

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

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act file number 811-21784

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 10/31/2013

Date of reporting period: 01/31/2013

Item 1 Schedule of Investments

Schedule of Investments January 31, 2013 (Unaudited)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

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

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

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

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

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

### Portfolio Abbreviations

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

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

**USD** US Dollar

JANUARY 31, 2013

1

Schedule of Investments (continued)

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

(Percentages shown are based on Net Assets)

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

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

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

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

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

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

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

Notes to Schedule of Investments

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

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

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

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

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

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

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

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

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

JANUARY 31, 2013

3

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

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

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



Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

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

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

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

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

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

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

JANUARY 31, 2013

5

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

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

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



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

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

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

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

JANUARY 31, 2013

7

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

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

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

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

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

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

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

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

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

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

The following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy as of January 31, 2013:

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

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

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

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

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

Schedule of Investments (concluded)

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

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

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

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

JANUARY 31, 2013

9

Item 2 Controls and Procedures

2(a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the 1940 Act)) are effective as of a date within 90 days of the filing of this report based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act and Rule 13a-15(b) under the Securities Exchange Act of 1934, as amended.

2(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3 Exhibits

Certifications Attached hereto

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

---

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

BlackRock Enhanced Equity Dividend Trust

By: /s/ John M. Perlowski  
John M. Perlowski  
Chief Executive Officer (principal executive officer) of  
BlackRock Enhanced Equity Dividend Trust  
Date: March 26, 2013

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

By: /s/ John M. Perlowski  
John M. Perlowski  
Chief Executive Officer (principal executive officer) of  
BlackRock Enhanced Equity Dividend Trust  
Date: March 26, 2013

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