cisco Systems, Inc. | 3 |
| Lowe's Cos., Inc. | 3 |
| Comcast Corp. | 2 |
| United Health Group, Inc. | 2 |

* Excludes option positions and money market funds.

SECTOR ALLOCATION

| <i>Sector</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|------------------------|-----------------|-----------------|
| Information Technology | 28% | 26% |
| Health Care | 18 | 16 |
| Financials | 14 | 17 |
| Consumer Discretionary | 12 | 14 |
| Industrials | 8 | 7 |
| Consumer Staples | 6 | 6 |
| Energy | 6 | 6 |
| Materials | 5 | 5 |

Utilities

3

3

For Trust compliance purposes, the Trust's sector classifications refer to any one or more of the sector 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 such sector sub-classifications for reporting ease.

TRUST INFORMATION

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Trust Information as of June 30, 2018

BlackRock Enhanced Equity Dividend Trust**Investment Objective**

BlackRock Enhanced Equity Dividend Trust s (BDJ) (the Trust) primary investment objective is to provide current income and current gains, with a secondary investment objective of long-term capital appreciation. The Trust seeks to achieve its investment objectives by investing in common stocks that pay dividends and have the potential for capital appreciation and by utilizing an option writing (selling) strategy to seek total return performance and enhance distributions. The Trust invests, under normal market conditions, at least 80% of its total assets in dividend paying equities. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information

| | |
|---|-----------------|
| Symbol on NYSE | BDJ |
| Initial Offering Date | August 31, 2005 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$9.18) ^(a) | 6.10% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0467 |
| Current Annualized Distribution per Common Share ^(b) | \$0.5604 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|---------------------------------------|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BDJ ^{(a)(b)} | 2.59% | (0.38)% |
| Russell 1000 [®] Value Index | N/A | (1.69) |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on market price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's relative performance based on the index cited above:

What factors influenced performance?

The largest contribution to performance for the six-month period came from stock selection in the consumer staples sector. Notably, selection decisions within the beverages industry boosted relative return. In health care, stock selection within pharmaceuticals and health care equipment & services, and an overweight in health care providers & services enhanced relative performance. Lastly, stock selection within energy and utilities contributed, as did a combination of stock selection and an underweight in industrials.

The largest detractor from relative performance derived from stock selection in the financials sector. In particular, a combination of stock selection within and overweight exposure to the banking and insurance industries weighed on relative performance. Additionally, stock selection in the capital markets industry represented a headwind. Within the consumer discretionary sector, issue selection within the media industry had a negative impact. Finally, a lack of exposure to real estate acted as a constraint on returns.

The Trust utilized an options overlay strategy in which calls are written on a portion of the portfolio's holdings. Premiums generated are recognized as current gains that are intended to enhance distributions payable to shareholders in the form of dividends. The use of options detracted modestly from relative performance.

Describe recent portfolio activity.

During the six-month period, the Trust increased exposure to the information technology sector. Holdings within health care and energy also were increased. Conversely, the Trust significantly lowered its exposure to industrials, and also reduced its positioning within financials and materials.

Describe portfolio positioning at period end.

The Trust's largest allocations were in the financials, health care and energy sectors. Relative to the benchmark, the Trust's largest overweight positions were in the health care, financials and energy sectors. Conversely, the Trust's largest relative underweights were in the real estate, consumer discretionary and materials sectors.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Trust Information as of June 30, 2018 (continued)

BlackRock Enhanced Equity Dividend Trust**Market Price and Net Asset Value Per Share Summary**

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 9.18 | \$ 9.23 | (0.54)% | \$ 9.64 | \$ 8.03 |
| Net Asset Value | 9.62 | 9.96 | (3.41) | 10.42 | 9.33 |

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| <i>Security</i> | <i>06/30/18</i> |
|------------------------------|-----------------|
| JPMorgan Chase & Co. | 4% |
| Bank of America Corp. | 4 |
| Pfizer, Inc. | 4 |
| Citigroup, Inc. | 4 |
| Wells Fargo & Co. | 3 |
| Oracle Corp. | 3 |
| Anthem, Inc. | 3 |
| Microsoft Corp. | 3 |
| Suncor Energy, Inc. | 2 |
| Verizon Communications, Inc. | 2 |

* Excludes option positions and money market funds.

SECTOR ALLOCATION

| <i>Sector</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|------------------------|-----------------|-----------------|
| Financials | 28% | 29% |
| Health Care | 20 | 19 |
| Energy | 13 | 12 |
| Information Technology | 11 | 10 |
| Industrials | 7 | 8 |
| Consumer Staples | 7 | 7 |
| Utilities | 5 | 5 |
| Consumer Discretionary | 4 | 4 |

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| | | |
|----------------------------|---|---|
| Telecommunication Services | 3 | 3 |
| Materials | 2 | 3 |

For Trust compliance purposes, the Trust's sector classifications refer to any one or more of the sector 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 such sector sub-classifications for reporting ease.

TRUST INFORMATION

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Trust Information as of June 30, 2018

BlackRock Enhanced Global Dividend Trust**Investment Objective**

BlackRock Enhanced Global Dividend Trust's (BOE) (the Trust) primary investment objective is to provide current income and current gains, with a secondary investment objective of long-term capital appreciation. The Trust seeks to achieve its investment objectives by investing primarily in equity securities issued by companies located in countries throughout the world and utilizing an option writing (selling) strategy to seek total return performance and enhance distributions. Under normal circumstances, the Trust invests at least 80% of its net assets in dividend-paying equity securities and at least 40% of its assets outside of the U.S. (unless market conditions are not deemed favorable by Trust management, in which case the Trust would invest at least 30% of its assets outside of the U.S.). The Trust may invest in securities of companies of any market capitalization, but intends to invest primarily in securities of large capitalization companies. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust's investment objectives will be achieved.

Trust Information

| | |
|--|--------------|
| Symbol on NYSE | BOE |
| Initial Offering Date | May 31, 2005 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$11.12) ^(a) | 8.42% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0780 |
| Current Annualized Distribution per Common Share ^(b) | \$0.9360 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The monthly distribution per Common Share, declared on July 2, 2018, was decreased to \$0.0630 per share. The current distribution rate on closing market price, current monthly distribution per Common Share and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|------------------------------|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BOE ^{(a)(b)} | (7.44)% | (6.19)% |
| MSCI All Country World Index | N/A | (0.43) |

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- (a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.
- (b) The Trust's discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's relative performance based on the index cited above:

What factors influenced performance?

Security selection within and overweight exposure to consumer staples represented the largest detractors from performance. Stock selection within industrials also weighed on returns. Two tobacco companies, British American Tobacco PLC and Altria Group, Inc., were among the top individual detractors. Tobacco stocks suffered due to a market rotation out of defensive sectors, coupled with the FDA's announcement that it would be looking to limit nicotine levels in traditional cigarettes, along with questions about Next Generation smoking products. In addition, the German postal and international courier company Deutsche Post AG detracted after the company lowered its earnings forecast as it launched a series of measures aimed at stemming a decline in profitability at its post, e-commerce and parcel division.

During the six-month period, the Trust's significant underweight to financials contributed to relative return as the sector was one of the worst-performing segments of the index. An underweight to real estate also contributed to performance. The Trust's position in the technology conglomerate Cisco Systems, Inc. was the top individual contributor after the company reported earnings that exceeded expectations and also announced a share buyback. Additionally, the British pharmaceutical firm GlaxoSmithKline PLC was among the top contributors to returns after Novartis AG announced that they will be selling their stake in a consumer health care joint venture to GlaxoSmithKline. Holdings of Chinese sportswear company Anta Sports Products Ltd. also helped performance with positive sentiment driven by the company's continued strong retail sales.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's options writing strategy contributed to Trust performance.

Describe recent portfolio activity.

The Trust's allocation to tobacco stocks was reduced in May, with the proceeds reinvested in high quality, dividend-paying names in which the investment adviser has high conviction. These included health care, consumer staples and industrials stocks.

Trust Information as of June 30, 2018 (continued)

BlackRock Enhanced Global Dividend Trust**Describe portfolio positioning at period end.**

At period end, the Trust's largest sector overweight positions were in the consumer staples and health care sectors, with an emphasis on the tobacco and pharmaceuticals industries, respectively. The largest underweights were to information technology and financials. The Trust had no exposure to real estate, utilities or energy at the end of the period. From a regional perspective, a majority of portfolio assets was invested either within the United States or Europe, with significant exposure in the United Kingdom and Switzerland.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Market Price and Net Asset Value Per Share Summary

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 11.12 | \$ 12.51 | (11.11)% | \$ 13.08 | \$ 10.96 |
| Net Asset Value | 11.91 | 13.22 | (9.91) | 13.71 | 11.78 |

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| <i>Security</i> | <i>06/30/18</i> |
|--------------------------------------|-----------------|
| Johnson & Johnson | 4% |
| TELUS Corp. | 4 |
| Altria Group, Inc. | 3 |
| Sanofi | 3 |
| Novartis AG, Registered Shares | 3 |
| Coca-Cola Co. | 3 |
| Rogers Communications, Inc., Class B | 3 |
| Cisco Systems, Inc. | 3 |
| Nestle SA | 3 |
| Unilever PLC | 3 |

* Excludes option positions and money market funds.

GEOGRAPHIC ALLOCATION

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| <i>Country</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|----------------------|-----------------|-----------------|
| United States | 43% | 42% |
| United Kingdom | 17 | 16 |
| Australia | 6 | 4 |
| Switzerland | 6 | 10 |
| France | 4 | 3 |
| India | 4 | (a) |
| Singapore | 3 | |
| Taiwan | 3 | 3 |
| Netherlands | 3 | |
| Germany | 3 | 2 |
| Canada | 3 | 6 |
| Japan | 2 | 2 |
| Belgium | 1 | 2 |
| Denmark | 1 | |
| Finland | 1 | 2 |
| China | (a) | (a) |
| Sweden | (a) | (a) |
| Ireland | (a) | |
| Other ^(b) | | 5 |

(a) Representing less than 1% of the Trust's total investments.

(b) Other includes a 1% holding or less in each of the following countries: Denmark, Hong Kong, India, Italy, Netherlands and Spain.

Trust Information as of June 30, 2018

BlackRock Enhanced International Dividend Trust**Investment Objective**

BlackRock Enhanced International Dividend Trust s (BGY) (the Trust) primary investment objective is to provide current income and current gains, with a secondary objective of long-term capital appreciation. The Trust seeks to achieve its investment objectives by investing primarily in equity securities issued by companies of any market capitalization located in countries throughout the world and utilizing an option writing (selling) strategy to seek total return performance and enhance distributions. The Trust invests, under normal circumstances, at least 80% of its net assets in dividend-paying equity securities issued by non-U.S. companies of any market capitalization, but intends to invest primarily in securities of large capitalization companies. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information

| | |
|---|--------------|
| Symbol on NYSE | BGY |
| Initial Offering Date | May 30, 2007 |
| Current Distribution Rate on Closing Market Price as of as of June 30, 2018 (\$5.74) ^(a) | 7.94% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0380 |
| Current Annualized Distribution per Common Share ^(b) | \$0.4560 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|-------------------------------------|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BGY ^{(a)(b)} | (8.61)% | (6.49)% |
| MSCI All Country World Index ex-USA | N/A | (3.77) |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust s discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's relative performance based on the index cited above:

What factors influenced performance?

Security selection within and an overweight to consumer staples were the largest detractors from performance. Additionally, selection within industrials detracted, including positions in international courier companies Deutsche Post AG (Germany) and bpost SA (Belgium). The Trust's lack of holdings in energy stocks also subtracted from returns.

The leading contributor to relative performance during the period was the Trust's overweight to the health care sector. Additionally, an underweight to financials contributed to performance. Lastly, stock selection within consumer discretionary added to returns, in particular from holdings in the Chinese sportswear company Anta Sports Products Ltd. and the Macau-based resort firm Sands China Ltd.

During the period, the Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's options writing strategy contributed to relative return.

Describe recent portfolio activity.

The Trust reduced its exposure to tobacco stocks over the period, while retaining an overweight in the industry. The Trust also increased exposure to financials by purchasing two Singapore bank stocks.

Describe portfolio positioning at period end.

At period end, the Trust's largest sector overweights were in the consumer staples and health care sectors, with an emphasis on the tobacco and pharmaceuticals industries, respectively. The largest underweight exposure was to financials, particularly banks. The Trust had no exposure to real estate, utilities or energy. In regional terms, the majority of portfolio assets was invested in European equities, with significant exposure to the United Kingdom and Switzerland.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Trust Information as of June 30, 2018 (continued)

BlackRock Enhanced International Dividend Trust**Market Price and Net Asset Value Per Share Summary**

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 5.74 | \$ 6.52 | (11.96)% | \$ 6.85 | \$ 5.64 |
| Net Asset Value | 6.36 | 7.06 | (9.92) | 7.32 | 6.27 |

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| <i>Security</i> | <i>06/30/18</i> |
|--------------------------------------|-----------------|
| TELUS Corp. | 6% |
| Sanofi | 5 |
| Novartis AG, Registered Shares | 5 |
| Rogers Communications, Inc., Class B | 5 |
| Nestle SA | 5 |
| Amcor | 5 |
| Imperial Brands PLC | 5 |
| Unilever PLC | 5 |
| British American Tobacco PLC | 4 |
| Deutsche Post AG, Registered Shares | 4 |

* Excludes option positions and money market funds.

GEOGRAPHIC ALLOCATION

| <i>Country</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|----------------|-----------------|-----------------|
| United Kingdom | 24% | 19% |
| Switzerland | 13 | 12 |
| Canada | 11 | 7 |
| Australia | 9 | 5 |
| France | 7 | 6 |
| United States | 5 | 6 |
| Germany | 4 | 3 |
| Netherlands | 4 | 6 |

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| | | |
|--------------|---|------------------|
| Taiwan | 4 | 3 |
| Finland | 4 | 2 |
| Singapore | 3 | |
| China | 2 | 5 |
| Sweden | 2 | 2 |
| Belgium | 2 | 3 |
| India | 2 | 2 |
| Japan | 2 | 5 |
| Denmark | 2 | (a) |
| Hong Kong | | 2 |
| South Korea | | 2 |
| South Africa | | 2 |
| Other | | 2 ^(b) |

(a) Representing less than 1% of the Trust's total investments.

(b) Other includes a 1% holding or less in each of the following countries: Ireland and Portugal.

Trust Information as of June 30, 2018

BlackRock Health Sciences Trust**Investment Objective**

BlackRock Health Sciences Trust's (BME) (the Trust) investment objective is to provide total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its total assets in equity securities of companies engaged in the health sciences and related industries and equity derivatives with exposure to the health sciences industry. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust's investment objective will be achieved.

Trust Information

| | |
|--|----------------|
| Symbol on NYSE | BME |
| Initial Offering Date | March 31, 2005 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$38.58) ^(a) | 6.22% |
| Current Monthly Distribution per Common Share ^(b) | \$0.2000 |
| Current Annualized Distribution per Common Share ^(b) | \$2.4000 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|--|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BME ^{(a)(b)} | 9.33% | 5.90% |
| Russell 3000 [®] Healthcare Index | N/A | 4.15 |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust's premium to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's relative performance based on the index cited above:

What factors influenced performance?

The Trust added value through its effective individual stock selection. An out-of-benchmark position in Sarepta Therapeutics, Inc., a biotechnology company focused on orphan drugs, was among the largest contributors to relative performance. Sarepta presented preliminary data for its experimental treatment for patients with Duchenne muscular dystrophy, sparking a rally in its shares.

Merger-and-acquisition activity was also a key driver of the Trust's performance. Avexis, Inc., a clinical-stage gene therapy biotechnology company, announced that it would be acquired at a substantial premium by the Swiss pharmaceutical giant Novartis AG. Toward the end of the period, shares of Boston Scientific Corp. rallied on the rumor that the company had received a takeover bid from Stryker Corp.

Other contributors of note included overweight positions in the health care services companies Humana, Inc, and Teladoc, Inc. The Trust's overweight position in the biotechnology stock Alnylam Pharmaceuticals, Inc. was among the largest detractors from returns, as the company came under pressure after Pfizer, Inc. released positive data on a competing drug.

A zero weighting in Align Technology, Inc. was among the largest detractors from relative performance in the medical devices & supplies sub-sector. The stock rallied following an analyst event that dispelled concerns about rising competition and outlined a strong growth outlook.

Other detractors of note included overweight positions in Cigna Corp., Novo Nordisk A/S and Inmed, Inc.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. This strategy detracted from performance in the period.

Describe recent portfolio activity.

The Trust increased its allocation to the medical devices & supplies subsector and slightly reduced its weightings in the healthcare providers & services area. Its allocation to biotechnology decreased, while its weighting in pharmaceuticals was largely unchanged.

Trust Information as of June 30, 2018 (continued)

BlackRock Health Sciences Trust**Describe portfolio positioning at period end.**

The Trust continued to employ a bottom-up, fundamental investment process in an effort to construct a balanced, diversified portfolio of health care stocks. The portfolio continues to reflect two broad themes: innovation and value-based health care.

Innovation in medical technology remains a secular growth driver for the health care sector as companies continue to develop new therapies or products that are either fulfilling an unmet medical need or are an improvement over current treatments. This encompasses not only the biotechnology industry, but also the pharmaceuticals and medical devices & supplies sub-sectors.

With respect to value-based health care, the Trust has an above-benchmark weighting in the health care providers & services sub-sector largely due to its sizeable overweight in the managed care industry. The investment adviser continues to find a number of companies in this area that it believes are well positioned to leverage their scale and analytical capabilities to reduce health care costs. Additionally, select holdings in the health care services industry feature business models that are benefiting from the shift to lower-cost options such as home health care.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Market Price and Net Asset Value Per Share Summary

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 38.58 | \$ 36.50 | 5.70% | \$ 39.83 | \$ 32.89 |
| Net Asset Value | 36.54 | 35.69 | 2.38 | 38.56 | 34.33 |

Market Price and Net Asset Value History For the Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| | <i>06/30/18</i> |
|--------------------------|-----------------|
| <i>Security</i> | |
| UnitedHealth Group, Inc. | 9% |
| Pfizer, Inc. | 5 |
| Medtronic PLC | 4 |

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| | |
|----------------------------|---|
| Abbott Laboratories | 4 |
| Stryker Corp. | 3 |
| Boston Scientific Corp. | 4 |
| Quest Diagnostics, Inc. | 3 |
| Anthem, Inc. | 3 |
| Humana, Inc. | 2 |
| Baxter International, Inc. | 2 |

* Excludes option positions and money market funds.

INDUSTRY ALLOCATION

| <i>Industry</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|----------------------------------|-----------------|-----------------|
| Health Care Equipment & Supplies | 28% | 23% |
| Health Care Providers & Services | 25 | 25 |
| Biotechnology | 20 | 25 |
| Pharmaceuticals | 22 | 24 |
| Life Sciences Tools & Services | 3 | 2 |
| Diversified Consumer Services | 1 | 1 |
| Health Care Technology | 1 | |

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

Trust Information as of June 30, 2018

BlackRock Resources & Commodities Strategy Trust**Investment Objective**

BlackRock Resources & Commodities Strategy Trust s (BCX) (the Trust) primary investment objective is to seek high current income and current gains, with a secondary objective of capital appreciation. The Trust will seek to achieve its investment objectives, under normal market conditions, by investing at least 80% of its total assets in equity securities issued by commodity or natural resources companies, derivatives with exposure to commodity or natural resources companies or investments in securities and derivatives linked to the underlying price movement of commodities or natural resources. While permitted, the Trust does not currently expect to invest in securities and derivatives linked to the underlying price movement of commodities or natural resources. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option overwriting strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objectives will be achieved.

Trust Information

| | |
|---|----------------|
| Symbol on NYSE | BCX |
| Initial Offering Date | March 30, 2011 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$9.29) ^(a) | 6.67% |
| Current Monthly Distribution per Common Share ^(b) | \$0.0516 |
| Current Annualized Distribution per Common Share ^(b) | \$0.6192 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|---|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BCX ^{(a)(b)} | (1.71)% | 0.07% |
| Lipper Natural Resources Funds ^(c) | (1.38) | (0.70) |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust s discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

^(c)

Average return. Returns reflect investment of dividends and/or distributions at NAV on the ex-dividend as calculated by Lipper.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

The Trust's allocation to energy stocks made a positive contribution to its six-month results. Oil prices rallied behind the combination of tighter supplies and higher-than-expected demand, leading to strong returns for the energy sector. In this environment, the U.S. exploration and production company ConocoPhillips was among the largest contributors to performance. Upstream producers, in general, maintained capital discipline and prioritized shareholder returns over growth. ConocoPhillips participated in this trend by announcing a 7.5% dividend increase and a 33% expansion of its share buyback program, which boosted its stock price. Other contributors of note within energy included Royal Dutch Shell PLC, Suncor Energy, Inc. and BP PLC.

The mining stock Nevsun Resources Ltd., which was bid for by a competitor in May, was also a large contributor to returns.

After performing strongly in 2017, the battery materials industry came under pressure in early 2018 as lithium prices retreated. The downturn stemmed from supply concerns that arose after the lithium miner Sociedad Química y Minera de Chile SA reached an agreement with the Chilean government that would allow it to significantly increase production. The Trust's position in Neo Lithium Corp. detracted from performance as a result. The investment adviser retained the position on the belief that the long-term demand for lithium from electric vehicle sales is likely to outweigh the available supply.

The Brazil-based food producer BRF SA also detracted. The Brazilian Federal Police announced it was investigating the company for manipulating food/meat sample tests that are required to meet export regulatory standards. The company's former chief executive officer was arrested, along with ten other employees. This news introduced significant risk into the BRF investment case, prompting the Trust to sell the position. Other detractors of note included Glencore PLC, Nutrien Ltd. and Arcelormittal.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The option overlay strategy detracted from results.

Describe recent portfolio activity.

The Trust exited three of its positions in the agriculture industry, including Monsanto Co. The investment adviser believed the stock had limited upside since its price was close to the level at which the company was bid for by Bayer AG. The Trust also sold BRF and AGCO Corp., and initiated a position in the agricultural supply-chain company Archer Daniels Midland Co. on the expectation that the company's restructuring effort will lead to higher earnings growth.

Trust Information as of June 30, 2018 (continued)

BlackRock Resources & Commodities Strategy Trust

The investment adviser rotated some of the portfolio's positions in the mining industry based on relative valuations. In addition, the Trust's allocation to the industry was increased through additions to BHP Billiton Ltd. and Glencore.

Describe portfolio positioning at period end.

The mining industry represented the largest allocation following the Trust's purchases in this area. Energy and agriculture were the second- and third-largest weightings, respectively.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Market Price and Net Asset Value Per Share Summary

| | 06/30/18 | 12/31/17 | Change | High | Low |
|-----------------|----------|----------|---------|----------|---------|
| Market Price | \$ 9.29 | \$ 9.77 | (4.91)% | \$ 10.49 | \$ 8.69 |
| Net Asset Value | 10.30 | 10.64 | (3.20) | 11.05 | 9.68 |

Market Price and Net Asset Value History For Past Five Years**Overview of the Trust's Total Investments*****TEN LARGEST HOLDINGS**

| <i>Security</i> | 06/30/18 |
|----------------------------|----------|
| Nutrien LTD | 6% |
| Royal Dutch Shell PLC ADR | 6 |
| Glencore PLC | 5 |
| BP PLC ADR | 5 |
| BHP Billiton PLC | 5 |
| TOTAL SA | 5 |
| Rio Tinto PLC ADR | 4 |
| Suncor Energy, Inc. | 4 |
| Vale SA ADR | 4 |
| Archer-Daniels-Midland Co. | 3 |

* Excludes option positions and money market funds.

INDUSTRY ALLOCATION

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| <i>Industry</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|--|-----------------|-----------------|
| Metals & Mining | 36% | 34% |
| Oil, Gas & Consumable Fuels | 34 | 34 |
| Chemicals | 12 | 13 |
| Food Products | 8 | 11 |
| Containers & Packaging | 5 | 3 |
| Energy Equipment & Services | 2 | 3 |
| Paper & Forest Products | 1 | 1 |
| Machinery | 1 | 1 |
| Electronic Equipment, Instruments & Components | 1 | |

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

Trust Information as of June 30, 2018

BlackRock Science and Technology Trust**Investment Objective**

BlackRock Science and Technology Trust s (BST) (the Trust) investment objective is to provide income and total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its total assets in equity securities of science and technology companies. The Trust seeks to pursue this goal primarily by investing in a portfolio of equity securities and utilizing an option over-writing strategy in an effort to seek total return performance and enhance distributions.

No assurance can be given that the Trust s investment objective will be achieved.

Trust Information

| | |
|--|------------------|
| Symbol on NYSE | BST |
| Initial Offering Date | October 30, 2014 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$33.65) ^(a) | 4.64% |
| Current Monthly Distribution per Common Share ^(b) | \$0.1300 |
| Current Annualized Distribution per Common Share ^(b) | \$1.5600 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The monthly distribution per Common Share, declared on July 2, 2018, was increased to \$0.1500 per share. The current distribution rate on closing market price, current monthly distribution per Common Share and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six months ended June 30, 2018 were as follows:

| | Returns Based On | |
|---|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| BST ^{(a)(b)} | 29.37% | 15.46% |
| MSCI World Information Technology Index | N/A | 9.44 |

^(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

^(b) The Trust moved from a discount to NAV to a premium to NAV during the period, which accounts for the difference between performance based on market price and performance based on NAV.

N/A Not applicable as the index does not have a market price.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's relative performance based on the index cited above:

What factors influenced performance?

Global markets were flat during the period, as the MSCI World Index returned 0.43%. However, this masked considerable volatility driven by rising trade tensions and broader geopolitical risk.

The Trust's non-benchmark position in Amazon.com, Inc. was the largest contributor to relative performance, as strong e-commerce sales helped Amazon surpass first quarter earnings expectations, boosting the company's share price. Holdings in Netflix, Inc. represented the second largest contributor, as the company beat expectations for growth in subscribers. A non-benchmark position in the mobile payment company Square Inc. was also additive. Square has benefited from an improving macroeconomic backdrop as well as significant growth in mobile payment utilization rates.

The largest detractors from relative performance were the Trust's underweight positions in Facebook, Inc. and Apple, Inc. Facebook shares rallied after strong earnings helped ease fears surrounding the possible impact of user privacy concerns on Facebook's business model. Elsewhere, a non-benchmark position in Linx, a Brazilian management software company, was among the largest detractors from performance as recent political unrest in Brazil weighed on the company's share price.

Also, the Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The Trust's options writing strategy detracted from returns.

Describe recent portfolio activity.

During the six-month period, the Trust took profits on a position in a semiconductor company that had performed particularly well. Proceeds from the sale were rotated into a value opportunity within the internet software & services sub-industry.

Describe portfolio positioning at period end.

At period end, the Trust held its largest allocation within the software & services industry group, with a focus on idiosyncratic opportunities within the internet software & services and application software sub-industries. Regionally, the Trust maintained most of its exposure in North America, with smaller allocations to the emerging markets and Europe.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Trust Information as of June 30, 2018 (continued)

BlackRock Science and Technology Trust

Market Price and Net Asset Value Per Share Summary

| | 06/30/18 | 12/31/17 | Change | High | Low |
|-----------------|----------|----------|--------|----------|----------|
| Market Price | \$ 33.65 | \$ 26.69 | 26.08% | \$ 35.71 | \$ 26.00 |
| Net Asset Value | 31.20 | 27.73 | 12.51 | 32.73 | 27.48 |

Market Price and Net Asset Value History Since Inception

(a) Commencement of operations.

Overview of the Trust's Total Investments***TEN LARGEST HOLDINGS**

| | 06/30/18 |
|---------------------------------|----------|
| <i>Security</i> | |
| Amazon.com, Inc. | 6% |
| Microsoft Corp. | 5 |
| Tencent Holdings Ltd. | 5 |
| Alphabet Inc. | 5 |
| Apple, Inc. | 4 |
| Alibaba Group Holding LTD. ADR. | 3 |
| Mastercard, Inc. | 3 |
| Square, Inc. | 2 |
| Visa, Inc. | 2 |
| salesforce.com, Inc. | 2 |

* Excludes option positions and money market funds.

INDUSTRY ALLOCATION

| <i>Industry</i> | 06/30/18 | 12/31/17 |
|--|----------|----------|
| Software | 30% | 22% |
| Internet Software & Services | 28 | 28 |
| Semiconductors & Semiconductor Equipment | 13 | 18 |
| IT Services | 12 | 10 |
| Internet & Direct Marketing Retail | 8 | 6 |

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| | | |
|--|------------------|------------------|
| Technology Hardware, Storage & Peripherals | 4 | 7 |
| Electronic Equipment, Instruments & Components | 1 | 2 |
| Media | 1 | 1 |
| Other | 3 ^(a) | 6 ^(a) |

^(a) Other includes a 1% holding or less in each of the following industries: Automobiles, Chemicals, Consumer Finance, Household Durables, Health Care Technology, Professional Services and Diversified Consumer Services.

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

Trust Information as of June 30, 2018

BlackRock Utilities, Infrastructure & Power Opportunities Trust**Investment Objective**

BlackRock Utilities, Infrastructure & Power Opportunities Trust s (BUI) (the Trust) investment objective is to provide total return through a combination of current income, current gains and long-term capital appreciation. The Trust seeks to achieve its investment objective by investing primarily in equity securities issued by companies that are engaged in the Utilities, Infrastructure and Power Opportunities business segments anywhere in the world and by utilizing an option writing (selling) strategy in an effort to seek total return performance and enhance distributions. The Trust considers the Utilities business segment to include products, technologies and services connected to the management, ownership, operation, construction, development or financing of facilities used to generate, transmit or distribute electricity, water, natural resources or telecommunications, the Infrastructure business segment to include companies that own or operate infrastructure assets or that are involved in the development, construction, distribution or financing of infrastructure assets and the Power Opportunities business segment to include companies with a significant involvement in, supporting, or necessary to renewable energy technology and development, alternative fuels, energy efficiency, automotive and sustainable mobility and technologies that enable or support the growth and adoption of new power and energy sources. Under normal circumstances, the Trust invests a substantial amount of its total assets in foreign issuers, issuers that primarily trade in a market located outside the United States or issuers that do a substantial amount of business outside the United States. The Trust may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Trust s investment objective will be achieved.

Trust Information

| | |
|--|-------------------|
| Symbol on NYSE | BUI |
| Initial Offering Date | November 25, 2011 |
| Current Distribution Rate on Closing Market Price as of June 30, 2018 (\$20.01) ^(a) | 7.26% |
| Current Monthly Distribution per Common Share ^(b) | \$0.1210 |
| Current Annualized Distribution per Common Share ^(b) | \$1.4520 |

^(a) Current distribution rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate consists of income, net realized gains and/or a return of capital. See the Financial Highlights for the actual sources and character of distributions. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change. A portion of the distribution may be deemed a return of capital or net realized gain.

Performance and Portfolio Management Commentary

Returns for the six-months ended June 30, 2018:

| BUI ^{(a)(b)} | Returns Based On | |
|-----------------------|---------------------|------------------------|
| | <i>Market Price</i> | <i>Net Asset Value</i> |
| | (4.06)% | (0.56)% |

| | | |
|-------------------------------------|--------|--------|
| Lipper Utility Funds ^(c) | (4.84) | (2.54) |
|-------------------------------------|--------|--------|

- (a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.
- (b) The Trust moved from a premium to NAV to a discount to NAV during the period, which accounts for the difference between performance based on market price and performance based on NAV.
- (c) Average return. Returns reflect reinvestment of dividends and/or distributions at NAV on the ex-dividend date as calculated by Lipper.

Past performance is not indicative of future results. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

The following discussion relates to the Trust's absolute performance based on NAV:

What factors influenced performance?

Markets were essentially flat during the period, as the MSCI World Index returning 0.43%. However, this masked considerable volatility driven by rising trade tensions and broader geopolitical risks.

A position in Spanish renewable energy company EDP Renovaveis was the largest contributor to the Trust's performance during the six-month period. The company's shares rose on speculation that one or more companies were looking to acquire all or part of the business. Another renewable energy holding, China Longyuan, was among the leading contributors for the period. China is introducing a national emissions trading scheme for carbon dioxide that will incentivize the move to cleaner technologies, boosting the company's shares in the period. Other contributors of note included clean energy company NextEra Energy Inc., Macquarie Infrastructure Corp. and electric utility FirstEnergy Corp.

Exposure to multinational automotive supplier Valeo was the largest detractor from the Trust's absolute performance during the period. Despite a stronger-than-expected order book, the company reported lower year-on-year profits for 2017, especially in the autonomous driving and electric vehicle segments, while lowering forward guidance for organic growth. The Trust has maintained the position on a positive view of both the company and the broader vehicle electrification theme, particularly given the regulatory support emerging from many countries. Elsewhere within the automotive space, temporary disruption related to the move to real world driving testing standards negatively impacted our positions in component manufacturers Continental AG and Osram Licht AG. Other detractors of note included European energy company Enel SpA and Denmark-based wind energy manufacturer Vestas Wind Systems A/S.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced income returns while continuing to participate in the performance of the underlying equities. The option overlay strategy had a negative impact on results.

Trust Information as of June 30, 2018 (continued) **BlackRock Utilities, Infrastructure & Power Opportunities Trust**

Describe recent portfolio activity.

During the period, the Trust reduced exposure to midstream energy companies, exiting Shell Midstream Partners and Plains All American Pipeline in the process. Capital was rotated into the electric vehicle exposed companies, such as semiconductor manufacturer Infineon Technologies AG and Continental AG.

Describe portfolio positioning at period end.

At period end, the utilities sector accounted for approximately 63.5% of the Trust's assets, with holdings concentrated in U.S. electric and multi-utilities. Approximately 16% of the portfolio was invested in the industrials sector, with roughly another 12% in the energy sector. The remainder was invested in other infrastructure- and power-related sectors.

Against a backdrop of historically low interest rates, the demand for equity yield has led to valuations for U.S. utilities that are high relative to their historical levels, placing even greater importance on stock selection. As such, the Trust was focused on owning companies with strong management teams that offer the potential for above-sector growth in earnings and dividends. The Trust had a preference for regulated utilities over their non-regulated counterparts given their existing barriers to entry, strong balance sheets, and lower sensitivity to commodity prices.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Market Price and Net Asset Value Per Share Summary

| | <i>06/30/18</i> | <i>12/31/17</i> | <i>Change</i> | <i>High</i> | <i>Low</i> |
|-----------------|-----------------|-----------------|---------------|-------------|------------|
| Market Price | \$ 20.01 | \$ 21.62 | (7.45)% | \$ 21.73 | \$ 19.09 |
| Net Asset Value | 20.26 | 21.12 | (4.07) | 21.27 | 19.69 |

Market Price and Net Asset Value History For the Past Five Years

Overview of the Trust's Total Investments*

TEN LARGEST HOLDINGS

| <i>Security</i> | <i>06/30/18</i> |
|----------------------|-----------------|
| NextEra Energy, Inc. | 11% |
| Enel SpA | 5 |
| EDP Renovaveis SA | 5 |

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| | |
|---------------------------------|---|
| National Grid PLC | 4 |
| Public Service Enterprise Group | 4 |
| Duke Energy Corp. | 4 |
| Dominion Energy, Inc. | 3 |
| Atlantia SpA | 3 |
| Exelon Corp. | 3 |
| TransCanada Corp. | 3 |

* Excludes option positions and money market funds.

INDUSTRY ALLOCATION

| <i>Industry</i> | <i>06/30/18</i> | <i>12/31/17</i> |
|---|------------------|------------------|
| Electric Utilities | 36% | 33% |
| Multi-Utilities | 20 | 20 |
| Oil, Gas & Consumable Fuels | 12 | 12 |
| Transportation Infrastructure | 11 | 15 |
| Independent Power and Renewable Electricity Producers | 8 | 8 |
| Electrical Equipment | 4 | 3 |
| Chemicals | 4 | 3 |
| Water Utilities | 1 | 1 |
| Construction & Engineering | | 3 |
| Gas Utilities | | 1 |
| Auto Components | 2 | |
| Other | 2 ^(a) | 1 ^(a) |

^(a) Other includes a 1% holding or less in each of the following industries: Building Products and Semiconductors & Semiconductor Equipment.

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

Derivative Financial Instruments

The Trusts may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other assets without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the transaction or illiquidity of the instrument. The Trusts' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Trust can realize on an investment and/or may result in lower distributions paid to shareholders. The Trusts' investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

Schedule of Investments (unaudited)

BlackRock Energy and Resources Trust (BGR)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--|---------------|---------------|
| Common Stocks 99.8% | | |
| Energy Equipment & Services 7.6% | | |
| Baker Hughes a GE Co. ^(a) | 255,700 | \$ 8,445,771 |
| Halliburton Co. ^(a) | 306,900 | 13,828,914 |
| Patterson-UTI Energy, Inc. ^(a) | 192,557 | 3,466,026 |
| Schlumberger Ltd. ^(a) | 156,674 | 10,501,858 |
| | | 36,242,569 |
| Oil, Gas & Consumable Fuels 92.2% | | |
| Anadarko Petroleum Corp. ^(a) | 165,033 | 12,088,667 |
| Andeavor ^(a) | 103,050 | 13,518,099 |
| BP PLC | 4,427,650 | 33,687,851 |
| Cairn Energy PLC ^(b) | 1,747,695 | 5,738,664 |
| Canadian Natural Resources Ltd. | 418,540 | 15,106,472 |
| Chevron Corp. ^{(a)(c)} | 242,585 | 30,670,022 |
| Cimarex Energy Co. ^(a) | 65,550 | 6,669,057 |
| CNOOC Ltd. | 4,423,000 | 7,579,007 |
| Concho Resources, Inc. ^{(a)(b)} | 26,750 | 3,700,862 |
| ConocoPhillips ^(a) | 314,800 | 21,916,376 |
| Devon Energy Corp. ^(a) | 339,050 | 14,904,638 |
| Encana Corp. | 849,530 | 11,095,295 |
| EOG Resources, Inc. ^(a) | 142,700 | 17,756,161 |
| EQT Corp. | 180,450 | 9,957,231 |
| Exxon Mobil Corp. ^{(a)(c)} | 487,002 | 40,289,675 |
| Galp Energia SGPS SA | 14,335 | 273,455 |
| Kosmos Energy Ltd. ^(b) | 720,108 | 5,955,293 |
| Marathon Oil Corp. ^(a) | 191,748 | 3,999,863 |
| Noble Energy, Inc. ^(a) | 303,842 | 10,719,546 |
| Oil Search Ltd. | 911,863 | 5,990,891 |
| Pioneer Natural Resources Co. ^(a) | 82,876 | 15,683,454 |
| Royal Dutch Shell PLC ADR, Class A ^(a) | 713,800 | 49,416,374 |
| Royal Dutch Shell PLC, Class A | 273,248 | 9,456,815 |
| Suncor Energy, Inc. | 548,400 | 22,317,271 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| Oil, Gas & Consumable Fuels (continued) | | |
| TOTAL SA | 425,553 | \$ 25,842,019 |
| TransCanada Corp. | 306,250 | 13,250,295 |
| Valero Energy Corp. ^(a) | 168,800 | 18,708,104 |
| Williams Cos., Inc. ^(a) | 482,900 | 13,091,419 |
| | | 439,382,876 |
| | | 475,625,445 |

| | | | |
|---|---------------|-----------|----------------|
| Total Long-Term Investments | 99.8% | | |
| (Cost \$404,613,943) | | | |
| Short-Term Securities | 1.0% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.80% ^{(d)(e)} | | 4,599,459 | 4,599,459 |
| Total Short-Term Securities | 1.0% | | |
| (Cost \$4,599,459) | | | 4,599,459 |
| Total Investments Before Options Written | 100.8% | | |
| (Cost \$409,213,402) | | | 480,224,904 |
| Options Written | (0.7)% | | |
| (Premiums Received \$3,574,813) | | | (3,538,539) |
| Total Investments, Net of Options Written | 100.1% | | |
| (Cost \$405,638,589) | | | 476,686,365 |
| Liabilities in Excess of Other Assets | (0.1)% | | |
| | | | (381,317) |
| Net Assets | 100.0% | | |
| | | | \$ 476,305,048 |

- (a) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (b) Non-income producing security.
- (c) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
- (d) Annualized 7-day yield as of period end.
- (e) During the six months ended June 30, 2018, investments in issuers considered to be an affiliate 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 12/31/17 | Net Activity | Shares Held at 06/30/18 | Value at 06/30/18 | Income | Change in Net Unrealized | |
|--|-------------------------|--------------|-------------------------|-------------------|-----------|--------------------------|-----------------------------|
| | | | | | | Realized Gain (Loss) | Appreciation (Depreciation) |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 3,870,844 | 728,615 | 4,599,459 | \$ 4,599,459 | \$ 28,875 | \$ | \$ |

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

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 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 industry sub-classifications for reporting ease.

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

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|--------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call | | | | | |
| Chevron Corp. | 154 | 07/06/18 | USD 128.00 | USD 1,947 | \$ (9,086) |
| ConocoPhillips | 164 | 07/06/18 | USD 70.00 | USD 1,142 | (11,890) |
| Devon Energy Corp. | 114 | 07/06/18 | USD 43.50 | USD 501 | (11,856) |
| Devon Energy Corp. | 130 | 07/06/18 | USD 41.00 | USD 571 | (39,975) |
| EOG Resources, Inc. | 89 | 07/06/18 | USD 119.00 | USD 1,107 | (53,400) |
| Halliburton Co. | 290 | 07/06/18 | USD 51.50 | USD 1,307 | (870) |
| Williams Cos., Inc. | 460 | 07/06/18 | USD 27.50 | USD 1,247 | (5,750) |
| Anadarko Petroleum Corp. | 70 | 07/13/18 | USD 72.00 | USD 513 | (16,450) |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Energy and Resources Trust (BGR)

June 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 Amount (000)</i> | <i>Value</i> |
|---------------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Chevron Corp. | 154 | 07/13/18 | USD 129.00 | USD 1,947 | \$ (13,013) |
| ConocoPhillips | 202 | 07/13/18 | USD 70.00 | USD 1,406 | (24,139) |
| EOG Resources, Inc. | 38 | 07/13/18 | USD 120.00 | USD 473 | (20,900) |
| Exxon Mobil Corp. | 356 | 07/13/18 | USD 83.00 | USD 2,945 | (36,312) |
| Pioneer Natural Resources Co. | 111 | 07/13/18 | USD 197.50 | USD 2,101 | (15,817) |
| Royal Dutch Shell PLC ADR, Class A | 205 | 07/13/18 | USD 71.00 | USD 1,419 | (7,175) |
| Valero Energy Corp. | 60 | 07/13/18 | USD 116.00 | USD 665 | (4,080) |
| Williams Cos., Inc. | 576 | 07/13/18 | USD 27.00 | USD 1,562 | (29,088) |
| Anadarko Petroleum Corp. | 259 | 07/20/18 | USD 72.50 | USD 1,897 | (63,196) |
| Andeavor | 104 | 07/20/18 | USD 145.00 | USD 1,364 | (4,160) |
| Baker Hughes a GE Co. | 287 | 07/20/18 | USD 39.00 | USD 948 | (2,870) |
| Baker Hughes a GE Co. | 233 | 07/20/18 | USD 36.00 | USD 770 | (5,825) |
| Canadian Natural Resources Ltd. | 165 | 07/20/18 | CAD 48.00 | CAD 783 | (10,605) |
| Chevron Corp. | 353 | 07/20/18 | USD 130.00 | USD 4,463 | (33,712) |
| Cimarex Energy Co. | 74 | 07/20/18 | USD 90.00 | USD 753 | (92,130) |
| Concho Resources, Inc. | 38 | 07/20/18 | USD 152.75 | USD 526 | (2,011) |
| ConocoPhillips | 227 | 07/20/18 | USD 72.50 | USD 1,580 | (13,393) |
| ConocoPhillips | 164 | 07/20/18 | USD 70.50 | USD 1,142 | (20,582) |
| Devon Energy Corp. | 152 | 07/20/18 | USD 38.00 | USD 668 | (93,860) |
| Devon Energy Corp. | 70 | 07/20/18 | USD 44.00 | USD 308 | (10,465) |
| Devon Energy Corp. | 92 | 07/20/18 | USD 46.00 | USD 404 | (6,348) |
| EOG Resources, Inc. | 116 | 07/20/18 | USD 125.00 | USD 1,443 | (33,756) |
| Encana Corp. | 1,255 | 07/20/18 | CAD 17.00 | CAD 2,155 | (69,210) |
| Noble Energy, Inc. | 492 | 07/20/18 | USD 37.50 | USD 1,736 | (17,220) |
| Royal Dutch Shell PLC ADR, Class A | 289 | 07/20/18 | USD 70.00 | USD 2,001 | (26,733) |
| Royal Dutch Shell PLC ADR, Class A | 405 | 07/20/18 | USD 75.00 | USD 2,804 | (3,037) |
| Schlumberger Ltd. | 326 | 07/20/18 | USD 73.45 | USD 2,185 | (3,376) |
| Suncor Energy, Inc. | 982 | 07/20/18 | CAD 54.00 | CAD 5,254 | (61,625) |
| Andeavor | 131 | 07/27/18 | USD 152.50 | USD 1,718 | (2,882) |
| Chevron Corp. | 65 | 07/27/18 | USD 130.00 | USD 822 | (9,782) |
| ConocoPhillips | 108 | 07/27/18 | USD 69.00 | USD 752 | (25,326) |
| Devon Energy Corp. | 1 | 07/27/18 | USD 44.00 | USD 4 | (175) |
| Devon Energy Corp. | 92 | 07/27/18 | USD 45.50 | USD 404 | (9,982) |
| Devon Energy Corp. | 141 | 07/27/18 | USD 45.00 | USD 620 | (18,118) |
| EOG Resources, Inc. | 91 | 07/27/18 | USD 119.00 | USD 1,132 | (65,748) |

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| | | | | | | | |
|---------------------------------------|-------|----------|-----|--------|-----|-------|-----------|
| Exxon Mobil Corp. | 410 | 07/27/18 | USD | 85.00 | USD | 3,392 | (32,800) |
| Halliburton Co. | 392 | 07/27/18 | USD | 49.50 | USD | 1,766 | (11,172) |
| Pioneer Natural Resources Co. | 52 | 07/27/18 | USD | 202.50 | USD | 984 | (9,880) |
| Royal Dutch Shell PLC ADR, Class A | 296 | 07/27/18 | USD | 71.00 | USD | 2,049 | (23,680) |
| Royal Dutch Shell PLC ADR, Class A | 405 | 07/27/18 | USD | 69.50 | USD | 2,804 | (57,713) |
| Williams Cos., Inc. | 139 | 07/27/18 | USD | 28.50 | USD | 377 | (2,363) |
| Williams Cos., Inc. | 257 | 07/27/18 | USD | 28.00 | USD | 697 | (7,453) |
| Concho Resources, Inc. | 55 | 07/30/18 | USD | 128.25 | USD | 761 | (67,595) |
| Chevron Corp. | 58 | 08/03/18 | USD | 130.00 | USD | 733 | (10,498) |
| Devon Energy Corp. | 71 | 08/03/18 | USD | 43.50 | USD | 312 | (17,821) |
| Exxon Mobil Corp. | 471 | 08/03/18 | USD | 83.00 | USD | 3,897 | (92,081) |
| Pioneer Natural Resources Co. | 31 | 08/03/18 | USD | 190.00 | USD | 587 | (21,855) |
| Pioneer Natural Resources Co. | 64 | 08/03/18 | USD | 200.00 | USD | 1,211 | (20,320) |
| Valero Energy Corp. | 197 | 08/03/18 | USD | 116.00 | USD | 2,183 | (41,567) |
| Chevron Corp. | 65 | 08/10/18 | USD | 128.00 | USD | 822 | (19,370) |
| Devon Energy Corp. | 141 | 08/10/18 | USD | 46.00 | USD | 620 | (21,925) |
| EOG Resources, Inc. | 165 | 08/10/18 | USD | 129.00 | USD | 2,053 | (48,180) |
| Valero Energy Corp. | 128 | 08/10/18 | USD | 115.00 | USD | 1,419 | (32,832) |
| Anadarko Petroleum Corp. | 248 | 08/17/18 | USD | 72.50 | USD | 1,817 | (97,340) |
| Andeavor | 90 | 08/17/18 | USD | 140.00 | USD | 1,181 | (15,390) |
| Canadian Natural Resources Ltd. | 670 | 08/17/18 | CAD | 44.00 | CAD | 3,179 | (214,049) |
| Cimarex Energy Co. | 167 | 08/17/18 | USD | 100.00 | USD | 1,699 | (105,210) |
| ConocoPhillips | 236 | 08/17/18 | USD | 70.00 | USD | 1,643 | (60,298) |
| Devon Energy Corp. | 90 | 08/17/18 | USD | 42.00 | USD | 396 | (33,525) |
| Devon Energy Corp. | 92 | 08/17/18 | USD | 46.00 | USD | 404 | (15,778) |
| Encana Corp. | 2,268 | 08/17/18 | CAD | 17.00 | CAD | 3,894 | (187,181) |
| Exxon Mobil Corp. | 467 | 08/17/18 | USD | 82.50 | USD | 3,863 | (113,481) |

Schedule of Investments (unaudited) (continued)

BlackRock Energy and Resources Trust (BGR)

June 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 Amount (000)</i> | <i>Value</i> |
|---------------------------------------|----------------------------|------------------------|-----------------------|------------------------------|----------------|
| Call (continued) | | | | | |
| Halliburton Co. | 392 | 08/17/18 | USD 50.00 | USD 1,766 | \$ (20,580) |
| Patterson-UTI Energy, Inc. | 210 | 08/17/18 | USD 19.00 | USD 378 | (15,750) |
| Pioneer Natural Resources Co. | 32 | 08/17/18 | USD 185.00 | USD 606 | (38,240) |
| Royal Dutch Shell PLC ADR, Class A | 206 | 08/17/18 | USD 72.50 | USD 1,426 | (14,420) |
| Schlumberger Ltd. | 187 | 08/17/18 | USD 67.50 | USD 1,253 | (42,169) |
| Suncor Energy, Inc. | 937 | 08/17/18 | CAD 54.00 | CAD 5,013 | (103,347) |
| TransCanada Corp. | 1,071 | 08/17/18 | CAD 58.00 | CAD 6,092 | (68,839) |
| Valero Energy Corp. | 205 | 08/17/18 | USD 115.00 | USD 2,272 | (59,245) |
| Williams Cos., Inc. | 258 | 08/17/18 | USD 28.00 | USD 699 | (13,674) |
| | | | | | \$ (2,763,549) |

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 | | | | | | |
| Noble Energy, Inc. | Bank of America N.A. | 59,000 | 07/09/18 | USD 35.40 | USD 2,082 | \$ (42,265) |
| BP PLC Oil Search Ltd. | Goldman Sachs International | 311,600 | 07/10/18 | GBP 5.83 | GBP 1,798 | (23,239) |
| Patterson-UTI Energy, Inc. | Morgan Stanley & Co. International PLC | 157,000 | 07/10/18 | AUD 8.81 | AUD 1,394 | (21,568) |
| TOTAL SA | UBS AG | 35,300 | 07/10/18 | USD 23.63 | USD 635 | |
| TOTAL SA | Credit Suisse International | 10,700 | 07/11/18 | EUR 53.41 | EUR 556 | (2,456) |
| TOTAL SA Canadian Natural Resources Ltd. | UBS AG | 18,600 | 07/11/18 | EUR 54.88 | EUR 967 | (524) |
| BP PLC | Credit Suisse International | 67,900 | 07/16/18 | CAD 46.25 | CAD 3,222 | (91,397) |
| CNOOC Ltd. | Barclays Bank PLC | 262,800 | 07/18/18 | GBP 5.85 | GBP 1,516 | (25,083) |
| TOTAL SA | Goldman Sachs International | 207,000 | 07/18/18 | HKD 14.07 | HKD 2,782 | (3,447) |
| BP PLC | Goldman Sachs International | 26,500 | 07/25/18 | EUR 53.15 | EUR 1,378 | (13,724) |
| CNOOC Ltd. | Citibank N.A. | 230,000 | 07/26/18 | GBP 5.96 | GBP 1,327 | (15,927) |
| | JPMorgan Chase Bank N.A. | 261,000 | 07/26/18 | HKD 14.07 | HKD 3,508 | (6,498) |

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| | | | | | | | | |
|------------------------------------|-----------------------------|---------|----------|-----|-------|-----|-------|--------------|
| Royal Dutch Shell PLC, Class A | Goldman Sachs International | 95,700 | 07/26/18 | GBP | 25.93 | GBP | 2,509 | (94,603) |
| TOTAL SA | Citibank N.A. | 47,000 | 07/26/18 | EUR | 53.63 | EUR | 2,444 | (19,103) |
| BP PLC | Barclays Bank PLC | 213,300 | 07/27/18 | GBP | 5.86 | GBP | 1,231 | (26,684) |
| BP PLC | Citibank N.A. | 221,000 | 07/27/18 | GBP | 5.70 | GBP | 1,275 | (50,760) |
| CNOOC Ltd. | Societe Generale | 300,000 | 08/01/18 | HKD | 12.78 | HKD | 4,032 | (32,136) |
| TOTAL SA | UBS AG | 30,000 | 08/01/18 | EUR | 53.87 | EUR | 1,560 | (16,207) |
| Patterson-UTI Energy, Inc. | UBS AG | 11,000 | 08/06/18 | USD | 20.20 | USD | 198 | (3,321) |
| Royal Dutch Shell PLC ADR, Class A | Citibank N.A. | 34,600 | 08/06/18 | USD | 70.97 | USD | 2,395 | (39,852) |
| Oil Search Ltd. | Citibank N.A. | 190,000 | 08/07/18 | AUD | 8.35 | AUD | 1,687 | (86,874) |
| BP PLC | Goldman Sachs International | 311,000 | 08/08/18 | GBP | 5.85 | GBP | 1,794 | (55,006) |
| TOTAL SA | Goldman Sachs International | 16,100 | 08/08/18 | EUR | 52.17 | EUR | 837 | (21,605) |
| Baker Hughes a GE Co. | Citibank N.A. | 31,300 | 08/13/18 | USD | 33.93 | USD | 1,034 | (39,343) |
| Royal Dutch Shell PLC ADR, Class A | Citibank N.A. | 34,600 | 08/20/18 | USD | 70.97 | USD | 2,395 | (43,368) |
| | | | | | | | | \$ (774,990) |

Balances Reported in the Statements of Assets and Liabilities for OTC Derivatives

| | <i>Swap Premiums Paid</i> | <i>Swap Premiums Received</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | <i>Value</i> |
|-----------------|-----------------------------------|---------------------------------------|------------------------------------|------------------------------------|----------------|
| Options Written | N/A | N/A | \$ 966,746 | \$ (930,472) | \$ (3,538,539) |

Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Liabilities Derivative Financial Instruments | | | | | | | |
| Options written | | | | | | | |
| Options written at value | \$ | \$ | \$ 3,538,539 | \$ | \$ | \$ | \$ 3,538,539 |

SCHEDULES OF INVESTMENTS

Schedule of Investments (unaudited) (continued)

BlackRock Energy and Resources Trust (BGR)

June 30, 2018

For the six months ended June 30, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

| | <i>Commodity Contract</i> | <i>Credit Contracts</i> | <i>Equity Contract</i> | <i>Foreign Currency Exchange Contract</i> | <i>Interest Rate Contract</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|-------------------------------|-----------------------------|----------------------------|---|---------------------------------------|----------------------------|-----------------|
| Net Realized Gain (Loss) from: | | | | | | | |
| Options purchased ^(a) | \$ | \$ | \$ (841) | \$ | \$ | \$ | \$ (841) |
| Options written | | | (14,337,904) | | | | (14,337,904) |
| | \$ | \$ | \$ (14,338,745) | \$ | \$ | \$ | \$ (14,338,745) |

^(a)Options purchased are included in net realized gain (loss) from investments.

**Net Change in Unrealized
Appreciation (Depreciation)
on:**

| | | | | | | | |
|-----------------|----|----|--------------|----|----|----|--------------|
| Options written | \$ | \$ | \$ 4,386,198 | \$ | \$ | \$ | \$ 4,386,198 |
|-----------------|----|----|--------------|----|----|----|--------------|

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:

| | | |
|---|--------------|-----|
| Average value of option contracts purchased | \$ | (a) |
| Average value of option contracts written | \$ 3,136,477 | |

^(a) Derivative not held at quarter-end. The amount shown in the Statements of Operations reflect the results of activity during the period.

For more information about the Trust's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Derivative Financial Instruments – Offsetting as of Period End

The Trust's derivative assets and liabilities (by type) are as follows:

Assets *Liabilities*

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Derivative Financial Instruments:

| | | |
|--|----|--------------|
| Options | \$ | \$ 3,538,539 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | | (2,763,549) |
| Total derivative assets and liabilities subject to an MNA | \$ | \$ 774,990 |

The following table presents the Trust's derivative assets (and liabilities) by counterparty net of amounts available for offset under an MNA and net of the related collateral received (and pledged) by the Trust:

| <i>Counterparty</i> | <i>Derivative Liabilities Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset</i> | <i>Non-cash Collateral Pledged^(a)</i> | <i>Cash Collateral Pledged</i> | <i>Net Amount of Derivative Liabilities^(b)</i> |
|---|---|---|--|--|---|
| Bank of America N.A. | \$ 42,265 | \$ | \$ | \$ | \$ 42,265 |
| Barclays Bank PLC | 51,767 | | (51,767) | | |
| Citibank N.A. | 295,227 | | (295,227) | | |
| Credit Suisse International | 93,853 | | (93,240) | | 613 |
| Goldman Sachs International | 211,624 | | (211,624) | | |
| JPMorgan Chase Bank N.A. | 6,498 | | | | 6,498 |
| Morgan Stanley & Co. International PLC | 21,568 | | | | 21,568 |
| Societe Generale | 32,136 | | | | 32,136 |
| UBS AG | 20,052 | | (20,052) | | |
| | \$ 774,990 | \$ | \$ (671,910) | \$ | \$ 103,080 |

^(a) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

^(b) Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

Schedule of Investments (unaudited) (continued)

BlackRock Energy and Resources Trust (BGR)

June 30, 2018

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

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: | | | | |
| Energy Equipment & Services | \$ 36,242,569 | \$ | \$ | \$ 36,242,569 |
| Oil, Gas & Consumable Fuels | 350,814,174 | 88,568,702 | | 439,382,876 |
| Short-Term Securities | 4,599,459 | | | 4,599,459 |
| | \$ 391,656,202 | \$ 88,568,702 | \$ | \$ 480,224,904 |
| Derivative Financial Instruments ^(a) | | | | |
| Liabilities: | | | | |
| Equity contracts | \$ (2,690,567) | \$ (847,972) | \$ | \$ (3,538,539) |

^(a) Derivative financial instruments are options written, which are shown at value. During the six months ended June 30, 2018, there were no transfers between levels.

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--|---------------|---------------|
| Common Stocks 100.3% | | |
| Airlines 1.4% | | |
| Delta Air Lines, Inc. | 204,085 | \$ 10,110,371 |
| Banks 10.4% | | |
| Bank of America Corp. ^{(a)(b)} | 710,271 | 20,022,540 |
| JPMorgan Chase & Co. ^(b) | 239,356 | 24,940,895 |
| Regions Financial Corp. | 327,605 | 5,824,817 |
| SunTrust Banks, Inc. | 205,255 | 13,550,935 |
| U.S. Bancorp | 263,202 | 13,165,364 |
| | | 77,504,551 |
| Biotechnology 3.5% | | |
| Biogen, Inc. ^(c) | 55,904 | 16,225,577 |
| Gilead Sciences, Inc. | 138,969 | 9,844,564 |
| | | 26,070,141 |
| Capital Markets 1.2% | | |
| E*Trade Financial Corp. ^(c) | 150,986 | 9,234,304 |
| Chemicals 2.1% | | |
| DowDuPont, Inc. | 243,080 | 16,023,834 |
| Commercial Services & Supplies 1.1% | | |
| KAR Auction Services, Inc. | 154,771 | 8,481,451 |
| Communications Equipment 2.7% | | |
| Cisco Systems, Inc. | 474,074 | 20,399,404 |
| Consumer Finance 1.6% | | |
| Ally Financial, Inc. | 213,891 | 5,618,916 |
| SLM Corp. ^(c) | 537,693 | 6,156,585 |
| | | 11,775,501 |
| Containers & Packaging 1.2% | | |
| Packaging Corp. of America | 82,529 | 9,225,917 |
| Electric Utilities 2.9% | | |
| FirstEnergy Corp. | 363,947 | 13,069,337 |
| PG&E Corp. | 206,492 | 8,788,299 |
| | | 21,857,636 |
| Electronic Equipment, Instruments & Components 2.5% | | |

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| | | |
|---|---------------|--------------|
| CDW Corp. | 154,847 | 12,510,089 |
| Flex Ltd. ^(c) | 443,330 | 6,255,386 |
| | | 18,765,475 |
| Food & Staples Retailing 2.2% | | |
| Walmart, Inc. | 191,513 | 16,403,088 |
| Food Products 1.3% | | |
| J.M. Smucker Co. | 89,440 | 9,613,011 |
| Health Care Equipment & Supplies 1.5% | | |
| Baxter International, Inc. | 150,208 | 11,091,359 |
| Health Care Providers & Services 9.1% | | |
| Centene Corp. ^(c) | 79,887 | 9,842,877 |
| CVS Health Corp. ^(a) | 124,485 | 8,010,610 |
| Humana, Inc. | 57,029 | 16,973,541 |
| Laboratory Corp. of America Holdings ^(c) | 81,168 | 14,572,091 |
| UnitedHealth Group, Inc. | 77,355 | 18,978,276 |
| | | 68,377,395 |
| Hotels, Restaurants & Leisure 1.1% | | |
| Carnival Corp. | 147,293 | 8,441,362 |
| Household Durables 2.9% | | |
| D.R. Horton, Inc. | 337,430 | 13,834,630 |
| Lennar Corp., Class A | 90,366 | 4,744,215 |
| NVR, Inc. ^(c) | 1,081 | 3,210,948 |
| | | 21,789,793 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| Household Products 0.2% | | |
| Energizer Holdings, Inc. | 22,475 | \$ 1,415,026 |
| Industrial Conglomerates 0.9% | | |
| General Electric Co. | 481,941 | 6,559,217 |
| Insurance 1.4% | | |
| Assured Guaranty Ltd. | 105,887 | 3,783,343 |
| Hartford Financial Services Group, Inc. | 135,210 | 6,913,287 |
| | | 10,696,630 |
| Internet Software & Services 5.0% | | |
| Alphabet, Inc., Class A ^(c) | 33,203 | 37,492,496 |
| IT Services 3.0% | | |
| Amdocs Ltd. | 83,760 | 5,544,075 |
| Cognizant Technology Solutions Corp., Class A | 209,862 | 16,576,999 |
| | | 22,121,074 |
| Machinery 2.3% | | |

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| | | |
|--|---------|-------------|
| Allison Transmission Holdings, Inc. | 142,313 | 5,762,253 |
| Fortive Corp. | 150,060 | 11,571,127 |
| | | 17,333,380 |
| Media 2.5% | | |
| Comcast Corp., Class A ^(a) | 565,618 | 18,557,927 |
| Metals & Mining 1.5% | | |
| Freeport-McMoRan, Inc. | 433,357 | 7,479,742 |
| Rio Tinto PLC ADR | 59,686 | 3,311,379 |
| | | 10,791,121 |
| Oil, Gas & Consumable Fuels 6.6% | | |
| BP PLC ADR | 202,348 | 9,239,210 |
| Chevron Corp. | 134,226 | 16,970,193 |
| Marathon Oil Corp. | 239,650 | 4,999,099 |
| Suncor Energy, Inc. | 404,193 | 16,442,571 |
| TOTAL SA ADR | 32,322 | 1,957,420 |
| | | 49,608,493 |
| Pharmaceuticals 4.1% | | |
| Novo Nordisk A/S ADR | 188,798 | 8,707,364 |
| Pfizer, Inc. | 608,765 | 22,085,994 |
| | | 30,793,358 |
| Road & Rail 2.1% | | |
| Norfolk Southern Corp. | 102,299 | 15,433,850 |
| Software 8.7% | | |
| Dell Technologies, Inc., Class V ^(c) | 122,393 | 10,352,000 |
| Microsoft Corp. ^(a) | 395,647 | 39,014,751 |
| Oracle Corp. | 351,281 | 15,477,441 |
| | | 64,844,192 |
| Specialty Retail 5.2% | | |
| Home Depot, Inc. | 45,995 | 8,973,625 |
| Lowe's Cos., Inc. ^(a) | 204,067 | 19,502,683 |
| Urban Outfitters, Inc. ^(c) | 233,622 | 10,407,860 |
| | | 38,884,168 |
| Technology Hardware, Storage & Peripherals 5.9% | | |
| Apple, Inc. ^(b) | 237,136 | 43,896,245 |
| Tobacco 2.2% | | |
| Altria Group, Inc. ^(a) | 288,708 | 16,395,726 |
| Total Long-Term Investments 100.3% (Cost \$584,059,977) | | 749,987,496 |

Schedule of Investments (unaudited) (continued) **BlackRock Enhanced Capital and Income Fund, Inc. (CII)**

June 30, 2018 **(Percentages shown are based on Net Assets)**

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--|---------------|----------------|
| Short-Term Securities 0.6% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.80% ^{(d)(e)} | 4,630,300 | \$ 4,630,300 |
| Total Short-Term Securities 0.6% (Cost \$4,630,300) | | 4,630,300 |
| Options Purchased 0.0% (Cost \$1,360) | | 1,605 |
| Total Investments Before Options Written 100.9% (Cost \$588,691,637) | | 754,619,401 |
| Options Written (0.9)% (Premiums Received \$8,067,614) | | (6,477,238) |
| Total Investments, Net of Options Written 100.0% (Cost \$580,624,023) | | 748,142,163 |
| Liabilities in Excess of Other Assets (0.0)% | | (18,462) |
| Net Assets 100.0% | | \$ 748,123,701 |

(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 OTC derivatives.

(c) Non-income producing security.

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

(e) During the six months ended June 30, 2018, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| <i>Affiliate</i> | <i>Shares Held at 12/31/17</i> | <i>Net Activity</i> | <i>Shares Held at 06/30/18</i> | <i>Value at 06/30/18</i> | <i>Income</i> | <i>Change in NetUnrealized Appreciation (Depreciation)</i> |
|--|--|-------------------------|--|------------------------------|---------------|--|
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 3,142,974 | 1,487,326 | 4,630,300 | \$ 4,630,300 | \$ 29,997 | \$ |

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

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 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 industry sub-classifications for reporting ease.

Derivative Financial Instruments Outstanding as of Period End

Exchange-Traded Options Purchased

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call General Electric Co. | 321 | 07/13/18 | USD 14.50 | USD 437 | \$ 1,605 |

Exchange-Traded Options Written

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|--|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call Bank of America Corp. | 188 | 07/02/18 | USD 31.35 | USD 530 | \$ |
| Pfizer, Inc. | 38 | 07/02/18 | USD 36.25 | USD 138 | (755) |
| General Electric Co. | 414 | 07/05/18 | USD 14.75 | USD 563 | (213) |
| Bank of America Corp. | 669 | 07/06/18 | USD 30.50 | USD 1,886 | (1,003) |
| Baxter International, Inc. | 37 | 07/06/18 | USD 73.50 | USD 273 | (3,108) |
| CVS Health Corp. | 278 | 07/06/18 | USD 66.00 | USD 1,789 | (8,479) |
| Carnival Corp. | 285 | 07/06/18 | USD 64.00 | USD 1,633 | (1,425) |
| Chevron Corp. | 104 | 07/06/18 | USD 128.00 | USD 1,315 | (6,136) |
| Cisco Systems, Inc. | 610 | 07/06/18 | USD 44.50 | USD 2,625 | (1,525) |
| Cognizant Technology Solutions Corp., Class A | 337 | 07/06/18 | USD 77.00 | USD 2,662 | (75,825) |
| Comcast Corp., Class A | 368 | 07/06/18 | USD 32.00 | USD 1,207 | (35,880) |
| D.R. Horton, Inc. | 114 | 07/06/18 | USD 43.50 | USD 467 | (627) |
| Delta Air Lines, Inc. | 284 | 07/06/18 | USD 56.00 | USD 1,407 | (852) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 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 Amount (000)</i> | <i>Value</i> |
|--|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| DowDuPont, Inc. | 54 | 07/06/18 | USD 67.50 | USD 356 | \$ (1,026) |
| Flex Ltd. | 372 | 07/06/18 | USD 14.00 | USD 525 | (9,300) |
| General Electric Co. | 82 | 07/06/18 | USD 15.25 | USD 112 | (12) |
| General Electric Co. | 146 | 07/06/18 | USD 14.50 | USD 199 | (292) |
| Gilead Sciences, Inc. | 82 | 07/06/18 | USD 69.50 | USD 581 | (13,489) |
| Hartford Financial Services Group, Inc. | 178 | 07/06/18 | USD 54.00 | USD 910 | (712) |
| Humana, Inc. | 43 | 07/06/18 | USD 297.50 | USD 1,280 | (14,513) |
| Microsoft Corp. | 327 | 07/06/18 | USD 101.00 | USD 3,225 | (7,357) |
| Norfolk Southern Corp. | 135 | 07/06/18 | USD 160.00 | USD 2,037 | (1,350) |
| Oracle Corp. | 123 | 07/06/18 | USD 48.00 | USD 542 | (246) |
| Pfizer, Inc. | 78 | 07/06/18 | USD 36.00 | USD 283 | (3,471) |
| Pfizer, Inc. | 103 | 07/06/18 | USD 36.50 | USD 374 | (1,339) |
| Pfizer, Inc. | 39 | 07/06/18 | USD 37.00 | USD 141 | (175) |
| Suncor Energy, Inc. | 256 | 07/06/18 | USD 40.00 | USD 1,041 | (23,936) |
| U.S. Bancorp | 154 | 07/06/18 | USD 52.50 | USD 770 | (308) |
| U.S. Bancorp | 43 | 07/06/18 | USD 53.00 | USD 215 | (430) |
| UnitedHealth Group, Inc. | 57 | 07/06/18 | USD 245.00 | USD 1,398 | (14,421) |
| Urban Outfitters, Inc. | 278 | 07/06/18 | USD 42.50 | USD 1,238 | (56,295) |
| Novo Nordisk A/S ADR | 124 | 07/09/18 | USD 50.00 | USD 572 | (46) |
| Suncor Energy, Inc. | 8 | 07/09/18 | USD 38.40 | USD 33 | (1,920) |
| FirstEnergy Corp. | 442 | 07/11/18 | USD 34.01 | USD 1,587 | (87,636) |
| Alphabet, Inc., Class A | 18 | 07/13/18 | USD 1,145.00 | USD 2,033 | (19,980) |
| Altria Group, Inc. | 383 | 07/13/18 | USD 57.50 | USD 2,175 | (21,257) |
| Apple, Inc. | 129 | 07/13/18 | USD 192.50 | USD 2,388 | (5,160) |
| Apple, Inc. | 101 | 07/13/18 | USD 187.50 | USD 1,870 | (18,685) |
| BP PLC ADR | 133 | 07/13/18 | USD 46.00 | USD 607 | (7,315) |
| Bank of America Corp. | 318 | 07/13/18 | USD 30.50 | USD 896 | (1,431) |
| Bank of America Corp. | 161 | 07/13/18 | USD 31.00 | USD 454 | (563) |
| Biogen, Inc. | 28 | 07/13/18 | USD 295.00 | USD 813 | (9,660) |
| Carnival Corp. | 70 | 07/13/18 | USD 65.00 | USD 401 | (350) |
| Carnival Corp. | 70 | 07/13/18 | USD 66.50 | USD 401 | (350) |
| Chevron Corp. | 104 | 07/13/18 | USD 129.00 | USD 1,315 | (8,788) |
| Cisco Systems, Inc. | 81 | 07/13/18 | USD 45.00 | USD 349 | (486) |
| D.R. Horton, Inc. | 114 | 07/13/18 | USD 44.00 | USD 467 | (1,425) |
| DowDuPont, Inc. | 189 | 07/13/18 | USD 67.00 | USD 1,246 | (13,136) |
| DowDuPont, Inc. | 126 | 07/13/18 | USD 69.00 | USD 831 | (2,331) |
| FirstEnergy Corp. | 154 | 07/13/18 | USD 34.50 | USD 553 | (24,476) |

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| | | | | | | | |
|--|-----|----------|-----|----------|-----|-------|-----------|
| Flex Ltd. | 378 | 07/13/18 | USD | 14.50 | USD | 533 | (5,103) |
| Hartford Financial Services Group, Inc. | 152 | 07/13/18 | USD | 54.00 | USD | 777 | (1,216) |
| Humana, Inc. | 88 | 07/13/18 | USD | 307.50 | USD | 2,619 | (9,020) |
| JPMorgan Chase & Co. | 128 | 07/13/18 | USD | 111.00 | USD | 1,334 | (2,560) |
| Microsoft Corp. | 71 | 07/13/18 | USD | 103.00 | USD | 700 | (1,704) |
| Microsoft Corp. | 260 | 07/13/18 | USD | 102.00 | USD | 2,564 | (10,400) |
| Oracle Corp. | 45 | 07/13/18 | USD | 49.00 | USD | 198 | (90) |
| Oracle Corp. | 303 | 07/13/18 | USD | 48.00 | USD | 1,335 | (1,212) |
| PG&E Corp. | 522 | 07/13/18 | USD | 42.50 | USD | 2,222 | (126,585) |
| Pfizer, Inc. | 155 | 07/13/18 | USD | 36.50 | USD | 562 | (4,417) |
| Pfizer, Inc. | 38 | 07/13/18 | USD | 37.00 | USD | 138 | (418) |
| SunTrust Banks, Inc. | 389 | 07/13/18 | USD | 70.00 | USD | 2,568 | (5,815) |
| U.S. Bancorp | 360 | 07/13/18 | USD | 50.50 | USD | 1,801 | (17,460) |
| U.S. Bancorp | 43 | 07/13/18 | USD | 52.50 | USD | 215 | (236) |
| U.S. Bancorp | 129 | 07/13/18 | USD | 51.00 | USD | 645 | (3,805) |
| U.S. Bancorp | 65 | 07/13/18 | USD | 51.50 | USD | 325 | (1,105) |
| Urban Outfitters, Inc. | 165 | 07/13/18 | USD | 43.00 | USD | 735 | (36,713) |
| Walmart Inc. | 374 | 07/13/18 | USD | 85.00 | USD | 3,203 | (55,726) |
| SunTrust Banks, Inc. | 97 | 07/18/18 | USD | 70.50 | USD | 640 | (1,880) |
| Allison Transmission Holdings, Inc. | 200 | 07/20/18 | USD | 42.51 | USD | 810 | (5,899) |
| Ally Financial, Inc. | 348 | 07/20/18 | USD | 27.00 | USD | 914 | (12,180) |
| Ally Financial, Inc. | 120 | 07/20/18 | USD | 26.00 | USD | 315 | (9,600) |
| Alphabet, Inc., Class A | 34 | 07/20/18 | USD | 1,100.00 | USD | 3,839 | (146,030) |
| Alphabet, Inc., Class A | 7 | 07/20/18 | USD | 1,190.00 | USD | 790 | (3,185) |
| Altria Group, Inc. | 470 | 07/20/18 | USD | 57.50 | USD | 2,669 | (38,540) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 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 Amount (000)</i> | <i>Value</i> |
|---|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Apple, Inc. | 520 | 07/20/18 | USD 190.00 | USD 9,626 | \$ (68,380) |
| Assured Guaranty Ltd. | 200 | 07/20/18 | USD 37.00 | USD 715 | (4,400) |
| Assured Guaranty Ltd. | 200 | 07/20/18 | USD 39.00 | USD 715 | (600) |
| BP PLC ADR | 357 | 07/20/18 | USD 47.00 | USD 1,630 | (12,138) |
| Bank of America Corp. | 297 | 07/20/18 | USD 32.00 | USD 837 | (1,336) |
| Bank of America Corp. | 274 | 07/20/18 | USD 31.00 | USD 772 | (1,781) |
| Baxter International, Inc. | 121 | 07/20/18 | USD 72.50 | USD 893 | (25,592) |
| Biogen, Inc. | 58 | 07/20/18 | USD 280.00 | USD 1,683 | (80,040) |
| CDW Corp. | 645 | 07/20/18 | USD 80.00 | USD 5,211 | (158,025) |
| CVS Health Corp. | 283 | 07/20/18 | USD 72.50 | USD 1,821 | (4,103) |
| Carnival Corp. | 154 | 07/20/18 | USD 64.50 | USD 883 | (770) |
| Centene Corp. | 211 | 07/20/18 | USD 125.00 | USD 2,600 | (41,145) |
| Chevron Corp. | 310 | 07/20/18 | USD 130.00 | USD 3,919 | (29,605) |
| Cisco Systems, Inc. | 344 | 07/20/18 | USD 45.00 | USD 1,480 | (4,816) |
| Cisco Systems, Inc. | 240 | 07/20/18 | USD 44.00 | USD 1,033 | (8,040) |
| Cognizant Technology Solutions Corp., Class A | 239 | 07/20/18 | USD 80.00 | USD 1,888 | (23,900) |
| Comcast Corp., Class A | 141 | 07/20/18 | USD 33.01 | USD 463 | (12,455) |
| Comcast Corp., Class A | 389 | 07/20/18 | USD 32.50 | USD 1,276 | (43,374) |
| D.R. Horton, Inc. | 114 | 07/20/18 | USD 45.00 | USD 467 | (1,482) |
| Dell Technologies, Inc., Class V | 434 | 07/20/18 | USD 90.00 | USD 3,671 | (77,035) |
| DowDuPont, Inc. | 231 | 07/20/18 | USD 70.00 | USD 1,523 | (4,504) |
| DowDuPont, Inc. | 94 | 07/20/18 | USD 67.50 | USD 620 | (7,332) |
| E*Trade Financial Corp. | 113 | 07/20/18 | USD 65.00 | USD 691 | (5,819) |
| Energizer Holdings, Inc. | 150 | 07/20/18 | USD 60.00 | USD 944 | (53,250) |
| FirstEnergy Corp. | 242 | 07/20/18 | USD 35.00 | USD 869 | (29,645) |
| Flex Ltd. | 372 | 07/20/18 | USD 14.00 | USD 525 | (15,066) |
| Fortive Corp. | 464 | 07/20/18 | USD 80.00 | USD 3,578 | (25,520) |
| Freeport-McMoRan, Inc. | 414 | 07/20/18 | USD 16.00 | USD 715 | (62,100) |
| Freeport-McMoRan, Inc. | 213 | 07/20/18 | USD 16.50 | USD 368 | (23,856) |
| Freeport-McMoRan, Inc. | 267 | 07/20/18 | USD 17.50 | USD 461 | (14,819) |
| General Electric Co. | 113 | 07/20/18 | USD 15.00 | USD 154 | (734) |
| General Electric Co. | 52 | 07/20/18 | USD 13.50 | USD 71 | (2,600) |
| Gilead Sciences, Inc. | 167 | 07/20/18 | USD 67.50 | USD 1,183 | (64,713) |
| Hartford Financial Services Group, Inc. | 135 | 07/20/18 | USD 55.00 | USD 690 | (1,080) |
| J.M. Smucker Co. | 227 | 07/20/18 | USD 115.00 | USD 2,440 | (13,052) |
| JPMorgan Chase & Co. | 103 | 07/20/18 | USD 113.85 | USD 1,073 | (1,060) |

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| | | | | | | | |
|--------------------------------------|-----|----------|-----|--------|-----|-------|-----------|
| JPMorgan Chase & Co. | 79 | 07/20/18 | USD | 110.00 | USD | 823 | (4,108) |
| KAR Auction Services, Inc. | 272 | 07/20/18 | USD | 55.00 | USD | 1,491 | (23,120) |
| Laboratory Corp. of America Holdings | 15 | 07/20/18 | USD | 195.00 | USD | 269 | (450) |
| Lennar Corp., Class A | 188 | 07/20/18 | USD | 57.50 | USD | 987 | (3,478) |
| Lennar Corp., Class A | 128 | 07/20/18 | USD | 52.50 | USD | 672 | (18,304) |
| Lowe's Cos., Inc. | 281 | 07/20/18 | USD | 86.20 | USD | 2,686 | (287,158) |
| Marathon Oil Corp. | 83 | 07/20/18 | USD | 21.00 | USD | 173 | (5,893) |
| Marathon Oil Corp. | 125 | 07/20/18 | USD | 22.00 | USD | 261 | (4,312) |
| Microsoft Corp. | 200 | 07/20/18 | USD | 100.00 | USD | 1,972 | (40,400) |
| Norfolk Southern Corp. | 223 | 07/20/18 | USD | 155.00 | USD | 3,364 | (31,778) |
| Novo Nordisk A/S ADR | 295 | 07/20/18 | USD | 48.90 | USD | 1,361 | (5,578) |
| Oracle Corp. | 301 | 07/20/18 | USD | 48.00 | USD | 1,326 | (903) |
| Packaging Corp. of America | 128 | 07/20/18 | USD | 125.00 | USD | 1,431 | (1,280) |
| Pfizer, Inc. | 2 | 07/20/18 | USD | 36.00 | USD | 7 | (137) |
| Pfizer, Inc. | 105 | 07/20/18 | USD | 35.00 | USD | 381 | (15,540) |
| Pfizer, Inc. | 159 | 07/20/18 | USD | 37.00 | USD | 577 | (3,100) |
| Regions Financial Corp. | 348 | 07/20/18 | USD | 19.00 | USD | 619 | (6,090) |
| Rio Tinto PLC ADR | 47 | 07/20/18 | USD | 60.00 | USD | 261 | (705) |
| SLM Corp. | 863 | 07/20/18 | USD | 11.55 | USD | 988 | (24,351) |
| SunTrust Banks, Inc. | 177 | 07/20/18 | USD | 70.00 | USD | 1,169 | (5,133) |
| Suncor Energy, Inc. | 34 | 07/20/18 | USD | 40.00 | USD | 138 | (4,658) |
| TOTAL SA ADR | 75 | 07/20/18 | USD | 60.00 | USD | 454 | (11,250) |
| TOTAL SA ADR | 60 | 07/20/18 | USD | 62.50 | USD | 363 | (2,100) |
| U.S. Bancorp | 130 | 07/20/18 | USD | 51.50 | USD | 650 | (4,810) |
| Walmart Inc. | 77 | 07/20/18 | USD | 87.50 | USD | 660 | (4,889) |
| FirstEnergy Corp. | 154 | 07/24/18 | USD | 34.75 | USD | 553 | (24,317) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 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 Amount (000)</i> | <i>Value</i> |
|---|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| CDW Corp. | 219 | 07/25/18 | USD 79.65 | USD 1,769 | \$ (63,069) |
| Alphabet, Inc., Class A | 18 | 07/27/18 | USD 1,160.00 | USD 2,033 | (42,750) |
| Apple, Inc. | 101 | 07/27/18 | USD 190.00 | USD 1,870 | (22,523) |
| Apple, Inc. | 101 | 07/27/18 | USD 187.50 | USD 1,870 | (28,028) |
| BP PLC ADR | 133 | 07/27/18 | USD 47.00 | USD 607 | (6,450) |
| BP PLC ADR | 82 | 07/27/18 | USD 46.00 | USD 374 | (7,257) |
| Bank of America Corp. | 275 | 07/27/18 | USD 31.00 | USD 775 | (2,612) |
| Baxter International, Inc. | 121 | 07/27/18 | USD 76.00 | USD 893 | (11,313) |
| Biogen, Inc. | 57 | 07/27/18 | USD 310.00 | USD 1,654 | (18,668) |
| Carnival Corp. | 154 | 07/27/18 | USD 64.50 | USD 883 | (1,540) |
| Chevron Corp. | 39 | 07/27/18 | USD 130.00 | USD 493 | (5,869) |
| Cisco Systems, Inc. | 163 | 07/27/18 | USD 45.00 | USD 701 | (3,423) |
| Cognizant Technology Solutions Corp., Class A | 167 | 07/27/18 | USD 80.00 | USD 1,319 | (20,875) |
| Comcast Corp., Class A | 96 | 07/27/18 | USD 33.00 | USD 315 | (11,088) |
| D.R. Horton, Inc. | 137 | 07/27/18 | USD 45.00 | USD 562 | (4,589) |
| Delta Air Lines, Inc. | 169 | 07/27/18 | USD 52.00 | USD 837 | (11,745) |
| DowDuPont, Inc. | 117 | 07/27/18 | USD 72.00 | USD 771 | (1,345) |
| DowDuPont, Inc. | 139 | 07/27/18 | USD 67.50 | USD 916 | (13,831) |
| DowDuPont, Inc. | 35 | 07/27/18 | USD 66.50 | USD 231 | (5,040) |
| E*Trade Financial Corp. | 372 | 07/27/18 | USD 65.50 | USD 2,275 | (55,428) |
| Flex Ltd. | 380 | 07/27/18 | USD 14.50 | USD 536 | (19,190) |
| Freeport-McMoRan, Inc. | 400 | 07/27/18 | USD 18.00 | USD 690 | (22,000) |
| Freeport-McMoRan, Inc. | 213 | 07/27/18 | USD 17.00 | USD 368 | (21,407) |
| General Electric Co. | 578 | 07/27/18 | USD 14.50 | USD 787 | (9,826) |
| General Electric Co. | 52 | 07/27/18 | USD 14.00 | USD 71 | (1,664) |
| Gilead Sciences, Inc. | 317 | 07/27/18 | USD 72.00 | USD 2,246 | (58,487) |
| Hartford Financial Services Group, Inc. | 152 | 07/27/18 | USD 54.00 | USD 777 | (5,320) |
| JPMorgan Chase & Co. | 149 | 07/27/18 | USD 112.00 | USD 1,553 | (6,034) |
| Lowe's Cos., Inc. | 199 | 07/27/18 | USD 101.00 | USD 1,902 | (9,552) |
| Marathon Oil Corp. | 125 | 07/27/18 | USD 22.00 | USD 261 | (5,875) |
| Marathon Oil Corp. | 121 | 07/27/18 | USD 21.00 | USD 252 | (10,406) |
| Microsoft Corp. | 71 | 07/27/18 | USD 103.00 | USD 700 | (8,023) |
| Microsoft Corp. | 133 | 07/27/18 | USD 101.00 | USD 1,312 | (24,273) |
| Oracle Corp. | 179 | 07/27/18 | USD 49.00 | USD 789 | (895) |
| Pfizer, Inc. | 324 | 07/27/18 | USD 37.00 | USD 1,175 | (8,748) |
| Pfizer, Inc. | 60 | 07/27/18 | USD 36.50 | USD 218 | (2,910) |

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| | | | | | | | |
|----------------------------|-----|----------|-----|--------|-----|-------|----------|
| Suncor Energy, Inc. | 393 | 07/27/18 | USD | 40.00 | USD | 1,599 | (63,666) |
| U.S. Bancorp | 138 | 07/27/18 | USD | 52.00 | USD | 690 | (4,554) |
| UnitedHealth Group, Inc. | 155 | 07/27/18 | USD | 255.00 | USD | 3,803 | (38,053) |
| Urban Outfitters, Inc. | 340 | 07/27/18 | USD | 46.50 | USD | 1,515 | (33,150) |
| Walmart Inc. | 75 | 07/27/18 | USD | 86.50 | USD | 642 | (9,262) |
| Walmart Inc. | 153 | 07/27/18 | USD | 86.00 | USD | 1,310 | (22,568) |
| Pfizer, Inc. | 59 | 07/30/18 | USD | 36.75 | USD | 214 | (2,580) |
| Pfizer, Inc. | 385 | 07/30/18 | USD | 36.50 | USD | 1,397 | (18,691) |
| Bank of America Corp. | 88 | 07/31/18 | USD | 30.25 | USD | 248 | (1,845) |
| Cisco Systems, Inc. | 240 | 07/31/18 | USD | 44.60 | USD | 1,033 | (8,113) |
| FirstEnergy Corp. | 302 | 07/31/18 | USD | 34.75 | USD | 1,084 | (50,824) |
| Altria Group, Inc. | 266 | 08/03/18 | USD | 58.50 | USD | 1,511 | (24,738) |
| BP PLC ADR | 164 | 08/03/18 | USD | 46.00 | USD | 749 | (19,106) |
| Bank of America Corp. | 146 | 08/03/18 | USD | 30.00 | USD | 412 | (3,723) |
| Bank of America Corp. | 90 | 08/03/18 | USD | 29.00 | USD | 254 | (5,040) |
| Baxter International, Inc. | 82 | 08/03/18 | USD | 75.00 | USD | 605 | (10,619) |
| Baxter International, Inc. | 43 | 08/03/18 | USD | 73.50 | USD | 318 | (8,772) |
| Biogen, Inc. | 19 | 08/03/18 | USD | 300.00 | USD | 551 | (13,205) |
| Chevron Corp. | 92 | 08/03/18 | USD | 130.00 | USD | 1,163 | (16,652) |
| Comcast Corp., Class A | 141 | 08/03/18 | USD | 34.00 | USD | 463 | (11,844) |
| D.R. Horton, Inc. | 291 | 08/03/18 | USD | 42.50 | USD | 1,193 | (32,738) |
| Delta Air Lines, Inc. | 500 | 08/03/18 | USD | 55.00 | USD | 2,477 | (13,250) |
| E*Trade Financial Corp. | 128 | 08/03/18 | USD | 66.00 | USD | 783 | (7,680) |
| Freeport-McMoRan, Inc. | 267 | 08/03/18 | USD | 17.50 | USD | 461 | (22,695) |
| General Electric Co. | 205 | 08/03/18 | USD | 13.50 | USD | 279 | (12,300) |
| General Electric Co. | 295 | 08/03/18 | USD | 15.00 | USD | 401 | (3,392) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 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 Amount (000)</i> | <i>Value</i> |
|--|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| JPMorgan Chase & Co. | 35 | 08/03/18 | USD 110.00 | USD 365 | \$ (3,045) |
| JPMorgan Chase & Co. | 79 | 08/03/18 | USD 111.00 | USD 823 | (5,411) |
| Lowe's Cos., Inc. | 245 | 08/03/18 | USD 99.00 | USD 2,341 | (27,563) |
| Marathon Oil Corp. | 245 | 08/03/18 | USD 21.50 | USD 511 | (20,213) |
| Microsoft Corp. | 133 | 08/03/18 | USD 102.00 | USD 1,312 | (22,145) |
| Oracle Corp. | 155 | 08/03/18 | USD 44.00 | USD 683 | (15,810) |
| Pfizer, Inc. | 100 | 08/03/18 | USD 36.50 | USD 363 | (6,050) |
| Suncor Energy, Inc. | 7 | 08/03/18 | USD 41.00 | USD 28 | (850) |
| Urban Outfitters, Inc. | 250 | 08/03/18 | USD 47.50 | USD 1,114 | (20,625) |
| Novo Nordisk A/S ADR | 567 | 08/06/18 | USD 45.01 | USD 2,615 | (111,182) |
| SunTrust Banks, Inc. | 368 | 08/06/18 | USD 68.30 | USD 2,430 | (40,062) |
| UnitedHealth Group, Inc. | 107 | 08/09/18 | USD 255.00 | USD 2,625 | (38,690) |
| Bank of America Corp. | 516 | 08/10/18 | USD 30.10 | USD 1,455 | (15,495) |
| Bank of America Corp. | 305 | 08/10/18 | USD 29.01 | USD 860 | (18,629) |
| Chevron Corp. | 39 | 08/10/18 | USD 128.00 | USD 493 | (11,622) |
| Comcast Corp., Class A | 344 | 08/10/18 | USD 33.50 | USD 1,129 | (39,904) |
| DowDuPont, Inc. | 247 | 08/10/18 | USD 66.00 | USD 1,628 | (57,428) |
| FirstEnergy Corp. | 301 | 08/10/18 | USD 33.75 | USD 1,081 | (71,285) |
| Flex Ltd. | 379 | 08/10/18 | USD 14.50 | USD 535 | (18,950) |
| General Electric Co. | 118 | 08/10/18 | USD 14.00 | USD 161 | (4,838) |
| Hartford Financial Services Group, Inc. | 63 | 08/10/18 | USD 52.00 | USD 322 | (7,497) |
| JPMorgan Chase & Co. | 60 | 08/10/18 | USD 108.25 | USD 625 | (9,219) |
| Lowe's Cos., Inc. | 116 | 08/10/18 | USD 98.50 | USD 1,109 | (17,284) |
| Marathon Oil Corp. | 121 | 08/10/18 | USD 21.50 | USD 252 | (11,192) |
| Microsoft Corp. | 133 | 08/10/18 | USD 102.00 | USD 1,312 | (24,871) |
| Oracle Corp. | 551 | 08/10/18 | USD 45.10 | USD 2,428 | (35,791) |
| PG&E Corp. | 200 | 08/10/18 | USD 44.00 | USD 851 | (52,000) |
| Pfizer, Inc. | 385 | 08/10/18 | USD 36.50 | USD 1,397 | (25,025) |
| U.S. Bancorp | 191 | 08/10/18 | USD 50.00 | USD 955 | (26,072) |
| Urban Outfitters, Inc. | 251 | 08/10/18 | USD 47.50 | USD 1,118 | (26,983) |
| Ally Financial, Inc. | 348 | 08/17/18 | USD 27.00 | USD 914 | (24,360) |
| Ally Financial, Inc. | 120 | 08/17/18 | USD 26.00 | USD 315 | (14,400) |
| Alphabet, Inc., Class A | 39 | 08/17/18 | USD 1,105.00 | USD 4,404 | (234,585) |
| Altria Group, Inc. | 468 | 08/17/18 | USD 59.20 | USD 2,658 | (48,271) |
| Apple, Inc. | 352 | 08/17/18 | USD 190.00 | USD 6,516 | (147,840) |
| BP PLC ADR | 161 | 08/17/18 | USD 46.00 | USD 735 | (19,964) |
| BP PLC ADR | 82 | 08/17/18 | USD 47.00 | USD 374 | (6,724) |

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| | | | | | | | |
|--|-----|----------|-----|--------|-----|-------|-----------|
| Bank of America Corp. | 274 | 08/17/18 | USD | 31.00 | USD | 772 | (5,343) |
| Bank of America Corp. | 305 | 08/17/18 | USD | 29.00 | USD | 860 | (20,893) |
| Baxter International, Inc. | 121 | 08/17/18 | USD | 72.50 | USD | 893 | (36,300) |
| Biogen, Inc. | 33 | 08/17/18 | USD | 300.00 | USD | 958 | (28,875) |
| CVS Health Corp. | 128 | 08/17/18 | USD | 72.50 | USD | 824 | (5,952) |
| Chevron Corp. | 50 | 08/17/18 | USD | 130.00 | USD | 632 | (11,625) |
| Comcast Corp., Class A | 501 | 08/17/18 | USD | 35.00 | USD | 1,644 | (34,820) |
| D.R. Horton, Inc. | 137 | 08/17/18 | USD | 43.00 | USD | 562 | (14,454) |
| D.R. Horton, Inc. | 274 | 08/17/18 | USD | 41.00 | USD | 1,123 | (55,896) |
| Delta Air Lines, Inc. | 169 | 08/17/18 | USD | 52.50 | USD | 837 | (15,126) |
| DowDuPont, Inc. | 34 | 08/17/18 | USD | 70.00 | USD | 224 | (2,958) |
| DowDuPont, Inc. | 70 | 08/17/18 | USD | 67.50 | USD | 461 | (12,145) |
| E*Trade Financial Corp. | 217 | 08/17/18 | USD | 63.75 | USD | 1,327 | (29,719) |
| Flex Ltd. | 557 | 08/17/18 | USD | 15.00 | USD | 786 | (19,774) |
| Fortive Corp. | 61 | 08/17/18 | USD | 76.01 | USD | 470 | (23,071) |
| Freeport-McMoRan, Inc. | 210 | 08/17/18 | USD | 17.00 | USD | 362 | (25,935) |
| Freeport-McMoRan, Inc. | 400 | 08/17/18 | USD | 18.00 | USD | 690 | (31,800) |
| General Electric Co. | 175 | 08/17/18 | USD | 15.00 | USD | 238 | (2,887) |
| Gilead Sciences, Inc. | 217 | 08/17/18 | USD | 75.00 | USD | 1,537 | (29,512) |
| Hartford Financial Services Group, Inc. | 63 | 08/17/18 | USD | 53.05 | USD | 322 | (6,152) |
| Home Depot, Inc. | 274 | 08/17/18 | USD | 200.00 | USD | 5,346 | (104,120) |
| Humana, Inc. | 68 | 08/17/18 | USD | 300.00 | USD | 2,024 | (63,580) |
| J.M. Smucker Co. | 264 | 08/17/18 | USD | 110.00 | USD | 2,837 | (76,560) |
| JPMorgan Chase & Co. | 204 | 08/17/18 | USD | 115.00 | USD | 2,126 | (9,792) |
| KAR Auction Services, Inc. | 269 | 08/17/18 | USD | 55.00 | USD | 1,474 | (45,730) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 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 Amount (000)</i> | <i>Value</i> |
|----------------------------|----------------------------|------------------------|-----------------------|------------------------------|----------------|
| Call (continued) | | | | | |
| Lowe's Cos., Inc. | 281 | 08/17/18 | USD 97.50 | USD 2,686 | \$ (59,572) |
| Marathon Oil Corp. | 373 | 08/17/18 | USD 22.00 | USD 778 | (30,027) |
| Marathon Oil Corp. | 125 | 08/17/18 | USD 23.00 | USD 261 | (6,437) |
| Microsoft Corp. | 56 | 08/17/18 | USD 105.00 | USD 552 | (6,272) |
| Oracle Corp. | 275 | 08/17/18 | USD 44.00 | USD 1,212 | (34,513) |
| Packaging Corp. of America | 160 | 08/17/18 | USD 120.00 | USD 1,789 | (20,800) |
| Pfizer, Inc. | 100 | 08/17/18 | USD 37.00 | USD 363 | (4,600) |
| SunTrust Banks, Inc. | 97 | 08/17/18 | USD 72.50 | USD 640 | (3,492) |
| Suncor Energy, Inc. | 35 | 08/17/18 | USD 41.00 | USD 142 | (5,075) |
| TOTAL SA ADR | 42 | 08/17/18 | USD 62.50 | USD 254 | (4,095) |
| U.S. Bancorp | 194 | 08/17/18 | USD 52.50 | USD 970 | (9,118) |
| Walmart Inc. | 374 | 08/17/18 | USD 85.00 | USD 3,203 | (108,460) |
| UnitedHealth Group, Inc. | 107 | 08/20/18 | USD 255.00 | USD 2,625 | (47,841) |
| | | | | | \$ (5,814,712) |

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 | | | | | | |
| Allison Transmission Holdings, Inc. | Credit Suisse International | 20,300 | 07/06/18 | USD 43.10 | USD 822 | \$ (358) |
| SLM Corp. | Citibank N.A. | 30,400 | 07/09/18 | USD 11.42 | USD 348 | (7,273) |
| Suncor Energy, Inc. | Citibank N.A. | 68,100 | 07/09/18 | USD 38.95 | USD 2,770 | (128,037) |
| Amdocs Ltd. | JPMorgan Chase Bank N.A. | 23,500 | 07/10/18 | USD 66.43 | USD 1,555 | (17,802) |
| Laboratory Corp. of America Holdings | UBS AG | 21,000 | 07/10/18 | USD 177.00 | USD 3,770 | (87,241) |
| Ally Financial, Inc. | Citibank N.A. | 24,000 | 07/11/18 | USD 27.24 | USD 630 | (3,578) |
| | UBS AG | 21,000 | 07/19/18 | USD 177.00 | USD 3,770 | (107,192) |

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| | | | | | | | | |
|--|--|--------|----------|-----|--------|-----|-------|--------------|
| Laboratory Corp. of America Holdings Centene Corp. | Citibank N.A. | 22,800 | 07/23/18 | USD | 118.90 | USD | 2,809 | (146,941) |
| Regions Financial Corp. | Morgan Stanley & Co. International PLC | 75,000 | 07/24/18 | USD | 19.58 | USD | 1,334 | (8,423) |
| SLM Corp. | UBS AG | 81,500 | 07/24/18 | USD | 12.01 | USD | 933 | (12,623) |
| Novo Nordisk A/S ADR | Barclays Bank PLC | 5,200 | 07/26/18 | USD | 45.41 | USD | 240 | (7,887) |
| Rio Tinto PLC ADR | Morgan Stanley & Co. International PLC | 21,100 | 08/03/18 | USD | 58.75 | USD | 1,171 | (12,758) |
| SLM Corp. | Morgan Stanley & Co. International PLC | 97,500 | 08/07/18 | USD | 12.15 | USD | 1,116 | (19,150) |
| Assured Guaranty Ltd. | Citibank N.A. | 18,200 | 08/13/18 | USD | 36.51 | USD | 650 | (11,926) |
| Amdocs Ltd. | JPMorgan Chase Bank N.A. | 22,500 | 08/16/18 | USD | 67.10 | USD | 1,489 | (27,933) |
| Regions Financial Corp. | JPMorgan Chase Bank N.A. | 35,200 | 08/16/18 | USD | 19.45 | USD | 626 | (7,458) |
| Rio Tinto PLC ADR | Morgan Stanley & Co. International PLC | 21,100 | 08/20/18 | USD | 58.75 | USD | 1,171 | (12,288) |
| Regions Financial Corp. | Morgan Stanley & Co. International PLC | 35,100 | 08/27/18 | USD | 18.81 | USD | 624 | (14,867) |
| FirstEnergy Corp. | JPMorgan Chase Bank N.A. | 40,600 | 08/29/18 | USD | 36.65 | USD | 1,458 | (28,791) |
| | | | | | | | | \$ (662,526) |

Balances Reported in the Statements of Assets and Liabilities for OTC Derivatives

| | <i>Swap Premium Paid</i> | <i>Swap Premium Received</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | <i>Value</i> |
|-----------------|----------------------------------|--------------------------------------|------------------------------------|------------------------------------|----------------|
| Options Written | N/A | N/A | \$ 2,911,349 | \$ (1,320,973) | \$ (6,477,238) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 30, 2018

Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Assets Derivative Financial Instruments | | | | | | | |
| Options purchased | | | | | | | |
| Investments at value unaffiliated ^(a) | \$ | \$ | \$ 1,605 | \$ | \$ | \$ | \$ 1,605 |
| Liabilities Derivative Financial Instruments | | | | | | | |
| Options written | | | | | | | |
| Options written at value | \$ | \$ | \$ 6,477,238 | \$ | \$ | \$ | \$ 6,477,238 |

^(a) Includes options purchased at value as reported in the schedule of Investments.

For the period ended June 30, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---------------------------------------|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|----------------|
| Net Realized Gain (Loss) from: | | | | | | | |
| Options purchased ^(a) | \$ | \$ | \$ (2,570) | \$ | \$ | \$ | \$ (2,570) |
| Options written | | | (4,323,450) | | | | (4,323,450) |
| | \$ | \$ | \$ (4,326,020) | \$ | \$ | \$ | \$ (4,326,020) |

^(a) Options purchased are included in net realized gain (loss) from investments.

**Net Change in Unrealized Appreciation
(Depreciation) on:**

| | | | | | | | |
|-------------------|----|----|-------------|----|----|----|-------------|
| Options purchased | \$ | \$ | \$ 245 | \$ | \$ | \$ | \$ 245 |
| Options written | | | 3,616,469 | | | | 3,616,469 |
| | \$ | \$ | \$3,616,714 | \$ | \$ | \$ | \$3,616,714 |

(a) Options purchased are included in net change in unrealized appreciation (depreciation) from investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:

| | | |
|---|----|-----------|
| Average value of option contracts purchased | \$ | 803 |
| Average value of option contracts written | \$ | 5,340,856 |

For more information about the Trust's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Derivative Financial Instruments Offsetting as of Period End

The Trust's derivative assets and liabilities (by type) are as follows:

| | <i>Assets</i> | <i>Liabilities</i> |
|---|-------------------------|--------------------|
| Derivative Financial Instruments: | | |
| Options | \$ 1,605 ^(a) | \$ 6,477,238 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | (1,605) | (5,814,712) |
| Total derivative assets and liabilities subject to an MNA | \$ | \$ 662,526 |

(a) Includes options purchased at value which is included in Investments at value unaffiliated in the Statements of Assets and Liabilities and reported in the Schedule of Investments.

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Capital and Income Fund, Inc. (CII)

June 30, 2018

The following table presents the Trust's derivative assets and liabilities by counterparty net of amounts available for offset under an MNA and net of the related collateral received and pledged by the Trust:

| <i>Counterparty</i> | <i>Derivative Liabilities Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset</i> | <i>Non-cash Collateral Pledged^(a)</i> | <i>Cash Collateral Pledged</i> | <i>Net Amount of Derivative Liabilities^(b)</i> |
|--|---|---|--|--------------------------------|---|
| Barclays Bank PLC | \$ 7,887 | \$ | \$ | \$ | \$ 7,887 |
| Citibank N.A. | 297,755 | | (297,755) | | |
| Credit Suisse International | 358 | | | | 358 |
| JPMorgan Chase Bank N.A. | 81,984 | | | | 81,984 |
| Morgan Stanley & Co. International PLC | 67,486 | | | | 67,486 |
| UBS AG | 207,056 | | (207,056) | | |
| | \$ 662,526 | \$ | \$ (504,811) | \$ | \$ 157,715 |

(a) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

(b) Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

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: | | | | |
| Long-Term Investments: | | | | |
| Common Stocks ^(a) | \$ 749,987,496 | \$ | \$ | \$ 749,987,496 |
| Short-Term Securities | 4,630,300 | | | 4,630,300 |
| Options Purchased: | | | | |
| Equity Contracts | 1,605 | | | 1,605 |

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| | | | | |
|---|----------------|----------------|----|----------------|
| | \$ 754,619,401 | \$ | \$ | \$ 754,619,401 |
| Derivative Financial Instruments ^(b) | | | | |
| Liabilities: | | | | |
| Equity contracts | \$ (4,690,612) | \$ (1,786,626) | \$ | \$ (6,477,238) |

^(a) See above Schedule of Investments for values in each industry.

^(b) Derivative financial instruments are options written, which are shown at value.

During the six months ended June 30, 2018, there were no transfers between levels.

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|---|---------------|--------------|
| Common Stocks 100.2% | | |
| Aerospace & Defense 1.1% | | |
| Lockheed Martin Corp. ^(a) | 20,920 | \$ 6,180,396 |
| Northrop Grumman Corp. ^(a) | 46,090 | 14,181,893 |
| | | 20,362,289 |
| Banks 17.8% | | |
| Bank of America Corp. ^{(a)(b)} | 2,540,170 | 71,607,392 |
| Citigroup, Inc. ^{(a)(b)} | 983,479 | 65,814,415 |
| JPMorgan Chase & Co. ^{(a)(b)} | 696,148 | 72,538,622 |
| KeyCorp ^(a) | 501,280 | 9,795,011 |
| SunTrust Banks, Inc. ^(a) | 293,049 | 19,347,095 |
| U.S. Bancorp ^(a) | 479,743 | 23,996,745 |
| Wells Fargo & Co. ^(a) | 1,033,491 | 57,296,741 |
| | | 320,396,021 |
| Beverages 2.2% | | |
| Diageo PLC | 507,609 | 18,236,314 |
| Dr. Pepper Snapple Group, Inc. ^(a) | 84,850 | 10,351,700 |
| PepsiCo, Inc. ^(a) | 110,300 | 12,008,361 |
| | | 40,596,375 |
| Capital Markets 3.4% | | |
| Charles Schwab Corp. ^(a) | 170,420 | 8,708,462 |
| Goldman Sachs Group, Inc. ^(a) | 106,920 | 23,583,344 |
| Morgan Stanley ^(a) | 621,970 | 29,481,378 |
| | | 61,773,184 |
| Chemicals 1.2% | | |
| DowDuPont, Inc. ^(a) | 315,265 | 20,782,269 |
| Communications Equipment 1.7% | | |
| Cisco Systems, Inc. ^(a) | 236,610 | 10,181,328 |
| Motorola Solutions, Inc. ^(a) | 171,600 | 19,969,092 |
| | | 30,150,420 |
| Construction Materials 0.8% | | |
| CRH PLC | 387,800 | 13,602,955 |
| Containers & Packaging 0.4% | | |
| International Paper Co. ^(a) | 135,700 | 7,067,256 |
| Diversified Financial Services 0.3% | | |

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| | | |
|--|---------------|---------------|
| AXA Equitable Holdings, Inc. ^{(a)(c)} | 273,200 | 5,630,652 |
| Diversified Telecommunication Services 2.9% | | |
| AT&T, Inc. | 37,469 | 1,203,130 |
| BCE, Inc. ^(a) | 122,500 | 4,960,025 |
| Verizon Communications, Inc. ^(a) | 911,410 | 45,853,037 |
| | | 52,016,192 |
| Electric Utilities 3.8% | | |
| Edison International ^(a) | 80,393 | 5,086,465 |
| FirstEnergy Corp. ^(a) | 673,530 | 24,186,462 |
| NextEra Energy, Inc. ^(a) | 115,512 | 19,293,969 |
| PG&E Corp. ^(a) | 481,290 | 20,483,703 |
| | | 69,050,599 |
| Electrical Equipment 0.1% | | |
| nVent Electric PLC ^(c) | 109,190 | 2,740,669 |
| Electronic Equipment, Instruments & Components 0.7% | | |
| CDW Corp. ^(a) | 161,890 | 13,079,093 |
| Food & Staples Retailing 0.7% | | |
| Kroger Co. ^(a) | 436,290 | 12,412,451 |
| Food Products 1.4% | | |
| Danone SA | 58,500 | 4,271,230 |
| General Mills, Inc. ^(a) | 193,760 | 8,575,817 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| Food Products (continued) | | |
| Kellogg Co. ^(a) | 165,540 | \$ 11,566,280 |
| | | 24,413,327 |
| Health Care Equipment & Supplies 3.1% | | |
| Koninklijke Philips NV | 716,440 | 30,354,090 |
| Medtronic PLC ^(a) | 301,650 | 25,824,257 |
| | | 56,178,347 |
| Health Care Providers & Services 8.7% | | |
| Aetna, Inc. ^(a) | 167,946 | 30,818,091 |
| Anthem, Inc. ^(a) | 205,890 | 49,007,997 |
| Cardinal Health, Inc. ^(a) | 169,200 | 8,262,036 |
| CVS Health Corp. ^(a) | 206,260 | 13,272,831 |
| Humana, Inc. ^(a) | 27,590 | 8,211,612 |
| McKesson Corp. ^(a) | 120,390 | 16,060,026 |
| Quest Diagnostics, Inc. ^(a) | 75,810 | 8,334,551 |
| UnitedHealth Group, Inc. ^(a) | 90,460 | 22,193,456 |
| | | 156,160,600 |
| Household Products 0.9% | | |
| Procter & Gamble Co. ^(a) | 209,320 | 16,339,519 |

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| | | |
|--|-----------|-------------|
| Industrial Conglomerates 3.0% | | |
| 3M Co. ^(a) | 44,990 | 8,850,433 |
| General Electric Co. ^(a) | 1,710,590 | 23,281,130 |
| Honeywell International, Inc. ^(a) | 152,390 | 21,951,779 |
| | | 54,083,342 |
| Insurance 6.2% | | |
| American International Group, Inc. ^(a) | 681,330 | 36,124,116 |
| Arthur J Gallagher & Co. | 23,433 | 1,529,706 |
| Brighthouse Financial, Inc. ^{(a)(c)} | 44,511 | 1,783,556 |
| Lincoln National Corp. ^(a) | 46,320 | 2,883,420 |
| Marsh & McLennan Cos., Inc. ^(a) | 183,800 | 15,066,086 |
| MetLife, Inc. ^(a) | 798,253 | 34,803,831 |
| Travelers Cos., Inc. ^(a) | 165,150 | 20,204,451 |
| | | 112,395,166 |
| IT Services 0.4% | | |
| Cognizant Technology Solutions Corp., Class A ^(a) | 82,580 | 6,522,994 |
| Leisure Products 0.5% | | |
| Mattel, Inc. ^{(a)(d)} | 586,956 | 9,637,818 |
| Machinery 0.3% | | |
| Pentair PLC ^(a) | 109,190 | 4,594,715 |
| Media 2.1% | | |
| Comcast Corp., Class A ^(a) | 895,110 | 29,368,559 |
| Interpublic Group of Cos., Inc. ^(a) | 397,970 | 9,328,417 |
| | | 38,696,976 |
| Multi-Utilities 1.3% | | |
| Public Service Enterprise Group, Inc. ^(a) | 437,430 | 23,682,460 |
| Multiline Retail 0.3% | | |
| Dollar General Corp. ^(a) | 54,587 | 5,382,278 |
| Oil, Gas & Consumable Fuels 13.0% | | |
| Anadarko Petroleum Corp. ^(a) | 51,700 | 3,787,025 |
| BP PLC | 5,057,210 | 38,477,869 |
| Chevron Corp. ^(a) | 118,260 | 14,951,612 |
| Devon Energy Corp. ^(a) | 536,160 | 23,569,594 |
| Enterprise Products Partners LP ^(a) | 758,400 | 20,984,928 |
| Hess Corp. ^(a) | 411,110 | 27,499,148 |
| Marathon Oil Corp. ^(a) | 169,820 | 3,542,445 |
| Marathon Petroleum Corp. ^(a) | 201,459 | 14,134,364 |
| ONEOK, Inc. ^(a) | 138,180 | 9,649,109 |
| Royal Dutch Shell PLC ADR, Class A ^(a) | 156,710 | 10,849,033 |
| Suncor Energy, Inc. ^(a) | 1,141,580 | 46,439,474 |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--|---------------|---------------|
| Oil, Gas & Consumable Fuels (continued) | | |
| TOTAL SA ADR ⁽¹⁾ | 211,897 | \$ 12,832,482 |
| Williams Cos., Inc. ^(a) | 259,552 | 7,036,455 |
| | | 233,753,538 |
| Personal Products 0.8% | | |
| Unilever NV NY Share ⁽³⁾ | 255,590 | 14,241,475 |
| Pharmaceuticals 8.5% | | |
| AstraZeneca PLC | 480,846 | 33,258,762 |
| Bayer AG, Registered Shares | 107,845 | 11,843,916 |
| Merck & Co., Inc. ^(a) | 413,570 | 25,103,699 |
| Novo Nordisk A/S ADR ⁽¹⁾ | 298,910 | 13,785,729 |
| Pfizer, Inc. ^{(a)(b)} | 1,911,740 | 69,357,927 |
| | | 153,350,033 |
| Professional Services 1.3% | | |
| Experian PLC | 530,780 | 13,093,606 |
| Nielsen Holdings PLC ^(a) | 343,020 | 10,609,609 |
| | | 23,703,215 |
| Road & Rail 0.7% | | |
| Union Pacific Corp. ^(a) | 83,780 | 11,869,950 |
| Semiconductors & Semiconductor Equipment 1.8% | | |
| QUALCOMM, Inc. ^(a) | 418,240 | 23,471,629 |
| Taiwan Semiconductor Manufacturing Co. Ltd. ADR ⁽¹⁾ | 237,560 | 8,685,193 |
| | | 32,156,822 |
| Software 5.9% | | |
| Constellation Software, Inc. | 14,240 | 11,043,542 |
| Microsoft Corp. ^(a) | 476,210 | 46,959,068 |
| Oracle Corp. ^(a) | 1,118,660 | 49,288,159 |
| | | 107,290,769 |
| Specialty Retail 0.7% | | |
| Lowe's Cos., Inc. ^(a) | 137,050 | 13,097,869 |
| Technology Hardware, Storage & Peripherals 0.8% | | |
| Lenovo Group Ltd. | 13,220,000 | 7,115,799 |
| Samsung Electronics Co. Ltd. GDR | 7,819 | 8,109,582 |
| | | 15,225,381 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |

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| | | |
|---|------------|------------------|
| Tobacco 1.4% | | |
| Altria Group, Inc. ^(a) | 340,020 \$ | 19,309,736 |
| Philip Morris International, Inc. ^(a) | 69,830 | 5,638,074 |
| | | 24,947,810 |
| Total Long-Term Investments 100.2% | | |
| (Cost \$1,400,287,297) | | 1,807,384,829 |
| Short-Term Securities 0.8% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.80% ^{(e)(g)} | 13,793,172 | 13,793,172 |
| SL Liquidity Series, LLC, Money Market Series, 2.16% ^{(e)(f)(g)} | 12,294 | 12,294 |
| Total Short-Term Securities 0.8% | | |
| (Cost \$13,805,466) | | 13,805,466 |
| Options Purchased 0.0% | | |
| (Cost \$3,195) | | 3,770 |
| Total Investments Before Options Written 101.0% | | |
| (Cost \$1,414,095,958) | | 1,821,194,065 |
| Options Written (0.9)% | | |
| (Premiums Received \$17,508,135) | | (15,288,978) |
| Total Investments, Net of Options Written 100.1% | | |
| (Cost \$1,396,587,823) | | 1,805,905,087 |
| Liabilities in Excess of Other Assets (0.1)% | | (1,936,617) |
| Net Assets 100.0% | | \$ 1,803,968,470 |

(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) Non-income producing security.

(d) Security, or a portion of the security, is on loan.

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

(f) Security was purchased with the cash collateral from loaned securities.

(g) During the period ended June 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, were as follows:

| <i>Affiliate</i> | <i>Shares Held at 12/31/17</i> | <i>Net Activity</i> | <i>Shares Held at 06/30/18</i> | <i>Value at 06/30/18</i> | <i>Income</i> | <i>Net Change Realized in Gain (Loss) Unrealized</i> |
|------------------|--------------------------------|---------------------|--------------------------------|--------------------------|---------------|--|
|------------------|--------------------------------|---------------------|--------------------------------|--------------------------|---------------|--|

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| | | | | | | <i>Appreciation (Depreciation)</i> | |
|---|-----------|-----------|------------|---------------|------------------|--|----|
| BlackRock Liquidity Funds, T-Fund, Institutional Class SL Liquidity Series, LLC, Money Market Series | 4,967,189 | 8,825,983 | 13,793,172 | \$ 13,793,172 | \$ 67,095 | \$ | \$ |
| | | 12,294 | 12,294 | 12,294 | 7 ^(b) | | |
| | | | | \$ 13,805,466 | \$ 67,102 | \$ | \$ |

^(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 industry classifications refer to one or more of the industry 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 industry sub-classifications for reporting ease.

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 30, 2018

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

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|----------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call | | | | | |
| General Electric Co. | 754 | 07/13/18 | USD 14.50 | USD 1,026 | \$ 3,770 |

Exchange-Traded Options Written

| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|-------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call | | | | | |
| Bank of America Corp. | 722 | 07/02/18 | USD 31.35 | USD 2,035 | \$ |
| Pfizer, Inc. | 253 | 07/02/18 | USD 36.25 | USD 918 | (5,028) |
| General Electric Co. | 992 | 07/05/18 | USD 14.75 | USD 1,350 | (511) |
| Aetna, Inc. | 131 | 07/06/18 | USD 232.50 | USD 3,118 | (84,168) |
| Bank of America Corp. | 2,146 | 07/06/18 | USD 30.50 | USD 6,050 | (3,219) |
| CVS Health Corp. | 279 | 07/06/18 | USD 66.00 | USD 1,795 | (8,509) |
| Charles Schwab Corp. | 205 | 07/06/18 | USD 59.00 | USD 1,048 | (1,025) |
| Citigroup, Inc. | 351 | 07/06/18 | USD 69.50 | USD 2,349 | (4,036) |
| Comcast Corp., Class A | 224 | 07/06/18 | USD 32.00 | USD 735 | (21,840) |
| Devon Energy Corp. | 64 | 07/06/18 | USD 43.50 | USD 281 | (6,656) |
| Devon Energy Corp. | 72 | 07/06/18 | USD 41.00 | USD 317 | (22,140) |
| DowDuPont, Inc. | 56 | 07/06/18 | USD 67.50 | USD 369 | (1,064) |
| General Electric Co. | 177 | 07/06/18 | USD 15.25 | USD 241 | (25) |
| General Electric Co. | 339 | 07/06/18 | USD 14.50 | USD 461 | (678) |
| Goldman Sachs Group, Inc. | 162 | 07/06/18 | USD 235.00 | USD 3,573 | (1,053) |
| Hess Corp. | 655 | 07/06/18 | USD 62.00 | USD 4,381 | (324,225) |
| Honeywell International, Inc. | 113 | 07/06/18 | USD 152.50 | USD 1,628 | (452) |
| Humana, Inc. | 27 | 07/06/18 | USD 297.50 | USD 804 | (9,112) |
| Marathon Oil Corp. | 181 | 07/06/18 | USD 82.00 | USD 1,270 | (5,792) |
| McKesson Corp. | 108 | 07/06/18 | USD 146.00 | USD 1,441 | (1,620) |
| MetLife, Inc. | 570 | 07/06/18 | USD 48.00 | USD 2,485 | (6,270) |
| Microsoft Corp. | 492 | 07/06/18 | USD 101.00 | USD 4,852 | (11,070) |
| Morgan Stanley | 206 | 07/06/18 | USD 54.00 | USD 976 | (1,648) |
| Morgan Stanley | 136 | 07/06/18 | USD 52.00 | USD 645 | (816) |
| Oracle Corp. | 475 | 07/06/18 | USD 48.00 | USD 2,093 | (950) |
| Pfizer, Inc. | 514 | 07/06/18 | USD 36.00 | USD 1,865 | (22,873) |
| Pfizer, Inc. | 470 | 07/06/18 | USD 36.50 | USD 1,705 | (6,110) |

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| | | | | | | | |
|------------------------------------|-----|----------|-----|--------|-----|-------|-----------|
| Pfizer, Inc. | 176 | 07/06/18 | USD | 37.00 | USD | 639 | (792) |
| QUALCOMM, Inc. | 440 | 07/06/18 | USD | 60.00 | USD | 2,469 | (3,740) |
| QUALCOMM, Inc. | 605 | 07/06/18 | USD | 62.00 | USD | 3,395 | (4,840) |
| Suncor Energy, Inc. | 215 | 07/06/18 | USD | 40.00 | USD | 875 | (20,102) |
| U.S. Bancorp | 338 | 07/06/18 | USD | 52.50 | USD | 1,691 | (676) |
| U.S. Bancorp | 69 | 07/06/18 | USD | 53.00 | USD | 345 | (690) |
| Union Pacific Corp. | 188 | 07/06/18 | USD | 147.00 | USD | 2,664 | (1,786) |
| Verizon Communications, Inc. | 495 | 07/06/18 | USD | 49.00 | USD | 2,490 | (72,270) |
| Wells Fargo & Co. | 470 | 07/06/18 | USD | 55.50 | USD | 2,606 | (28,905) |
| Wells Fargo & Co. | 873 | 07/06/18 | USD | 55.00 | USD | 4,840 | (79,007) |
| Williams Cos., Inc. | 224 | 07/06/18 | USD | 27.50 | USD | 607 | (2,800) |
| BCE, Inc. | 251 | 07/09/18 | USD | 42.45 | USD | 1,016 | (264) |
| Interpublic Group of Cos., Inc. | 450 | 07/09/18 | USD | 23.20 | USD | 1,055 | (25,440) |
| Novo Nordisk A/S ADR | 451 | 07/09/18 | USD | 50.00 | USD | 2,080 | (168) |
| Suncor Energy, Inc. | 366 | 07/09/18 | USD | 38.40 | USD | 1,489 | (87,819) |
| Pentair PLC | 545 | 07/10/18 | USD | 46.51 | USD | 2,293 | (96) |
| FirstEnergy Corp. | 368 | 07/11/18 | USD | 34.01 | USD | 1,321 | (72,964) |
| Altria Group, Inc. | 253 | 07/13/18 | USD | 57.50 | USD | 1,437 | (14,041) |
| American International Group, Inc. | 719 | 07/13/18 | USD | 54.00 | USD | 3,812 | (26,603) |
| Anthem, Inc. | 217 | 07/13/18 | USD | 235.00 | USD | 5,165 | (124,233) |
| Bank of America Corp. | 987 | 07/13/18 | USD | 30.50 | USD | 2,782 | (4,441) |
| Bank of America Corp. | 484 | 07/13/18 | USD | 31.00 | USD | 1,364 | (1,694) |
| Cisco Systems, Inc. | 108 | 07/13/18 | USD | 45.00 | USD | 465 | (648) |
| Citigroup, Inc. | 186 | 07/13/18 | USD | 70.50 | USD | 1,245 | (5,301) |
| Dollar General Corp. | 354 | 07/13/18 | USD | 97.50 | USD | 3,490 | (79,650) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 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 Amount (000)</i> | <i>Value</i> |
|------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| DowDuPont, Inc. | 220 | 07/13/18 | USD 67.00 | USD 1,450 | \$ (15,290) |
| DowDuPont, Inc. | 136 | 07/13/18 | USD 69.00 | USD 897 | (2,516) |
| FirstEnergy Corp. | 239 | 07/13/18 | USD 34.50 | USD 858 | (37,985) |
| Goldman Sachs Group, Inc. | 93 | 07/13/18 | USD 237.50 | USD 2,051 | (1,953) |
| JPMorgan Chase & Co. | 679 | 07/13/18 | USD 111.00 | USD 7,075 | (13,580) |
| KeyCorp | 270 | 07/13/18 | USD 20.50 | USD 528 | (2,160) |
| Kroger Co. | 823 | 07/13/18 | USD 25.00 | USD 2,341 | (288,050) |
| Marathon Petroleum Corp. | 136 | 07/13/18 | USD 78.00 | USD 954 | (1,020) |
| McKesson Corp. | 65 | 07/13/18 | USD 148.00 | USD 867 | (975) |
| Medtronic PLC | 146 | 07/13/18 | USD 88.50 | USD 1,250 | (1,606) |
| Microsoft Corp. | 201 | 07/13/18 | USD 103.00 | USD 1,982 | (4,824) |
| Microsoft Corp. | 369 | 07/13/18 | USD 102.00 | USD 3,639 | (14,760) |
| Morgan Stanley | 225 | 07/13/18 | USD 53.00 | USD 1,067 | (900) |
| Morgan Stanley | 257 | 07/13/18 | USD 54.00 | USD 1,218 | (5,654) |
| ONEOK, Inc. | 138 | 07/13/18 | USD 69.50 | USD 964 | (18,285) |
| Oracle Corp. | 141 | 07/13/18 | USD 49.00 | USD 621 | (282) |
| Oracle Corp. | 961 | 07/13/18 | USD 48.00 | USD 4,234 | (3,844) |
| PG&E Corp. | 1,334 | 07/13/18 | USD 42.50 | USD 5,678 | (323,495) |
| PepsiCo, Inc. | 191 | 07/13/18 | USD 102.00 | USD 2,079 | (137,520) |
| Pfizer, Inc. | 704 | 07/13/18 | USD 36.50 | USD 2,554 | (20,064) |
| Pfizer, Inc. | 176 | 07/13/18 | USD 37.00 | USD 639 | (1,936) |
| Procter & Gamble Co. | 226 | 07/13/18 | USD 74.00 | USD 1,764 | (97,745) |
| SunTrust Banks, Inc. | 466 | 07/13/18 | USD 70.00 | USD 3,077 | (6,966) |
| U.S. Bancorp | 640 | 07/13/18 | USD 50.50 | USD 3,201 | (31,040) |
| U.S. Bancorp | 69 | 07/13/18 | USD 52.50 | USD 345 | (379) |
| U.S. Bancorp | 189 | 07/13/18 | USD 51.00 | USD 945 | (5,575) |
| U.S. Bancorp | 94 | 07/13/18 | USD 51.50 | USD 470 | (1,598) |
| Wells Fargo & Co. | 539 | 07/13/18 | USD 56.50 | USD 2,988 | (36,113) |
| Williams Cos., Inc. | 224 | 07/13/18 | USD 27.00 | USD 607 | (11,312) |
| SunTrust Banks, Inc. | 118 | 07/18/18 | USD 70.50 | USD 779 | (2,287) |
| Wells Fargo & Co. | 873 | 07/19/18 | USD 56.25 | USD 4,840 | (83,303) |
| 3M Co. | 105 | 07/20/18 | USD 200.00 | USD 2,066 | (23,258) |
| AXA Equitable Holdings, Inc. | 437 | 07/20/18 | USD 22.50 | USD 901 | (4,370) |
| Aetna, Inc. | 218 | 07/20/18 | USD 180.00 | USD 4,000 | (116,085) |
| Aetna, Inc. | 415 | 07/20/18 | USD 195.00 | USD 7,615 | (25,730) |
| Altria Group, Inc. | 391 | 07/20/18 | USD 57.50 | USD 2,220 | (32,062) |
| Anadarko Petroleum Corp. | 129 | 07/20/18 | USD 72.50 | USD 945 | (31,476) |
| Anthem, Inc. | 144 | 07/20/18 | USD 240.00 | USD 3,428 | (57,600) |

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| | | | | | | | |
|---|-------|----------|-----|--------|-----|-------|-----------|
| Anthem, Inc. | 262 | 07/20/18 | USD | 245.00 | USD | 6,236 | (55,675) |
| Bank of America Corp. | 1,190 | 07/20/18 | USD | 32.00 | USD | 3,355 | (5,355) |
| Bank of America Corp. | 822 | 07/20/18 | USD | 31.00 | USD | 2,317 | (5,343) |
| Brighthouse Financial, Inc. | 155 | 07/20/18 | USD | 50.00 | USD | 621 | (1,550) |
| CDW Corp. | 445 | 07/20/18 | USD | 80.00 | USD | 3,595 | (109,025) |
| CVS Health Corp. | 349 | 07/20/18 | USD | 72.50 | USD | 2,246 | (5,060) |
| Charles Schwab Corp. | 205 | 07/20/18 | USD | 60.00 | USD | 1,048 | (1,025) |
| Chevron Corp. | 425 | 07/20/18 | USD | 130.00 | USD | 5,373 | (40,588) |
| Cisco Systems, Inc. | 404 | 07/20/18 | USD | 45.00 | USD | 1,738 | (5,656) |
| Cisco Systems, Inc. | 336 | 07/20/18 | USD | 44.00 | USD | 1,446 | (11,256) |
| Citigroup, Inc. | 757 | 07/20/18 | USD | 72.50 | USD | 5,066 | (12,490) |
| Cognizant Technology Solutions Corp., Class A | 103 | 07/20/18 | USD | 77.50 | USD | 814 | (25,235) |
| Cognizant Technology Solutions Corp., Class A | 103 | 07/20/18 | USD | 80.00 | USD | 814 | (10,300) |
| Comcast Corp., Class A | 254 | 07/20/18 | USD | 33.01 | USD | 833 | (22,436) |
| Comcast Corp., Class A | 568 | 07/20/18 | USD | 32.50 | USD | 1,864 | (63,332) |
| Devon Energy Corp. | 182 | 07/20/18 | USD | 38.00 | USD | 800 | (112,385) |
| Devon Energy Corp. | 153 | 07/20/18 | USD | 44.00 | USD | 673 | (22,874) |
| Devon Energy Corp. | 99 | 07/20/18 | USD | 46.00 | USD | 435 | (6,831) |
| DowDuPont, Inc. | 244 | 07/20/18 | USD | 70.00 | USD | 1,608 | (4,758) |
| DowDuPont, Inc. | 108 | 07/20/18 | USD | 67.50 | USD | 712 | (8,424) |
| Enterprise Products Partners LP | 1,264 | 07/20/18 | USD | 29.00 | USD | 3,497 | (12,640) |
| FirstEnergy Corp. | 311 | 07/20/18 | USD | 35.00 | USD | 1,117 | (38,098) |
| General Electric Co. | 244 | 07/20/18 | USD | 15.00 | USD | 332 | (1,586) |
| General Electric Co. | 120 | 07/20/18 | USD | 13.50 | USD | 163 | (6,000) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 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 Amount (000)</i> | <i>Value</i> |
|---------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| General Mills, Inc. | 301 | 07/20/18 | USD 45.00 | USD 1,332 | \$ (14,147) |
| General Mills, Inc. | 667 | 07/20/18 | USD 47.50 | USD 2,952 | (6,336) |
| Goldman Sachs Group, Inc. | 279 | 07/20/18 | USD 240.00 | USD 6,154 | (14,508) |
| Hess Corp. | 485 | 07/20/18 | USD 65.00 | USD 3,244 | (155,200) |
| Honeywell International, Inc. | 75 | 07/20/18 | USD 149.00 | USD 1,080 | (7,275) |
| International Paper Co. | 176 | 07/20/18 | USD 57.50 | USD 917 | (1,056) |
| Interpublic Group of Cos., Inc. | 770 | 07/20/18 | USD 24.00 | USD 1,805 | (28,875) |
| JPMorgan Chase & Co. | 516 | 07/20/18 | USD 113.85 | USD 5,377 | (5,310) |
| JPMorgan Chase & Co. | 218 | 07/20/18 | USD 110.00 | USD 2,272 | (11,336) |
| Kellogg Co. | 349 | 07/20/18 | USD 65.00 | USD 2,438 | (184,970) |
| KeyCorp | 387 | 07/20/18 | USD 21.00 | USD 756 | (3,483) |
| Kroger Co. | 1,005 | 07/20/18 | USD 26.00 | USD 2,859 | (260,798) |
| Lincoln National Corp. | 116 | 07/20/18 | USD 72.50 | USD 722 | (812) |
| Lincoln National Corp. | 115 | 07/20/18 | USD 67.50 | USD 716 | (1,610) |
| Lowe's Cos., Inc. | 46 | 07/20/18 | USD 86.20 | USD 440 | (47,008) |
| Marathon Oil Corp. | 419 | 07/20/18 | USD 77.50 | USD 2,940 | (7,961) |
| Marathon Oil Corp. | 269 | 07/20/18 | USD 22.00 | USD 561 | (9,280) |
| Marsh & McLennan Cos., Inc. | 596 | 07/20/18 | USD 83.50 | USD 4,885 | (30,611) |
| Mattel, Inc. | 144 | 07/20/18 | USD 16.00 | USD 236 | (12,600) |
| Medtronic PLC | 138 | 07/20/18 | USD 87.50 | USD 1,181 | (6,141) |
| Medtronic PLC | 147 | 07/20/18 | USD 90.00 | USD 1,258 | (1,323) |
| Merck & Co., Inc. | 339 | 07/20/18 | USD 60.00 | USD 2,058 | (51,698) |
| Merck & Co., Inc. | 537 | 07/20/18 | USD 62.50 | USD 3,260 | (20,675) |
| MetLife, Inc. | 248 | 07/20/18 | USD 50.00 | USD 1,081 | (3,720) |
| Microsoft Corp. | 238 | 07/20/18 | USD 100.00 | USD 2,347 | (48,076) |
| Morgan Stanley | 284 | 07/20/18 | USD 53.15 | USD 1,346 | (2,317) |
| Motorola Solutions, Inc. | 214 | 07/20/18 | USD 110.00 | USD 2,490 | (150,335) |
| Motorola Solutions, Inc. | 429 | 07/20/18 | USD 115.00 | USD 4,992 | (126,555) |
| NextEra Energy, Inc. | 247 | 07/20/18 | USD 166.25 | USD 4,126 | (71,079) |
| NextEra Energy, Inc. | 83 | 07/20/18 | USD 165.00 | USD 1,386 | (29,880) |
| Nielsen Holdings PLC | 570 | 07/20/18 | USD 32.00 | USD 1,763 | (12,825) |
| Northrop Grumman Corp. | 73 | 07/20/18 | USD 340.00 | USD 2,246 | (1,460) |
| Novo Nordisk A/S ADR | 352 | 07/20/18 | USD 48.90 | USD 1,623 | (6,655) |
| ONEOK, Inc. | 138 | 07/20/18 | USD 70.00 | USD 964 | (17,940) |
| Oracle Corp. | 818 | 07/20/18 | USD 48.00 | USD 3,604 | (2,454) |
| Pepsico, Inc. | 112 | 07/20/18 | USD 102.95 | USD 1,219 | (69,128) |
| Pfizer, Inc. | 821 | 07/20/18 | USD 36.00 | USD 2,979 | (56,239) |
| Pfizer, Inc. | 894 | 07/20/18 | USD 35.00 | USD 3,243 | (132,312) |

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| | | | | | | | |
|--|-------|----------|-----|--------|-----|-------|-----------|
| Pfizer, Inc. | 736 | 07/20/18 | USD | 37.00 | USD | 2,670 | (14,352) |
| Philip Morris International, Inc. | 349 | 07/20/18 | USD | 85.00 | USD | 2,818 | (22,685) |
| Procter & Gamble Co. | 220 | 07/20/18 | USD | 76.00 | USD | 1,717 | (55,000) |
| QUALCOMM, Inc. | 605 | 07/20/18 | USD | 62.50 | USD | 3,395 | (11,495) |
| Quest Diagnostics, Inc. | 216 | 07/20/18 | USD | 106.90 | USD | 2,375 | (81,583) |
| SunTrust Banks, Inc. | 235 | 07/20/18 | USD | 70.00 | USD | 1,551 | (6,815) |
| Suncor Energy, Inc. | 534 | 07/20/18 | USD | 40.00 | USD | 2,172 | (73,158) |
| TOTAL SA ADR | 530 | 07/20/18 | USD | 62.50 | USD | 3,210 | (18,550) |
| Taiwan Semiconductor Manufacturing Co. Ltd. ADR | 1,030 | 07/20/18 | USD | 41.00 | USD | 3,766 | (10,300) |
| Travelers Cos., Inc. | 272 | 07/20/18 | USD | 135.00 | USD | 3,328 | (2,720) |
| Travelers Cos., Inc. | 276 | 07/20/18 | USD | 130.00 | USD | 3,377 | (11,730) |
| U.S. Bancorp | 189 | 07/20/18 | USD | 51.50 | USD | 945 | (6,993) |
| Unilever NV NY Shares | 639 | 07/20/18 | USD | 57.50 | USD | 3,561 | (19,170) |
| Union Pacific Corp. | 120 | 07/20/18 | USD | 150.00 | USD | 1,700 | (7,500) |
| Verizon Communications, Inc. | 477 | 07/20/18 | USD | 50.00 | USD | 2,400 | (38,160) |
| Wells Fargo & Co. | 540 | 07/20/18 | USD | 55.00 | USD | 2,994 | (85,320) |
| Williams Cos., Inc. | 369 | 07/20/18 | USD | 28.00 | USD | 1,000 | (7,933) |
| FirstEnergy Corp. | 238 | 07/24/18 | USD | 34.75 | USD | 855 | (37,581) |
| Public Service Enterprise Group, Inc. | 514 | 07/24/18 | USD | 52.01 | USD | 2,783 | (119,901) |
| CDW Corp. | 366 | 07/25/18 | USD | 79.65 | USD | 2,957 | (105,402) |
| Nextera Energy, Inc. | 247 | 07/25/18 | USD | 156.00 | USD | 4,126 | (280,248) |
| Aetna, Inc. | 150 | 07/27/18 | USD | 185.00 | USD | 2,753 | (41,625) |
| American International Group, Inc. | 289 | 07/27/18 | USD | 56.00 | USD | 1,532 | (5,057) |
| Anthem, Inc. | 131 | 07/27/18 | USD | 235.00 | USD | 3,118 | (108,730) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 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 Amount (000)</i> | <i>Value</i> |
|---------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Bank of America Corp. | 823 | 07/27/18 | USD 31.00 | USD 2,320 | \$ (7,818) |
| Cardinal Health, Inc. | 303 | 07/27/18 | USD 55.00 | USD 1,480 | (6,817) |
| Charles Schwab Corp. | 196 | 07/27/18 | USD 58.00 | USD 1,002 | (1,960) |
| Chevron Corp. | 177 | 07/27/18 | USD 127.00 | USD 2,238 | (49,560) |
| Cisco Systems, Inc. | 215 | 07/27/18 | USD 45.00 | USD 925 | (4,515) |
| Citigroup, Inc. | 538 | 07/27/18 | USD 70.00 | USD 3,600 | (37,391) |
| Citigroup, Inc. | 139 | 07/27/18 | USD 67.50 | USD 930 | (22,171) |
| Comcast Corp., Class A | 241 | 07/27/18 | USD 33.00 | USD 791 | (27,836) |
| Devon Energy Corp. | 455 | 07/27/18 | USD 44.00 | USD 2,000 | (79,625) |
| Devon Energy Corp. | 99 | 07/27/18 | USD 45.50 | USD 435 | (10,741) |
| Devon Energy Corp. | 353 | 07/27/18 | USD 45.00 | USD 1,552 | (45,361) |
| DowDuPont, Inc. | 144 | 07/27/18 | USD 72.00 | USD 949 | (1,656) |
| DowDuPont, Inc. | 204 | 07/27/18 | USD 67.50 | USD 1,345 | (20,298) |
| DowDuPont, Inc. | 51 | 07/27/18 | USD 66.50 | USD 336 | (7,344) |
| Enterprise Products Partners LP | 1,264 | 07/27/18 | USD 29.00 | USD 3,497 | (15,800) |
| General Electric Co. | 1,316 | 07/27/18 | USD 14.50 | USD 1,791 | (22,372) |
| General Electric Co. | 122 | 07/27/18 | USD 14.00 | USD 166 | (3,904) |
| Honeywell International, Inc. | 460 | 07/27/18 | USD 152.50 | USD 6,626 | (22,540) |
| International Paper Co. | 149 | 07/27/18 | USD 59.00 | USD 776 | (1,341) |
| JPMorgan Chase & Co. | 473 | 07/27/18 | USD 112.00 | USD 4,929 | (19,156) |
| KeyCorp | 855 | 07/27/18 | USD 21.50 | USD 1,671 | (11,970) |
| Lockheed Martin Corp. | 52 | 07/27/18 | USD 310.00 | USD 1,536 | (15,470) |
| Lowe's Cos., Inc. | 150 | 07/27/18 | USD 101.00 | USD 1,434 | (7,200) |
| Marathon Oil Corp. | 269 | 07/27/18 | USD 22.00 | USD 561 | (12,643) |
| Marsh & McLennan Cos., Inc. | 598 | 07/27/18 | USD 82.60 | USD 4,902 | (57,753) |
| Mattel, Inc. | 1,479 | 07/27/18 | USD 19.00 | USD 2,429 | (162,690) |
| Medtronic PLC | 170 | 07/27/18 | USD 86.50 | USD 1,455 | (16,830) |
| Merck & Co., Inc. | 537 | 07/27/18 | USD 63.50 | USD 3,260 | (25,239) |
| MetLife, Inc. | 1,274 | 07/27/18 | USD 48.00 | USD 5,555 | (14,014) |
| Microsoft Corp. | 201 | 07/27/18 | USD 103.00 | USD 1,982 | (22,713) |
| Microsoft Corp. | 180 | 07/27/18 | USD 101.00 | USD 1,775 | (32,850) |
| Morgan Stanley | 731 | 07/27/18 | USD 53.00 | USD 3,465 | (8,772) |
| Motorola Solutions, Inc. | 215 | 07/27/18 | USD 112.00 | USD 2,502 | (123,124) |
| ONEOK, Inc. | 276 | 07/27/18 | USD 70.00 | USD 1,927 | (42,780) |
| Oracle Corp. | 278 | 07/27/18 | USD 49.00 | USD 1,225 | (1,390) |
| PepsiCo, Inc. | 248 | 07/27/18 | USD 106.00 | USD 2,700 | (101,680) |
| Pfizer, Inc. | 1,535 | 07/27/18 | USD 37.00 | USD 5,569 | (41,445) |
| Pfizer, Inc. | 299 | 07/27/18 | USD 36.50 | USD 1,085 | (14,501) |

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| | | | | | | | |
|---------------------------------------|-------|----------|-----|--------|-----|-------|-----------|
| Royal Dutch Shell PLC ADR, Class A | 783 | 07/27/18 | USD | 71.00 | USD | 5,421 | (62,640) |
| Suncor Energy, Inc. | 2,098 | 07/27/18 | USD | 40.00 | USD | 8,535 | (339,876) |
| U.S. Bancorp | 241 | 07/27/18 | USD | 52.00 | USD | 1,205 | (7,953) |
| Union Pacific Corp. | 126 | 07/27/18 | USD | 146.00 | USD | 1,785 | (24,759) |
| UnitedHealth Group, Inc. | 173 | 07/27/18 | USD | 255.00 | USD | 4,244 | (42,472) |
| Verizon Communications, Inc. | 157 | 07/27/18 | USD | 50.00 | USD | 790 | (16,720) |
| Verizon Communications, Inc. | 675 | 07/27/18 | USD | 49.00 | USD | 3,396 | (113,738) |
| Wells Fargo & Co. | 245 | 07/27/18 | USD | 56.50 | USD | 1,358 | (24,255) |
| Williams Cos., Inc. | 251 | 07/27/18 | USD | 28.00 | USD | 680 | (7,279) |
| Pfizer, Inc. | 295 | 07/30/18 | USD | 36.75 | USD | 1,070 | (12,902) |
| Pfizer, Inc. | 591 | 07/30/18 | USD | 36.50 | USD | 2,144 | (28,692) |
| Travelers Cos., Inc. | 277 | 07/30/18 | USD | 133.00 | USD | 3,389 | (10,994) |
| Bank of America Corp. | 244 | 07/31/18 | USD | 30.25 | USD | 688 | (5,115) |
| Cisco Systems, Inc. | 337 | 07/31/18 | USD | 44.60 | USD | 1,450 | (11,393) |
| FirstEnergy Corp. | 366 | 07/31/18 | USD | 34.75 | USD | 1,314 | (61,595) |
| Kellogg Co. | 362 | 07/31/18 | USD | 67.00 | USD | 2,529 | (150,416) |
| Altria Group, Inc. | 423 | 08/03/18 | USD | 58.50 | USD | 2,402 | (39,339) |
| Anthem, Inc. | 144 | 08/03/18 | USD | 242.50 | USD | 3,428 | (74,520) |
| Bank of America Corp. | 912 | 08/03/18 | USD | 30.00 | USD | 2,571 | (23,256) |
| Bank of America Corp. | 274 | 08/03/18 | USD | 29.00 | USD | 772 | (15,344) |
| Citigroup, Inc. | 1,162 | 08/03/18 | USD | 68.50 | USD | 7,776 | (165,585) |
| Comcast Corp., Class A | 254 | 08/03/18 | USD | 34.00 | USD | 833 | (21,336) |
| Devon Energy Corp. | 507 | 08/03/18 | USD | 43.50 | USD | 2,229 | (127,257) |
| General Electric Co. | 461 | 08/03/18 | USD | 13.50 | USD | 627 | (27,660) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 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 Amount (000)</i> | <i>Value</i> |
|------------------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| General Electric Co. | 663 | 08/03/18 | USD 15.00 | USD 902 | \$ (7,624) |
| International Paper Co. | 176 | 08/03/18 | USD 54.50 | USD 917 | (14,256) |
| JPMorgan Chase & Co. | 305 | 08/03/18 | USD 110.00 | USD 3,178 | (26,535) |
| JPMorgan Chase & Co. | 217 | 08/03/18 | USD 111.00 | USD 2,261 | (14,864) |
| Lowe's Cos., Inc. | 139 | 08/03/18 | USD 99.00 | USD 1,328 | (15,637) |
| Medtronic PLC | 361 | 08/03/18 | USD 86.50 | USD 3,091 | (43,140) |
| Microsoft Corp. | 360 | 08/03/18 | USD 102.00 | USD 3,550 | (59,940) |
| Morgan Stanley | 161 | 08/03/18 | USD 52.00 | USD 763 | (4,186) |
| Northrop Grumman Corp. | 73 | 08/03/18 | USD 317.50 | USD 2,246 | (43,070) |
| Oracle Corp. | 493 | 08/03/18 | USD 44.00 | USD 2,172 | (50,286) |
| Pfizer, Inc. | 751 | 08/03/18 | USD 36.50 | USD 2,725 | (45,436) |
| Procter & Gamble Co. | 190 | 08/03/18 | USD 78.50 | USD 1,483 | (26,125) |
| Suncor Energy, Inc. | 727 | 08/03/18 | USD 41.00 | USD 2,957 | (88,331) |
| Verizon Communications, Inc. | 1,181 | 08/03/18 | USD 50.00 | USD 5,942 | (137,587) |
| Wells Fargo & Co. | 572 | 08/03/18 | USD 55.00 | USD 3,171 | (103,246) |
| Novo Nordisk A/S ADR | 339 | 08/06/18 | USD 45.01 | USD 1,563 | (66,474) |
| SunTrust Banks, Inc. | 528 | 08/06/18 | USD 68.30 | USD 3,486 | (57,480) |
| UnitedHealth Group, Inc. | 140 | 08/09/18 | USD 255.00 | USD 3,435 | (50,622) |
| American International Group, Inc. | 145 | 08/10/18 | USD 55.00 | USD 769 | (12,832) |
| Anadarko Petroleum Corp. | 129 | 08/10/18 | USD 76.50 | USD 945 | (24,188) |
| Bank of America Corp. | 989 | 08/10/18 | USD 30.10 | USD 2,788 | (29,699) |
| Bank of America Corp. | 1,142 | 08/10/18 | USD 29.01 | USD 3,219 | (69,751) |
| CVS Health Corp. | 283 | 08/10/18 | USD 66.50 | USD 1,821 | (47,120) |
| Comcast Corp., Class A | 587 | 08/10/18 | USD 33.50 | USD 1,926 | (68,092) |
| Devon Energy Corp. | 353 | 08/10/18 | USD 46.00 | USD 1,552 | (54,892) |
| DowDuPont, Inc. | 260 | 08/10/18 | USD 66.00 | USD 1,714 | (60,450) |
| FirstEnergy Corp. | 367 | 08/10/18 | USD 33.75 | USD 1,318 | (86,915) |
| General Electric Co. | 265 | 08/10/18 | USD 14.00 | USD 361 | (10,865) |
| Hess Corp. | 915 | 08/10/18 | USD 70.50 | USD 6,120 | (161,955) |
| JPMorgan Chase & Co. | 386 | 08/10/18 | USD 108.25 | USD 4,022 | (59,311) |
| Mattel, Inc. | 287 | 08/10/18 | USD 17.00 | USD 471 | (25,113) |
| McKesson Corp. | 124 | 08/10/18 | USD 138.00 | USD 1,654 | (47,120) |
| Medtronic PLC | 361 | 08/10/18 | USD 87.00 | USD 3,091 | (42,598) |
| MetLife, Inc. | 1,448 | 08/10/18 | USD 44.00 | USD 6,313 | (187,516) |
| Microsoft Corp. | 181 | 08/10/18 | USD 102.00 | USD 1,785 | (33,847) |
| Morgan Stanley | 806 | 08/10/18 | USD 50.00 | USD 3,820 | (55,614) |
| Oracle Corp. | 1,550 | 08/10/18 | USD 45.10 | USD 6,829 | (100,682) |
| PG&E Corp. | 350 | 08/10/18 | USD 44.00 | USD 1,490 | (91,000) |

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| | | | | | | | |
|---|-------|----------|-----|--------|-----|-------|-----------|
| Pfizer, Inc. | 592 | 08/10/18 | USD | 36.50 | USD | 2,148 | (38,480) |
| QUALCOMM, Inc. | 441 | 08/10/18 | USD | 58.00 | USD | 2,475 | (78,498) |
| U.S. Bancorp | 1,006 | 08/10/18 | USD | 50.00 | USD | 5,032 | (137,319) |
| Union Pacific Corp. | 110 | 08/10/18 | USD | 142.00 | USD | 1,558 | (47,300) |
| Verizon Communications, Inc. | 620 | 08/10/18 | USD | 52.00 | USD | 3,119 | (31,620) |
| Wells Fargo & Co. | 483 | 08/10/18 | USD | 58.00 | USD | 2,678 | (31,154) |
| 3M Co. | 119 | 08/17/18 | USD | 210.00 | USD | 2,341 | (21,658) |
| AXA Equitable Holdings, Inc. | 465 | 08/17/18 | USD | 22.50 | USD | 958 | (11,625) |
| Altria Group, Inc. | 633 | 08/17/18 | USD | 59.20 | USD | 3,595 | (65,290) |
| American International Group, Inc. | 1,231 | 08/17/18 | USD | 57.50 | USD | 6,527 | (32,622) |
| Bank of America Corp. | 823 | 08/17/18 | USD | 31.00 | USD | 2,320 | (16,048) |
| Bank of America Corp. | 1,142 | 08/17/18 | USD | 29.00 | USD | 3,219 | (78,227) |
| CVS Health Corp. | 120 | 08/17/18 | USD | 72.50 | USD | 772 | (5,580) |
| Cardinal Health, Inc. | 289 | 08/17/18 | USD | 55.00 | USD | 1,411 | (17,340) |
| Charles Schwab Corp. | 32 | 08/17/18 | USD | 55.00 | USD | 164 | (2,160) |
| Chevron Corp. | 166 | 08/17/18 | USD | 130.00 | USD | 2,099 | (38,595) |
| Cisco Systems, Inc. | 137 | 08/17/18 | USD | 44.00 | USD | 590 | (14,248) |
| Citigroup, Inc. | 309 | 08/17/18 | USD | 67.50 | USD | 2,068 | (61,800) |
| Cognizant Technology Solutions Corp., Class A | 206 | 08/17/18 | USD | 80.00 | USD | 1,627 | (48,410) |
| Comcast Corp., Class A | 1,004 | 08/17/18 | USD | 35.00 | USD | 3,294 | (69,778) |
| Devon Energy Corp. | 244 | 08/17/18 | USD | 42.00 | USD | 1,073 | (90,890) |
| Devon Energy Corp. | 99 | 08/17/18 | USD | 46.00 | USD | 435 | (16,978) |
| DowDuPont, Inc. | 51 | 08/17/18 | USD | 70.00 | USD | 336 | (4,437) |
| DowDuPont, Inc. | 102 | 08/17/18 | USD | 67.50 | USD | 672 | (17,697) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 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 Amount (000)</i> | <i>Value</i> |
|--|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Dr. Pepper Snapple Group, Inc. | 424 | 08/17/18 | USD 120.00 | USD 5,173 | \$ (125,080) |
| Enterprise Products Partners LP | 1,264 | 08/17/18 | USD 29.00 | USD 3,497 | (25,280) |
| FirstEnergy Corp. | 468 | 08/17/18 | USD 36.00 | USD 1,681 | (43,290) |
| General Electric Co. | 406 | 08/17/18 | USD 15.00 | USD 553 | (6,699) |
| Honeywell International, Inc. | 113 | 08/17/18 | USD 148.75 | USD 1,628 | (21,857) |
| Humana, Inc. | 41 | 08/17/18 | USD 300.00 | USD 1,220 | (38,335) |
| Humana, Inc. | 69 | 08/17/18 | USD 305.00 | USD 2,054 | (48,645) |
| International Paper Co. | 177 | 08/17/18 | USD 55.00 | USD 922 | (14,425) |
| Interpublic Group of Cos., Inc. | 769 | 08/17/18 | USD 24.00 | USD 1,803 | (61,520) |
| JPMorgan Chase & Co. | 686 | 08/17/18 | USD 115.00 | USD 7,148 | (32,928) |
| Kellogg Co. | 116 | 08/17/18 | USD 68.75 | USD 810 | (38,802) |
| KeyCorp | 994 | 08/17/18 | USD 20.45 | USD 1,942 | (36,752) |
| Kroger Co. | 353 | 08/17/18 | USD 30.00 | USD 1,004 | (16,414) |
| Lockheed Martin Corp. | 52 | 08/17/18 | USD 315.00 | USD 1,536 | (17,420) |
| Lowe's Cos., Inc. | 144 | 08/17/18 | USD 97.50 | USD 1,376 | (30,528) |
| Marathon Oil Corp. | 42 | 08/17/18 | USD 22.00 | USD 88 | (3,381) |
| Marathon Oil Corp. | 269 | 08/17/18 | USD 23.00 | USD 561 | (13,853) |
| Marathon Petroleum Corp. | 271 | 08/17/18 | USD 72.50 | USD 1,901 | (59,620) |
| Mattel, Inc. | 144 | 08/17/18 | USD 18.00 | USD 236 | (8,280) |
| McKesson Corp. | 124 | 08/17/18 | USD 140.00 | USD 1,654 | (38,750) |
| Medtronic PLC | 186 | 08/17/18 | USD 87.50 | USD 1,592 | (21,111) |
| Merck & Co., Inc. | 335 | 08/17/18 | USD 62.50 | USD 2,033 | (38,358) |
| Merck & Co., Inc. | 537 | 08/17/18 | USD 65.00 | USD 3,260 | (24,434) |
| MetLife, Inc. | 451 | 08/17/18 | USD 47.50 | USD 1,966 | (12,177) |
| Microsoft Corp. | 159 | 08/17/18 | USD 105.00 | USD 1,568 | (17,808) |
| Morgan Stanley | 303 | 08/17/18 | USD 51.75 | USD 1,436 | (12,875) |
| Northrop Grumman Corp. | 84 | 08/17/18 | USD 335.00 | USD 2,585 | (20,370) |
| ONEOK, Inc. | 138 | 08/17/18 | USD 70.00 | USD 964 | (27,255) |
| Oracle Corp. | 877 | 08/17/18 | USD 44.00 | USD 3,864 | (110,064) |
| Pfizer, Inc. | 751 | 08/17/18 | USD 37.00 | USD 2,725 | (34,546) |
| Procter & Gamble Co. | 410 | 08/17/18 | USD 77.50 | USD 3,200 | (87,535) |
| Quest Diagnostics, Inc. | 216 | 08/17/18 | USD 106.90 | USD 2,375 | (107,635) |
| SunTrust Banks, Inc. | 118 | 08/17/18 | USD 72.50 | USD 779 | (4,248) |
| Suncor Energy, Inc. | 534 | 08/17/18 | USD 41.00 | USD 2,172 | (77,430) |
| TOTAL SA ADR | 530 | 08/17/18 | USD 62.50 | USD 3,210 | (51,675) |
| Taiwan Semiconductor Manufacturing Co. Ltd. ADR | 514 | 08/17/18 | USD 39.50 | USD 1,879 | (20,770) |
| U.S. Bancorp | 283 | 08/17/18 | USD 52.50 | USD 1,416 | (13,301) |

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| | | | | | | | |
|---------------------------------------|-----|----------|-----|--------|-----|-------|-----------|
| Unilever NV NY Shares | 638 | 08/17/18 | USD | 55.00 | USD | 3,555 | (108,460) |
| Verizon Communications, Inc. | 952 | 08/17/18 | USD | 49.00 | USD | 4,790 | (187,068) |
| Wells Fargo & Co. | 572 | 08/17/18 | USD | 55.00 | USD | 3,171 | (113,828) |
| Williams Cos., Inc. | 251 | 08/17/18 | USD | 28.00 | USD | 680 | (13,303) |
| UnitedHealth Group, Inc. | 140 | 08/20/18 | USD | 255.00 | USD | 3,435 | (62,596) |
| Public Service Enterprise Group, Inc. | 421 | 08/22/18 | USD | 54.05 | USD | 2,279 | (65,209) |
| Edison International | 281 | 08/27/18 | USD | 63.25 | USD | 1,778 | (59,496) |

\$ (13,659,306)

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 | | | | | | |
| Suncor Energy, Inc. | Citibank N.A. | 123,300 | 07/09/18 | USD 38.95 | USD 5,016 | \$(231,820) |
| BP PLC | Goldman Sachs International | 88,400 | 07/10/18 | GBP 5.83 | GBP 510 | (6,593) |
| Bayer AG, Registered Shares | Credit Suisse International | 19,917 | 07/10/18 | EUR 102.39 | EUR 1,873 | (572) |
| Constellation Software, Inc. | Citibank N.A. | 7,700 | 07/10/18 | CAD 981.42 | CAD 7,850 | (240,823) |
| Diageo PLC | Goldman Sachs International | 28,400 | 07/10/18 | GBP 26.86 | GBP 773 | (22,641) |
| AstraZeneca PLC | Morgan Stanley & Co. International PLC | 99,800 | 07/11/18 | GBP 54.55 | GBP 5,231 | (14,525) |
| CRH PLC | UBS AG | 72,500 | 07/11/18 | GBP 28.27 | GBP 1,927 | (911) |
| Experian PLC | Credit Suisse International | 121,000 | 07/11/18 | GBP 19.04 | GBP 2,261 | (20,653) |
| Koninklijke Philips N.V. | Morgan Stanley & Co. International PLC | 222,400 | 07/12/18 | EUR 37.12 | EUR 8,069 | (62,386) |
| Lenovo Group Ltd. | UBS AG | 3,306,000 | 07/12/18 | HKD 3.96 | HKD 13,951 | (111,388) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 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 (continued) Public Service Enterprise Group, Inc. | Bank of America N.A. | 125,200 | 07/16/18 | USD | 53.44 | USD 6,778 | \$ (137,595) |
| BCE, Inc. | Barclays Bank PLC | 36,100 | 07/17/18 | USD | 41.90 | USD 1,462 | (3,955) |
| AstraZeneca PLC | Goldman Sachs International | 33,000 | 07/18/18 | GBP | 54.00 | GBP 1,730 | (14,138) |
| CRH PLC | Morgan Stanley & Co. International PLC | 25,500 | 07/18/18 | GBP | 28.61 | GBP 678 | (577) |
| Danone SA | Credit Suisse International | 29,300 | 07/18/18 | EUR | 65.87 | EUR 1,832 | (2,155) |
| Diageo PLC | Goldman Sachs International | 56,350 | 07/18/18 | GBP | 27.45 | GBP 1,534 | (27,917) |
| Experian PLC | Goldman Sachs International | 181,000 | 07/18/18 | GBP | 19.09 | GBP 3,383 | (40,311) |
| Diageo PLC | Goldman Sachs International | 44,600 | 07/25/18 | GBP | 27.90 | GBP 1,214 | (14,539) |
| BP PLC | Citibank N.A. | 1,175,000 | 07/26/18 | GBP | 5.96 | GBP 6,780 | (81,367) |
| CRH PLC | Citibank N.A. | 36,000 | 07/26/18 | GBP | 29.14 | GBP 957 | (637) |
| Koninklijke Philips N.V. | Goldman Sachs International | 135,800 | 07/26/18 | EUR | 37.04 | EUR 4,927 | (74,385) |
| Novo Nordisk A/S ADR | Barclays Bank PLC | 35,200 | 07/26/18 | USD | 45.41 | USD 1,623 | (53,392) |
| BP PLC | Barclays Bank PLC | 1,176,000 | 07/27/18 | GBP | 5.86 | GBP 6,786 | (147,117) |
| Bayer AG, Registered Shares | UBS AG | 30,500 | 07/27/18 | EUR | 103.22 | EUR 2,868 | (7,642) |
| TOTAL SA ADR | Barclays Bank PLC | 31,700 | 07/31/18 | USD | 61.39 | USD 1,920 | (35,273) |
| Samsung Electronics Co. Ltd. GDR | UBS AG | 5,000 | 08/02/18 | USD | 1,158.42 | USD 5,186 | (34,431) |
| AstraZeneca PLC | Goldman Sachs International | 35,500 | 08/08/18 | GBP | 52.35 | GBP 1,861 | (64,406) |
| BP PLC | Goldman Sachs International | 89,200 | 08/08/18 | GBP | 5.85 | GBP 515 | (15,777) |
| Diageo PLC | Morgan Stanley & Co. International PLC | 124,500 | 08/08/18 | GBP | 27.03 | GBP 3,389 | (136,100) |
| CRH PLC | UBS AG | 59,900 | 08/09/18 | GBP | 28.20 | GBP 1,592 | (12,848) |
| Charles Schwab | Citibank N.A. | 46,900 | 08/14/18 | USD | 57.40 | USD 2,397 | (12,798) |

Corp.

\$ (1,629,672)

Balances Reported in the Statements of Assets and Liabilities for OTC Derivatives

| | <i>Swap Premium Paid</i> | <i>Swap Premium Received</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | <i>Value</i> |
|-----------------|----------------------------------|--------------------------------------|------------------------------------|------------------------------------|-----------------|
| Options Written | N/A | N/A | \$ 6,136,175 | \$ (3,917,018) | \$ (15,288,978) |

Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Foreign Equity Contracts</i> | <i>Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|---|--|--|----------------------------|---------------|
| Assets Derivative Financial Instruments | | | | | | | |
| Options purchased | | | | | | | |
| Investments at value unaffiliated ^(a) | \$ | \$ | \$ 3,770 | \$ | \$ | \$ | \$ 3,770 |
| Liabilities Derivative Financial Instruments | | | | | | | |
| Options written | | | | | | | |
| Options written, at value | \$ | \$ | \$ 15,288,978 | \$ | \$ | \$ | \$ 15,288,978 |

^(a) Includes options purchased at value as reported in the Schedule of Investments.

For the period ended June 30, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Foreign Equity Contracts</i> | <i>Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---------------------------------------|--------------------------------|-----------------------------|---|--|--|----------------------------|--------------|
| Net Realized Gain (Loss) from: | | | | | | | |
| Options purchased ^(a) | \$ | \$ | \$ (10,020) | \$ | \$ | \$ | \$ (10,020) |
| Options written | | | (9,659,803) | | | | (9,659,803) |

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\$ \$ \$ (9,669,823) \$ \$ \$ \$ (9,669,823)

(a) Options purchased are included in net realized gain (loss) from investments.

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 30, 2018

| | <i>Commodity</i> | <i>Credit</i> | <i>Foreign</i> | <i>Interest</i> | <i>Other</i> | <i>Total</i> |
|--|------------------|------------------|------------------|------------------|------------------|------------------|
| | <i>Contracts</i> | <i>Contracts</i> | <i>Equity</i> | <i>Exchange</i> | <i>Rate</i> | <i>Contracts</i> |
| | <i>Contracts</i> | <i>Contracts</i> | <i>Contracts</i> | <i>Contracts</i> | <i>Contracts</i> | <i>Contracts</i> |
| Net Change in Unrealized Appreciation on: | | | | | | |
| Options purchased ^(a) | \$ | \$ | \$ 575 | \$ | \$ | \$ 575 |
| Options written | | | 6,323,305 | | | 6,323,305 |
| | \$ | \$ | \$ 6,323,880 | \$ | \$ | \$ 6,323,880 |

^(a) Options purchased are included in net change in unrealized appreciation (depreciation) from investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:

| | |
|---|---------------|
| Average value of option contracts purchased | \$ 3,218 |
| Average value of option contracts written | \$ 13,467,680 |

For more information about the Trust's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Derivative Financial Instruments – Offsetting as of Period End

The Trust's derivative assets and liabilities (by type) were as follows:

| | <i>Assets</i> | <i>Liabilities</i> |
|---|-------------------------|--------------------|
| Derivative Financial Instruments: | | |
| Options | \$ 3,770 ^(a) | \$ 15,288,978 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | (3,770) | (13,659,306) |
| Total derivative assets and liabilities subject to an MNA | \$ | \$ 1,629,672 |

^(a) Includes options purchased at value which is included in Investments at value unaffiliated in the Statements of Assets and Liabilities and reported in the Schedule of Investments.

The following table presents the Trust's derivative assets and liabilities by counterparty net of amounts available for offset under an MNA and net of the related collateral received and pledged by the Trust:

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| <i>Counterparty</i> | <i>Derivative Liabilities Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset</i> | <i>Non-cash Collateral Pledged^(a)</i> | <i>Cash Collateral Pledged</i> | <i>Net Amount of Derivative Liabilities^(b)</i> |
|--|---|---|--|--------------------------------|---|
| Bank of America N.A. | \$ 137,595 | \$ | \$ | \$ | \$ 137,595 |
| Barclays Bank PLC | 239,737 | | (239,737) | | |
| Citibank N.A. | 567,445 | | (567,445) | | |
| Credit Suisse International | 23,380 | | (23,380) | | |
| Goldman Sachs International | 280,707 | | (242,630) | | 38,077 |
| Morgan Stanley & Co. International PLC | 213,588 | | (213,588) | | |
| UBS AG | 167,220 | | (167,220) | | |
| | \$ 1,629,672 | \$ | \$ (1,454,000) | \$ | \$ 175,672 |

^(a) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

^(b) Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

June 30, 2018

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

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 | \$ 20,362,289 | \$ | \$ | \$ 20,362,289 |
| Banks | 320,396,021 | | | 320,396,021 |
| Beverages | 22,360,061 | 18,236,314 | | 40,596,375 |
| Capital Markets | 61,773,184 | | | 61,773,184 |
| Chemicals | 20,782,269 | | | 20,782,269 |
| Communications Equipment | 30,150,420 | | | 30,150,420 |
| Construction Materials | | 13,602,955 | | 13,602,955 |
| Containers & Packaging | 7,067,256 | | | 7,067,256 |
| Diversified Financial Services | 5,630,652 | | | 5,630,652 |
| Diversified Telecommunication Services | 52,016,192 | | | 52,016,192 |
| Electric Utilities | 69,050,599 | | | 69,050,599 |
| Electrical Equipment | 2,740,669 | | | 2,740,669 |
| Electronic Equipment, Instruments & Components | 13,079,093 | | | 13,079,093 |
| Food & Staples Retailing | 12,412,451 | | | 12,412,451 |
| Food Products | 20,142,097 | 4,271,230 | | 24,413,327 |
| Health Care Equipment & Supplies | 25,824,257 | 30,354,090 | | 56,178,347 |
| Health Care Providers & Services | 156,160,600 | | | 156,160,600 |
| Household Products | 16,339,519 | | | 16,339,519 |
| IT Services | 6,522,994 | | | 6,522,994 |
| Industrial Conglomerates | 54,083,342 | | | 54,083,342 |
| Insurance | 112,395,166 | | | 112,395,166 |
| Leisure Products | 9,637,818 | | | 9,637,818 |
| Machinery | 4,594,715 | | | 4,594,715 |
| Media | 38,696,976 | | | 38,696,976 |
| Multi-Utilities | 23,682,460 | | | 23,682,460 |
| Multiline Retail | 5,382,278 | | | 5,382,278 |
| Oil, Gas & Consumable Fuels | 195,275,669 | 38,477,869 | | 233,753,538 |
| Personal Products | 14,241,475 | | | 14,241,475 |
| Pharmaceuticals | 108,247,355 | 45,102,678 | | 153,350,033 |

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| | | | | |
|---|------------------|----------------|----|------------------|
| Professional Services | 10,609,609 | 13,093,606 | | 23,703,215 |
| Road & Rail | 11,869,950 | | | 11,869,950 |
| Semiconductors & Semiconductor Equipment | 32,156,822 | | | 32,156,822 |
| Software | 107,290,769 | | | 107,290,769 |
| Specialty Retail | 13,097,869 | | | 13,097,869 |
| Technology Hardware, Storage & Peripherals | | 15,225,381 | | 15,225,381 |
| Tobacco | 24,947,810 | | | 24,947,810 |
| Short-Term Securities | 13,793,172 | | | 13,793,172 |
| Options Purchased: Equity Contracts | 3,770 | | | 3,770 |
| | \$ 1,642,817,648 | \$ 178,364,123 | \$ | \$ 1,821,181,771 |
| Investments Valued at NAV ^(a) | | | | 12,294 |
| | | | | \$ 1,821,194,065 |
| Derivative Financial Instruments ^(b) Liabilities: | | | | |
| Equity contracts | \$ (10,982,991) | \$ (4,305,987) | \$ | \$ (15,288,978) |

^(a) As of June 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.

^(b) Derivative financial instruments are options written, which are shown at value. During the six months ended June 30, 2018, there were no transfers between levels.

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Enhanced Global Dividend Trust (BOE)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--------------------------------------|---------------|---------------|
| Common Stocks 98.9% | | |
| Australia 5.4% | | |
| Ancor Ltd. | 2,166,058 | \$ 23,078,661 |
| Ansell Ltd. | 476,285 | 9,569,000 |
| Ensogo Ltd. ^{(a)(b)} | 418,198 | 3 |
| Sonic Healthcare Ltd. | 666,385 | 12,088,268 |
| | | 44,735,932 |
| Belgium 1.5% | | |
| Anheuser-Busch InBev SA | 60,431 | 6,095,366 |
| bpost SA | 373,254 | 5,897,538 |
| | | 11,992,904 |
| Canada 6.7% | | |
| Rogers Communications, Inc., Class B | 541,683 | 25,727,522 |
| TELUS Corp. | 815,027 | 28,952,011 |
| | | 54,679,533 |
| China 1.0% | | |
| ANTA Sports Products Ltd. | 1,514,000 | 7,983,785 |
| Denmark 1.0% | | |
| Novo Nordisk A/S, Class B | 186,453 | 8,612,368 |
| Finland 2.3% | | |
| Kone OYJ, Class B | 368,057 | 18,714,053 |
| France 4.4% | | |
| Sanofi | 334,985 | 26,885,729 |
| Schneider Electric SE | 111,650 | 9,285,566 |
| | | 36,171,295 |
| Germany 2.2% | | |
| Deutsche Post AG, Registered Shares | 545,851 | 17,734,889 |
| India 1.0% | | |
| Hero MotoCorp Ltd. | 167,596 | 8,497,945 |
| Ireland 1.5% | | |
| Medtronic PLC ^(c) | 143,502 | 12,285,206 |
| Japan 1.0% | | |
| Japan Tobacco, Inc. | 310,500 | 8,677,361 |

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| | | |
|--|---------------|---------------|
| Netherlands 2.6% | | |
| Heineken NV | 111,338 | 11,154,782 |
| Koninklijke Philips NV | 237,749 | 10,072,937 |
| | | 21,227,719 |
| Singapore 2.7% | | |
| DBS Group Holdings Ltd. | 575,568 | 11,193,081 |
| United Overseas Bank Ltd. | 557,900 | 10,934,131 |
| | | 22,127,212 |
| Sweden 1.3% | | |
| Svenska Handelsbanken AB, Class A | 937,035 | 10,378,079 |
| Switzerland 7.8% | | |
| Nestle SA, Registered Shares | 305,978 | 23,713,541 |
| Novartis AG, Registered Shares | 347,751 | 26,342,460 |
| SGS SA, Registered Shares | 5,218 | 13,865,236 |
| | | 63,921,237 |
| Taiwan 2.4% | | |
| Far EastTone Telecommunications Co. Ltd. | 2,705,000 | 6,987,454 |
| Taiwan Semiconductor Manufacturing Co. Ltd. | 1,796,000 | 12,753,528 |
| | | 19,740,982 |
| United Kingdom 14.4% | | |
| AstraZeneca PLC | 241,470 | 16,701,799 |
| British American Tobacco PLC | 447,851 | 22,559,764 |
| Diageo PLC | 384,545 | 13,815,128 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| United Kingdom (continued) | | |
| GlaxoSmithKline PLC | 910,852 | \$ 18,363,626 |
| Imperial Brands PLC | 626,898 | 23,281,806 |
| Unilever PLC | 427,866 | 23,635,512 |
| | | 118,357,635 |
| United States 39.7% | | |
| 3M Co. ^(c) | 75,958 | 14,942,458 |
| AbbVie, Inc. ^(c) | 95,833 | 8,878,927 |
| Altria Group, Inc. ^{(c)(d)} | 491,905 | 27,935,285 |
| Cisco Systems, Inc. ^{(c)(d)} | 573,725 | 24,687,387 |
| Citizens Financial Group, Inc. ^(c) | 167,555 | 6,517,889 |
| Coca-Cola Co. ^(c) | 589,989 | 25,876,943 |
| FirstSun Capital Bancorp, (Acquired 3/10/14, cost \$5,461,692) ^{(a)(e)} | 120,312 | 4,411,841 |
| Genuine Parts Co. ^(c) | 242,320 | 22,242,553 |
| International Paper Co. ^(c) | 303,694 | 15,816,384 |
| Johnson & Johnson ^{(c)(d)} | 250,145 | 30,352,594 |
| M&T Bank Corp. ^(c) | 69,614 | 11,844,822 |
| Microsoft Corp. ^(c) | 84,489 | 8,331,460 |
| PepsiCo, Inc. ^(c) | 199,047 | 21,670,247 |
| Pfizer, Inc. ^{(c)(d)} | 463,707 | 16,823,290 |

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| | | |
|--|---------|----------------|
| Philip Morris International, Inc. ^{(c)(d)} | 219,915 | 17,755,937 |
| Procter & Gamble Co. ^(c) | 220,742 | 17,231,121 |
| U.S. Bancorp ^(c) | 249,836 | 12,496,797 |
| United Parcel Service, Inc., Class B ^(c) | 76,232 | 8,098,125 |
| United Technologies Corp. ^(c) | 138,181 | 17,276,770 |
| Wells Fargo & Co. ^(c) | 228,446 | 12,665,046 |
| | | 325,855,876 |
| Total Common Stocks 98.9% (Cost \$840,788,043) | | 811,694,011 |
| Preferred Stocks 1.0% | | |
| India 0.1% | | |
| Jasper Infotech Private Ltd., Series F, (Acquired 05/07/14, cost 1,895,230), 0.00% ^{(a)(b)(e)} | 266 | 465,324 |
| Jasper Infotech Private Ltd., Series G, (Acquired 10/29/14, cost 741,913), 0.00% ^{(a)(b)(e)} | 88 | 187,962 |
| | | 653,286 |
| United States 0.9% | | |
| Palantir Technologies, Inc., Series I (Acquired 3/27/14, cost \$3,118,944), 0.00% ^{(a)(b)(e)} | 508,800 | 2,940,864 |
| Uber Technologies, Inc., Series D (Acquired 06/01/14, cost \$1,611,693), 0.00% ^{(a)(b)(e)} | 103,893 | 4,155,720 |
| | | 7,096,584 |
| Total Preferred Stocks 1.0% (Cost \$7,367,781) | | 7,749,870 |
| Total Long-Term Investments 99.9% (Cost \$848,155,824) | | 819,443,881 |
| Total Investments Before Options Written 99.9% (Cost \$848,155,824) | | 819,443,881 |
| Options Written (0.8)% (Premiums Received \$6,227,625) | | (6,213,872) |
| Total Investments, Net of Options Written 99.1% (Cost \$841,928,199) | | 813,230,009 |
| Other Assets Less Liabilities 0.9% | | 7,377,581 |
| Net Assets 100.0% | | \$ 820,607,590 |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 30, 2018

- (a) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (b) Non-income producing security.
- (c) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (d) All or a portion of security has been pledged as collateral in connection with outstanding OTC derivatives.
- (e) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$12,167,736 and an original cost of \$7,367,780, which was 1.5% of its net assets.

During the year ended December 31, 2017, 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 12/31/17 | Net Activity | Shares Held | | Value at 06/30/18 | Income Gain (Loss) | Change in Net Unrealized Appreciation (Depreciation) | |
|--|-------------------------------|-----------------|----------------|----------------|-------------------------|-----------------------|--|----|
| | | | at 06/30/18 | at 06/30/18 | | | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class ^(a) | 13,118,524 | (13,118,524) | | | \$ | \$ 56,205 | \$ | \$ |

(a) No longer held by the Trust.

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

Derivative Financial Instruments Outstanding as of Period End

Exchange-Traded Options Written

| Description | Number of Contracts | Expiration Date | Exercise Price | Notional Amount (000) | Value |
|-------------------------|------------------------|--------------------|-------------------|--------------------------|----------|
| Call | | | | | |
| Pfizer, Inc. | 18 | 07/02/18 | USD 36.25 | USD 65 | \$ (358) |
| Cisco Systems, Inc. | 314 | 07/06/18 | USD 44.50 | USD 1,351 | (785) |
| Coca-Cola Co. | 556 | 07/06/18 | USD 44.00 | USD 2,439 | (12,788) |
| Genuine Parts Co. | 151 | 07/06/18 | USD 93.00 | USD 1,386 | (5,285) |
| International Paper Co. | 181 | 07/06/18 | USD 55.00 | USD 943 | (1,267) |
| International Paper Co. | 93 | 07/06/18 | USD 56.00 | USD 484 | (372) |
| Johnson & Johnson | 344 | 07/06/18 | USD 122.00 | USD 4,174 | (24,252) |
| Pfizer, Inc. | 19 | 07/06/18 | USD 36.00 | USD 69 | (845) |
| Pfizer, Inc. | 104 | 07/06/18 | USD 36.50 | USD 377 | (1,352) |

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| | | | | | | | |
|--------------------------------|-----|----------|-----|--------|-----|-------|-----------|
| Pfizer, Inc. | 38 | 07/06/18 | USD | 37.00 | USD | 138 | (171) |
| U.S. Bancorp | 245 | 07/06/18 | USD | 52.50 | USD | 1,225 | (490) |
| U.S. Bancorp | 34 | 07/06/18 | USD | 53.00 | USD | 170 | (340) |
| United Technologies Corp. | 245 | 07/06/18 | USD | 128.00 | USD | 3,063 | (3,675) |
| Wells Fargo & Co. | 103 | 07/06/18 | USD | 55.50 | USD | 571 | (6,334) |
| Wells Fargo & Co. | 175 | 07/06/18 | USD | 55.00 | USD | 970 | (15,838) |
| Altria Group, Inc. | 478 | 07/13/18 | USD | 57.50 | USD | 2,715 | (26,529) |
| Cisco Systems, Inc. | 598 | 07/13/18 | USD | 45.00 | USD | 2,573 | (3,588) |
| Coca-Cola Co. | 158 | 07/13/18 | USD | 44.00 | USD | 693 | (6,320) |
| Genuine Parts Co. | 180 | 07/13/18 | USD | 92.00 | USD | 1,652 | (23,400) |
| Genuine Parts Co. | 163 | 07/13/18 | USD | 95.50 | USD | 1,496 | (2,852) |
| International Paper Co. | 181 | 07/13/18 | USD | 55.50 | USD | 943 | (1,900) |
| Medtronic PLC | 110 | 07/13/18 | USD | 88.50 | USD | 942 | (1,210) |
| Microsoft Corp. | 76 | 07/13/18 | USD | 103.00 | USD | 749 | (1,824) |
| Microsoft Corp. | 82 | 07/13/18 | USD | 102.00 | USD | 809 | (3,280) |
| PepsiCo, Inc. | 6 | 07/13/18 | USD | 102.00 | USD | 65 | (4,320) |
| Pfizer, Inc. | 156 | 07/13/18 | USD | 36.50 | USD | 566 | (4,446) |
| Pfizer, Inc. | 39 | 07/13/18 | USD | 37.00 | USD | 141 | (429) |
| Procter & Gamble Co. | 306 | 07/13/18 | USD | 74.00 | USD | 2,389 | (132,345) |
| U.S. Bancorp | 101 | 07/13/18 | USD | 50.50 | USD | 505 | (4,898) |
| U.S. Bancorp | 34 | 07/13/18 | USD | 52.50 | USD | 170 | (187) |
| U.S. Bancorp | 147 | 07/13/18 | USD | 51.00 | USD | 735 | (4,336) |
| U.S. Bancorp | 73 | 07/13/18 | USD | 51.50 | USD | 365 | (1,241) |
| Wells Fargo & Co. | 93 | 07/13/18 | USD | 56.50 | USD | 516 | (6,231) |
| Wells Fargo & Co. | 175 | 07/19/18 | USD | 56.25 | USD | 970 | (16,699) |
| 3M Co. | 234 | 07/20/18 | USD | 200.00 | USD | 4,603 | (51,831) |
| AbbVie, Inc. | 67 | 07/20/18 | USD | 100.00 | USD | 621 | (1,440) |
| Altria Group, Inc. | 620 | 07/20/18 | USD | 57.50 | USD | 3,521 | (50,840) |
| Cisco Systems, Inc. | 811 | 07/20/18 | USD | 45.00 | USD | 3,490 | (11,354) |
| Cisco Systems, Inc. | 361 | 07/20/18 | USD | 44.00 | USD | 1,553 | (12,094) |
| Citizens Financial Group, Inc. | 507 | 07/20/18 | USD | 42.95 | USD | 1,972 | (3,791) |
| Coca-Cola Co. | 557 | 07/20/18 | USD | 44.00 | USD | 2,443 | (28,686) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 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 Amount (000)</i> | <i>Value</i> |
|---|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Genuine Parts Co. | 151 | 07/20/18 | USD 92.50 | USD 1,386 | \$ (26,803) |
| Genuine Parts Co. | 163 | 07/20/18 | USD 97.50 | USD 1,496 | (4,482) |
| International Paper Co. | 153 | 07/20/18 | USD 57.50 | USD 797 | (918) |
| Johnson & Johnson | 286 | 07/20/18 | USD 125.00 | USD 3,470 | (24,310) |
| M&T Bank Corp. | 164 | 07/20/18 | USD 190.00 | USD 2,790 | (2,460) |
| M&T Bank Corp. | 163 | 07/20/18 | USD 180.00 | USD 2,773 | (11,410) |
| Medtronic PLC | 167 | 07/20/18 | USD 87.50 | USD 1,430 | (7,432) |
| Microsoft Corp. | 88 | 07/20/18 | USD 100.00 | USD 868 | (17,776) |
| PepsiCo, Inc. | 225 | 07/20/18 | USD 102.95 | USD 2,450 | (138,873) |
| Pfizer, Inc. | 612 | 07/20/18 | USD 36.00 | USD 2,220 | (41,922) |
| Pfizer, Inc. | 253 | 07/20/18 | USD 35.00 | USD 918 | (37,444) |
| Pfizer, Inc. | 158 | 07/20/18 | USD 37.00 | USD 573 | (3,081) |
| Philip Morris International, Inc. | 316 | 07/20/18 | USD 85.00 | USD 2,551 | (20,540) |
| Procter & Gamble Co. | 57 | 07/20/18 | USD 76.00 | USD 445 | (14,250) |
| Rogers Communications, Inc., Class B | 247 | 07/20/18 | CAD 62.00 | CAD 1,542 | (21,794) |
| TELUS Corp. | 127 | 07/20/18 | CAD 46.00 | CAD 584 | (9,322) |
| U.S. Bancorp | 146 | 07/20/18 | USD 51.50 | USD 730 | (5,402) |
| United Parcel Service, Inc. | 57 | 07/20/18 | USD 120.00 | USD 606 | (256) |
| Wells Fargo & Co. | 93 | 07/20/18 | USD 55.00 | USD 516 | (14,694) |
| 3M Co. | 34 | 07/27/18 | USD 200.00 | USD 669 | (12,835) |
| AbbVie, Inc. | 158 | 07/27/18 | USD 102.00 | USD 1,464 | (4,582) |
| Cisco Systems, Inc. | 998 | 07/27/18 | USD 45.00 | USD 4,294 | (20,958) |
| Coca-Cola Co. | 751 | 07/27/18 | USD 44.50 | USD 3,294 | (39,803) |
| International Paper Co. | 66 | 07/27/18 | USD 59.00 | USD 344 | (594) |
| Medtronic PLC | 177 | 07/27/18 | USD 86.50 | USD 1,515 | (17,523) |
| Microsoft Corp. | 76 | 07/27/18 | USD 103.00 | USD 749 | (8,588) |
| Microsoft Corp. | 55 | 07/27/18 | USD 101.00 | USD 542 | (10,038) |
| PepsiCo, Inc. | 223 | 07/27/18 | USD 106.00 | USD 2,428 | (91,430) |
| Pfizer, Inc. | 320 | 07/27/18 | USD 37.00 | USD 1,161 | (8,640) |
| Pfizer, Inc. | 26 | 07/27/18 | USD 36.50 | USD 94 | (1,261) |
| U.S. Bancorp | 77 | 07/27/18 | USD 52.00 | USD 385 | (2,541) |
| United Parcel Service, Inc., Class B | 301 | 07/27/18 | USD 118.00 | USD 3,198 | (7,374) |
| United Technologies Corp. | 112 | 07/27/18 | USD 128.00 | USD 1,400 | (16,800) |
| Wells Fargo & Co. | 42 | 07/27/18 | USD 56.50 | USD 233 | (4,158) |
| Pfizer, Inc. | 25 | 07/30/18 | USD 36.75 | USD 91 | (1,093) |
| Pfizer, Inc. | 54 | 07/30/18 | USD 36.50 | USD 196 | (2,622) |
| Cisco Systems, Inc. | 360 | 07/31/18 | USD 44.60 | USD 1,549 | (12,170) |

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| | | | | | | | |
|-------------------------|-----|----------|-----|--------|-----|-------|-----------|
| AbbVie, Inc. | 67 | 08/03/18 | USD | 95.50 | USD | 621 | (12,596) |
| Altria Group, Inc. | 3 | 08/03/18 | USD | 58.50 | USD | 17 | (279) |
| International Paper Co. | 400 | 08/03/18 | USD | 54.50 | USD | 2,083 | (32,400) |
| Johnson & Johnson | 122 | 08/03/18 | USD | 126.00 | USD | 1,480 | (12,566) |
| Medtronic PLC | 110 | 08/03/18 | USD | 86.50 | USD | 942 | (13,145) |
| Microsoft Corp. | 45 | 08/03/18 | USD | 102.00 | USD | 444 | (7,493) |
| Pfizer, Inc. | 151 | 08/03/18 | USD | 36.50 | USD | 548 | (9,136) |
| Procter & Gamble Co. | 216 | 08/03/18 | USD | 78.50 | USD | 1,686 | (29,700) |
| Wells Fargo & Co. | 150 | 08/03/18 | USD | 55.00 | USD | 832 | (27,075) |
| Genuine Parts Co. | 152 | 08/10/18 | USD | 93.00 | USD | 1,395 | (25,840) |
| Medtronic PLC | 110 | 08/10/18 | USD | 87.00 | USD | 942 | (12,980) |
| Microsoft Corp. | 55 | 08/10/18 | USD | 102.00 | USD | 542 | (10,285) |
| Pfizer, Inc. | 54 | 08/10/18 | USD | 36.50 | USD | 196 | (3,510) |
| U.S. Bancorp | 97 | 08/10/18 | USD | 50.00 | USD | 485 | (13,241) |
| Wells Fargo & Co. | 92 | 08/10/18 | USD | 58.00 | USD | 510 | (5,934) |
| 3M Co. | 89 | 08/17/18 | USD | 210.00 | USD | 1,751 | (16,198) |
| AbbVie, Inc. | 158 | 08/17/18 | USD | 105.00 | USD | 1,464 | (8,058) |
| Altria Group, Inc. | 620 | 08/17/18 | USD | 59.20 | USD | 3,521 | (63,949) |
| Coca-Cola Co. | 750 | 08/17/18 | USD | 45.00 | USD | 3,290 | (38,250) |
| Genuine Parts Co. | 178 | 08/17/18 | USD | 95.00 | USD | 1,634 | (28,035) |
| International Paper Co. | 353 | 08/17/18 | USD | 55.00 | USD | 1,838 | (28,770) |
| Johnson & Johnson | 123 | 08/17/18 | USD | 125.00 | USD | 1,492 | (22,017) |
| Microsoft Corp. | 29 | 08/17/18 | USD | 105.00 | USD | 286 | (3,248) |
| PepsiCo, Inc. | 481 | 08/17/18 | USD | 105.00 | USD | 5,237 | (263,348) |
| Pfizer, Inc. | 152 | 08/17/18 | USD | 37.00 | USD | 551 | (6,992) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 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 Amount (000)</i> | <i>Value</i> |
|---|----------------------------|------------------------|-----------------------|------------------------------|----------------|
| Call (continued) | | | | | |
| Philip Morris International, Inc. | 534 | 08/17/18 | USD 82.50 | USD 4,312 | \$ (113,742) |
| Procter & Gamble Co. | 458 | 08/17/18 | USD 77.50 | USD 3,575 | (97,783) |
| Rogers Communications, Inc., Class B | 750 | 08/17/18 | CAD 64.00 | CAD 4,683 | (38,794) |
| TELUS Corp. | 666 | 08/17/18 | CAD 46.00 | CAD 3,110 | (65,605) |
| U.S. Bancorp | 220 | 08/17/18 | USD 52.50 | USD 1,100 | (10,340) |
| United Technologies Corp. | 126 | 08/17/18 | USD 125.00 | USD 1,575 | (46,305) |
| Wells Fargo & Co. | 150 | 08/17/18 | USD 55.00 | USD 832 | (29,850) |
| | | | | | \$ (2,243,866) |

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> |
|-------------------------------------|--|----------------------------|------------------------|-----------------------|------------------------------|--------------|
| all | | | | | | |
| TELUS Corp. | Goldman Sachs International | 7,641 | 07/09/18 | CAD 46.27 | CAD 357 | \$ (3,616) |
| BS Group Holdings Ltd. | Deutsche Bank AG | 68,000 | 07/10/18 | SGD 29.99 | SGD 1,802 | (42,000) |
| BS Group Holdings Ltd. | Deutsche Bank AG | 67,000 | 07/10/18 | SGD 29.91 | SGD 1,776 | (49,000) |
| Diageo PLC | Goldman Sachs International | 12,800 | 07/10/18 | GBP 26.86 | GBP 348 | (10,204) |
| ar EasTone telecommunications | | | | | | |
| o. Ltd. | Goldman Sachs International | 136,000 | 07/10/18 | USD 75.75 | USD 10,711 | (13,329) |
| ineken NV | UBS AG | 24,000 | 07/10/18 | EUR 86.63 | EUR 2,059 | (18,269) |
| GS SA, Registered Shares | Goldman Sachs International | 1,300 | 07/10/18 | CHF 2,577.54 | CHF 3,421 | (92,472) |
| schneider Electric | | | | | | |
| E | UBS AG | 22,000 | 07/10/18 | EUR 79.66 | EUR 1,567 | (131,000) |
| post SA | Credit Suisse International | 15,800 | 07/10/18 | EUR 17.43 | EUR 214 | (9,000) |
| straZeneca PLC | UBS AG | 69,200 | 07/11/18 | GBP 55.20 | GBP 3,627 | (4,820) |
| deutsche Post AG, Registered Shares | Goldman Sachs International | 128,000 | 07/11/18 | EUR 33.57 | EUR 3,561 | (37,000) |
| ar EasTone telecommunications | Morgan Stanley & Co. International PLC | 218,000 | 07/11/18 | USD 77.89 | USD 17,170 | (8,820) |

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| | | | | | | | | |
|--------------------|--|---------|----------|-----|----------|-----|---------|-----------|
| o. Ltd. | | | | | | | | |
| oninklijke Philips | Morgan Stanley & Co. International PLC | 112,000 | 07/11/18 | EUR | 36.27 | EUR | 4,063 | (73,730) |
| V | | | | | | | | |
| ovo Nordisk A/S, | Goldman Sachs International | 26,100 | 07/11/18 | DKK | 306.74 | DKK | 7,691 | (3,329) |
| lass B | | | | | | | | |
| ogers | | | | | | | | |
| ommunications, | | | | | | | | |
| nc., Class B | Morgan Stanley & Co. International PLC | 44,000 | 07/11/18 | CAD | 63.00 | CAD | 2,747 | (15,666) |
| nsell Ltd. | JPMorgan Chase Bank N.A. | 24,200 | 07/12/18 | AUD | 26.93 | AUD | 657 | (8,916) |
| ritish American | | | | | | | | |
| obacco PLC | Citibank N.A. | 210,900 | 07/12/18 | GBP | 39.09 | GBP | 8,050 | (97,123) |
| pan Tobacco, Inc. | Goldman Sachs International | 41,200 | 07/12/18 | JPY | 3,040.60 | JPY | 127,477 | (30,331) |
| one OYJ, Class B | UBS AG | 38,800 | 07/12/18 | EUR | 43.39 | EUR | 1,689 | (38,679) |
| ELUS Corp. | Citibank N.A. | 32,400 | 07/13/18 | CAD | 46.34 | CAD | 1,513 | (16,442) |
| ncor Ltd. | Goldman Sachs International | 256,000 | 07/18/18 | AUD | 13.88 | AUD | 3,686 | (109,795) |
| nheuser-Busch | | | | | | | | |
| Bev SA | Morgan Stanley & Co. International PLC | 28,500 | 07/18/18 | EUR | 83.88 | EUR | 2,462 | (101,994) |
| nsell Ltd. | Goldman Sachs International | 27,000 | 07/18/18 | AUD | 26.80 | AUD | 733 | (12,577) |
| eutsche Post AG, | | | | | | | | |
| egistered Shares | Credit Suisse International | 64,000 | 07/18/18 | EUR | 33.48 | EUR | 1,780 | (614) |
| ar EasTone | | | | | | | | |
| elecommunications | | | | | | | | |
| o. Ltd. | Goldman Sachs International | 370,000 | 07/18/18 | USD | 77.13 | USD | 29,141 | (22,892) |
| mperial Brands PLC | HSBC Bank PLC | 65,400 | 07/18/18 | GBP | 26.85 | GBP | 1,840 | (126,258) |
| one OYJ, Class B | Credit Suisse International | 46,000 | 07/18/18 | EUR | 43.47 | EUR | 2,003 | (51,419) |
| anofi | Morgan Stanley & Co. International PLC | 28,150 | 07/18/18 | EUR | 65.82 | EUR | 1,935 | (108,851) |
| chneider Electric | | | | | | | | |
| E | Barclays Bank PLC | 8,500 | 07/18/18 | EUR | 76.74 | EUR | 605 | (699) |
| ELUS Corp. | Citibank N.A. | 16,700 | 07/18/18 | CAD | 45.85 | CAD | 780 | (13,682) |
| nited Overseas | | | | | | | | |
| ank Ltd. | JPMorgan Chase Bank N.A. | 139,000 | 07/18/18 | SGD | 28.67 | SGD | 3,711 | (4,316) |
| ost SA | Credit Suisse International | 42,000 | 07/18/18 | EUR | 15.21 | EUR | 568 | (748) |
| NTA Sports | | | | | | | | |
| roducts Ltd. | Goldman Sachs International | 206,000 | 07/19/18 | HKD | 44.78 | HKD | 8,522 | (16,373) |
| ovartis AG, | | | | | | | | |
| egistered Shares | Morgan Stanley & Co. International PLC | 106,400 | 07/19/18 | CHF | 76.10 | CHF | 7,982 | (79,253) |
| onic Healthcare | | | | | | | | |
| td. | UBS AG | 68,700 | 07/24/18 | AUD | 23.80 | AUD | 1,684 | (45,937) |
| nited Overseas | | | | | | | | |
| ank Ltd. | UBS AG | 123,300 | 07/24/18 | SGD | 29.32 | SGD | 3,292 | (2,207) |
| NTA Sports | | | | | | | | |
| roducts Ltd. | UBS AG | 295,000 | 07/25/18 | HKD | 49.34 | HKD | 12,204 | (6,819) |
| nsell Ltd. | Morgan Stanley & Co. International PLC | 33,500 | 07/25/18 | AUD | 26.66 | AUD | 910 | (20,674) |
| iageo PLC | Goldman Sachs International | 68,800 | 07/25/18 | GBP | 27.90 | GBP | 1,873 | (22,428) |
| laxoSmithKline | | | | | | | | |
| LC | Citibank N.A. | 99,900 | 07/25/18 | GBP | 15.50 | GBP | 1,526 | (23,619) |
| eincken NV | Deutsche Bank AG | 28,300 | 07/25/18 | EUR | 87.76 | EUR | 2,428 | (24,416) |
| one OYJ, Class B | UBS AG | 12,000 | 07/25/18 | EUR | 42.77 | EUR | 522 | (20,691) |
| estle SA, | | | | | | | | |
| egistered Shares | Morgan Stanley & Co. International PLC | 73,000 | 07/25/18 | CHF | 76.40 | CHF | 5,603 | (96,268) |
| | UBS AG | 61,600 | 07/25/18 | DKK | 308.50 | DKK | 18,153 | (17,246) |

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| | | | | | | | | |
|---|--------|---------|----------|-----|--------|-----|--------|-----------|
| Novo Nordisk A/S, Class B Common Stock | UBS AG | 58,100 | 07/25/18 | EUR | 67.27 | EUR | 3,993 | (153,582) |
| Novartis Pharmaceuticals Ltd. | UBS AG | 60,300 | 07/25/18 | AUD | 24.52 | AUD | 1,478 | (21,816) |
| Novartis Pharmaceuticals AB, Class A | UBS AG | 206,500 | 07/25/18 | SEK | 101.02 | SEK | 20,485 | (35,170) |

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 30, 2018

OTC Options Written (continued)

| Description | Counterparty | Number of Expiration | | Exercise | Notional | Valu |
|--|--|----------------------|----------|----------|----------|---------------------|
| | | Contracts | Date | | | |
| LL (continued) | | | | | | |
| ELUS Corp. | Citibank N.A. | 29,200 | 07/25/18 | CAD | 46.49 | CAD 1,364 \$ (15,35 |
| er EasTone Semiconductor Manufacturing Co. | | | | | | |
| d. | UBS AG | 844,000 | 07/25/18 | USD | 228.60 | USD 182,726 (29,47 |
| ost SA | Deutsche Bank AG | 24,200 | 07/25/18 | EUR | 16.07 | EUR 327 (44 |
| NTA Sports | | | | | | |
| Products Ltd. | JPMorgan Chase Bank N.A. | 192,000 | 07/26/18 | HKD | 50.34 | HKD 7,943 (2,94 |
| ncor Ltd. | UBS AG | 398,100 | 07/26/18 | AUD | 14.13 | AUD 5,733 (126,21 |
| sell Ltd. | Morgan Stanley & Co. International PLC | 31,200 | 07/26/18 | AUD | 27.05 | AUD 847 (13,32 |
| er EasTone Telecommunications | | | | | | |
| . Ltd. | Citibank N.A. | 297,000 | 07/26/18 | USD | 78.15 | USD 23,392 (13,29 |
| er EasTone Telecommunications | | | | | | |
| . Ltd. | Goldman Sachs International | 250,000 | 07/26/18 | USD | 78.76 | USD 19,690 (8,65 |
| ovartis AG, Registered Shares | Morgan Stanley & Co. International PLC | 18,250 | 07/26/18 | CHF | 75.85 | CHF 1,369 (18,18 |
| ilever PLC | Citibank N.A. | 141,100 | 07/26/18 | GBP | 41.71 | GBP 5,906 (174,67 |
| ELUS Corp. | Goldman Sachs International | 24,300 | 07/27/18 | CAD | 46.23 | CAD 1,135 (16,40 |
| ELUS Corp. | Goldman Sachs International | 24,300 | 07/31/18 | CAD | 46.46 | CAD 1,135 (14,33 |
| sell Ltd. | Citibank N.A. | 32,000 | 08/01/18 | AUD | 26.57 | AUD 869 (24,55 |
| utsche Post AG, Registered Shares | HSBC Bank PLC | 64,500 | 08/01/18 | EUR | 28.30 | EUR 1,794 (46,69 |
| one OYJ, Class B | Credit Suisse International | 46,000 | 08/01/18 | EUR | 43.47 | EUR 2,003 (60,57 |
| nic Healthcare | | | | | | |
| d. | Morgan Stanley & Co. International PLC | 95,000 | 08/01/18 | AUD | 24.40 | AUD 2,328 (38,38 |
| ELUS Corp. | Citibank N.A. | 29,200 | 08/01/18 | CAD | 46.49 | CAD 1,364 (18,65 |
| ost SA | Credit Suisse International | 59,400 | 08/01/18 | EUR | 15.15 | EUR 804 (4,24 |
| gers | | | | | | |
| mmunications, e., Class B | Morgan Stanley & Co. International PLC | 55,400 | 08/02/18 | CAD | 62.10 | CAD 3,459 (55,61 |
| ELUS Corp. | Goldman Sachs International | 33,800 | 08/03/18 | CAD | 47.00 | CAD 1,578 (10,60 |
| US SA, Registered ares | UBS AG | 1,100 | 08/07/18 | CHF | 2,574.49 | CHF 2,895 (101,34 |
| sell Ltd. | Citibank N.A. | 32,000 | 08/08/18 | AUD | 26.57 | AUD 869 (26,60 |
| traZeneca PLC | Goldman Sachs International | 44,300 | 08/08/18 | GBP | 52.35 | GBP 2,322 (80,37 |
| | UBS AG | 135,000 | 08/08/18 | SGD | 27.16 | SGD 3,578 (47,79 |

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BS Group Holdings

| | | | | | | | | |
|-------------------|--|---------|----------|-----|----------|-----|---------|----------|
| Ageo PLC | Morgan Stanley & Co. International PLC | 99,500 | 08/08/18 | GBP | 27.03 | GBP | 2,708 | (108,77) |
| axoSmithKline | | | | | | | | |
| C | Morgan Stanley & Co. International PLC | 328,200 | 08/08/18 | GBP | 15.25 | GBP | 5,015 | (164,19) |
| perial Brands PLC | UBS AG | 155,000 | 08/08/18 | GBP | 27.66 | GBP | 4,362 | (219,95) |
| an Tobacco, Inc. | Goldman Sachs International | 71,700 | 08/08/18 | JPY | 3,078.48 | JPY | 221,846 | (57,42) |
| ne OYJ, Class B | Credit Suisse International | 30,100 | 08/08/18 | EUR | 43.32 | EUR | 1,311 | (45,58) |
| nofi | Morgan Stanley & Co. International PLC | 71,100 | 08/08/18 | EUR | 69.52 | EUR | 4,887 | (100,39) |
| hneider Electric | | | | | | | | |
| | Morgan Stanley & Co. International PLC | 22,000 | 08/08/18 | EUR | 71.59 | EUR | 1,567 | (48,91) |
| nic Healthcare | | | | | | | | |
| | JPMorgan Chase Bank N.A. | 89,300 | 08/08/18 | AUD | 25.08 | AUD | 2,189 | (20,59) |
| enska | | | | | | | | |
| ndelsbanken AB, | | | | | | | | |
| ass A | JPMorgan Chase Bank N.A. | 234,000 | 08/08/18 | SEK | 98.45 | SEK | 23,213 | (72,72) |
| ilever PLC | Goldman Sachs International | 60,000 | 08/08/18 | GBP | 41.88 | GBP | 2,512 | (61,67) |
| ELUS Corp. | Citibank N.A. | 16,600 | 08/09/18 | CAD | 45.90 | CAD | 775 | (16,22) |
| NTA Sports | | | | | | | | |
| oducts Ltd. | Goldman Sachs International | 215,000 | 08/10/18 | HKD | 41.32 | HKD | 8,895 | (75,47) |
| sell Ltd. | Citibank N.A. | 31,200 | 08/14/18 | AUD | 26.94 | AUD | 847 | (21,10) |
| ovartis AG, | | | | | | | | |
| gistered Shares | Morgan Stanley & Co. International PLC | 38,800 | 08/14/18 | CHF | 73.40 | CHF | 2,911 | (113,21) |
| istle SA, | | | | | | | | |
| gistered Shares | Morgan Stanley & Co. International PLC | 70,800 | 08/15/18 | CHF | 77.24 | CHF | 5,434 | (92,45) |
| ELUS Corp. | Royal Bank of Canada | 30,600 | 08/15/18 | CAD | 47.24 | CAD | 1,429 | (14,75) |
| ncor Ltd. | JPMorgan Chase Bank N.A. | 364,000 | 08/16/18 | AUD | 14.52 | AUD | 5,242 | (82,60) |
| izens Financial | | | | | | | | |
| roup, Inc. | Morgan Stanley & Co. International PLC | 28,000 | 08/20/18 | USD | 41.84 | USD | 1,089 | (15,17) |
| sell Ltd. | Morgan Stanley & Co. International PLC | 12,800 | 08/22/18 | AUD | 27.62 | AUD | 348 | (4,79) |
| gers | | | | | | | | |
| mmunications, | | | | | | | | |
| , Class B | Citibank N.A. | 55,400 | 08/28/18 | CAD | 62.50 | CAD | 3,459 | (64,02) |
| ELUS Corp. | Royal Bank of Canada | 59,000 | 08/29/18 | CAD | 46.70 | CAD | 2,755 | (44,83) |

\$ (3,970,00)

Balances Reported in the Statements of Assets and Liabilities for OTC Derivatives

| | <i>Swap Premium Paid</i> | <i>Swap Premium Received</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | <i>Value</i> |
|-----------------|----------------------------------|--------------------------------------|------------------------------------|------------------------------------|----------------|
| Options Written | N/A | N/A | \$ 1,779,580 | \$ (1,765,827) | \$ (6,213,872) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 30, 2018

Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Liabilities | | | | | | | |
| Derivative Financial Instruments | | | | | | | |
| Options written | | | | | | | |
| Options written at value | \$ | \$ | \$ 6,213,872 | \$ | \$ | \$ | \$ 6,213,872 |

For the period ended June 30, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---------------------------------------|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Net Realized Gain (Loss) from: | | | | | | | |
| Options purchased ^(a) | \$ | \$ | \$ (687) | \$ | \$ | \$ | \$ (687) |
| Options written | | | 2,305,969 | | | | 2,305,969 |
| | \$ | \$ | \$ 2,305,282 | \$ | \$ | \$ | \$ 2,305,282 |

^(a) Options purchased are included in net realized gain (loss) from investments.

**Net Change in Unrealized
Appreciation on:**

| | | | | | | | |
|-----------------|----|----|-------------|----|----|----|-------------|
| Options written | \$ | \$ | \$ (63,217) | \$ | \$ | \$ | \$ (63,217) |
|-----------------|----|----|-------------|----|----|----|-------------|

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:

| | | | | | | | |
|---|--|--|--|--|--|--|--------|
| Average value of option contracts purchased | | | | | | | \$ (a) |
|---|--|--|--|--|--|--|--------|

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Average value of option contracts written \$ 5,532,778

(a) Derivative not held at quarter-end. The amount shown in the Statements of Operations reflect the results of activity during the period.

For more information about the Trust's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Derivative Financial Instruments – Offsetting as of Period End

The Trust's derivative assets and liabilities (by type) are as follows:

| | <i>Assets</i> | <i>Liabilities</i> |
|--|---------------|--------------------|
| Derivative Financial Instruments: | | |
| Options | \$ | \$ 6,213,872 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | | (2,243,866) |
| Total derivative assets and liabilities subject to an MNA | \$ | \$ 3,970,006 |

The following table presents the Trust's derivative assets (and liabilities) by counterparty net of amounts available for offset under an MNA and net of the related collateral received (and pledged) by the Trust:

| <i>Counterparty</i> | <i>Derivative Liabilities Subject to an MNA by Counterparty</i> | <i>Derivatives Available for Offset</i> | <i>Non-cash Collateral Pledged (a)</i> | <i>Cash Collateral Pledged</i> | <i>Net Amount of Derivative Liabilities (b)</i> |
|--|---|---|--|--------------------------------|---|
| Barclays Bank PLC | \$ 699 | \$ | \$ (699) | \$ | \$ |
| Citibank N.A. | 525,371 | | (525,371) | | |
| Credit Suisse International | 163,196 | | (163,196) | | |
| Deutsche Bank AG | 24,952 | | (24,952) | | |
| Goldman Sachs International | 662,326 | | (662,326) | | |
| HSBC Bank PLC | 172,956 | | | | 172,956 |
| JPMorgan Chase Bank N.A. | 192,104 | | (138,470) | (53,634) | |
| Morgan Stanley & Co. International PLC | 1,278,672 | | (1,278,672) | | |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 30, 2018

| Counterparty | Derivative Liabilities | | Non-cash Collateral Pledged ^(a) | Cash Collateral Pledged | Net Amount of Derivative Liabilities ^(b) |
|----------------------|-----------------------------------|----------------------|--|-------------------------|---|
| | Subject to an MNA by Counterparty | Available for Offset | | | |
| Royal Bank of Canada | \$ 59,582 | \$ | \$ | \$ | \$ 59,582 |
| UBS AG | 890,148 | | (890,148) | | |
| | \$ 3,970,006 | \$ | \$ (3,683,834) | \$ (53,634) | \$ 232,538 |

(a) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

(b) Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

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: | | | | |
| Common Stocks: | | | | |
| Australia | \$ | \$ 44,735,932 | \$ | \$ 44,735,932 |
| Belgium | 5,897,538 | 6,095,366 | | 11,992,904 |
| Canada | 54,679,533 | | | 54,679,533 |
| China | | 7,983,785 | | 7,983,785 |
| Denmark | | 8,612,368 | | 8,612,368 |
| Finland | | 18,714,053 | | 18,714,053 |
| France | | 36,171,295 | | 36,171,295 |
| Germany | | 17,734,889 | | 17,734,889 |
| India | | 8,497,945 | | 8,497,945 |
| Ireland | 12,285,206 | | | 12,285,206 |
| Japan | | 8,677,361 | | 8,677,361 |
| Netherlands | | 21,227,719 | | 21,227,719 |
| Singapore | | 22,127,212 | | 22,127,212 |
| Sweden | | 10,378,079 | | 10,378,079 |
| Switzerland | | 63,921,237 | | 63,921,237 |

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| | | | | |
|---|----------------|----------------|---------------|----------------|
| Taiwan | | 19,740,982 | | 19,740,982 |
| United Kingdom | | 118,357,635 | | 118,357,635 |
| United States | 321,444,035 | | 4,411,841 | 325,855,876 |
| Preferred Stocks | | | 7,749,870 | 7,749,870 |
| | \$ 394,306,312 | \$ 412,975,858 | \$ 12,161,711 | \$ 819,443,881 |
| Derivative Financial Instruments ^(a) | | | | |
| Liabilities: | | | | |
| Equity contracts | \$ (1,994,988) | \$ (4,218,884) | \$ | \$ (6,213,872) |

^(a) Derivative financial instruments are options written, which are shown at value.

Transfers between Level 1 and Level 2 were as follows:

| | <i>Transfers into Level 1^(a)</i> | <i>Transfers out of Level 1^(a)</i> | <i>Transfers Into Level 2^(a)</i> | <i>Transfers out of Level 2^(a)</i> |
|------------------------|---|---|---|---|
| Assets: | | | | |
| Long-Term Investments: | | | | |
| Common Stocks | \$ 11,359,711 | \$ 19,072,931 | \$ 19,072,931 | \$ 11,359,711 |

^(a) External pricing service used to reflect any significant market movements between the time the Trust valued such foreign securities and the earlier closing of foreign markets.

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

June 30, 2018

A reconciliation of Level 3 investments is presented when the Trust had a significant amount of Level 3 investments at the beginning and/or end of the period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

| | <i>Common Stocks</i> | <i>Preferred Stocks</i> | <i>Total</i> |
|--|--------------------------|-----------------------------|----------------|
| Assets: | | | |
| Opening Balance, as of December 31, 2017 | \$ 4,411,841 | \$ 11,646,491 | \$ 16,058,332 |
| Transfers into Level 3 | | | |
| Transfers out of Level 3 | | | |
| Accrued discounts/premiums | | | |
| Net realized gain (loss) | | 2,510,578 | 2,510,578 |
| Net change in unrealized appreciation (depreciation) ^{(a)(b)} | | (1,662,515) | (1,662,515) |
| Purchases | | | |
| Sales | | (4,744,684) | (4,744,684) |
| Closing Balance, as of June 30, 2018 | \$ 4,411,841 | \$ 7,749,870 | \$ 12,161,711 |
| Net change in unrealized appreciation (depreciation) on investments still held at June 30, 2018 ^(b) | \$ | \$ (1,662,515) | \$ (1,662,515) |

(a) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

(b) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on derivative financial instruments still held at June 30, 2018 is generally due to derivative financial instruments no longer held or categorized as Level 3 at period end.

The following table summarizes the valuation approaches used and unobservable inputs utilized by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) to determine the value of certain of the Trust's Level 3 investments as of period end.

| | <i>Value</i> | <i>Valuation Approach</i> | <i>Unobservable Inputs</i> | <i>Range of Inputs Utilized</i> | <i>Weighted Average of Unobservable Inputs</i> |
|---------------------|--------------|---------------------------|---|-------------------------------------|--|
| Assets: | | | | | |
| Common Stocks | \$ 4,411,841 | Market | Tangible Book Value Multiple ^(a) | 1.90x | |
| Preferred Stocks | 7,749,870 | Market | Revenue Multiple ^(a) | 7.50x 14.50x | 13.23x |

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| | |
|------------------------------------|-----------|
| Time to Exit ^(b) | 2.5 years |
| Volatility ^(b) | 35% |
| Recent Transactions ^(a) | |

\$ 12,161,711

^(a) Increase in unobservable input may result in a significant increase to value, while a decrease in the unobservable input may result in a significant decrease to value.

^(b) Decrease in unobservable input may result in a significant increase to value, while an increase in the unobservable input may result in a significant decrease to value.

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Enhanced International Dividend Trust (BGY)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--------------------------------------|---------------|---------------|
| Common Stocks 98.7% | | |
| Australia 8.7% | | |
| Amtcor Ltd. | 3,033,685 | \$ 32,322,952 |
| Ansell Ltd. | 657,064 | 13,201,015 |
| Sonic Healthcare Ltd. | 816,976 | 14,819,998 |
| | | 60,343,965 |
| Belgium 2.3% | | |
| Anheuser-Busch InBev SA | 82,168 | 8,287,867 |
| bpost SA | 506,122 | 7,996,897 |
| | | 16,284,764 |
| Canada 10.6% | | |
| Rogers Communications, Inc., Class B | 743,612 | 35,318,247 |
| TELUS Corp. | 1,076,118 | 38,226,684 |
| | | 73,544,931 |
| China 1.8% | | |
| ANTA Sports Products Ltd. | 2,377,600 | 12,537,812 |
| Denmark 1.7% | | |
| Novo Nordisk A/S, Class B | 252,763 | 11,675,264 |
| Finland 3.8% | | |
| Kone OYJ, Class B | 521,612 | 26,521,638 |
| France 7.3% | | |
| Sanofi | 459,696 | 36,894,971 |
| Schneider Electric SE | 164,273 | 13,662,050 |
| | | 50,557,021 |
| Germany 4.3% | | |
| Deutsche Post AG, Registered Shares | 928,368 | 30,162,999 |
| India 1.7% | | |
| Hero MotoCorp Ltd. | 225,738 | 11,446,031 |
| Japan 1.7% | | |
| Japan Tobacco, Inc. | 421,300 | 11,773,823 |
| Netherlands 4.3% | | |
| Heineken NV | 149,488 | 14,976,972 |
| Koninklijke Philips NV | 347,780 | 14,734,724 |

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| | | |
|---|---------------|---------------|
| | | 29,711,696 |
| Singapore 2.9% | | |
| DBS Group Holdings Ltd. | 511,300 | 9,943,260 |
| United Overseas Bank Ltd. | 507,200 | 9,940,475 |
| | | 19,883,735 |
| Sweden 2.3% | | |
| Svenska Handelsbanken AB, Class A | 1,471,323 | 16,295,557 |
| Switzerland 13.0% | | |
| Nestle SA, Registered Shares | 430,668 | 33,377,116 |
| Novartis AG, Registered Shares | 486,345 | 36,841,085 |
| SGS SA, Registered Shares | 7,522 | 19,987,410 |
| | | 90,205,611 |
| Taiwan 4.3% | | |
| Far EastTone Telecommunications Co. Ltd. | 3,663,000 | 9,462,123 |
| Taiwan Semiconductor Manufacturing Co. Ltd. | 2,845,000 | 20,202,554 |
| | | 29,664,677 |
| United Kingdom 23.4% | | |
| AstraZeneca PLC | 310,495 | 21,476,063 |
| British American Tobacco PLC | 608,013 | 30,627,664 |
| Diageo PLC | 596,483 | 21,429,193 |
| GlaxoSmithKline PLC | 1,291,186 | 26,031,515 |
| Imperial Brands PLC | 850,881 | 31,600,110 |
| Unilever PLC | 562,299 | 31,061,652 |
| | | 162,226,197 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| United States 4.6% | | |
| 3M Co. ^(a) | 102,009 | \$ 20,067,210 |
| Microsoft Corp. ^(a) | 116,534 | 11,491,418 |
| | | 31,558,628 |
| Total Common Stocks 98.7% | | |
| (Cost \$715,814,039) | | 684,394,349 |
| Preferred Stocks 0.7% | | |
| China 0.6% | | |
| Xiaoju Kuaizhi, Inc., Series A-17 (Acquired 7/28/15, cost \$2,106,332), 0.00% ^{(b)(c)(d)} | 76,800 | 3,911,424 |
| India 0.1% | | |
| Jasper Infotech Private Ltd., Series F, (Acquired 5/7/14, cost \$2,835,730), 0.00% ^{(b)(c)(d)} | 398 | 696,237 |

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| | | |
|---|---------|----------------|
| Jasper Infotech Private Ltd., Series G, (Acquired 10/29/14, cost \$1,112,870), 0.00% ^{(b)(c)(d)} | 132 | 281,943 |
| | | 978,180 |
| Total Preferred Stocks 0.7% (Cost \$6,054,932) | | 4,889,604 |
| Total Long-Term Investments 99.4% (Cost \$721,868,971) | | 689,283,953 |
| Short-Term Securities 0.1% BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.80% ^{(e)(f)} | 943,659 | 943,659 |
| Total Short-Term Securities 0.1% (Cost \$943,659) | | 943,659 |
| Total Investments Before Options Written 99.5% (Cost \$722,812,630) | | 690,227,612 |
| Options Written (0.8)% (Premiums Received \$5,304,238) | | (5,608,380) |
| Total Investments, Net of Options Written 98.7% (Cost \$717,508,392) | | 684,619,232 |
| Other Assets Less Liabilities 1.3% | | 8,816,866 |
| Net Assets 100.0% | | \$ 693,436,098 |

(a) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.

(b) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.

(c) Non-income producing security.

(d) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$4,889,604 and an original cost of \$6,054,935, which was 0.7% of its net assets.

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

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced International Dividend Trust (BGY)

June 30, 2018

(e) During the period ended June 30, 2018, investments in issuers considered to be an affiliate of the Trust for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares | Net | Shares | Value at | Income | Realized | Change |
|--|-----------|-------------|----------|------------|-----------|----------|----------------|
| | Held at | | Held at | | | | Value at |
| | 12/31/17 | Activity | 06/30/18 | 06/30/18 | (Loss) | (Gain) | (Depreciation) |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 5,073,700 | (4,130,041) | 943,659 | \$ 943,659 | \$ 53,789 | \$ | \$ |

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

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.

Derivative Financial Instruments Outstanding as of Period End

Exchange-Traded Options Written

| Description | Number of Contracts | Expiration Date | Exercise Price | Notional Amount (000) | Value |
|--------------------------------------|---------------------|-----------------|----------------|-----------------------|------------|
| Call | | | | | |
| Microsoft Corp. | 100 | 07/06/18 | USD 101.00 | USD 986 | \$ (2,250) |
| Microsoft Corp. | 71 | 07/13/18 | USD 103.00 | USD 700 | (1,704) |
| Microsoft Corp. | 80 | 07/13/18 | USD 102.00 | USD 789 | (3,200) |
| 3M Co. | 268 | 07/20/18 | USD 200.00 | USD 5,272 | (59,362) |
| Rogers Communications, Inc., Class B | 819 | 07/20/18 | CAD 62.00 | CAD 5,114 | (72,266) |
| TELUS Corp. | 265 | 07/20/18 | CAD 46.00 | CAD 1,238 | (19,452) |
| 3M Co. | 60 | 07/27/18 | USD 210.00 | USD 1,180 | (5,940) |
| 3M Co. | 34 | 07/27/18 | USD 200.00 | USD 669 | (12,835) |
| Microsoft Corp. | 71 | 07/27/18 | USD 103.00 | USD 700 | (8,023) |
| Microsoft Corp. | 299 | 08/03/18 | USD 102.00 | USD 2,948 | (49,783) |
| 3M Co. | 117 | 08/17/18 | USD 210.00 | USD 2,302 | (21,294) |
| Microsoft Corp. | 57 | 08/17/18 | USD 105.00 | USD 562 | (6,384) |
| Rogers Communications, Inc., Class B | 970 | 08/17/18 | CAD 64.00 | CAD 6,057 | (50,173) |
| TELUS Corp. | 947 | 08/17/18 | CAD 46.00 | CAD 4,422 | (93,285) |

\$ (405,951)

OTC Options Written

| | <i>Counterparty</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | | <i>Exercise Price</i> | | <i>Notional Amount (000)</i> | |
|---------------------------------|--|----------------------------|------------------------|-----|-----------------------|-----|------------------------------|----|
| Corp. | Goldman Sachs International | 15,959 | 07/09/18 | CAD | 46.27 | CAD | 745 | \$ |
| Corp Holdings Ltd. | Deutsche Bank AG | 60,000 | 07/10/18 | SGD | 29.99 | SGD | 1,590 | |
| Corp Holdings Ltd. | Deutsche Bank AG | 60,000 | 07/10/18 | SGD | 29.91 | SGD | 1,590 | |
| Corp | Goldman Sachs International | 77,900 | 07/10/18 | GBP | 26.86 | GBP | 2,120 | |
| Telecommunications Co. Ltd. | Goldman Sachs International | 109,000 | 07/10/18 | USD | 75.75 | USD | 8,585 | |
| NV | UBS AG | 45,000 | 07/10/18 | EUR | 86.63 | EUR | 3,861 | |
| Registered Shares | Goldman Sachs International | 1,300 | 07/10/18 | CHF | 2,577.54 | CHF | 3,421 | |
| Electric SE | UBS AG | 29,500 | 07/10/18 | EUR | 79.66 | EUR | 2,101 | |
| | Credit Suisse International | 34,200 | 07/10/18 | EUR | 17.43 | EUR | 463 | |
| ca PLC | UBS AG | 129,800 | 07/11/18 | GBP | 55.20 | GBP | 6,803 | |
| Post AG, Registered Shares | Goldman Sachs International | 143,000 | 07/11/18 | EUR | 33.57 | EUR | 3,978 | |
| Telecommunications Co. Ltd. | Morgan Stanley & Co. International PLC | 218,000 | 07/11/18 | USD | 77.89 | USD | 17,170 | |
| Philips NV | Morgan Stanley & Co. International PLC | 163,000 | 07/11/18 | EUR | 36.27 | EUR | 5,914 | |
| Bank A/S, Class B | Goldman Sachs International | 74,100 | 07/11/18 | DKK | 306.74 | DKK | 21,837 | |
| Communications, Inc., Class B | Morgan Stanley & Co. International PLC | 25,900 | 07/11/18 | CAD | 63.00 | CAD | 1,617 | |
| | JPMorgan Chase Bank N.A. | 32,000 | 07/12/18 | AUD | 26.93 | AUD | 869 | |
| American Tobacco PLC | Citibank N.A. | 296,800 | 07/12/18 | GBP | 39.09 | GBP | 11,329 | |
| Brands PLC | UBS AG | 113,000 | 07/12/18 | GBP | 29.02 | GBP | 3,180 | |
| acco, Inc. | Goldman Sachs International | 44,000 | 07/12/18 | JPY | 3,040.60 | JPY | 136,140 | |
| , Class B | UBS AG | 34,600 | 07/12/18 | EUR | 43.39 | EUR | 1,506 | |
| | Morgan Stanley & Co. International PLC | 60,000 | 07/12/18 | EUR | 66.89 | EUR | 4,124 | |
| semiconductor Manufacturing Co. | Goldman Sachs International | 350,000 | 07/12/18 | USD | 237.08 | USD | 75,775 | |
| Corp. | Citibank N.A. | 33,400 | 07/13/18 | CAD | 46.34 | CAD | 1,560 | |

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Schedule of Investments (unaudited) (continued)

BlackRock Enhanced International Dividend Trust (BGY)

June 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 (continued) | | | | | | | | |
| Ancor Ltd. | Goldman Sachs International | 624,700 | 07/18/18 | AUD | 13.88 | AUD | 8,996 | \$ (267,926) |
| Anheuser-Busch InBev SA | Morgan Stanley & Co. International PLC | 22,000 | 07/18/18 | EUR | 83.88 | EUR | 1,900 | (78,733) |
| Ansell Ltd. | Goldman Sachs International | 52,600 | 07/18/18 | AUD | 26.80 | AUD | 1,428 | (24,501) |
| Deutsche Post AG, Registered Shares | Morgan Stanley & Co. International PLC | 110,000 | 07/18/18 | EUR | 33.57 | EUR | 3,060 | (959) |
| Diageo PLC | Goldman Sachs International | 88,950 | 07/18/18 | GBP | 27.45 | GBP | 2,421 | (44,068) |
| Far EasTone Telecommunications Co. Ltd. | Goldman Sachs International | 544,000 | 07/18/18 | USD | 77.13 | USD | 42,845 | (33,657) |
| Imperial Brands PLC | HSBC Bank PLC | 17,000 | 07/18/18 | GBP | 26.85 | GBP | 478 | (32,820) |
| Kone OYJ, Class B | Credit Suisse International | 52,000 | 07/18/18 | EUR | 43.47 | EUR | 2,264 | (58,126) |
| Sanofi | Morgan Stanley & Co. International PLC | 20,850 | 07/18/18 | EUR | 65.82 | EUR | 1,433 | (80,623) |
| Schneider Electric SE | Barclays Bank PLC | 18,500 | 07/18/18 | EUR | 76.74 | EUR | 1,318 | (1,521) |
| TELUS Corp. | Citibank N.A. | 46,000 | 07/18/18 | CAD | 45.85 | CAD | 2,148 | (37,687) |
| United Overseas Bank Ltd. | JPMorgan Chase Bank N.A. | 126,500 | 07/18/18 | SGD | 28.67 | SGD | 3,378 | (3,928) |
| opost SA | Credit Suisse International | 57,000 | 07/18/18 | EUR | 15.21 | EUR | 771 | (1,014) |
| ANTA Sports Products Ltd. | Goldman Sachs International | 550,000 | 07/19/18 | HKD | 44.78 | HKD | 22,754 | (43,714) |
| Novartis AG, Registered Shares | Morgan Stanley & Co. International PLC | 97,900 | 07/19/18 | CHF | 76.10 | CHF | 7,344 | (72,921) |
| Unilever PLC | Morgan Stanley & Co. International PLC | 96,700 | 07/19/18 | GBP | 42.83 | GBP | 4,048 | (37,595) |
| Sonic Healthcare Ltd. | UBS AG | 62,300 | 07/24/18 | AUD | 23.80 | AUD | 1,527 | (41,658) |
| United Overseas Bank Ltd. | UBS AG | 111,900 | 07/24/18 | SGD | 29.32 | SGD | 2,988 | (2,003) |
| ANTA Sports Products Ltd. | UBS AG | 309,000 | 07/25/18 | HKD | 49.34 | HKD | 12,783 | (7,142) |
| Anheuser-Busch InBev SA | UBS AG | 16,700 | 07/25/18 | EUR | 84.29 | EUR | 1,442 | (57,527) |
| Ansell Ltd. | Morgan Stanley & Co. International PLC | 32,000 | 07/25/18 | AUD | 26.66 | AUD | 869 | (19,748) |
| Diageo PLC | Goldman Sachs International | 5,000 | 07/25/18 | GBP | 27.90 | GBP | 136 | (1,630) |
| GlaxoSmithKline PLC | Citibank N.A. | 572,700 | 07/25/18 | GBP | 15.50 | GBP | 8,751 | (135,399) |
| Heineken NV | Deutsche Bank AG | 25,300 | 07/25/18 | EUR | 87.76 | EUR | 2,170 | (21,828) |
| Kone OYJ, Class B | UBS AG | 83,000 | 07/25/18 | EUR | 42.77 | EUR | 3,614 | (143,110) |

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| | | | | | | | | |
|---|--|---------|----------|-----|----------|-----|---------|-----------|
| Nestle S.A., Registered Shares | Morgan Stanley & Co. International PLC | 68,000 | 07/25/18 | CHF | 76.40 | CHF | 5,219 | (89,674) |
| Novo Nordisk A/S, Class B | UBS AG | 44,700 | 07/25/18 | DKK | 308.50 | DKK | 13,173 | (12,515) |
| Sanofi | UBS AG | 71,300 | 07/25/18 | EUR | 67.27 | EUR | 4,900 | (188,475) |
| Sonic Healthcare Ltd. | UBS AG | 133,900 | 07/25/18 | AUD | 24.52 | AUD | 3,282 | (48,443) |
| Svenska Handelsbanken AB, Class A | UBS AG | 270,500 | 07/25/18 | SEK | 101.02 | SEK | 26,834 | (46,070) |
| TELUS Corp. Taiwan Semiconductor Manufacturing Co. Ltd. | Citibank N.A. | 28,500 | 07/25/18 | CAD | 46.49 | CAD | 1,331 | (14,982) |
| Deutsche Post SA | UBS AG | 987,000 | 07/25/18 | USD | 228.60 | USD | 213,686 | (34,466) |
| ANTA Sports Products Ltd. | Deutsche Bank AG | 28,800 | 07/25/18 | EUR | 16.07 | EUR | 390 | (529) |
| Ancor Ltd. | JPMorgan Chase Bank N.A. | 258,000 | 07/26/18 | HKD | 50.34 | HKD | 10,673 | (3,960) |
| Ansell Ltd. | UBS AG | 317,300 | 07/26/18 | AUD | 14.13 | AUD | 4,569 | (100,596) |
| Far EasTone Telecommunications Co. Ltd. | Morgan Stanley & Co. International PLC | 54,800 | 07/26/18 | AUD | 27.05 | AUD | 1,488 | (23,397) |
| Far EasTone Telecommunications Co. Ltd. | Citibank N.A. | 401,000 | 07/26/18 | USD | 78.15 | USD | 31,583 | (17,953) |
| Japan Tobacco, Inc. | Goldman Sachs International | 450,000 | 07/26/18 | USD | 78.76 | USD | 35,442 | (15,575) |
| Novartis AG, Registered Shares | Citibank N.A. | 38,800 | 07/26/18 | JPY | 3,114.06 | JPY | 120,051 | (15,119) |
| Unilever PLC | Morgan Stanley & Co. International PLC | 6,750 | 07/26/18 | CHF | 75.85 | CHF | 506 | (6,725) |
| TELUS Corp. | Citibank N.A. | 123,300 | 07/26/18 | GBP | 41.71 | GBP | 5,161 | (152,640) |
| TELUS Corp. | Goldman Sachs International | 24,600 | 07/27/18 | CAD | 46.23 | CAD | 1,149 | (16,605) |
| TELUS Corp. | Goldman Sachs International | 24,600 | 07/31/18 | CAD | 46.46 | CAD | 1,149 | (14,516) |
| Ansell Ltd. | Citibank N.A. | 35,000 | 08/01/18 | AUD | 26.57 | AUD | 950 | (26,861) |
| Deutsche Post AG, Registered Shares | HSBC Bank PLC | 183,500 | 08/01/18 | EUR | 28.30 | EUR | 5,105 | (132,854) |
| Diageo PLC | Citibank N.A. | 26,200 | 08/01/18 | GBP | 27.89 | GBP | 713 | (11,797) |
| Kone OYJ, Class B | Credit Suisse International | 52,000 | 08/01/18 | EUR | 43.47 | EUR | 2,264 | (68,480) |
| Sonic Healthcare Ltd. | Morgan Stanley & Co. International PLC | 78,800 | 08/01/18 | AUD | 24.40 | AUD | 1,931 | (31,841) |
| TELUS Corp. | Citibank N.A. | 28,500 | 08/01/18 | CAD | 46.49 | CAD | 1,331 | (18,211) |
| Deutsche Post SA | Credit Suisse International | 76,800 | 08/01/18 | EUR | 15.15 | EUR | 1,039 | (5,483) |
| Rogers Communications, Inc., Class B | Morgan Stanley & Co. International PLC | 72,300 | 08/02/18 | CAD | 62.10 | CAD | 4,514 | (72,581) |
| TELUS Corp. | Goldman Sachs International | 32,400 | 08/03/18 | CAD | 47.00 | CAD | 1,513 | (10,165) |
| SGS SA, Registered Shares | UBS AG | 1,700 | 08/07/18 | CHF | 2,574.49 | CHF | 4,473 | (156,618) |
| Ansell Ltd. | Citibank N.A. | 35,000 | 08/08/18 | AUD | 26.57 | AUD | 950 | (29,095) |
| AstraZeneca PLC | Goldman Sachs International | 16,200 | 08/08/18 | GBP | 52.35 | GBP | 849 | (29,391) |
| DBS Group Holdings Ltd. | UBS AG | 120,000 | 08/08/18 | SGD | 27.16 | SGD | 3,180 | (42,486) |

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|--------------------------|--|---------|----------|-----|----------|-----|---------|-----------|
| GlaxoSmithKline PLC | Morgan Stanley & Co. International PLC | 34,100 | 08/08/18 | GBP | 15.25 | GBP | 521 | (17,060) |
| Imperial Brands PLC | UBS AG | 165,000 | 08/08/18 | GBP | 27.66 | GBP | 4,643 | (234,149) |
| Japan Tobacco, Inc. | Goldman Sachs International | 64,700 | 08/08/18 | JPY | 3,078.48 | JPY | 200,188 | (51,819) |
| Kone OYJ, Class B | Credit Suisse International | 23,600 | 08/08/18 | EUR | 43.32 | EUR | 1,028 | (35,744) |
| Sanofi | Morgan Stanley & Co. International PLC | 63,900 | 08/08/18 | EUR | 69.52 | EUR | 4,392 | (90,225) |
| Schneider Electric SE | Morgan Stanley & Co. International PLC | 29,300 | 08/08/18 | EUR | 71.59 | EUR | 2,087 | (65,142) |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced International Dividend Trust (BGY)

June 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 (continued) | | | | | | |
| Sonic Healthcare Ltd. | JPMorgan Chase Bank N.A. | 109,000 | 08/08/18 | AUD 25.08 | AUD 2,672 | \$ (25,136) |
| Svenska Handelsbanken AB, Class A | JPMorgan Chase Bank N.A. | 421,000 | 08/08/18 | SEK 98.45 | SEK 41,763 | (130,843) |
| Unilever PLC | Goldman Sachs International | 72,000 | 08/08/18 | GBP 41.88 | GBP 3,014 | (74,014) |
| TELUS Corp. | Citibank N.A. | 46,100 | 08/09/18 | CAD 45.90 | CAD 2,153 | (45,062) |
| ANTA Sports Products Ltd. | Goldman Sachs International | 310,000 | 08/10/18 | HKD 41.32 | HKD 12,825 | (108,817) |
| Diageo PLC | Deutsche Bank AG | 82,300 | 08/10/18 | GBP 27.66 | GBP 2,240 | (41,224) |
| Ansell Ltd. | Citibank N.A. | 28,800 | 08/14/18 | AUD 26.94 | AUD 782 | (19,485) |
| Novartis AG, Registered Shares | Morgan Stanley & Co. International PLC | 124,000 | 08/14/18 | CHF 73.40 | CHF 9,302 | (361,833) |
| Nestle S.A., Registered Shares | Morgan Stanley & Co. International PLC | 134,500 | 08/15/18 | CHF 77.24 | CHF 10,323 | (175,636) |
| TELUS Corp. | Royal Bank of Canada | 63,500 | 08/15/18 | CAD 47.24 | CAD 2,965 | (30,610) |
| Amcor Ltd. | JPMorgan Chase Bank N.A. | 483,800 | 08/16/18 | AUD 14.52 | AUD 6,967 | (109,795) |
| Ansell Ltd. | Morgan Stanley & Co. International PLC | 38,600 | 08/22/18 | AUD 27.62 | AUD 1,048 | (14,459) |
| Rogers Communications, Inc., Class B | Citibank N.A. | 72,300 | 08/28/18 | CAD 62.50 | CAD 4,514 | (83,559) |
| TELUS Corp. | Royal Bank of Canada | 41,000 | 08/29/18 | CAD 46.70 | CAD 1,915 | (31,154) |
| | | | | | | \$ (5,202,429) |

Balances Reported in the Statements of Assets and Liabilities for OTC Derivatives

| | <i>Swap Premium Paid</i> | <i>Swap Premium Received</i> | <i>Unrealized Appreciation</i> | <i>Unrealized Depreciation</i> | <i>Value</i> |
|-----------------|--------------------------|------------------------------|--------------------------------|--------------------------------|----------------|
| Options Written | N/A | N/A | \$ 1,388,709 | \$ (1,692,850) | \$ (5,608,380) |

Derivative Financial Instruments Categorized by Risk Exposure

As of period end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|--------------|
| Liabilities Derivative Financial Instruments | | | | | | | |
| Options written | | | | | | | |
| Options written at value | \$ | \$ | \$ 5,608,380 | \$ | \$ | \$ | \$ 5,608,380 |

For the period ended June 30, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

| | <i>Commodity Contracts</i> | <i>Credit Contracts</i> | <i>Equity Contracts</i> | <i>Foreign Currency Exchange Contracts</i> | <i>Interest Rate Contracts</i> | <i>Other Contracts</i> | <i>Total</i> |
|---|--------------------------------|-----------------------------|-----------------------------|--|--|----------------------------|----------------|
| Net Realized Gain (Loss) from: | | | | | | | |
| Options written | \$ | \$ | \$ 3,505,781 | \$ | \$ | \$ | \$ 3,505,781 |
| Net Change in Unrealized Appreciation (Depreciation) on: | | | | | | | |
| Options written | \$ | \$ | \$ (1,888,476) | \$ | \$ | \$ | \$ (1,888,476) |

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:

Average value of option contracts written \$ 4,967,544

For more information about the Trust's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Schedule of Investments (unaudited) (continued) **BlackRock Enhanced International Dividend Trust (BGY)**

June 30, 2018

Derivative Financial Instruments Offsetting as of Period End

The Trust's derivative assets and liabilities (by type) are as follows:

| | <i>Assets</i> | <i>Liabilities</i> |
|--|---------------|--------------------|
| Options | \$ | \$ 5,608,380 |
| Derivatives not subject to a Master Netting Agreement or similar agreement (MNA) | | (405,951) |
| Total derivative assets and liabilities subject to an MNA | \$ | \$ 5,202,429 |

The following table presents the Trust's derivative assets (and liabilities) by counterparty net of amounts available for offset under an MNA and net of the related collateral received (and pledged) by the Trust:

| <i>Counterparty</i> | <i>Derivative Liabilities Subject to Derivatives an MNA by Counterparty</i> | | <i>Non-cash Collateral Pledged^(a)</i> | <i>Cash Collateral Pledged</i> | <i>Net Amount of Derivative Liabilities^(b)</i> |
|--|---|----|--|--------------------------------|---|
| | <i>Available for Offset</i> | | | | |
| Barclays Bank PLC | \$ 1,521 | \$ | \$ | \$ | \$ 1,521 |
| Citibank N.A. | 761,481 | | (761,481) | | |
| Credit Suisse International | 168,867 | | (168,867) | | |
| Deutsche Bank AG | 63,662 | | (63,662) | | |
| Goldman Sachs International | 951,424 | | (951,424) | | |
| HSBC Bank PLC | 165,674 | | | | 165,674 |
| JPMorgan Chase Bank N.A. | 285,452 | | | (285,452) | |
| Morgan Stanley & Co. International PLC | 1,517,647 | | (1,517,647) | | |
| Royal Bank of Canada | 61,764 | | | | 61,764 |
| UBS AG | 1,224,937 | | (1,224,937) | | |
| | \$ 5,202,429 | \$ | \$ (4,688,018) | \$ (285,452) | \$ 228,869 |

(a) Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

(b) Net amount represents the net amount payable due to counterparty in the event of default. Net amount may be offset further by the options written receivable/payable on the Statements of Assets and Liabilities.

Fair Value Hierarchy as of Period End

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Various inputs are used in determining the fair value of investments and derivative financial instruments. For information about the Trust's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

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: | | | | |
| Australia | \$ | \$ 60,343,965 | \$ | \$ 60,343,965 |
| Belgium | 7,996,897 | 8,287,867 | | 16,284,764 |
| Canada | 73,544,931 | | | 73,544,931 |
| China | | 12,537,812 | | 12,537,812 |
| Denmark | | 11,675,264 | | 11,675,264 |
| Finland | | 26,521,638 | | 26,521,638 |
| France | | 50,557,021 | | 50,557,021 |
| Germany | | 30,162,999 | | 30,162,999 |
| India | | 11,446,031 | | 11,446,031 |
| Japan | | 11,773,823 | | 11,773,823 |
| Netherlands | | 29,711,696 | | 29,711,696 |
| Singapore | | 19,883,735 | | 19,883,735 |
| Sweden | | 16,295,557 | | 16,295,557 |
| Switzerland | | 90,205,611 | | 90,205,611 |
| Taiwan | | 29,664,677 | | 29,664,677 |
| United Kingdom | | 162,226,197 | | 162,226,197 |
| United States | 31,558,628 | | | 31,558,628 |
| Preferred Stocks | | | 4,889,604 | 4,889,604 |
| Short-Term Securities | 943,659 | | | 943,659 |
| | \$ 114,044,115 | \$ 571,293,893 | \$ 4,889,604 | \$ 690,227,612 |

Schedule of Investments (unaudited) (continued)

BlackRock Enhanced International Dividend Trust (BGY)

June 30, 2018

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|---|----------------|----------------|----------------|----------------|
| Derivative Financial Instruments ^(a) | | | | |
| Liabilities: | | | | |
| Equity contracts | \$ (386,499) | \$ (5,221,881) | \$ | \$ (5,608,380) |

^(a) Derivative financial instruments are options written, which are shown at value.

Transfers between Level 1 and Level 2 were as follows:

| | <i>Transfers into Level 1^(a)</i> | <i>Transfers out of Level 1^(a)</i> | <i>Transfers Into Level 2^(a)</i> | <i>Transfers out of Level 2^(a)</i> |
|------------------------|---|---|---|---|
| Assets: | | | | |
| Long-Term Investments: | | | | |
| Common Stocks | \$ 12,033,525 | \$ 17,468,213 | \$ 17,468,213 | \$ 12,033,525 |

^(a) External pricing service used to reflect any significant market movements between the time the Trust valued such foreign securities and the earlier closing of foreign markets.

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Health Sciences Trust (BME)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|---|---------------|--------------|
| Common Stocks 98.3% | | |
| Biotechnology 19.7% | | |
| ACADIA Pharmaceuticals, Inc. ^{(a)(b)} | 37,400 | \$ 571,098 |
| Acceleron Pharma, Inc. ^{(a)(b)} | 35,700 | 1,732,164 |
| Acerta Pharma BV, Series B, (Acquired 02/01/16, cost \$986,402) ^{(c)(d)} | 17,146,440 | 1,839,813 |
| Agios Pharmaceuticals, Inc. ^{(a)(b)} | 15,700 | 1,322,411 |
| Alexion Pharmaceuticals, Inc. ^{(a)(b)} | 28,400 | 3,525,860 |
| Alnylam Pharmaceuticals, Inc. ^{(a)(b)} | 15,000 | 1,477,350 |
| Amgen, Inc. ^(b) | 28,160 | 5,198,054 |
| Amicus Therapeutics, Inc. ^{(a)(b)} | 22,430 | 350,357 |
| AnaptysBio, Inc. ^(a) | 1,500 | 106,560 |
| Apellis Pharmaceuticals, Inc. ^(a) | 14,547 | 320,034 |
| Arena Pharmaceuticals, Inc. ^{(a)(b)} | 25,144 | 1,096,278 |
| Argenx SE, ADR ^(a) | 4,536 | 375,853 |
| Biogen, Inc. ^{(a)(b)} | 25,248 | 7,327,979 |
| Biohaven Pharmaceutical Holding Co. Ltd. ^{(a)(b)} | 7,050 | 278,616 |
| BioMarin Pharmaceutical, Inc. ^{(a)(b)} | 32,400 | 3,052,080 |
| Bluebird Bio, Inc. ^{(a)(b)} | 2,200 | 345,290 |
| Blueprint Medicines Corp. ^{(a)(b)} | 3,500 | 222,180 |
| Cellectis SA, ADR ^(a) | 15,095 | 427,038 |
| Cytokinetics, Inc. ^{(a)(b)} | 11,300 | 93,790 |
| Eidos Therapeutics, Inc. ^(a) | 4,486 | 91,245 |
| Galapagos NV, ADR ^{(a)(b)} | 5,700 | 525,426 |
| Gilead Sciences, Inc. ^(b) | 85,600 | 6,063,904 |
| Global Blood Therapeutics, Inc. ^{(a)(b)} | 5,388 | 243,538 |
| Halozyme Therapeutics, Inc. ^{(a)(b)} | 41,600 | 701,792 |
| HUA Medicine, Series D (Acquired 03/13/18, cost \$82,789) ^(d) | 7,449 | 82,789 |
| HUA Medicine, Series E (Acquired 03/13/18, cost \$260,147) ^(d) | 19,558 | 260,147 |
| Incyte Corp. ^{(a)(b)} | 22,900 | 1,534,300 |
| InflaRx NV, (Acquired 11/08/17, cost \$253,349) ^(d) | 19,488 | 628,488 |
| InflaRx NV ^(a) | 29,508 | 951,633 |
| Insmed, Inc. ^(a) | 67,286 | 1,591,314 |
| Intercept Pharmaceuticals, Inc. ^{(a)(b)} | 2,600 | 218,166 |
| Madrigal Pharmaceuticals, Inc. ^(a) | 2,100 | 587,349 |
| Myovant Sciences Ltd. ^(a) | 16,236 | 371,317 |
| Neurocrine Biosciences, Inc. ^{(a)(b)} | 9,300 | 913,632 |
| Ovid therapeutics, Inc. ^(a) | 42,053 | 328,013 |
| Regeneron Pharmaceuticals, Inc. ^{(a)(b)} | 4,958 | 1,710,460 |
| Sage Therapeutics, Inc. ^{(a)(b)} | 13,552 | 2,121,295 |
| Sarepta Therapeutics, Inc. ^{(a)(b)} | 38,650 | 5,108,757 |
| Seattle Genetics, Inc. ^{(a)(b)} | 50,467 | 3,350,504 |
| Spark Therapeutics, Inc. ^{(a)(b)} | 9,010 | 745,668 |
| Spectrum Pharmaceuticals, Inc. ^{(a)(b)} | 55,600 | 1,165,376 |

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| | | |
|---|---------------|--------------|
| Syndax Pharmaceuticals, Inc. ^{(a)(b)} | 15,784 | 110,804 |
| TESARO, Inc. ^(a) | 17,831 | 792,945 |
| Ultragenyx Pharmaceutical, Inc. ^{(a)(b)} | 21,300 | 1,637,331 |
| Vertex Pharmaceuticals, Inc. ^{(a)(b)} | 34,005 | 5,779,490 |
| | | 67,278,488 |
| Diversified Consumer Services 0.6% | | |
| Service Corp. International ^(b) | 59,800 | 2,140,242 |
| Health Care Equipment & Supplies 28.0% | | |
| Abbott Laboratories ^(b) | 239,600 | 14,613,204 |
| Baxter International, Inc. ^(b) | 108,800 | 8,033,792 |
| Becton Dickinson & Co. ^(b) | 27,633 | 6,619,761 |
| Boston Scientific Corp. ^{(a)(b)} | 415,484 | 13,586,327 |
| Cooper Cos., Inc. ^(b) | 4,915 | 1,157,237 |
| Edwards Lifesciences Corp. ^{(a)(b)} | 31,500 | 4,585,455 |
| Globus Medical, Inc., Class A ^{(a)(b)} | 24,500 | 1,236,270 |
| Intuitive Surgical, Inc. ^{(a)(b)} | 12,100 | 5,789,608 |
| iRhythm Technologies, Inc. ^{(a)(b)} | 15,083 | 1,223,684 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| Health Care Equipment & Supplies (continued) | | |
| Masimo Corp. ^{(a)(b)} | 38,600 | \$ 3,769,290 |
| Medtronic PLC ^(b) | 169,100 | 14,476,651 |
| Nevro Corp. ^{(a)(b)} | 24,600 | 1,964,310 |
| ResMed, Inc. ^(b) | 31,900 | 3,304,202 |
| Stryker Corp. ^(b) | 69,200 | 11,685,112 |
| Teleflex, Inc. ^(b) | 8,400 | 2,252,964 |
| Varian Medical Systems, Inc. ^{(a)(b)} | 14,900 | 1,694,428 |
| | | 95,992,295 |
| Health Care Providers & Services 24.1% | | |
| Amedisys, Inc. ^{(a)(b)} | 39,760 | 3,397,890 |
| AmerisourceBergen Corp. ^(b) | 16,300 | 1,389,901 |
| Anthem, Inc. | 35,800 | 8,521,474 |
| Centene Corp. ^(a) | 42,800 | 5,273,388 |
| Cigna Corp. ^(b) | 39,500 | 6,713,025 |
| DaVita, Inc. ^{(a)(b)} | 55,694 | 3,867,391 |
| HCA Healthcare, Inc. ^(b) | 18,094 | 1,856,444 |
| HealthEquity, Inc. ^{(a)(b)} | 12,400 | 931,240 |
| Humana, Inc. ^(b) | 27,600 | 8,214,588 |
| Molina Healthcare, Inc. ^{(a)(b)} | 11,300 | 1,106,722 |
| Quest Diagnostics, Inc. ^(b) | 80,100 | 8,806,194 |
| UnitedHealth Group, Inc. | 118,302 | 29,024,213 |
| Universal Health Services, Inc., Class B ^(b) | 16,800 | 1,872,192 |
| WellCare Health Plans, Inc. ^{(a)(b)} | 6,400 | 1,575,936 |
| | | 82,550,598 |
| Health Care Technology 0.6% | | |
| Teladoc, Inc. ^{(a)(b)} | 37,100 | 2,153,655 |
| Life Sciences Tools & Services 3.4% | | |

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| | | |
|--|---------|-------------|
| Agilent Technologies, Inc. ^(b) | 32,200 | 1,991,248 |
| Charles River Laboratories International, Inc. ^{(a)(b)} | 7,771 | 872,372 |
| QIAGEN NV ^(a) | 48,300 | 1,746,528 |
| Thermo Fisher Scientific, Inc. ^(b) | 27,300 | 5,654,922 |
| Wuxi Biologics Cayman, Inc. ^{(a)(e)} | 120,500 | 1,336,723 |
| | | 11,601,793 |
| Pharmaceuticals 21.9% | | |
| Allergan PLC ^(b) | 34,985 | 5,832,699 |
| Assembly Biosciences, Inc. ^(a) | 2,200 | 86,262 |
| AstraZeneca PLC | 69,576 | 4,812,376 |
| AstraZeneca PLC ADR [®] | 63,100 | 2,215,441 |
| Bristol-Myers Squibb Co. ^(b) | 104,762 | 5,797,529 |
| Chugai Pharmaceutical Co. Ltd. | 15,900 | 832,532 |
| Eli Lilly & Co. ^(b) | 65,800 | 5,614,714 |
| Jazz Pharmaceuticals PLC ^{(a)(b)} | 10,400 | 1,791,920 |
| Johnson & Johnson ^(b) | 41,970 | 5,092,640 |
| Medicines Co. ^{(a)(b)} | 18,600 | 682,620 |
| Merck & Co., Inc. ^(b) | 109,579 | 6,651,445 |
| Merck KGaA | 28,300 | 2,754,930 |
| Nektar Therapeutics ^{(a)(b)} | 7,400 | 361,342 |
| Novartis AG, ADR ^(b) | 33,900 | 2,560,806 |
| Novo Nordisk A/S ADR [®] | 74,300 | 3,426,716 |
| Pfizer, Inc. ^(b) | 465,298 | 16,881,012 |
| Reata Pharmaceuticals, Inc., Class A ^{(a)(b)} | 5,860 | 204,924 |
| Sanofi | 20,400 | 1,637,294 |
| Sanofi ADR [®] | 50,200 | 2,008,502 |
| Teva Pharmaceutical Industries Ltd. ADR | 35,500 | 863,360 |
| Theravance Biopharma, Inc. ^{(a)(b)} | 4,700 | 106,596 |
| Tricida, Inc. ^(a) | 9,249 | 276,545 |
| Zoetis, Inc. ^(b) | 54,500 | 4,642,855 |
| | | 75,135,060 |
| Total Common Stocks 98.3% (Cost \$226,041,590) | | 336,852,131 |

Schedule of Investments (unaudited) (continued)

BlackRock Health Sciences Trust (BME)

June 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|---|---------------|--------------|
| Other Interests^(f) 0.0% | | |
| Pharmaceuticals 0.0% | | |
| Afferent Pharmaceuticals, Inc., Series C, (Acquired 09/30/15, Cost \$0) ^{(c)(d)} | 190 \$ | 115,997 |
| Total Other Interests 0.0% (Cost \$) | | 115,997 |
| Preferred Stock | | |
| Biotechnology 0.2% | | |
| Rubius Therapeutics, Inc., (Acquired 2/23/18, cost \$505,410), 0.00% ^{(a)(c)(d)} | 39,516 | 505,410 |
| Total Preferred Stocks 0.2% (Cost \$505,410) | | 505,410 |
| Rights 0.0% | | |
| Health Care Technology 0.0% | | |
| Dyax Corp., CVR (Expires 12/31/19) ^(c) | 61,727 | 141,355 |
| Total Rights 0.0% (Cost \$25,848) | | 141,355 |
| Total Long-Term Investments 98.5% (Cost \$226,572,848) | | 337,614,893 |
| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
| Short-Term Securities 2.1% | | |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.80% ^{(g)(h)} | 7,272,162 \$ | 7,272,162 |
| Total Short-Term Securities 2.1% (Cost \$7,272,162) | | 7,272,162 |
| Total Investments Before Options Written 100.6% (Cost \$233,845,010) | | 344,887,055 |
| Options Written (0.8)% (Premiums Received \$2,899,524) | | (2,688,836) |
| Total Investments, Net of Options Written 99.8% (Cost \$230,945,486) | | 342,198,219 |

| | | |
|--------------------------------------|---------------|----------------|
| Other Assets Less Liabilities | 0.2% | 531,212 |
| Net Assets | 100.0% | \$ 342,729,431 |

- (a) Non-income producing security.
 - (b) All or a portion of security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
 - (c) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
 - (d) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$3,432,644 and an original cost of \$2,088,097, which was 0.8% of its net assets.
 - (e) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
 - (f) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
 - (g) Annualized 7-day yield as of period end.
- (h) During the period ended June 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, were as follows:

| <i>Affiliate</i> | <i>Shares Held at 12/31/17</i> | <i>Net Activity</i> | <i>Shares Held at 06/30/18</i> | <i>Value at 06/30/18</i> | <i>Income</i> | <i>Realized Gain (Loss)</i> | <i>Change in Unrealized Appreciation (Depreciation)</i> |
|--|--------------------------------|---------------------|--------------------------------|--------------------------|----------------------|-----------------------------|---|
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 14,301,421 | (7,029,259) | 7,272,162 | \$ 7,272,162 | \$ 83,489 | \$ | \$ |
| SL Liquidity Series, LLC, Money Market Series | 120,903 | (120,903) | | | 1,241 ^(b) | 13 | 7 |
| | | | | \$ 7,272,162 | \$ 84,730 | \$ 13 | \$ 7 |

(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.

Derivative Financial Instruments Outstanding as of Period End

Exchange-Traded Options Written

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| <i>Description</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|----------------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call | | | | | |
| Pfizer, Inc. | 30 | 07/02/18 | USD 36.25 | USD 109 | \$ (596) |
| Allergan PLC | 63 | 07/06/18 | USD 157.50 | USD 1,050 | (61,583) |
| Amgen, Inc. | 7 | 07/06/18 | USD 187.50 | USD 129 | (420) |
| AstraZeneca PLC | 247 | 07/06/18 | USD 37.50 | USD 867 | (1,235) |
| Baxter International, Inc. | 45 | 07/06/18 | USD 73.50 | USD 332 | (3,780) |

SCHEDULES OF INVESTMENTS

65

Schedule of Investments (unaudited) (continued)

BlackRock Health Sciences Trust (BME)

June 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 Amount (000)</i> | <i>Value</i> |
|---|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Gilead Sciences, Inc. | 65 | 07/06/18 | USD 69.50 | USD 460 | \$ (10,693) |
| Humana, Inc. | 67 | 07/06/18 | USD 297.50 | USD 1,994 | (22,613) |
| Pfizer, Inc. | 101 | 07/06/18 | USD 36.00 | USD 366 | (4,494) |
| Pfizer, Inc. | 101 | 07/06/18 | USD 36.50 | USD 366 | (1,313) |
| Pfizer, Inc. | 38 | 07/06/18 | USD 37.00 | USD 138 | (171) |
| Zoetis, Inc. | 148 | 07/06/18 | USD 85.50 | USD 1,261 | (9,620) |
| Novo Nordisk A/S ADR | 229 | 07/09/18 | USD 50.00 | USD 1,056 | (85) |
| AmerisourceBergen Corp. | 44 | 07/13/18 | USD 87.00 | USD 375 | (5,500) |
| Amgen, Inc. | 72 | 07/13/18 | USD 182.50 | USD 1,329 | (29,160) |
| Becton Dickinson & Co. | 61 | 07/13/18 | USD 232.50 | USD 1,461 | (53,070) |
| Biogen, Inc. | 26 | 07/13/18 | USD 295.00 | USD 755 | (8,970) |
| Humana, Inc. | 22 | 07/13/18 | USD 307.50 | USD 655 | (2,255) |
| Medtronic PLC | 37 | 07/13/18 | USD 88.50 | USD 317 | (407) |
| Pfizer, Inc. | 152 | 07/13/18 | USD 36.50 | USD 551 | (4,332) |
| Pfizer, Inc. | 38 | 07/13/18 | USD 37.00 | USD 138 | (418) |
| Vertex Pharmaceuticals, Inc. | 109 | 07/13/18 | USD 157.50 | USD 1,853 | (148,240) |
| ACADIA Pharmaceuticals, Inc. | 149 | 07/20/18 | USD 18.00 | USD 228 | (4,097) |
| Acceleron Pharma, Inc. | 142 | 07/20/18 | USD 40.00 | USD 689 | (129,220) |
| Agilent Technologies, Inc. | 40 | 07/20/18 | USD 67.50 | USD 247 | (180) |
| Agios Pharmaceuticals, Inc. | 62 | 07/20/18 | USD 105.00 | USD 522 | (1,240) |
| Alexion Pharmaceuticals, Inc. | 56 | 07/20/18 | USD 125.00 | USD 695 | (19,600) |
| Allergan PLC | 76 | 07/20/18 | USD 180.00 | USD 1,267 | (4,902) |
| Alnylam Pharmaceuticals, Inc. | 60 | 07/20/18 | USD 120.00 | USD 591 | (2,400) |
| Amedisys, Inc. | 102 | 07/20/18 | USD 80.00 | USD 872 | (55,845) |
| Amedisys, Inc. | 58 | 07/20/18 | USD 85.00 | USD 496 | (16,066) |
| Arena Pharmaceuticals, Inc. | 16 | 07/20/18 | USD 50.00 | USD 70 | (704) |
| Baxter International, Inc. | 69 | 07/20/18 | USD 72.50 | USD 509 | (14,594) |
| BioMarin Pharmaceutical, Inc. | 56 | 07/20/18 | USD 95.00 | USD 528 | (17,500) |
| BioMarin Pharmaceutical, Inc. | 73 | 07/20/18 | USD 100.00 | USD 688 | (11,498) |
| Biogen, Inc. | 24 | 07/20/18 | USD 280.00 | USD 697 | (33,120) |
| Biohaven Pharmaceutical Holding Co. Ltd. | 28 | 07/20/18 | USD 40.00 | USD 111 | (6,300) |
| Bluebird Bio, Inc. | 8 | 07/20/18 | USD 195.00 | USD 126 | (620) |
| Blueprint Medicines Corp. | 14 | 07/20/18 | USD 85.00 | USD 89 | (1,260) |
| Boston Scientific Corp. | 658 | 07/20/18 | USD 31.00 | USD 2,152 | (135,548) |
| Bristol-Myers Squibb Co. | 142 | 07/20/18 | USD 55.00 | USD 786 | (16,046) |
| Cooper Cos., Inc. | 19 | 07/20/18 | USD 230.00 | USD 447 | (15,580) |
| Cytokinetics, Inc. | 45 | 07/20/18 | USD 10.00 | USD 37 | (450) |

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| | | | | | | | |
|---------------------------------|-----|----------|-----|--------|-----|-------|----------|
| DaVita, Inc. | 125 | 07/20/18 | USD | 70.00 | USD | 868 | (19,375) |
| Edwards Lifesciences Corp. | 33 | 07/20/18 | USD | 145.00 | USD | 480 | (11,385) |
| Galapagos NV, ADR | 22 | 07/20/18 | USD | 105.00 | USD | 203 | (10,780) |
| Gilead Sciences, Inc. | 156 | 07/20/18 | USD | 67.50 | USD | 1,105 | (60,450) |
| Global Blood Therapeutics, Inc. | 21 | 07/20/18 | USD | 50.00 | USD | 95 | (3,202) |
| Globus Medical, Inc., Class A | 88 | 07/20/18 | USD | 57.50 | USD | 444 | (1,760) |
| HCA Healthcare, Inc. | 41 | 07/20/18 | USD | 105.00 | USD | 421 | (3,997) |
| Halozyne Therapeutics, Inc. | 170 | 07/20/18 | USD | 20.00 | USD | 287 | (1,700) |
| HealthEquity, Inc. | 49 | 07/20/18 | USD | 85.00 | USD | 368 | (980) |
| Incyte Corp. | 82 | 07/20/18 | USD | 75.00 | USD | 549 | (2,665) |
| Jazz Pharmaceuticals PLC | 40 | 07/20/18 | USD | 180.00 | USD | 689 | (7,300) |
| Johnson & Johnson | 102 | 07/20/18 | USD | 125.00 | USD | 1,238 | (8,670) |
| Masimo Corp. | 151 | 07/20/18 | USD | 100.00 | USD | 1,475 | (18,875) |
| Medicines Co. | 74 | 07/20/18 | USD | 39.00 | USD | 272 | (5,180) |
| Medtronic PLC | 5 | 07/20/18 | USD | 87.50 | USD | 43 | (222) |
| Medtronic PLC | 21 | 07/20/18 | USD | 90.00 | USD | 180 | (189) |
| Merck & Co., Inc. | 25 | 07/20/18 | USD | 60.00 | USD | 152 | (3,812) |
| Merck & Co., Inc. | 106 | 07/20/18 | USD | 62.50 | USD | 643 | (4,081) |
| Molina Healthcare, Inc. | 45 | 07/20/18 | USD | 100.00 | USD | 441 | (8,100) |
| Nektar Therapeutics | 29 | 07/20/18 | USD | 65.00 | USD | 142 | (1,087) |
| Neurocrine Biosciences, Inc. | 36 | 07/20/18 | USD | 94.25 | USD | 354 | (22,744) |
| Nevro Corp. | 98 | 07/20/18 | USD | 85.00 | USD | 783 | (8,330) |
| Novartis AG, ADR | 86 | 07/20/18 | USD | 80.00 | USD | 650 | (1,075) |
| Novo Nordisk A/S ADR | 58 | 07/20/18 | USD | 48.90 | USD | 267 | (1,097) |

Schedule of Investments (unaudited) (continued)

BlackRock Health Sciences Trust (BME)

June 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 Amount (000)</i> | <i>Value</i> |
|---|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call (continued) | | | | | |
| Pfizer, Inc. | 137 | 07/20/18 | USD 36.00 | USD 497 | \$ (9,385) |
| Pfizer, Inc. | 169 | 07/20/18 | USD 35.00 | USD 613 | (25,012) |
| Pfizer, Inc. | 139 | 07/20/18 | USD 37.00 | USD 504 | (2,710) |
| Quest Diagnostics, Inc. | 83 | 07/20/18 | USD 106.90 | USD 913 | (31,349) |
| Regeneron Pharmaceuticals, Inc. | 8 | 07/20/18 | USD 320.00 | USD 276 | (22,200) |
| Resmed, Inc. | 130 | 07/20/18 | USD 106.95 | USD 1,347 | (9,808) |
| Sage Therapeutics, Inc. | 39 | 07/20/18 | USD 185.00 | USD 610 | (1,755) |
| Sanofi ADR | 200 | 07/20/18 | USD 40.00 | USD 800 | (13,000) |
| Seattle Genetics, Inc. | 201 | 07/20/18 | USD 75.00 | USD 1,334 | (4,522) |
| Spark Therapeutics, Inc. | 36 | 07/20/18 | USD 79.00 | USD 298 | (23,431) |
| Stryker Corp. | 280 | 07/20/18 | USD 175.00 | USD 4,728 | (36,400) |
| Syndax Pharmaceuticals, Inc. | 63 | 07/20/18 | USD 10.00 | USD 44 | (1,260) |
| Teladoc, Inc. | 148 | 07/20/18 | USD 60.00 | USD 859 | (26,270) |
| Theravance Biopharma, Inc. | 18 | 07/20/18 | USD 25.00 | USD 41 | (585) |
| Thermo Fisher Scientific, Inc. | 109 | 07/20/18 | USD 220.00 | USD 2,258 | (2,725) |
| Universal Health Services, Inc., Class B | 34 | 07/20/18 | USD 120.00 | USD 379 | (1,020) |
| Varian Medical Systems, Inc. | 59 | 07/20/18 | USD 125.00 | USD 671 | (885) |
| Vertex Pharmaceuticals, Inc. | 27 | 07/20/18 | USD 160.00 | USD 459 | (33,345) |
| WellCare Health Plans, Inc. | 25 | 07/20/18 | USD 240.00 | USD 616 | (23,250) |
| iRhythm Technologies, Inc. | 57 | 07/20/18 | USD 85.00 | USD 462 | (8,408) |
| Universal Health Services, Inc., Class B | 33 | 07/23/18 | USD 116.50 | USD 368 | (2,189) |
| Novartis AG, ADR | 66 | 07/25/18 | USD 76.45 | USD 499 | (7,301) |
| Abbott Laboratories | 486 | 07/27/18 | USD 63.00 | USD 2,964 | (25,029) |
| Baxter International, Inc. | 71 | 07/27/18 | USD 76.00 | USD 524 | (6,638) |
| Biogen, Inc. | 8 | 07/27/18 | USD 310.00 | USD 232 | (2,620) |
| Boston Scientific Corp. | 181 | 07/27/18 | USD 31.50 | USD 592 | (38,553) |
| Boston Scientific Corp. | 186 | 07/27/18 | USD 33.50 | USD 608 | (18,600) |
| Bristol-Myers Squibb Co. | 73 | 07/27/18 | USD 55.00 | USD 404 | (11,826) |
| Cigna Corp. | 158 | 07/27/18 | USD 180.00 | USD 2,685 | (16,432) |
| Edwards Lifesciences Corp. | 60 | 07/27/18 | USD 155.00 | USD 873 | (16,650) |
| Gilead Sciences, Inc. | 63 | 07/27/18 | USD 72.00 | USD 446 | (11,624) |
| Intercept Pharmaceuticals, Inc. | 10 | 07/27/18 | USD 85.00 | USD 84 | (4,600) |
| Medtronic PLC | 61 | 07/27/18 | USD 88.50 | USD 522 | (2,318) |
| Medtronic PLC | 85 | 07/27/18 | USD 86.50 | USD 728 | (8,415) |
| Merck & Co., Inc. | 106 | 07/27/18 | USD 63.50 | USD 643 | (4,982) |
| Pfizer, Inc. | | | | | |