

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

BlackRock Enhanced Equity Dividend Trust  
Form N-CSRS  
September 05, 2017

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 52<sup>nd</sup> Street, New York, NY 10055

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

Date of fiscal year end: 12/31/2017

Date of reporting period: 06/30/2017

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 Utility and Infrastructure Trust (BUI)**

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

## The Markets in Review

Dear Shareholder,

In the 12 months ended June 30, 2017, risk assets, such as stocks and high-yield bonds, delivered strong performance. These markets showed great resilience during a period with big surprises, including the aftermath of the U.K.'s vote to leave the European Union and the outcome of the U.S. presidential election, which brought only brief spikes in equity market volatility. However, interest rates rose, which worked against high-quality assets with more interest rate sensitivity. Aside from the shortest-term Treasury bills, most U.S. Treasuries posted negative returns, as rising energy prices, modest wage increases and steady job growth led to expectations of higher inflation and anticipation of interest rate increases by the U.S. Federal Reserve (the Fed).

The global reflationary theme—rising nominal growth, wages and inflation—was the dominant driver of asset returns during the period, outweighing significant political upheavals and economic uncertainty. Reflationary expectations accelerated after the U.S. election in November 2016 and continued into the beginning of 2017, stoked by expectations that the new administration's policies would provide an extra boost to U.S. growth.

The Fed has responded to these positive developments by increasing interest rates three times in the last six months, setting expectations for additional interest rate increases and moving toward normalizing monetary policy. For its part, the European Central Bank also began to signal its intent to wind down asset purchases and begin the long move toward policy normalization, contingent upon further improvement in economic growth.

In recent months, growing skepticism about the near-term likelihood of significant U.S. tax reform and infrastructure spending has tempered enthusiasm around the reflation trade. Similarly, renewed concern about oversupply has weighed on energy prices. Nonetheless, financial markets—and to an extent the Fed—have adopted a wait-and-see approach to the economic data and potential fiscal stimulus. Although uncertainty has persisted, benign credit conditions, modest inflation and the outlook for economic growth have kept markets relatively tranquil.

In the fifth edition of our Global Investor Pulse Survey, we heard from 28,000 individuals across 18 countries, including more than 4,000 respondents from the United States. While retirement remains the single most important issue for American investors, only a third of respondents feel confident that they will have enough retirement income, and nearly 40% of respondents have yet to begin saving for retirement. We encourage you to talk with your financial advisor and visit [blackrock.com](http://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, 2017

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	9.34%	17.90%
U.S. small cap equities (Russell 2000® Index)	4.99	24.60
International equities (MSCI Europe, Australasia, Far East Index)	13.81	20.27

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Emerging market equities (MSCI Emerging Markets Index)	18.43	23.75
3-month Treasury bills (BofA Merrill Lynch 3-Month U.S. Treasury Bill Index)	0.31	0.49
U.S. Treasury securities (BofA Merrill Lynch 10-Year U.S. Treasury Index)	2.08	(5.58)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	2.27	(0.31)
Tax-exempt municipal bonds (S&P Municipal Bond Index)	3.26	(0.28)
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	4.92	12.69

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

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### 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 Utility and Infrastructure 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, 2017

	Total Cumulative Distributions for the Fiscal Period				% Breakdown of the Total Cumulative Distributions for the Fiscal Period					
	Net Realized		Net Realized		Total Per		Net Realized			Total Per Common Share
	Capital Gains	Capital Gains	Capital Gains	Return of Capital	Common Share	Net Investment Income	Short-Term	Long-Term	Capital	
BGR*	\$ 0.129255			\$ 0.336345	\$ 0.465600	28%	0%	0%	72%	100%
CII*	\$ 0.070837			\$ 0.425963	\$ 0.496800	14%	0%	0%	86%	100%
BDJ	\$ 0.079221	\$ 0.018831	\$ 0.182147		\$ 0.280200	28%	7%	65%	0%	100%
BOE	\$ 0.046257	\$ 0.421743			\$ 0.468000	10%	90%	0%	0%	100%
BGY*	\$ 0.047393			\$ 0.180607	\$ 0.228000	21%	0%	0%	79%	100%
BME	\$ 0.022815			\$ 1.177185	\$ 1.200000	2%	0%	0%	98%	100%
BCX*	\$ 0.076095			\$ 0.219505	\$ 0.295600	26%	0%	0%	74%	100%
BST*				\$ 0.600000	\$ 0.600000	0%	0%	0%	100%	100%
BUI*	\$ 0.290489		\$ 0.284039	\$ 0.151472	\$ 0.726000	40%	0%	39%	21%	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 <http://www.blackrock.com>.

### Section 19(b) Disclosure

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, 2017:

Exchange Symbol	Amount Per Common Share
BGR	\$ 0.0776
CII	\$ 0.0828
BDJ	\$ 0.0467
BOE	\$ 0.0780
BGY	\$ 0.0380
BME	\$ 0.2000
BCX	\$ 0.0516
BST	\$ 0.1000

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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 each Trust's prospectus for a more complete description of its risks.

SEMI-ANNUAL REPORT

JUNE 30, 2017

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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 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

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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.

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Trust Summary as of June 30, 2017

BlackRock Energy and Resources Trust

**Trust Overview**

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, 2017 (\$13.00) <sup>1</sup>	7.16%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0776
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.9312

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BGR <sup>1,2</sup>	(6.87)%	(10.55)%
Lipper Natural Resources Funds <sup>3</sup>	(2.89)%	(7.32)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust's discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

<sup>3</sup> Average return. Returns reflect reinvestment of dividends and/or distributions at NAV on the ex-dividend date as calculated by Lipper. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

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

### What factors influenced performance?

Despite gains for the broader world equity markets, natural resources stocks generally lost ground in the first half of 2017. The downturn largely stemmed from the weakness in energy stocks, which lagged as an unfavorable balance of supply and demand put significant downward pressure on oil prices. In this environment, the Trust produced a negative absolute return at net asset value in the six-month period.

The investment adviser positioned the portfolio based on its expectation for rising oil prices. Given that oil in fact fell in the first half of the year, this aspect of the Trust's positioning was a headwind to performance. Specifically, the Trust's significant exposure to the exploration and production (E&P) sub-sector weighed on results.

The Trust's position in the pressure pumping and service provider Superior Energy Services, Inc. detracted from absolute performance. The oil services companies Schlumberger Ltd. and Weatherford International Ltd. announced a joint venture focused on pressure pumping, which could potentially increase competition in this area.

Anadarko Petroleum Corp., which fell due to the company's possible link to two operational incidents that involved fatalities, also detracted from absolute performance.

Tesoro Corp. contributed to absolute performance, as refiners outperformed on the strength of solid demand for petroleum products and weakening oil prices (their major input cost). The company also benefited from its recent acquisition of Western Refining Corp., as the market sees the potential for synergies from the deal.

A position in Cabot Oil and Gas Corp. made a positive contribution, as well. Natural gas prices held up better than oil, and the market responded positively to increased visibility regarding the expansion of pipelines near the areas in which the company operates. The major North American energy company TransCanada Corp., which rallied following the approval for the Keystone XL pipeline, also added value.

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 positive impact on results at a time of weakness in the overall sector.

### Describe recent portfolio activity.

The investment adviser increased the Trust's exposure to U.S. onshore energy services companies and funded the purchases by taking profits in certain E&P holdings. The investment adviser also used the pullback in the broader energy sector to increase the portfolio's beta somewhat, reflecting its belief that the fundamentals of the oil market could improve in the coming months. The investment adviser focused on companies that can be expected to generate earnings even with oil at \$50 per barrel.

## Performance and Portfolio Management Commentary (concluded)

## 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, below-average costs and higher-quality management teams.

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

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 13.00	\$ 14.44	(9.97)%	\$ 14.87	\$ 12.60
Net Asset Value	\$ 14.12	\$ 16.33	(13.53)%	\$ 16.57	\$ 13.83

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

## Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
Exxon Mobil Corp.	10%
Royal Dutch Shell PLC-ADR, Class A	9
BP PLC	7
Chevron Corp.	6
EOG Resources, Inc.	5
ConocoPhillips	5
TransCanada Corp.	4
Pioneer Natural Resources Co.	4
Anadarko Petroleum Corp.	3
Baker Hughes, Inc.	3

\* Excludes option positions and money market funds.

Industry Allocation	6/30/17	12/31/16
Oil, Gas & Consumable Fuels	89%	91%
Energy Equipment & Services	11%	9%

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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.

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Trust Summary as of June 30, 2017

BlackRock Enhanced Capital and Income Fund, Inc.

Trust Overview

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, 2017 (\$14.89) <sup>1</sup>	6.67%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0828
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.9936

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
CII <sup>1,2</sup>	12.36%	9.01%
S&P 500 <sup>®</sup> Index	N/A	9.34%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

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

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?

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In sector terms, information technology ( IT ) was the prime contributor to relative performance due to strength among semiconductor and software holdings. Consumer discretionary also aided results, in particular household durables and hotels, restaurants & leisure. Selection in materials and underweight exposure to telecommunication services benefited as well. The main detractor from performance was health care due to weakness in biotechnology and pharmaceuticals. Financials and consumer staples were also a drag, namely capital markets and food & staples retailing.

On a stock-specific basis, IT holdings Lam Research Corp. and Activision Blizzard Inc. were the top individual contributors. Lam performed very well on the back of strong execution and growing demand for its products, driven by the build-out of 3D NAND capacity, for which the company is a key supplier. The valuation remained reasonable, reflecting ongoing concerns that this may be the peak of the cycle, resulting in strong stock performance while the fundamentals continued to improve. Activision outperformed amid consistently strong earnings results, allaying investor worries earlier in the period about weak *Call of Duty* sales. Investor excitement continued to grow around the company's new content like *Overwatch* and *Destiny 2*, and the secular shifts in the industry such as the movement to digital monetization and eSports.

Cruise operator Carnival Corp. also added value. Carnival outperformed early in the period after a report from competitor Royal Caribbean confirmed strengthening demand in both the Caribbean and Mediterranean markets. Later, the company delivered strong earnings results, which indicated ongoing favorable supply/demand dynamics in all of the developed cruise markets, leading to continued improvement in pricing power.

Conversely, underweights to Facebook Inc. and Amazon.com Inc., two of the so-called FANG stocks, detracted from relative results as both posted gains of more than 25% during the six months.

The position in Goldman Sachs Group Inc. also weighed. The stock underperformed after the company reported an uncharacteristically weak quarter reflecting poor performance in its core FICC (fixed income, currencies and commodities) trading business.

The Trust made use of options, principally written call options on individual stocks, in order to seek enhanced returns while continuing to participate in the performance of the underlying equities. The Trust's option writing strategy had a negative impact on performance during the reporting period.

### **Describe recent portfolio activity.**

Due to a combination of portfolio trading activity and market movement during the six-month period, the Trust's exposure to the health care sector considerably increased, particularly within equipment & supplies and pharmaceuticals. Exposure to IT, industrials and materials increased as well. The largest reduction was in consumer staples, largely with respect to beverages and tobacco. Energy exposure also declined.



Performance and Portfolio Management Commentary (concluded)

Describe portfolio positioning at period end.

Relative to the S&P 500<sup>®</sup> Index, the Trust ended the period with its largest overweights in the IT and consumer discretionary sectors. The Trust's largest relative underweights were in industrials, consumer staples and real estate.

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

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 14.89	\$ 13.71	8.61%	\$ 15.02	\$ 13.63
Net Asset Value	\$ 15.89	\$ 15.08	5.37%	\$ 15.98	\$ 15.08

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

Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
Apple, Inc.	5%
Alphabet, Inc., Class A	4
JPMorgan Chase & Co.	4
Microsoft Corp.	4
Comcast Corp., Class A	3
Bank of America Corp.	3
Pfizer, Inc.	3
Carnival Corp.	3
Dow Chemical Co.	2
Home Depot, Inc.	2

\* Excludes option positions and money market funds.

Sector Allocation	6/30/17	12/31/16
Information Technology	26%	26%
Health Care	16	14
Financials	16	17
Consumer Discretionary	16	15

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Industrials	7	6
Energy	6	8
Consumer Staples	6	9
Materials	5	4
Utilities	2	1

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.

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Trust Summary as of June 30, 2017

BlackRock Enhanced Equity Dividend Trust

Trust Overview

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, 2017 (\$8.80) <sup>1</sup>	6.37%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0467
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.5604

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BDJ <sup>1,2</sup>	11.53%	6.32%
Russell 1000® Value Index	N/A	4.66%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

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

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:

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

### What factors influenced performance?

The largest contribution to performance for the six-month period came from an overweight to the health care sector. Most notably, an overweight to the health care providers & services industry provided strong relative returns. Within information technology, an overweight to software and stock selection in technology hardware, storage, & peripherals added to relative performance. Lastly, an underweight to telecommunication services ( telecom ) as well as stock selection within the sector contributed to performance, as did stock selection within financials, consumer discretionary and materials.

The largest detractor from relative return came from stock selection in the consumer staples sector. In particular, selection within the food & staples retailing industry detracted, as non-benchmark holding Kroger Co. sold off on concerns over increasing competition in the wake of the acquisition of Whole Foods by Amazon. Additionally, stock selection in utilities weighed on performance, mainly within the multi-utilities industry. Stock selection in the industrials sector detracted from returns as well, as a significant underweight to the machinery industry proved unfavorable.

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 option writing strategy had a negative effect on performance.

### Describe recent portfolio activity.

During the six-month period, the Trust's exposure to the industrials, information technology ( IT ), health care, utilities and telecom sectors was increased. Conversely, exposure to consumer staples, consumer discretionary, energy, financials and real estate was decreased.

### Describe portfolio positioning at period end.

The Trust's largest allocations were in the financials, health care and industrials sectors. Relative to the benchmark, the Trust's largest overweight positions were in the industrials, financials, IT, health care, materials and energy sectors. The Trust's largest underweights were in the real estate, consumer staples, consumer discretionary, telecom and utilities segments.

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

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 8.80	\$ 8.15	7.98%	\$ 8.84	\$ 8.13
Net Asset Value	\$ 9.49	\$ 9.22	2.93%	\$ 9.54	\$ 9.16

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

## Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
JPMorgan Chase & Co.	4%
Citigroup, Inc.	4
Bank of America Corp.	4
Pfizer, Inc.	3
Oracle Corp.	3
Dow Chemical Co.	3
Wells Fargo & Co.	3
Anthem, Inc.	2
General Electric Co.	2
Merck & Co., Inc.	2

\* Excludes option positions and money market funds.

Sector Allocation	6/30/17	12/31/16
Financials	28%	30%
Health Care	16	14
Industrials	12	12
Energy	11	12
Information Technology	11	9
Consumer Staples	6	7
Utilities	5	5
Consumer Discretionary	5	6
Materials	4	3
Telecommunication Services	2	2

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 Summary as of June 30, 2017

BlackRock Enhanced Global Dividend Trust

Trust Overview

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.

On March 22, 2017, the Trust's Board approved a change to the Trust's name from BlackRock Global Opportunities Equity Trust to BlackRock Enhanced Global Dividend Trust. The Board also approved changes to certain of the Trust's non-fundamental investment policies. Please refer to the Additional Information section. These changes became effective on June 12, 2017.

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, 2017 (\$13.25) <sup>1</sup>	7.06%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0780
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.9360

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BOE <sup>1,2</sup>	18.78%	12.24%
MSCI All Country World Index	N/A	11.48%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust's discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

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

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

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?**

Positive stock selection within the financials sector led contributors for the period, in particular the Trust's position in Federal Bank Ltd., an Indian retail bank, which benefited from an earnings report that exceeded analysts' forecasts. Performance was also helped by the Trust's positioning and security selection within the information technology (IT) sector, the top-performing segment during the period. Within IT, holdings in Skyworks Solutions, Inc., a mobile communications semiconductor company that reported favorable earnings, was a notable contributor.

Conversely, stock selection within the industrials and consumer discretionary sectors detracted from performance. Within industrials, the Trust's position in Acuity Brands, Inc., a manufacturer of energy efficient lighting solutions, led detractors due to a weak earnings report. The company's management has continued to cite the negative impact of macroeconomic uncertainty on its business, particularly with the recent U.S. election result. Unfavorable stock selection in the consumer discretionary sector was driven by the Trust's position in Jasper Infotech Private Ltd., a private Indian e-commerce company, which saw its valuation negatively impacted by a more competitive business environment and challenged funding terms.

Also, 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 detracted from performance.

### **Describe recent portfolio activity.**

The Trust increased exposure to the consumer staples and health care sectors, funded by reductions to holdings in information technology and consumer discretionary. Regionally, these changes resulted in added exposure to Europe and reduced exposure within the emerging markets, the Pacific Basin and North America.

### **Describe portfolio positioning at period end.**

The Trust's largest sector overweights were in the consumer staples, health care and telecommunication services sectors, funded by underweights to financials and IT. Regionally, the Trust was significantly overweight in Europe funded by underweight exposures to Emerging Markets and the Pacific Basin.

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

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 13.25	\$ 11.57	14.52%	\$ 13.48	\$ 11.57
Net Asset Value	\$ 14.48	\$ 13.38	8.22%	\$ 14.61	\$ 13.38

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

Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
Altria Group, Inc.	4%
British American Tobacco PLC	4
AstraZeneca PLC	4
Imperial Brands PLC	3
Johnson & Johnson	3
Novartis AG, Registered Shares	3
Pfizer, Inc.	3
Rogers Communications, Inc., Class B	3
TELUS Corp.	3
Philip Morris International, Inc.	3

\* Excludes option positions and money market funds.

Geographic Allocation	6/30/17	12/31/16
United States	46%	59%
United Kingdom	17	6
Switzerland	10	2
Canada	6	1
Taiwan	3	
France	3	2
Germany	3	2
Australia	2	
Finland	2	
Belgium	2	2
Japan	1	6
China	1	3
India		3
Italy		2
Spain		1
Other	4 <sup>1</sup>	11 <sup>2</sup>

<sup>1</sup> Other includes a 1% holding or less in each of the following countries: Denmark, Hong Kong, Netherlands and Sweden.



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Other includes a 1% holding or less in each of the following countries: Australia, Denmark, Hong Kong, Indonesia, Ireland, Israel, Mexico, Netherlands, New Zealand, Norway, Peru, Philippines, Portugal, South Africa, South Korea, Sweden, Taiwan and Thailand.

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Trust Summary as of June 30, 2017

BlackRock Enhanced International Dividend Trust

**Trust Overview**

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.

On March 22, 2017, the Trust's Board approved a change to the Trust's name from BlackRock International Growth & Income Trust to BlackRock Enhanced International Dividend Trust. The Board also approved changes to certain of the Trust's non-fundamental investment policies. Please refer to the Additional Information section. These changes became effective on June 12, 2017.

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 June 30, 2017 (\$6.28) <sup>1</sup>	7.26%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0380
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.4560

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BGY <sup>1,2</sup>	18.36%	12.28%
MSCI All Country World Index ex-USA	N/A	14.10%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust's discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

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

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

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?**

Unfavorable stock selection within the internet & direct marketing retail sub-industry of the consumer discretionary sector detracted from performance during the period. This was led by the Trust's position in Jasper Infotech Private Ltd., a private Indian e-commerce company, which saw its valuation negatively impacted by a more competitive business environment and challenged funding terms. In addition, the Trust's overweight position in Shire PLC, a global biotechnology company, detracted after the FDA approved a generic equivalent for one of Shire's popular brand-name therapies.

For the period, favorable stock selection within the diversified banks sub-industry of the financials sector led relative gains. This was driven by the Trust's position in HDFC Bank Ltd., India's second largest private bank, after HDFC's shares rallied following a strong earnings report. The next largest contribution came from stock selection in the technology hardware & equipment sub-industry group, most notably holdings of Catcher Technology Co., Ltd., an important supplier of parts for Apple's iPhone. The stock has performed well year to date on news of strong demand from additional smartphone providers, including Google and Samsung.

Also, 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 detracted from relative returns.

### **Describe recent portfolio activity.**

Over the six-month period, the Trust added to positions in the health care and consumer staples sectors, funded by reductions in the Trust's financials and consumer discretionary holdings. Regionally, these changes resulted in increased exposure to North America and Europe, and reduced exposure to the emerging markets and the Pacific Basin.

### **Describe portfolio positioning at period end.**

Relative to the MSCI All Country World Index ex-US, the Trust's largest sector overweights were in health care and consumer staples, while the largest underweight positions were in financials and consumer discretionary. Regionally, the Trust's largest overweights were in Europe and North America, while the largest regional underweights were in the Pacific Basin and the emerging markets.

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.

## BlackRock Enhanced International Dividend Trust

## Market Price and Net Asset Value Per Share Summary

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 6.28	\$ 5.51	13.97%	\$ 6.45	\$ 5.45
Net Asset Value	\$ 6.79	\$ 6.28	8.12%	\$ 6.89	\$ 6.28

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

## Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
British American Tobacco PLC	5%
Imperial Brands PLC	4
AstraZeneca PLC	4
Novartis AG, Registered Shares	4
Rogers Communications, Inc., Class B	4
TELUS Corp.	4
Nestle SA, Registered Shares	3
Deutsche Post AG, Registered Shares	3
Sanofi	3
WisdomTree Japan Hedged Equity Fund	3

\* Excludes option positions and money market funds.

Geographic Allocation	6/30/17	12/31/16
United Kingdom	23%	16%
Switzerland	13	5
United States	8	8
Canada	7	5
France	5	9
Netherlands	5	6
Germany	5	6
China	5	5
Japan	4	8
Taiwan	3	
Sweden	3	1
Australia	3	
Finland	3	
Hong Kong	2	2
South Korea	2	3
Belgium	2	2
India	2	4
Ireland	1	2
Italy	1	6
Spain		1

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Mexico		1
Other	3 <sup>1</sup>	10 <sup>2</sup>

<sup>1</sup> Other includes a 1% holding or less in each of the following countries: Denmark, Norway, Portugal and South Africa.

<sup>2</sup> Other includes a 1% holding or less in each of the following countries: Australia, Denmark, Indonesia, Israel, New Zealand, Norway, Peru, Philippines, Portugal, South Africa, Taiwan and Thailand.

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Trust Summary as of June 30, 2017

BlackRock Health Sciences Trust

**Trust Overview**

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, 2017 (\$36.65) <sup>1</sup>	6.55%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.2000
Current Annualized Distribution per Common Share <sup>2</sup>	\$2.4000

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BME <sup>1,2</sup>	19.59%	16.71%
Russell 3000 <sup>®</sup> Healthcare Index	N/A	16.82%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust's premium to NAV widened during the period, which accounts for the difference between performance based on price and performance based on NAV.

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

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:

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

### What factors influenced performance?

Underweight positions in the outperforming pharmaceutical stocks Johnson & Johnson and Eli Lilly & Co. detracted from Trust results during the period. Out-of-benchmark positions in the European companies Roche Holding AG and Sanofi SA, which lagged the overall pharmaceutical industry, were additional detractors. In addition, several small- to medium-capitalization holdings in the biotechnology sector hurt performance for the full period despite their strong showing in June.

On the positive side, the Trust's positioning in all four health care sub-sectors contributed to relative performance, led by the health care providers & services, biotechnology and pharmaceuticals sub-sectors.

In healthcare providers & services, the Trust benefited from stock selection in the managed care and healthcare services industries. In the latter group, Amedisys, Inc. and Quest Diagnostics, Inc. reported strong financial results and were leading contributors to performance. In biotechnology, the Trust benefited from the outperformance of Vertex Pharmaceuticals, Inc. and AveXis, Inc., both of which reported positive clinical developments. An underweight in Gilead Sciences, Inc., which was hampered by mixed financial results, and the lack of a position in Alexion Pharmaceuticals, Inc., which was pressured by an investigation into its sales practices, also aided performance.

Jazz Pharmaceuticals PLC which was boosted by positive clinical results was a top contributor in the pharmaceuticals industry. A position in AstraZeneca PLC and an underweight in Pfizer, Inc. also aided the Trust's return in this sub-sector.

The health care equipment industry was the key source of outperformance in the medical devices area. Several holdings generated positive returns thanks to their solid earnings, including C.R. Bard, Inc. (which was bid for by Becton Dickinson & Co.), Baxter International, Inc., Intuitive Surgical, Inc., Masimo Corp. and Boston Scientific Corp.

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 given the double-digit absolute return for health care stocks during the six-month period. The Trust also owned private securities during the time period, although this is not a principal strategy.

### Describe recent portfolio activity.

The Trust increased its allocation in the medical devices & supplies sub-sector, while slightly reducing its weightings in the health care providers & services and pharmaceutical sub-sectors.

### 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 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

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 36.65	\$ 31.75	15.43%	\$ 36.73	\$ 31.75
Net Asset Value	\$ 35.26	\$ 31.30	12.65%	\$ 35.72	\$ 31.30

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

## Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
UnitedHealth Group, Inc.	8%
Medtronic PLC	5
Celgene Corp	4
Amgen, Inc.	3
Boston Scientific Corp.	3
Stryker Corp.	3
Anthem, Inc.	3
Humana, Inc.	3
Allergan PLC	3
Johnson & Johnson	3

\* Excludes option positions and money market funds.

Industry Allocation	6/30/17	12/31/16
Health Care Providers & Services	28%	30%
Health Care Equipment & Supplies	25	21
Biotechnology	24	24
Pharmaceuticals	21	23
Life Sciences Tools & Services	2	1
Diversified Consumer Services		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 Summary as of June 30, 2017

BlackRock Resources & Commodities Strategy Trust

Trust Overview

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, 2017 (\$8.01) <sup>1</sup>	7.73%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.0516
Current Annualized Distribution per Common Share <sup>2</sup>	\$0.6192

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BCX <sup>1,2</sup>	0.28%	(3.19)%
Lipper Natural Resources Funds <sup>3</sup>	(2.89)%	(7.32)%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

<sup>3</sup> Average return. Returns reflect reinvestment of dividends and/or distributions at NAV on the ex-dividend date as calculated by Lipper. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

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

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

### **What factors influenced performance?**

Despite gains for the broader world equity markets, natural resources stocks generally lost ground in the first half of 2017. The downturn largely stemmed from the weakness in energy stocks, which lagged as an unfavorable balance of supply and demand put significant downward pressure on oil prices. In this environment, the Trust produced a negative absolute return at net asset value in the six-month period.

At a time of weak returns for the broader natural resources sector, only certain stocks contributed positively to the Trust's absolute performance. A position in Packaging Corp of America, which was boosted by an improving demand outlook for U.S. packaging as demonstrated by increasing utilization rates across the industry made the largest contribution at the individual stock level. The Trust's position in the agriculture science company Monsanto Co. also performed well. Monsanto was bid for in 2016 by the German pharmaceutical company Bayer AG, and its share price subsequently increased toward the bid price as the market grew more confident the deal would receive regulatory approval.

The Trust's position in energy stocks was the most significant drag on absolute performance. The oil & gas exploration & production companies Anadarko Petroleum Corp., Cimarex Energy Co. and Devon Energy Corp. were the largest detractors. Anadarko's stock price was also hurt by the company's possible link to two operational incidents that involved fatalities.

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 positive impact on results at a time of weakness in the overall sector.

### **Describe recent portfolio activity.**

The investment adviser sought to capitalize on the downturn in the energy sector by modestly increasing the Trust's exposure to higher-quality exploration & production companies. The Trust also initiated a position in the diversified mining company BHP Billiton Ltd. on the belief that the company can generate cash and de-lever its balance sheet with iron ore prices in their current range.

### **Describe portfolio positioning at period end.**

The energy sector represented the Trust's largest allocation, followed by mining and agriculture, 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

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 8.01	\$ 8.27	(3.14)%	\$ 8.99	\$ 7.76
Net Asset Value	\$ 9.22	\$ 9.86	(6.49)%	\$ 10.50	\$ 9.00

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

## Overview of the Trust's Total Investments\*

## Ten Largest Holdings

	6/30/17
Royal Dutch Shell PLC, A Shares ADR	6%
BP PLC ADR	5
Monsanto Co.	5
Glencore PLC	5
Rio Tinto PLC ADR	4
BHP Billiton PLC	3
Exxon Mobil Corp.	3
Newcrest Mining Ltd.	3
Packaging Corp. of America	3
Chevron Corp.	3

\* Excludes option positions and money market funds.

## Industry Allocation

	6/30/17	12/31/16
Oil, Gas & Consumable Fuels	36%	34%
Metals & Mining	34	30
Chemicals	14	18
Food Products	5	5
Energy Equipment & Services	4	3
Containers & Packaging	3	6
Real Estate Investment Trusts (REITs)	2	
Paper & Forest Products	1	1
Machinery	1	
Food & Staples Retailing		2
Other		1 <sup>1</sup>

<sup>1</sup> Other includes less than 1% in each of the following industries: Building Products, Electric Utilities, Electrical Equipment, Electronic Equipment, Independent Power and Renewable Electricity Producers, Instruments & Components, Machinery, Multi-Utilities, Real Estate Investment Trusts (REITs), Semiconductors & Semiconductor Equipment and Water Utilities.

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 Summary as of June 30, 2017

BlackRock Science and Technology Trust

Trust Overview

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, 2017 (\$22.21) <sup>1</sup>	5.40%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.1000
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.2000

<sup>1</sup> 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.

<sup>2</sup> The monthly distribution per Common Share, declared on July 3, 2017, was increased to \$0.1100 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BST <sup>1,2</sup>	27.34%	22.88%
MSCI World Information Technology Index	N/A	17.71%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.  
N/A Not applicable as the index does not have a market price.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

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

### **What factors influenced performance?**

Within software & services, the Trust's positions in the internet software companies Alibaba Group Holding Ltd. and Tencent Holdings Ltd. led contributors for the period. Both operate as e-commerce companies in China, and benefited from strong earnings reports.

Conversely, the Trust's position in Jasper Infotech Private Ltd., a private Indian e-commerce company, led detractors for the period, as the company's valuation was negatively impacted by a more competitive business environment and challenged funding terms. Within the internet & direct marketing retail sub-industry, shares of NetShoes, a Brazilian online retailer of sporting goods, also meaningfully detracted following the company's initial public stock offering amid heightened political turmoil in the region.

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 detracted from returns.

### **Describe recent portfolio activity.**

The Trust added to positions in the technology hardware & equipment sub-sector, and reduced its holdings in the real estate and consumer durables & apparel sub-sectors. Regionally, the Trust added to positions in the emerging markets, funded by reductions within Europe, the Pacific Basin and North America.

### **Describe portfolio positioning at period end.**

The Trust held its largest allocation within the software & services industry group, particularly idiosyncratic opportunities within the internet software & services and application software sub-industries. The Trust also held large allocations in more stable cash flow businesses within the semiconductor & semiconductor equipment and technology hardware & equipment industries segments. Regionally, the Trust maintained most of its exposure in North America, followed by notable weights 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.

Market Price and Net Asset Value Per Share Summary

	6/30/17	12/31/16	Change	High	Low
Market Price	\$ 22.21	\$ 17.94	23.80%	\$ 23.67	\$ 17.94
Net Asset Value	\$ 24.01	\$ 20.10	19.45%	\$ 25.01	\$ 20.10

Market Price and Net Asset Value History Since Inception

<sup>1</sup> Commencement of operations.

Overview of the Trust's Total Investments\*

Ten Largest Holdings	6/30/17
Alphabet, Inc., Class A	6%
Apple, Inc.	6
Microsoft Corp.	5
Tencent Holdings Ltd.	5
Amazon.com, Inc.	5
Facebook, Inc., Class A	4
Alibaba Group Holding Ltd. ADR	4
Broadcom Ltd.	3
Visa, Inc., A Shares	2
Mastercard, Inc., Class A	2

\* Excludes option positions and money market funds.

Industry Allocation	6/30/17	12/31/16
Internet Software & Services	23%	23%
Software	21	21
Semiconductors & Semiconductor Equipment	20	19
Internet & Direct Marketing Retail	11	7
Technology Hardware, Storage & Peripherals	9	7
IT Services	8	11
Real Estate Investment Trusts (REITs)	3	
Electronic Equipment, Instruments & Components	2	2
Media	2	2
Communications Equipment	1	
Equity Real Estate Investment Trusts (REITs)		4
Diversified Telecommunication Services		1
Other		3 <sup>1</sup>

<sup>1</sup> Other includes a 1% holding or less in each of the following industries: Communications Equipment, Hotels, Restaurants & Leisure, Professional Services, Household Durables and Wireless Telecommunication 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 Summary as of June 30, 2017

BlackRock Utility and Infrastructure Trust

**Trust Overview**

BlackRock Utility and Infrastructure 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 and Infrastructure 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 and 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. 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, 2017 (\$20.55) <sup>1</sup>	7.07%
Current Monthly Distribution per Common Share <sup>2</sup>	\$0.1210
Current Annualized Distribution per Common Share <sup>2</sup>	\$1.4520

<sup>1</sup> 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.

<sup>2</sup> 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, 2017 were as follows:

	Returns Based On	
	Market Price	Net Asset Value
BUI <sup>1,2</sup>	15.67%	10.51%
Lipper Utility Funds <sup>3</sup>	17.89%	10.24%

<sup>1</sup> All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices.

<sup>2</sup> The Trust s discount to NAV narrowed during the period, which accounts for the difference between performance based on price and performance based on NAV.

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<sup>3</sup> Average return. Returns reflect reinvestment of dividends and/or distributions at NAV on the ex-dividend date as calculated by Lipper. 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 largest contributor to absolute return was the Trust's stock selection in utilities. Utilities performed strongly during the period, as investors continued to seek higher-yielding equities. From an industry standpoint, stock selection in electric utilities and independent power & renewable electricity producers were the most noteworthy contributors to performance. Within the electric utilities industry, the Trust's performance benefitted from its lack of exposure to Southern Co., as well as from overweight positions in NextEra Energy, Inc. and Italian utility operator Enel SpA.

The largest detractor from absolute returns was the Trust's overweight position in the energy sector, which has been negatively impacted by weak crude oil prices. The Trust's stock selection in the oil, gas, & consumable fuels industry detracted from performance, especially among midstream master limited partnerships Plains All American Pipeline, L.P., Energy Transfer Partners, L.P., and Dominion Energy Midstream Partners, LP. Also detracting from the Trust's return was an underweight position in the industrials sector, particularly among transportation infrastructure industry stocks including airport services providers Aena, S.A. in Spain and Grupo Aeroportuario del Sureste, S.A.B. de C.V. in Mexico.

Also, 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 option writing strategy detracted from performance during the period.

### **Describe recent portfolio activity.**

During the period, the Trust made few changes to its sector and industry allocations. In terms of individual positions, notable changes included adding to existing positions in Enel SpA and FirstEnergy Corp., while exiting the Trust's position in Spanish renewable electricity company EDP Renovaveis S.A. and trimming exposure to multi-utility provider CMS Energy Corp.

### **Describe portfolio positioning at period end.**

The utilities sector accounted for approximately 63% of the Trust's assets, with holdings concentrated in U.S. electric and multi-utilities. 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

**Performance and Portfolio Management Commentary (concluded)**

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**

	<b>6/30/17</b>	<b>12/31/16</b>	<b>Change</b>	<b>High</b>	<b>Low</b>
Market Price	\$ 20.55	\$ 18.41	11.62%	\$ 21.40	\$ 18.36
Net Asset Value	\$ 20.71	\$ 19.42	6.64%	\$ 21.24	\$ 19.42

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

<b>Ten Largest Holdings</b>	<b>6/30/17</b>
NextEra Energy, Inc.	9%
Dominion Resources, Inc.	5
Enel SpA	5
Atlantia SpA	4
NextEra Energy Partners LP	4
National Grid PLC	4
Duke Energy Corp.	3
Exelon Corp.	3
Public Service Enterprise Group, Inc.	3
Transurban Group	3

\* Excludes option positions and money market funds.

<b>Industry Allocation</b>	<b>6/30/17</b>	<b>12/31/16</b>
Electric Utilities	32%	28%
Multi-Utilities	22	22
Transportation Infrastructure	16	14
Oil, Gas & Consumable Fuels	15	20
Independent Power and Renewable Electricity Producers	6	4
Construction & Engineering	3	3

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Gas Utilities	2	1
Water Utilities	2	2
Real Estate Investment Trusts (REITs)	2	3
Diversified Telecommunication Services		2
Other		1 <sup>1</sup>

<sup>1</sup> Other includes a 1% holding or less in each of the following industries: Road & Rail and Wireless Telecommunication 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.

## 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 asset 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 June 30, 2017 (Unaudited)

## BlackRock Energy and Resources Trust (BGR)

(Percentages shown are based on Net Assets)

<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Energy Equipment &amp; Services 11.3%</b>		
Baker Hughes, Inc. (a)	253,400	\$ 13,812,834
Halliburton Co. (a)	312,600	13,351,146
Precision Drilling Corp. (b)	849,830	2,903,105
Schlumberger Ltd. (a)	187,224	12,326,828
Superior Energy Services, Inc. (a)(b)	517,100	5,393,353
		47,787,266
<b>Oil, Gas &amp; Consumable Fuels 87.9%</b>		
Anadarko Petroleum Corp. (a)	308,783	14,000,221
BP PLC	4,732,250	27,315,359
Cabot Oil & Gas Corp. (a)	283,900	7,120,212
Cairn Energy PLC (b)	1,810,176	4,064,182
Canadian Natural Resources Ltd.	428,484	12,364,182
Chevron Corp. (a)(c)	229,800	23,975,034
Cimarex Energy Co.	118,900	11,177,789
ConocoPhillips (a)	493,050	21,674,478
Devon Energy Corp. (a)	311,050	9,944,268
Enbridge, Inc.	206,450	8,224,250
Encana Corp.	1,141,000	10,039,181
Eni SpA	533,450	8,016,613
EOG Resources, Inc. (a)	247,900	22,439,908
EQT Corp. (a)	115,900	6,790,581
Exxon Mobil Corp. (a)	531,800	42,932,214
Hess Corp. (a)	205,150	8,999,931
International Petroleum Corp. (b)	48,925	145,183
Kosmos Energy Ltd. (b)	721,207	4,622,937
Marathon Oil Corp. (a)	706,300	8,369,655
Noble Energy, Inc. (a)(c)	287,292	8,130,364
Oil Search Ltd.	1,085,763	5,685,688
Phillips 66 (a)	56,700	4,688,523
Pioneer Natural Resources Co. (a)	94,550	15,088,289
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		
Royal Dutch Shell PLC ADR, Class A (a)	698,200	\$ 37,137,258
Royal Dutch Shell PLC, Class A	511,048	13,577,881
Tesoro Corp. (a)	82,050	7,679,880
TransCanada Corp.	324,450	15,466,918
Valero Energy Corp. (a)	156,200	10,537,252
		370,208,231
<b>Total Long-Term Investments</b>		
<b>(Cost \$437,491,469) 99.2%</b>		417,995,497
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (d)(e)	6,214,460	6,214,460
<b>Total Short-Term Securities</b>		
<b>(Cost \$6,214,460) 1.5%</b>		6,214,460
<b>Total Investments Before Options Written</b>		
<b>(Cost \$443,705,929) 100.7%</b>		424,209,957
<b>Options Written</b>		
<b>(Premiums Received \$3,341,898) (0.5)%</b>		(2,193,235)
<b>Total Investments, Net of Options Written</b>		422,016,722

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(Cost \$440,364,031)	100.2%				
<b>Liabilities in Excess of Other Assets</b>	<b>(0.2)%</b>				(872,218)
<b>Net Assets</b>	<b>100.0%</b>				\$ 421,144,504

### Notes to Schedule of Investments

- (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) Current yield as of period end.
- (e) During the period ended June 30, 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 December 31, 2016	Net Activity	Shares Held at June 30, 2017	Value at June 30, 2017	Income	Change in Unrealized Appreciation Net Realized Gain (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	3,936,617	2,277,843	6,214,460	\$ 6,214,460	\$ 16,781	
SL Liquidity Series, LLC, Money Market Series					22,641 <sup>1</sup>	
<b>Total</b>				<b>\$ 6,214,460</b>	<b>\$ 39,422</b>	

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

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.

### Portfolio Abbreviations

<b>ADR</b>	American Depositary Receipts
<b>AUD</b>	Australian Dollar
<b>CAD</b>	Canadian Dollar
<b>CHF</b>	Swiss Franc
<b>EUR</b>	Euro
<b>GBP</b>	British Pound
<b>GDR</b>	Global Depositary Receipt
<b>HKD</b>	Hong Kong Dollar
<b>JPY</b>	Japanese Yen
<b>KRW</b>	Korean Won
<b>NOK</b>	Norwegian Krone
<b>NZD</b>	New Zealand Dollar
<b>OTC</b>	Over-the-Counter
<b>SEK</b>	Swedish Krona
<b>TWD</b>	Taiwan Dollar

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**USD**  
**ZAR**

U.S. Dollar  
South African Rand

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Energy and Resources Trust (BGR)

## Derivative Financial Instruments Outstanding as of Period End

## Exchange-Traded Options Written

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Marathon Oil Corp.	Call	7/06/17	USD 15.50	58	\$
Anadarko Petroleum Corp.	Call	7/07/17	USD 53.50	176	(704)
Baker Hughes, Inc.	Call	7/07/17	USD 56.00	102	(6,630)
Cabot Oil & Gas Corp.	Call	7/07/17	USD 23.00	548	(117,820)
Chevron Corp.	Call	7/07/17	USD 107.00	218	(981)
ConocoPhillips	Call	7/07/17	USD 46.00	159	(477)
Devon Energy Corp.	Call	7/07/17	USD 37.50	21	(84)
EOG Resources, Inc.	Call	7/07/17	USD 94.00	43	(430)
Exxon Mobil Corp.	Call	7/07/17	USD 82.00	129	(1,290)
Marathon Oil Corp.	Call	7/07/17	USD 14.00	244	(488)
Pioneer Natural Resources Co.	Call	7/07/17	USD 172.50	45	(3,600)
Royal Dutch Shell PLC ADR, Class A	Call	7/07/17	USD 55.95	514	(240)
Schlumberger Ltd.	Call	7/07/17	USD 70.00	86	(172)
Valero Energy Corp.	Call	7/07/17	USD 67.00	32	(2,816)
Chevron Corp.	Call	7/13/17	USD 107.50	218	(4,121)
Anadarko Petroleum Corp.	Call	7/14/17	USD 52.50	208	(832)
Baker Hughes, Inc.	Call	7/14/17	USD 56.00	198	(7,920)
Devon Energy Corp.	Call	7/14/17	USD 35.00	52	(416)
EOG Resources, Inc.	Call	7/14/17	USD 91.50	103	(10,867)
Exxon Mobil Corp.	Call	7/14/17	USD 81.00	378	(24,570)
Hess Corp.	Call	7/14/17	USD 46.00	203	(6,800)
Pioneer Natural Resources Co.	Call	7/14/17	USD 170.00	177	(7,522)
Valero Energy Corp.	Call	7/14/17	USD 66.00	130	(25,220)
Baker Hughes, Inc.	Call	7/21/17	USD 56.25	102	(6,736)
Canadian Natural Resources Ltd.	Call	7/21/17	CAD 38.00	367	(16,414)
ConocoPhillips	Call	7/21/17	USD 46.00	290	(7,830)
Devon Energy Corp.	Call	7/21/17	USD 33.00	86	(4,988)
Encana Corp.	Call	7/21/17	CAD 13.00	994	(6,132)
Encana Corp.	Call	7/21/17	CAD 15.00	290	(1,118)
EOG Resources, Inc.	Call	7/21/17	USD 97.50	21	(357)
EQT Corp.	Call	7/21/17	USD 55.00	202	(86,860)
Exxon Mobil Corp.	Call	7/21/17	USD 80.00	342	(50,445)
Exxon Mobil Corp.	Call	7/21/17	USD 85.00	216	(1,188)
Halliburton Co.	Call	7/21/17	USD 43.50	142	(9,727)
Halliburton Co.	Call	7/21/17	USD 48.00	245	(857)
Hess Corp.	Call	7/21/17	USD 52.50	288	(576)
Noble Energy, Inc.	Call	7/21/17	USD 30.00	580	(11,600)
Precision Drilling Corp.	Call	7/21/17	CAD 6.00	520	(2,005)
Royal Dutch Shell PLC ADR, Class A	Call	7/21/17	USD 55.95	514	(4,210)
Schlumberger Ltd.	Call	7/21/17	USD 72.50	135	(877)
Tesoro Corp.	Call	7/21/17	USD 90.00	87	(38,715)
TransCanada Corp.	Call	7/21/17	CAD 64.00	240	(1,758)
Valero Energy Corp.	Call	7/21/17	USD 65.00	197	(58,411)
Valero Energy Corp.	Call	7/21/17	USD 67.50	33	(4,026)
Exxon Mobil Corp.	Call	7/25/17	USD 83.25	192	(4,596)
Baker Hughes, Inc.	Call	7/28/17	USD 57.00	101	(22,422)
Cabot Oil & Gas Corp.	Call	7/28/17	USD 23.00	220	(53,350)
Canadian Natural Resources Ltd.	Call	7/28/17	CAD 38.00	765	(44,244)
Chevron Corp.	Call	7/28/17	USD 108.00	185	(11,008)
Devon Energy Corp.	Call	7/28/17	USD 33.00	265	(20,008)
EOG Resources, Inc.	Call	7/28/17	USD 92.00	178	(27,590)
Exxon Mobil Corp.	Call	7/28/17	USD 82.50	200	(12,000)
Halliburton Co.	Call	7/28/17	USD 44.00	143	(11,583)
Marathon Oil Corp.	Call	7/28/17	USD 13.00	502	(7,028)

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Pioneer Natural Resources Co.	Call	7/28/17	USD	167.50	47	(8,812)
Schlumberger Ltd.	Call	7/28/17	USD	70.00	189	(6,048)
Valero Energy Corp.	Call	7/28/17	USD	65.50	65	(18,850)
Royal Dutch Shell PLC ADR, Class A	Call	8/01/17	USD	55.50	1,415	(31,683)
Anadarko Petroleum Corp.	Call	8/04/17	USD	47.50	233	(21,320)
Baker Hughes, Inc.	Call	8/04/17	USD	55.00	165	(23,100)
Chevron Corp.	Call	8/04/17	USD	107.00	183	(20,039)
Devon Energy Corp.	Call	8/04/17	USD	31.00	49	(9,947)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Energy and Resources Trust (BGR)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
EOG Resources, Inc.	Call	8/04/17	USD 89.00	522	\$ (194,445)
Marathon Oil Corp.	Call	8/04/17	USD 12.00	913	(49,759)
Tesoro Corp.	Call	8/04/17	USD 94.50	113	(28,476)
Valero Energy Corp.	Call	8/04/17	USD 68.50	89	(12,327)
Anadarko Petroleum Corp.	Call	8/11/17	USD 46.50	310	(44,330)
Cabot Oil & Gas Corp.	Call	8/11/17	USD 26.00	225	(19,800)
ConocoPhillips	Call	8/11/17	USD 45.00	319	(30,305)
Halliburton Co.	Call	8/11/17	USD 43.00	244	(36,600)
Hess Corp.	Call	8/11/17	USD 43.50	227	(53,118)
Phillips 66	Call	8/11/17	USD 82.50	198	(43,560)
Schlumberger Ltd.	Call	8/11/17	USD 67.50	176	(21,648)
Exxon Mobil Corp.	Call	8/14/17	USD 83.00	254	(13,836)
Halliburton Co.	Call	8/16/17	USD 46.10	320	(16,597)
Anadarko Petroleum Corp.	Call	8/18/17	USD 50.00	153	(8,491)
Baker Hughes, Inc.	Call	8/18/17	USD 55.00	218	(40,330)
Canadian Natural Resources Ltd.	Call	8/18/17	CAD 38.00	367	(32,829)
ConocoPhillips	Call	8/18/17	USD 45.00	320	(33,920)
ConocoPhillips	Call	8/18/17	USD 47.00	290	(14,065)
Devon Energy Corp.	Call	8/18/17	USD 33.00	615	(77,490)
Enbridge, Inc.	Call	8/18/17	CAD 54.00	250	(5,783)
Exxon Mobil Corp.	Call	8/18/17	USD 85.00	150	(3,975)
Marathon Oil Corp.	Call	8/18/17	USD 13.00	332	(9,628)
Noble Energy, Inc.	Call	8/18/17	USD 30.00	425	(23,375)
Pioneer Natural Resources Co.	Call	8/18/17	USD 170.00	60	(18,750)
Schlumberger Ltd.	Call	8/18/17	USD 70.00	69	(4,243)
Tesoro Corp.	Call	8/18/17	USD 95.00	87	(24,795)
ConocoPhillips	Call	8/30/17	USD 47.60	347	(17,711)
Superior Energy Services, Inc.	Call	9/15/17	USD 10.00	220	(34,650)
<b>Total</b>					\$ (1,807,294)

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
BP PLC	Call	Credit Suisse International	07/06/17	GBP 4.75	450,000	\$ (434)
Royal Dutch Shell PLC ADR, Class A	Call	Citibank N.A.	07/06/17	GBP 21.26	138,900	(1,592)
Encana Corp.	Call	Deutsche Bank AG	07/07/17	CAD 16.05	17,900	(1)
EQT Corp.	Call	Credit Suisse International	07/07/17	USD 60.07	20,300	(8,360)
Cimarex Energy Co.	Call	UBS AG	07/10/17	USD 119.70	4,300	
Superior Energy Services, Inc.	Call	UBS AG	07/10/17	USD 12.61	20,000	(518)
Oil Search Ltd.	Call	Deutsche Bank AG	07/18/17	AUD 7.19	100,000	(3,217)
BP PLC	Call	Credit Suisse International	07/19/17	GBP 4.69	180,800	(2,006)
Enbridge, Inc.	Call	Citibank N.A.	07/19/17	CAD 53.16	22,200	(3,376)
Eni SpA	Call	Credit Suisse International	07/19/17	EUR 14.06	87,000	(1,576)
Royal Dutch Shell PLC ADR, Class A	Call	Goldman Sachs International	07/26/17	GBP 20.95	40,000	(8,127)
BP PLC	Call	Credit Suisse International	07/27/17	GBP 4.73	363,000	(7,241)
TransCanada Corp.	Call	Morgan Stanley & Co. International PLC	07/31/17	CAD 63.99	46,500	(30,270)
Superior Energy Services, Inc.	Call	Royal Bank of Canada	08/02/17	USD 10.84	27,600	(19,572)
BP PLC	Call	Credit Suisse International	08/04/17	GBP 4.75	363,000	(9,618)
Eni SpA	Call	Goldman Sachs International	08/04/17	EUR 14.34	12,800	(425)
Oil Search Ltd.	Call	Deutsche Bank AG	08/04/17	AUD 7.08	215,000	(20,417)
Cimarex Energy Co.	Call	Goldman Sachs International	08/07/17	USD 98.61	15,500	(26,560)
Encana Corp.	Call	Citibank N.A.	08/08/17	CAD 11.49	39,000	(19,144)
Encana Corp.	Call	Morgan Stanley & Co. International PLC	08/08/17	CAD 13.81	62,000	(6,724)
BP PLC	Call	Goldman Sachs International	08/09/17	GBP 4.54	299,500	(26,643)
Eni SpA	Call	Morgan Stanley & Co. International PLC	08/09/17	EUR 13.80	87,000	(11,543)
Superior Energy Services, Inc.	Call	UBS AG	08/09/17	USD 10.80	39,600	(34,751)
TransCanada Corp.	Call	Citibank N.A.	08/15/17	CAD 63.48	43,000	(13,804)
Superior Energy Services, Inc.	Call	Goldman Sachs International	08/16/17	USD 10.90	27,500	(23,590)

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Encana Corp.	Call	Citibank N.A.	08/22/17	CAD	12.04	32,500	(12,412)
Encana Corp.	Call	Royal Bank of Canada	08/22/17	CAD	11.33	42,000	(26,602)
Cimarex Energy Co.	Call	Goldman Sachs International	08/23/17	USD	98.61	15,500	(35,478)
Enbridge, Inc.	Call	Goldman Sachs International	08/31/17	CAD	54.10	25,000	(6,405)
Encana Corp.	Call	Royal Bank of Canada	09/06/17	CAD	11.89	47,600	(25,535)
<b>Total</b>							<b>\$ (385,941)</b>

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Energy and Resources Trust (BGR)

## Transactions in Options Written for the Period Ended June 30, 2017

	Calls	
	Contracts	Premiums Received
Outstanding options, beginning of period	3,570,352	\$ 4,804,608
Options written	12,778,126	13,413,684
Options exercised		
Options expired	(8,735,561)	(6,859,698)
Options closed	(4,705,074)	(8,016,696)
Outstanding options, end of period	2,907,843	\$ 3,341,898

As of period end, the value of portfolio securities subject to covered call options written was \$140,124,445.

## 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:

Liabilities	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
	Options written, at value			\$ 2,193,235				\$ 2,193,235

For the six month ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

**Net Realized Gain (Loss) from:**

Options written	\$ 9,048,883	\$ 9,048,883
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**Net Change in Unrealized Appreciation on:**

Options written	\$ 2,496,409	\$ 2,496,409
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## Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:	
Average value of option contracts written	\$ 2,447,757

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:

Derivative Financial Instruments	Assets	Liabilities
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Options	\$ 2,193,235
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )	\$ (1,807,294)
Total derivative assets and liabilities subject to an MNA	\$ 385,941

The following table presents the Trust's derivative liabilities by counterparty net of amounts available for offset under a Master Netting Agreement ( MNA ) and net of the related collateral received by the Trust:

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
Citibank N.A.	\$ 50,328		\$ (50,328)		
Credit Suisse International	29,235				\$ 29,235
Deutsche Bank AG	23,635				23,635
Goldman Sachs International	127,228				127,228
Morgan Stanley & Co. International PLC	48,537		(48,537)		
Royal Bank of Canada	71,709				71,709
UBS AG	35,269				35,269
<b>Total</b>	<b>\$ 385,941</b>		<b>\$ (98,865)</b>		<b>\$ 287,076</b>

<sup>1</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> Net amount represents the net amount payable due to the counterparty in the event of default. Net Amount may be offset further by net options written receivable/payable on the Statements of Assets and Liabilities.

See Notes to Financial Statements.

## Schedule of Investments (concluded)

BlackRock Energy and Resources Trust (BGR)

**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
<b>Assets:</b>				
Investments:				
Long-Term Investments:				
Energy Equipment & Services	\$ 47,787,266			\$ 47,787,266
Oil, Gas & Consumable Fuels	311,548,508	\$ 58,659,723		370,208,231
Short-Term Securities	6,214,460			6,214,460
<b>Total</b>	<b>\$ 365,550,234</b>	<b>\$ 58,659,723</b>		<b>\$ 424,209,957</b>
Derivative Financial Instruments <sup>1</sup>				
<b>Liabilities:</b>				
Equity contracts	\$ (1,706,445)	\$ (486,790)		\$ (2,193,235)

<sup>1</sup> Derivative financial instruments are options written, which are shown at value.  
During the six months ended June 30, 2017, there were no transfers between levels.

See Notes to Financial Statements.

## Schedule of Investments June 30, 2017 (Unaudited)

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

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Airlines 1.9%</b>		
Delta Air Lines, Inc. (a)(b)	232,835	\$ 12,512,553
Southwest Airlines Co. (a)	14,810	920,293
		13,432,846
<b>Auto Components 2.4%</b>		
Goodyear Tire & Rubber Co. (a)	270,397	9,453,079
Lear Corp. (a)	50,102	7,118,492
		16,571,571
<b>Banks 12.3%</b>		
Bank of America Corp. (a)(b)	842,001	20,426,944
Citigroup, Inc. (a)	91,993	6,152,492
JPMorgan Chase & Co. (a)(b)	305,724	27,943,174
Regions Financial Corp. (a)	310,429	4,544,681
SunTrust Banks, Inc. (a)	218,766	12,408,407
U.S. Bancorp (a)	288,037	14,954,881
		86,430,579
<b>Biotechnology 4.1%</b>		
Biogen, Inc. (a)(c)	54,407	14,763,884
Gilead Sciences, Inc. (a)	201,321	14,249,500
		29,013,384
<b>Capital Markets 1.9%</b>		
Goldman Sachs Group, Inc. (a)	60,296	13,379,682
<b>Chemicals 2.4%</b>		
Dow Chemical Co. (a)	267,847	16,893,110
<b>Communications Equipment 2.0%</b>		
Cisco Systems, Inc. (a)	456,067	14,274,897
<b>Construction &amp; Engineering 0.4%</b>		
EMCOR Group, Inc. (a)	38,519	2,518,372
<b>Consumer Finance 1.1%</b>		
SLM Corp. (a)(c)	667,970	7,681,655
<b>Containers &amp; Packaging 1.9%</b>		
Avery Dennison Corp. (a)	49,267	4,353,725
Packaging Corp. of America (a)	79,712	8,879,120
		13,232,845
<b>Diversified Telecommunication Services 0.2%</b>		
AT&T, Inc. (a)	37,700	1,422,421
<b>Electric Utilities 1.1%</b>		
FirstEnergy Corp. (a)	273,587	7,977,797
<b>Electronic Equipment, Instruments &amp; Components 2.0%</b>		
CDW Corp. (a)	108,840	6,805,765
Flex Ltd. (a)(c)	458,631	7,480,272
		14,286,037
<b>Food &amp; Staples Retailing 4.1%</b>		
CVS Health Corp. (a)(b)	138,171	11,117,239
Wal-Mart Stores, Inc. (a)	80,756	6,111,614
Walgreens Boots Alliance, Inc. (a)	150,485	11,784,480
		29,013,333
<b>Health Care Equipment &amp; Supplies 1.2%</b>		
Baxter International, Inc. (a)	140,986	8,535,293
<b>Health Care Providers &amp; Services 7.4%</b>		



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Aetna, Inc. (a)	8,732	1,325,780
Anthem, Inc. (a)	18,397	3,461,028
Centene Corp. (a)(c)	92,304	7,373,243
Humana, Inc. (a)	64,918	15,620,569
Laboratory Corp. of America Holdings (a)(c)	37,064	5,713,045
McKesson Corp. (a)	18,519	3,047,116
UnitedHealth Group, Inc. (a)	83,455	15,474,226
		52,015,007
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Hotels, Restaurants &amp; Leisure 2.6%</b>		
Carnival Corp. (a)	275,660	\$ 18,075,026
<b>Household Durables 2.6%</b>		
D.R. Horton, Inc.	322,419	11,146,025
Lennar Corp., Class A (a)	60,253	3,212,690
NVR, Inc. (c)	1,453	3,502,616
		17,861,331
<b>Insurance 0.6%</b>		
Hartford Financial Services Group, Inc. (a)	80,016	4,206,441
<b>Internet Software &amp; Services 4.4%</b>		
Alphabet, Inc., Class A (a)(b)(c)	33,504	31,147,999
<b>IT Services 2.7%</b>		
Amdocs Ltd. (a)	99,436	6,409,645
Cognizant Technology Solutions Corp., Class A (a)	186,628	12,392,099
		18,801,744
<b>Machinery 2.0%</b>		
Stanley Black & Decker, Inc. (a)	79,957	11,252,349
WABCO Holdings, Inc. (a)(c)	22,204	2,831,232
		14,083,581
<b>Media 3.3%</b>		
Comcast Corp., Class A (a)(b)	589,266	22,934,233
<b>Metals &amp; Mining 1.0%</b>		
Rio Tinto PLC, ADR (a)	157,091	6,646,520
<b>Multi-Utilities 0.5%</b>		
Public Service Enterprise Group, Inc.	88,510	3,806,815
<b>Oil, Gas &amp; Consumable Fuels 6.3%</b>		
Anadarko Petroleum Corp. (a)	35,386	1,604,401
BP PLC ADR (a)	211,505	7,328,648
Chevron Corp. (a)	130,394	13,604,006
Marathon Oil Corp. (a)	131,595	1,559,401
Statoil ASA, ADR (a)	142,350	2,353,046
Suncor Energy, Inc. (a)	367,356	10,726,795
TOTAL SA ADR (a)	90,924	4,508,921
Valero Energy Corp. (a)	34,800	2,347,608
		44,032,826
<b>Pharmaceuticals 3.8%</b>		
Merck & Co., Inc. (a)	101,505	6,505,455
Pfizer, Inc. (a)	591,440	19,866,470
		26,371,925
<b>Professional Services 0.8%</b>		
Robert Half International, Inc. (a)	111,106	5,325,311
<b>Road &amp; Rail 2.0%</b>		
Norfolk Southern Corp. (a)	115,132	14,011,564
<b>Semiconductors &amp; Semiconductor Equipment 2.8%</b>		
Intel Corp. (a)(b)	266,433	8,989,449
Lam Research Corp. (a)	56,881	8,044,680
Qorvo, Inc. (a)(c)	40,771	2,581,620
		19,615,749
<b>Software 7.6%</b>		
Activision Blizzard, Inc. (a)	199,362	11,477,270
Dell Technologies, Inc., Class V (a)(c)	92,419	5,647,725

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

Microsoft Corp. (a)	400,742	27,623,146
Oracle Corp. (a)	167,147	8,380,751
		53,128,892
<b>Specialty Retail 4.9%</b>		
Home Depot, Inc. (a)(b)	102,046	15,653,856
Lowe's Cos., Inc. (a)(b)	187,711	14,553,234
Urban Outfitters, Inc. (a)(c)	226,753	4,204,001
		34,411,091

See Notes to Financial Statements.

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Schedule of Investments (continued)

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

	Shares	Value
<b>Common Stocks</b>		
<b>Technology Hardware, Storage &amp; Peripherals 5.2%</b>		
Apple, Inc. (a)(b)	251,629	\$ 36,239,609
<b>Tobacco 1.7%</b>		
Altria Group, Inc. (a)(b)	162,564	12,106,141
<b>Total Long-Term Investments</b>		
(Cost \$595,730,513) 101.2%		709,485,627
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (d)(e)	815,956	815,956
<b>Total Short-Term Securities</b>		
(Cost \$815,956) 0.1%		815,956
<b>Total Short-Term Securities 0.1%</b>		815,956
<b>Total Investments Before TBA Sale Commitments and Options Written</b>		
(Cost \$596,546,469) 101.3%		710,301,583
<b>Options Written</b>		
(Premiums Received \$7,476,756) (1.1)%		<b>(8,011,076)</b>
<b>Common Stocks</b>		<b>Value</b>
<b>Total Investments, Net of Options Written</b>		
(Cost \$589,069,713) 100.2%		\$ 702,290,507
<b>Liabilities in Excess of Other Assets (0.2)%</b>		(1,138,914)
<b>Net Assets 100.0%</b>		\$ 701,151,593

Notes to Schedule of Investments

- (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 the security has been pledged as collateral in connection with outstanding OTC derivatives.
- (c) Non-income producing security.
- (d) Current yield as of period end.
- (e) During the six months ended June 30, 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 December 31, 2016	Net Activity	Shares Held at June 30, 2017	Value at June 30, 2017	Income	Net Realized Gain	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	24,715,046	(23,899,090)	815,956	\$ 815,956	\$ 51,867		

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

SL Liquidity Series, LLC, Money	695,518	(695,518)		1,191 <sup>1</sup>	\$ (54)
Market Series.					
<b>Total</b>			\$ 815,956	\$ 53,058	\$ (54)

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

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 Outstanding as of Period End

#### Exchange-Traded Options Written

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Lam Research Corp.	Call	7/05/17	USD 150.01	299	\$ (2,595)
JPMorgan Chase & Co.	Call	7/06/17	USD 87.50	188	(65,199)
Marathon Oil Corp.	Call	7/06/17	USD 15.50	14	
Alphabet, Inc., Class A	Call	7/07/17	USD 1,010.00	28	(280)
Anadarko Petroleum Corp.	Call	7/07/17	USD 53.50	52	(208)
Anthem, Inc.	Call	7/07/17	USD 182.50	37	(21,183)
Bank of America Corp.	Call	7/07/17	USD 24.00	606	(25,755)
Bank of America Corp.	Call	7/07/17	USD 24.25	375	(12,433)
BP PLC ADR	Call	7/07/17	USD 36.00	91	(182)

See Notes to Financial Statements.

## Schedule of Investments (continued)

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

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Chevron Corp.	Call	7/07/17	USD 107.00	130	\$ (585)
Cisco Systems, Inc.	Call	7/07/17	USD 32.00	308	(616)
Citigroup, Inc.	Call	7/07/17	USD 61.00	37	(22,478)
Citigroup, Inc.	Call	7/07/17	USD 61.50	24	(13,080)
D.R. Horton, Inc.	Call	7/07/17	USD 33.50	435	(54,158)
Flex Ltd.	Call	7/07/17	USD 17.50	475	(17,100)
Goldman Sachs Group, Inc.	Call	7/07/17	USD 225.00	148	(11,026)
Goodyear Tire & Rubber Co.	Call	7/07/17	USD 32.50	210	(52,500)
Humana, Inc.	Call	7/07/17	USD 235.00	63	(41,895)
Intel Corp.	Call	7/07/17	USD 36.50	221	(442)
Marathon Oil Corp.	Call	7/07/17	USD 14.00	69	(138)
Merck & Co., Inc.	Call	7/07/17	USD 64.50	147	(4,483)
Suncor Energy, Inc.	Call	7/07/17	USD 31.50	55	(1,925)
U.S. Bancorp	Call	7/07/17	USD 53.00	572	(4,004)
UnitedHealth Group, Inc.	Call	7/07/17	USD 177.50	38	(30,685)
Valero Energy Corp.	Call	7/07/17	USD 67.00	14	(1,232)
Walgreens Boots Alliance, Inc.	Call	7/07/17	USD 81.00	259	(1,813)
Lennar Corp., Class A	Call	7/10/17	USD 52.10	151	(25,079)
Bank of America Corp.	Call	7/11/17	USD 24.25	188	(7,804)
Chevron Corp.	Call	7/13/17	USD 107.50	130	(2,457)
Alphabet, Inc., Class A	Call	7/14/17	USD 997.50	28	(1,610)
Altria Group, Inc.	Call	7/14/17	USD 76.00	467	(7,939)
Anadarko Petroleum Corp.	Call	7/14/17	USD 52.50	24	(96)
Bank of America Corp.	Call	7/14/17	USD 23.00	205	(28,085)
Bank of America Corp.	Call	7/14/17	USD 23.50	478	(43,976)
BP PLC ADR	Call	7/14/17	USD 36.00	92	(506)
Cisco Systems, Inc.	Call	7/14/17	USD 31.50	456	(8,664)
D.R. Horton, Inc.	Call	7/14/17	USD 34.00	160	(13,600)
Dow Chemical Co.	Call	7/14/17	USD 65.50	729	(6,925)
Flex Ltd.	Call	7/14/17	USD 16.50	105	(1,995)
Goldman Sachs Group, Inc.	Call	7/14/17	USD 220.00	153	(68,468)
Intel Corp.	Call	7/14/17	USD 36.50	250	(500)
Goodyear Tire & Rubber Co.	Call	7/14/17	USD 36.00	214	(4,280)
Merck & Co., Inc.	Call	7/14/17	USD 64.50	89	(4,761)
Norfolk Southern Corp.	Call	7/14/17	USD 121.00	304	(68,400)
Pfizer, Inc.	Call	7/14/17	USD 33.00	680	(49,980)
Suncor Energy, Inc.	Call	7/14/17	USD 32.00	55	(1,045)
UnitedHealth Group, Inc.	Call	7/14/17	USD 182.50	48	(19,800)
Valero Energy Corp.	Call	7/14/17	USD 66.00	40	(7,760)
Walgreens Boots Alliance, Inc.	Call	7/14/17	USD 82.00	373	(5,968)
Delta Air Lines, Inc.	Call	7/18/17	USD 49.51	518	(254,884)
Qorvo, Inc.	Call	7/18/17	USD 75.55	75	(37)
Activision Blizzard, Inc.	Call	7/21/17	USD 60.00	256	(15,488)
Alphabet, Inc., Class A	Call	7/21/17	USD 945.00	27	(30,375)
Alphabet, Inc., Class A	Call	7/21/17	USD 950.00	14	(14,280)
Amdocs Ltd.	Call	7/21/17	USD 65.00	247	(17,290)
Anthem, Inc.	Call	7/21/17	USD 190.00	17	(3,995)
Apple, Inc.	Call	7/21/17	USD 149.00	333	(27,639)
Avery Dennison Corp.	Call	7/21/17	USD 85.00	185	(60,588)
Avery Dennison Corp.	Call	7/21/17	USD 90.00	61	(3,507)
Bank of America Corp.	Call	7/21/17	USD 23.00	665	(95,428)
Bank of America Corp.	Call	7/21/17	USD 25.00	187	(5,142)
Baxter International, Inc.	Call	7/21/17	USD 57.50	562	(186,865)
Biogen, Inc.	Call	7/21/17	USD 265.00	174	(167,910)
BP PLC ADR	Call	7/21/17	USD 36.00	175	(2,187)
BP PLC ADR	Call	7/21/17	USD 37.00	61	(244)
Carnival Corp.	Call	7/21/17	USD 62.50	510	(173,400)
CDW Corp.	Call	7/21/17	USD 65.00	350	(11,375)
Chevron Corp.	Call	7/21/17	USD 110.00	162	(1,620)
Cisco Systems, Inc.	Call	7/21/17	USD 32.00	307	(4,451)
Citigroup, Inc.	Call	7/21/17	USD 62.50	162	(76,140)

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Comcast Corp., Class A	Call	7/21/17	USD	38.75	522	(44,370)
CVS Health Corp.	Call	7/21/17	USD	80.00	254	(39,370)
D.R. Horton, Inc.	Call	7/21/17	USD	34.00	305	(29,128)
Dell Technologies, Inc., Class V	Call	7/21/17	USD	65.00	285	(5,700)

See Notes to Financial Statements.

## Schedule of Investments (continued)

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

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Dell Technologies, Inc., Class V	Call	7/21/17	USD 70.00	45	\$ (450)
Dow Chemical Co.	Call	7/21/17	USD 64.00	99	(5,742)
EMCOR Group, Inc.	Call	7/21/17	USD 65.00	114	(21,660)
FirstEnergy Corp.	Call	7/21/17	USD 29.00	225	(11,812)
FirstEnergy Corp.	Call	7/21/17	USD 30.00	711	(10,665)
Flex Ltd.	Call	7/21/17	USD 17.00	924	(9,702)
Gilead Sciences, Inc.	Call	7/21/17	USD 67.50	462	(168,630)
Goodyear Tire & Rubber Co.	Call	7/21/17	USD 36.00	300	(9,750)
Home Depot, Inc.	Call	7/21/17	USD 160.00	172	(4,128)
Humana, Inc.	Call	7/21/17	USD 235.00	98	(79,870)
Laboratory Corp. of America Holdings	Call	7/21/17	USD 145.00	75	(73,875)
Lam Research Corp.	Call	7/21/17	USD 160.00	125	(2,187)
Lear Corp.	Call	7/21/17	USD 145.00	70	(11,900)
Lennar Corp., Class A	Call	7/21/17	USD 55.00	175	(5,512)
Lowe's Cos., Inc.	Call	7/21/17	USD 80.00	120	(5,820)
Merck & Co., Inc.	Call	7/21/17	USD 65.00	56	(3,416)
Microsoft Corp.	Call	7/21/17	USD 70.00	295	(32,745)
Norfolk Southern Corp.	Call	7/21/17	USD 125.00	160	(15,200)
Oracle Corp.	Call	7/21/17	USD 46.00	418	(175,560)
Packaging Corp. of America	Call	7/21/17	USD 110.00	136	(39,440)
Pfizer, Inc.	Call	7/21/17	USD 33.00	26	(2,067)
Qorvo, Inc.	Call	7/21/17	USD 75.00	150	(1,500)
Rio Tinto PLC ADR	Call	7/21/17	USD 42.50	340	(34,000)
SLM Corp.	Call	7/21/17	USD 11.00	1,370	(92,475)
Stanley Black & Decker, Inc.	Call	7/21/17	USD 140.00	399	(100,748)
Statoil ASA ADR	Call	7/21/17	USD 17.70	392	(1,530)
SunTrust Bank, Inc.	Call	7/21/17	USD 55.00	210	(51,135)
U.S. Bancorp	Call	7/21/17	USD 52.50	896	(58,688)
UnitedHealth Group, Inc.	Call	7/21/17	USD 180.00	63	(45,833)
UnitedHealth Group, Inc.	Call	7/21/17	USD 185.00	49	(18,253)
Valero Energy Corp.	Call	7/21/17	USD 65.00	59	(17,494)
Valero Energy Corp.	Call	7/21/17	USD 67.50	15	(1,830)
Walgreens Boots Alliance, Inc.	Call	7/21/17	USD 82.50	150	(3,150)
Dell Technologies, Inc., Class V	Call	7/24/17	USD 62.01	134	(15,184)
Activision Blizzard, Inc.	Call	7/28/17	USD 57.00	235	(49,233)
Alphabet, Inc., Class A	Call	7/28/17	USD 962.50	28	(46,620)
Bank of America Corp.	Call	7/28/17	USD 24.00	507	(41,067)
BP PLC ADR	Call	7/28/17	USD 36.00	87	(1,566)
Chevron Corp.	Call	7/28/17	USD 108.00	107	(6,366)
Cisco Systems, Inc.	Call	7/28/17	USD 32.00	203	(4,466)
Citigroup, Inc.	Call	7/28/17	USD 65.00	24	(6,540)
Cognizant Technology Solutions Corp.	Call	7/28/17	USD 66.50	182	(23,660)
Comcast Corp., Class A	Call	7/28/17	USD 40.00	776	(42,292)
CVS Health Corp.	Call	7/28/17	USD 78.00	218	(66,272)
D.R. Horton, Inc.	Call	7/28/17	USD 34.50	280	(27,440)
Delta Air Lines, Inc.	Call	7/28/17	USD 52.00	128	(33,856)
Dow Chemical Co.	Call	7/28/17	USD 65.00	300	(18,750)
Flex Ltd.	Call	7/28/17	USD 17.00	105	(2,572)
Goodyear Tire & Rubber Co.	Call	7/28/17	USD 34.00	365	(62,963)
Hartford Financial Services Group, Inc.	Call	7/28/17	USD 53.00	400	(38,600)
Home Depot, Inc.	Call	7/28/17	USD 157.50	172	(15,910)
JPMorgan Chase & Co.	Call	7/28/17	USD 89.00	292	(89,498)
JPMorgan Chase & Co.	Call	7/28/17	USD 91.50	385	(60,830)
Marathon Oil Corp.	Call	7/28/17	USD 13.00	130	(1,820)
Merck & Co., Inc.	Call	7/28/17	USD 66.50	34	(1,547)
Microsoft Corp.	Call	7/28/17	USD 70.00	345	(43,815)
Microsoft Corp.	Call	7/28/17	USD 70.50	700	(74,200)
Norfolk Southern Corp.	Call	7/28/17	USD 120.00	50	(21,750)
Pfizer, Inc.	Call	7/28/17	USD 32.50	411	(52,814)
Pfizer, Inc.	Call	7/28/17	USD 34.50	146	(2,044)
Suncor Energy, Inc.	Call	7/28/17	USD 30.50	1,297	(36,316)

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U.S. Bancorp	Call	7/28/17	USD	52.00	56	(5,936)
UnitedHealth Group, Inc.	Call	7/28/17	USD	182.50	170	(96,475)
UnitedHealth Group, Inc.	Call	7/28/17	USD	185.00	49	(20,703)
Urban Outfitters, Inc.	Call	7/28/17	USD	19.00	262	(13,755)

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## Schedule of Investments (continued)

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

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Valero Energy Corp.	Call	7/28/17	USD 65.50	20	\$ (5,800)
Wal-Mart Stores, Inc.	Call	7/28/17	USD 77.00	248	(16,244)
Cisco Systems, Inc.	Call	7/31/17	USD 32.25	503	(11,701)
Pfizer, Inc.	Call	7/31/17	USD 34.25	144	(2,431)
SunTrust Bank, Inc.	Call	7/31/17	USD 57.50	132	(19,141)
Public Service Enterprise Group, Inc.	Call	8/01/17	USD 44.40	132	(3,415)
Activision Blizzard, Inc.	Call	8/04/17	USD 59.00	235	(39,363)
Alphabet, Inc., Class A	Call	8/04/17	USD 965.00	14	(24,710)
Anadarko Petroleum Corp.	Call	8/04/17	USD 47.50	23	(2,104)
Apple, Inc.	Call	8/04/17	USD 150.00	219	(43,910)
Biogen, Inc.	Call	8/04/17	USD 280.00	98	(56,840)
BP PLC ADR	Call	8/04/17	USD 35.00	174	(11,310)
Carnival Corp.	Call	8/04/17	USD 66.50	358	(41,170)
Chevron Corp.	Call	8/04/17	USD 107.00	122	(13,359)
Cisco Systems, Inc.	Call	8/04/17	USD 32.00	252	(6,804)
Citigroup, Inc.	Call	8/04/17	USD 65.50	34	(8,347)
CVS Health Corp.	Call	8/04/17	USD 82.50	218	(16,677)
D.R. Horton, Inc.	Call	8/04/17	USD 34.50	316	(35,866)
Dow Chemical Co.	Call	8/04/17	USD 64.50	10	(845)
Flex Ltd.	Call	8/04/17	USD 17.00	104	(3,120)
Gilead Sciences, Inc.	Call	8/04/17	USD 72.50	544	(81,056)
Home Depot, Inc.	Call	8/04/17	USD 155.00	166	(36,188)
Intel Corp.	Call	8/04/17	USD 35.00	247	(10,003)
JPMorgan Chase & Co.	Call	8/04/17	USD 92.50	385	(48,895)
Lowe's Cos., Inc.	Call	8/04/17	USD 79.50	215	(20,210)
Marathon Oil Corp.	Call	8/04/17	USD 12.00	164	(8,938)
Merck & Co., Inc.	Call	8/04/17	USD 65.00	34	(3,536)
Microsoft Corp.	Call	8/04/17	USD 70.50	212	(25,758)
Norfolk Southern Corp.	Call	8/04/17	USD 119.00	111	(57,720)
Suncor Energy, Inc.	Call	8/04/17	USD 29.50	123	(9,102)
Urban Outfitters, Inc.	Call	8/04/17	USD 18.00	310	(34,875)
Valero Energy Corp.	Call	8/04/17	USD 68.50	26	(3,601)
Wal-Mart Stores, Inc.	Call	8/04/17	USD 77.00	155	(12,865)
Comcast Corp., Class A	Call	8/09/17	USD 39.90	131	(9,043)
Anadarko Petroleum Corp.	Call	8/11/17	USD 46.50	66	(9,438)
Apple, Inc.	Call	8/11/17	USD 146.00	373	(151,811)
Bank of America Corp.	Call	8/11/17	USD 25.00	1,175	(55,813)
Carnival Corp.	Call	8/11/17	USD 66.00	510	(79,050)
Cisco Systems, Inc.	Call	8/11/17	USD 32.00	251	(8,534)
Citigroup, Inc.	Call	8/11/17	USD 68.00	35	(4,025)
Cognizant Technology Solutions Corp., Class A	Call	8/11/17	USD 66.50	440	(94,600)
Dow Chemical Co.	Call	8/11/17	USD 64.50	151	(14,194)
JPMorgan Chase & Co.	Call	8/11/17	USD 91.50	186	(35,898)
Lowe's Cos., Inc.	Call	8/11/17	USD 77.50	298	(58,408)
Microsoft Corp.	Call	8/11/17	USD 70.41	140	(19,175)
Urban Outfitters, Inc.	Call	8/11/17	USD 19.50	280	(14,560)
Activision Blizzard, Inc.	Call	8/18/17	USD 60.00	270	(46,305)
Aetna, Inc.	Call	8/18/17	USD 155.00	43	(12,449)
Alphabet, Inc., Class A	Call	8/18/17	USD 1,000.00	28	(28,700)
Anadarko Petroleum Corp.	Call	8/18/17	USD 50.00	11	(610)
Anthem, Inc.	Call	8/18/17	USD 200.00	37	(5,920)
Apple, Inc.	Call	8/18/17	USD 150.00	333	(81,086)
Bank of America Corp.	Call	8/18/17	USD 24.00	507	(50,954)
BP PLC ADR	Call	8/18/17	USD 36.00	180	(6,030)
Centene Corp.	Call	8/18/17	USD 80.00	461	(172,875)
Citigroup, Inc.	Call	8/18/17	USD 65.00	5	(1,477)
Cognizant Technology Solutions Corp.	Call	8/18/17	USD 67.91	311	(49,623)
D.R. Horton, Inc.	Call	8/18/17	USD 34.00	140	(21,210)
D.R. Horton, Inc.	Call	8/18/17	USD 35.00	140	(13,160)
Delta Air Lines, Inc.	Call	8/18/17	USD 55.00	518	(68,894)
EMCOR Group, Inc.	Call	8/18/17	USD 65.00	78	(20,280)

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FirstEnergy Corp.	Call	8/18/17	USD	30.00	310	(10,850)
Flex Ltd.	Call	8/18/17	USD	17.00	105	(3,622)
Goodyear Tire & Rubber Co.	Call	8/18/17	USD	35.00	262	(35,370)
Humana, Inc.	Call	8/18/17	USD	240.00	50	(42,250)

See Notes to Financial Statements.

## Schedule of Investments (continued)

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

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Intel Corp.	Call	8/18/17	USD 36.30	364	\$ (7,649)
JPMorgan Chase & Co.	Call	8/18/17	USD 90.00	244	(70,272)
Lear Corp.	Call	8/18/17	USD 145.00	63	(24,570)
Lowe's Cos., Inc.	Call	8/18/17	USD 82.50	305	(15,555)
Marathon Oil Corp.	Call	8/18/17	USD 13.00	127	(3,683)
McKesson Corp.	Call	8/18/17	USD 165.00	92	(50,140)
Merck & Co., Inc.	Call	8/18/17	USD 65.00	147	(18,743)
Microsoft Corp.	Call	8/18/17	USD 72.50	311	(23,636)
Regions Financial Corp.	Call	8/18/17	USD 14.60	456	(30,006)
Rio Tinto PLC ADR	Call	8/18/17	USD 42.50	170	(24,990)
SLM Corp.	Call	8/18/17	USD 11.00	500	(42,750)
SLM Corp.	Call	8/18/17	USD 12.00	250	(8,250)
Southwest Airlines Co.	Call	8/18/17	USD 62.10	74	(18,796)
Suncor Energy, Inc.	Call	8/18/17	USD 31.00	78	(2,730)
SunTrust Bank, Inc.	Call	8/18/17	USD 56.82	131	(23,187)
TOTAL SA ADR	Call	8/18/17	USD 51.25	454	(29,943)
Urban Outfitters, Inc.	Call	8/18/17	USD 20.00	281	(18,265)
WABCO Holdings, Inc.	Call	8/18/17	USD 130.00	55	(17,710)
Citigroup, Inc.	Call	8/25/17	USD 63.95	113	(44,840)
Comcast Corp., Class A	Call	8/30/17	USD 41.22	497	(26,804)
Pfizer, Inc.	Call	9/01/17	USD 34.17	325	(13,820)
Altria Group, Inc.	Call	9/15/17	USD 76.42	345	(36,129)
Citigroup, Inc.	Call	9/15/17	USD 67.50	25	(4,925)
Comcast Corp., Class A	Call	9/15/17	USD 41.25	522	(31,581)
Oracle Corp.	Call	9/15/17	USD 51.30	418	(44,387)
Pfizer, Inc.	Call	9/15/17	USD 34.00	814	(46,398)
<b>Total</b>					\$ (6,800,610)

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Baxter International, Inc.	Call	Bank of America N.A.	07/06/17	USD 56.46	14,200	\$ (59,558)
Lear Corp.	Call	Goldman Sachs International	07/06/17	USD 146.63	11,700	(2,781)
SunTrust Bank, Inc.	Call	Goldman Sachs International	07/06/17	USD 57.22	41,500	(22,875)
CDW Corp.	Call	Société Générale	07/07/17	USD 59.65	19,400	(58,510)
Packaging Corp. of America	Call	Deutsche Bank AG	07/07/17	USD 99.50	6,200	(73,871)
Regions Financial Corp.	Call	UBS AG	07/07/17	USD 14.42	25,100	(9,672)
Amdocs Ltd.	Call	JPMorgan Chase Bank N.A.	07/10/17	USD 63.50	25,000	(32,360)
Laboratory Corp. of America Holdings	Call	Deutsche Bank AG	07/11/17	USD 139.81	11,000	(158,898)
Public Service Enterprise Group, Inc.	Call	Morgan Stanley & Co. International PLC	07/11/17	USD 43.54	31,000	(7,098)
Humana, Inc.	Call	Barclays Bank PLC	07/12/17	USD 228.00	11,300	(148,616)
Rio Tinto PLC ADR	Call	Barclays Bank PLC	07/13/17	USD 41.68	10,200	(12,473)
Robert Half International, Inc.	Call	Barclays Bank PLC	07/13/17	USD 47.77	40,000	(51,318)
Regions Financial Corp.	Call	Citibank N.A.	07/14/17	USD 14.43	42,300	(20,409)
SLM Corp.	Call	Morgan Stanley & Co. International PLC	07/14/17	USD 10.87	87,000	(62,089)
SunTrust Bank, Inc.	Call	Barclays Bank PLC	07/14/17	USD 56.55	20,800	(26,695)
WABCO Holdings, Inc.	Call	Bank of America N.A.	07/14/17	USD 123.00	5,600	(32,822)
Robert Half International, Inc.	Call	Barclays Bank PLC	07/25/17	USD 48.38	15,500	(22,856)
Statoil ASA ADR	Call	JPMorgan Chase Bank N.A.	07/26/17	USD 17.29	31,900	(4,926)
BP PLC ADR	Call	UBS AG	07/31/17	USD 35.85	10,900	(1,670)
BP PLC ADR	Call	UBS AG	07/31/17	USD 36.53	8,800	(980)
Pfizer, Inc.	Call	Citibank N.A.	07/31/17	USD 33.32	41,200	(28,086)
Packaging Corp. of America	Call	Bank of America N.A.	08/02/17	USD 100.00	20,000	(239,709)
Regions Financial Corp.	Call	Barclays Bank PLC	08/02/17	USD 14.09	42,200	(36,607)
Flex Ltd.	Call	Citibank N.A.	08/10/17	USD 17.26	47,500	(12,712)
SLM Corp.	Call	Citibank N.A.	08/10/17	USD 10.80	62,900	(64,637)
Rio Tinto PLC ADR	Call	UBS AG	08/11/17	USD 41.83	17,300	(18,238)
<b>Total</b>						\$ (1,210,466)

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See Notes to Financial Statements.

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## Schedule of Investments (continued)

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

## Transactions in Options Written for the Period Ended June 30, 2017

	Calls	
	Contracts	Premiums Received
Outstanding options, beginning of period	1,129,789	\$ 8,212,203
Options written	3,109,166	31,004,653
Options exercised	(10,682)	(5,957,395)
Options expired	(1,069,231)	(76,895)
Options closed	(2,403,303)	(25,705,810)
Outstanding options, end of period	755,739	\$ 7,476,756

As of period end, the value of portfolio securities subject to covered call options written was \$380,711,463.

## 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:

Liabilities	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Options written	Options written, at value			\$ 8,011,076				\$ 8,011,076

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts			\$ 529,712				\$ 529,712
Options purchased <sup>1</sup>			(84)				(84)
Options written			(11,633,153)				(11,633,153)
<b>Total</b>			\$ (11,103,525)				\$ (11,103,525)

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

## Net Change in Unrealized Appreciation on:

Futures contracts	\$ 128,627	\$ 128,627
Options written	1,555,959	1,555,959
<b>Total</b>	\$ 1,684,586	\$ 1,684,586

## Average Quarterly Balances of Outstanding Derivative Financial Instruments

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Futures contracts:	
Average notional value of contracts - long	\$ 6,193,031
Options:	
Average market value of option contracts purchased	\$ 68 <sup>1</sup>
Average value of option contracts written	\$ 7,150,396

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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
<b>Derivative Financial Instruments:</b>		
Options		\$ 8,011,076
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )		(6,800,610)
Total derivative assets and liabilities subject to an MNA		\$ 1,210,466

See Notes to Financial Statements.

## Schedule of Investments (concluded)

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

The following table presents the Trust's derivative liabilities by counterparty net of amounts available for offset under a Master Netting Agreement (MNA) and net of the related collateral received by the Trust:

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
Bank of America N.A.	\$ 332,089				\$ 332,089
Barclays Bank PLC	298,565			\$ (5,000)	293,565
Citibank N.A.	125,844		\$ (119,537)		6,307
Deutsche Bank AG	232,769			(70,000)	162,769
Goldman Sachs International	25,656				25,656
JPMorgan Chase Bank N.A.	37,286				37,286
Morgan Stanley & Co. International PLC	69,187		(69,187)		
Société Générale	58,510				58,510
UBS AG	30,560		(30,560)		
<b>Total</b>	<b>\$ 1,210,466</b>		<b>\$ (219,284)</b>	<b>\$ (75,000)</b>	<b>\$ 916,182</b>

<sup>1</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> Net amount represents the net amount payable due to the counterparty in the event of default. Net Amount may be offset further by net 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 derivatives financial instruments. For information about the Trust's policy regarding valuation of investments and derivatives 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
<b>Assets:</b>				
Investments:				
Long-Term Investments:				
Common Stocks <sup>1</sup>	\$ 709,485,627			\$ 709,485,627
Short-Term Securities	815,956			815,956
<b>Total</b>	<b>\$ 710,301,583</b>			<b>\$ 710,301,583</b>
<b>Derivative Financial Instruments<sup>2</sup></b>				
<b>Liabilities:</b>				
Equity contracts	\$ (6,014,152)	\$ (1,996,924)		\$ (8,011,076)

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

<sup>2</sup> Derivative financial instruments are options written, which are shown at value. During the six months ended June 30, 2017, there were no transfers between levels.

See Notes to Financial Statements.

## Schedule of Investments June 30, 2017 (Unaudited)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Aerospace &amp; Defense 2.9%</b>		
Lockheed Martin Corp. (a)	81,930	\$ 22,744,587
Northrop Grumman Corp. (a)	108,800	27,930,048
		50,674,635
<b>Air Freight &amp; Logistics 0.7%</b>		
United Parcel Service, Inc., Class B (a)	109,170	12,073,110
<b>Banks 18.0%</b>		
Bank of America Corp. (a)(b)	2,802,680	67,993,017
Citigroup, Inc. (a)	1,047,020	70,024,698
JPMorgan Chase & Co. (a)(b)	838,228	76,614,039
KeyCorp (a)	585,860	10,979,016
SunTrust Banks, Inc. (a)	337,240	19,128,253
U.S. Bancorp (a)	532,143	27,628,865
Wells Fargo & Co. (a)	869,791	48,195,119
		320,563,007
<b>Beverages 1.7%</b>		
Coca-Cola Co. (a)	283,760	12,726,636
Diageo PLC ADR	613,300	18,124,084
		30,850,720
<b>Capital Markets 3.6%</b>		
Goldman Sachs Group, Inc. (a)	107,120	23,769,928
Invesco Ltd. (a)	251,864	8,863,094
Morgan Stanley & Co. LLC (a)	718,670	32,023,935
		64,656,957
<b>Chemicals 3.2%</b>		
Dow Chemical Co. (a)	817,000	51,528,190
Praxair, Inc. (a)	41,900	5,553,845
		57,082,035
<b>Communications Equipment 0.8%</b>		
Motorola Solutions, Inc. (a)	171,600	14,884,584
<b>Diversified Telecommunication Services 1.5%</b>		
BCE, Inc. (a)	103,700	4,670,648
Verizon Communications, Inc. (a)	503,600	22,490,776
		27,161,424
<b>Electric Utilities 3.0%</b>		
Exelon Corp. (a)	300,100	10,824,607
FirstEnergy Corp. (a)	464,075	13,532,427
NextEra Energy, Inc. (a)	211,150	29,588,449
		53,945,483
<b>Energy Equipment &amp; Services 0.4%</b>		
Halliburton Co. (a)	164,300	7,017,253
<b>Food &amp; Staples Retailing 0.8%</b>		
Kroger Co. (a)	595,990	13,898,487
<b>Food Products 0.3%</b>		
Mondelez International, Inc., Class A (a)	132,225	5,710,798
<b>Health Care Equipment &amp; Supplies 1.0%</b>		
Becton Dickinson & Co. (a)	66,700	13,013,837
Smith & Nephew PLC	304,550	5,259,117
		18,272,954
<b>Health Care Providers &amp; Services 7.5%</b>		



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Aetna, Inc. (a)	249,056	37,814,173
Anthem, Inc. (a)	221,710	41,710,302
Cardinal Health, Inc. (a)	49,060	3,822,755
McKesson Corp. (a)	95,880	15,776,095
Quest Diagnostics, Inc. (a)	128,330	14,265,163
UnitedHealth Group, Inc. (a)	104,500	19,376,390
		132,764,878
<b>Hotels, Restaurants &amp; Leisure 0.0%</b>		
Hilton Worldwide Holdings, Inc.	10,241	633,406
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Household Products 1.0%</b>		
Procter & Gamble Co. (a)	209,320	\$ 18,242,238
<b>Industrial Conglomerates 6.0%</b>		
3M Co. (a)	63,200	13,157,608
General Electric Co. (a)	1,498,000	40,460,980
Honeywell International, Inc. (a)	189,600	25,271,784
Koninklijke Philips NV	769,060	27,377,517
		106,267,889
<b>Insurance 6.7%</b>		
Allstate Corp. (a)	96,000	8,490,240
American International Group, Inc. (a)	571,320	35,718,926
Marsh & McLennan Cos., Inc. (a)	171,547	13,373,804
MetLife, Inc. (a)	478,500	26,288,790
Prudential Financial, Inc. (a)	217,900	23,563,706
Travelers Cos., Inc. (a)	95,700	12,108,921
		119,544,387
<b>Machinery 0.3%</b>		
Pentair PLC (a)	72,400	4,817,496
<b>Media 2.5%</b>		
Comcast Corp., Class A (a)	762,770	29,687,009
Publicis Groupe SA	188,010	14,012,949
		43,699,958
<b>Multi-Utilities 2.3%</b>		
Dominion Resources, Inc. (a)	157,100	12,038,573
PG&E Corp. (a)	199,400	13,234,178
Public Service Enterprise Group, Inc. (a)	378,600	16,283,586
		41,556,337
<b>Multiline Retail 0.8%</b>		
Dollar General Corp. (a)	202,847	14,623,240
<b>Oil, Gas &amp; Consumable Fuels 10.7%</b>		
Anadarko Petroleum Corp. (a)	81,600	3,699,744
Chevron Corp. (a)	241,100	25,153,963
Enbridge, Inc. (a)	189,699	7,551,917
Exxon Mobil Corp. (a)	187,400	15,128,802
Hess Corp. (a)	411,110	18,035,396
Marathon Oil Corp. (a)	682,660	8,089,521
Marathon Petroleum Corp. (a)	279,400	14,621,002
Occidental Petroleum Corp. (a)	453,500	27,151,045
Royal Dutch Shell PLC ADR, Class A (a)	299,330	15,921,363
Suncor Energy, Inc. (a)	961,240	28,068,208
TOTAL SA ADR (a)	526,600	26,114,094
		189,535,055
<b>Paper &amp; Forest Products 0.6%</b>		
International Paper Co. (a)	177,700	10,059,597
<b>Personal Products 1.3%</b>		
Unilever NV NY Shares (a)	426,900	23,594,763
<b>Pharmaceuticals 8.1%</b>		
AstraZeneca PLC	482,236	32,301,864
Johnson & Johnson (a)	84,600	11,191,734
Merck & Co., Inc. (a)	607,500	38,934,675
Pfizer, Inc. (a)(b)	1,856,990	62,376,294

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<b>Professional Services</b> 1.4%		144,804,567
Experian PLC	723,400	14,846,218
Nielsen Holdings PLC (a)	260,150	10,057,399
		24,903,617
<b>Real Estate Investment Trusts (REITs)</b> 0.4%		
Weyerhaeuser Co. (a)	220,200	7,376,700
<b>Road &amp; Rail</b> 0.6%		
Union Pacific Corp. (a)	96,000	10,455,360

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

Common Stocks	Shares	Value
<b>Semiconductors &amp; Semiconductor Equipment 4.0%</b>		
QUALCOMM, Inc. (a)	189,300	\$ 10,453,146
Samsung Electronics Co. Ltd. GDR (c)	32,600	33,798,562
Taiwan Semiconductor Manufacturing Co. Ltd. ADR (a)	740,700	25,894,872
		70,146,580
<b>Software 5.4%</b>		
Constellation Software, Inc.	7,300	3,818,933
Microsoft Corp. (a)	522,330	36,004,207
Oracle Corp. (a)	1,111,700	55,740,638
		95,563,778
<b>Specialty Retail 1.3%</b>		
Gap, Inc. (a)	323,200	7,107,168
Home Depot, Inc. (a)	106,400	16,321,760
		23,428,928
<b>Technology Hardware, Storage &amp; Peripherals 0.5%</b>		
Lenovo Group Ltd.	13,220,000	8,343,562
<b>Tobacco 0.9%</b>		
Altria Group, Inc. (a)	105,290	7,840,946
Philip Morris International, Inc. (a)	69,800	8,198,010
		16,038,956
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Wireless Telecommunication Services 0.6%</b>		
SK Telecom Co. Ltd. ADR (a)	400,700	\$ 10,285,969
<b>Total Long-Term Investments</b>		
<b>(Cost \$1,356,693,370) 100.8%</b>		1,793,478,708
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (d)(e)	1,218,990	1,218,990
<b>Total Short-Term Securities</b>		
<b>(Cost \$1,218,990) 0.1%</b>		1,218,990
<b>Total Investments Before Options Written</b>		
<b>(Cost \$1,357,912,360) 100.9%</b>		1,794,697,698
<b>Options Written</b>		
<b>(Premiums Received \$17,058,110) (1.1)%</b>		(18,689,806)
<b>Total Investments, Net of Options Written</b>		
<b>(Cost \$1,340,854,250) 99.8%</b>		1,776,007,892
<b>Other Assets Less Liabilities 0.2%</b>		2,974,279
<b>Net Assets 100.0%</b>		\$ 1,778,982,171

## Notes to Schedule of Investments

(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 the security has been pledged as collateral in connection with outstanding OTC derivatives.

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(c) Non-income producing security.

(d) Current yield as of period end.

(e) During the period ended June 30, 2017, 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 December 31, 2016	Net Activity	Shares Held at June 30, 2017	Value at June 30, 2017	Income	Net Realized Gain	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	3,630,472	(2,411,482)	1,218,990	\$ 1,218,990	\$ 22,544		
SL Liquidity Series, LLC, Money Market Series					1,508 <sup>1</sup>		
<b>Total</b>				\$ 1,218,990	\$ 24,052		

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

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 Outstanding as of Period End

#### Exchange-Traded Options Written

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
JPMorgan Chase & Co.	Call	7/06/17	USD 87.50	292	\$ (101,266)
Marathon Oil Corp.	Call	7/06/17	USD 15.50	188	
Anthem, Inc.	Call	7/07/17	USD 182.50	383	(219,268)
Bank of America Corp.	Call	7/07/17	USD 24.00	1,217	(51,723)
Bank of America Corp.	Call	7/07/17	USD 24.25	949	(31,464)
Chevron Corp.	Call	7/07/17	USD 107.00	309	(1,390)
Citigroup, Inc.	Call	7/07/17	USD 61.00	499	(303,143)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Citigroup, Inc.	Call	7/07/17	USD 61.50	331	\$(180,395)
Enbridge, Inc.	Call	7/07/17	USD 38.98	463	(48,351)
Exxon Mobil Corp.	Call	7/07/17	USD 82.00	116	(1,160)
General Electric Co.	Call	7/07/17	USD 28.50	114	(228)
General Electric Co.	Call	7/07/17	USD 29.00	1,704	(1,704)
Goldman Sachs Group, Inc.	Call	7/07/17	USD 225.00	279	(20,785)
KeyCorp	Call	7/07/17	USD 18.50	360	(13,680)
Lockheed Martin Corp.	Call	7/07/17	USD 282.50	96	(2,640)
Marathon Oil Corp.	Call	7/07/17	USD 14.00	608	(1,216)
Marathon Petroleum Corp.	Call	7/07/17	USD 53.00	566	(23,780)
Merck & Co., Inc.	Call	7/07/17	USD 64.50	457	(13,938)
MetLife, Inc.	Call	7/07/17	USD 52.00	513	(155,952)
Mondelez International, Inc., Class A	Call	7/07/17	USD 47.00	153	(1,377)
Morgan Stanley & Co. LLC	Call	7/07/17	USD 43.00	518	(85,988)
Northrop Grumman Corp.	Call	7/07/17	USD 257.50	181	(21,267)
Occidental Petroleum Corp.	Call	7/07/17	USD 61.50	120	(1,140)
Royal Dutch Shell PLC ADR, Class A	Call	7/07/17	USD 55.95	587	(274)
Suncor Energy, Inc.	Call	7/07/17	USD 31.50	253	(8,855)
U.S. Bancorp	Call	7/07/17	USD 53.00	355	(2,485)
Union Pacific Corp.	Call	7/07/17	USD 110.00	123	(4,858)
Union Pacific Corp.	Call	7/07/17	USD 111.00	124	(2,108)
UnitedHealth Group, Inc.	Call	7/07/17	USD 177.50	94	(75,905)
Verizon Communications, Inc.	Call	7/07/17	USD 45.50	122	(244)
Wells Fargo & Co.	Call	7/07/17	USD 53.50	1,453	(293,506)
Wells Fargo & Co.	Call	7/07/17	USD 55.00	449	(34,573)
Weyerhaeuser Co.	Call	7/07/17	USD 33.50	403	(12,090)
Becton Dickinson & Co.	Call	7/10/17	USD 187.00	239	(203,947)
Bank of America Corp.	Call	7/11/17	USD 24.25	476	(19,759)
Exelon Corp.	Call	7/12/17	USD 36.51	499	(11,165)
Chevron Corp.	Call	7/13/17	USD 107.50	308	(5,822)
Altria Group, Inc.	Call	7/14/17	USD 76.00	275	(4,675)
American International Group, Inc.	Call	7/14/17	USD 64.00	463	(7,871)
Anadarko Petroleum Corp.	Call	7/14/17	USD 52.50	99	(396)
Bank of America Corp.	Call	7/14/17	USD 23.00	667	(91,379)
Bank of America Corp.	Call	7/14/17	USD 23.50	1,282	(117,944)
Dow Chemical Co.	Call	7/14/17	USD 65.50	743	(7,058)
Exxon Mobil Corp.	Call	7/14/17	USD 81.00	263	(17,095)
General Electric Co.	Call	7/14/17	USD 28.00	1,030	(4,120)
General Electric Co.	Call	7/14/17	USD 28.50	82	(123)
Goldman Sachs Group, Inc.	Call	7/14/17	USD 220.00	94	(42,065)
Merck & Co., Inc.	Call	7/14/17	USD 64.50	855	(45,743)
Mondelez International, Inc., Class A	Call	7/14/17	USD 46.50	157	(706)
Morgan Stanley & Co. LLC	Call	7/14/17	USD 45.50	291	(9,748)
Pfizer, Inc.	Call	7/14/17	USD 33.00	1,190	(87,465)
Philip Morris International, Inc.	Call	7/14/17	USD 123.00	174	(1,566)
Suncor Energy, Inc.	Call	7/14/17	USD 32.00	253	(4,807)
Union Pacific Corp.	Call	7/14/17	USD 111.00	233	(11,650)
United Parcel Service, Class B	Call	7/14/17	USD 109.00	190	(41,895)
UnitedHealth Group, Inc.	Call	7/14/17	USD 182.50	144	(59,400)
Verizon Communications, Inc.	Call	7/14/17	USD 47.00	427	(640)
Wells Fargo & Co.	Call	7/14/17	USD 52.00	1,361	(500,168)
Weyerhaeuser Co.	Call	7/14/17	USD 34.00	53	(1,192)
Marsh & McLennan Cos., Inc.	Call	7/20/17	USD 78.50	394	(38,516)
Pentair PLC	Call	7/20/17	USD 67.00	294	(27,051)
3M Co.	Call	7/21/17	USD 200.00	60	(54,300)
3M Co.	Call	7/21/17	USD 206.40	193	(86,561)
Aetna, Inc.	Call	7/21/17	USD 140.00	340	(400,350)
Allstate Corp.	Call	7/21/17	USD 86.10	480	(145,302)
American International Group, Inc.	Call	7/21/17	USD 62.50	214	(18,511)
Anthem, Inc.	Call	7/21/17	USD 190.00	263	(61,805)
Bank of America Corp.	Call	7/21/17	USD 23.00	335	(48,073)

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Bank of America Corp.	Call	7/21/17	USD	25.00	475	(13,062)
Chevron Corp.	Call	7/21/17	USD	110.00	335	(3,350)
Citigroup, Inc.	Call	7/21/17	USD	62.50	1,122	(527,340)
Comcast Corp., Class A	Call	7/21/17	USD	38.75	863	(73,355)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Dominion Resources, Inc.	Call	7/21/17	USD 80.00	1,211	\$ (12,110)
Dow Chemical Co.	Call	7/21/17	USD 64.00	317	(18,386)
Enbridge, Inc.	Call	7/21/17	USD 40.00	485	(29,100)
Exelon Corp.	Call	7/21/17	USD 37.00	187	(2,805)
Exxon Mobil Corp.	Call	7/21/17	USD 80.00	243	(35,842)
Exxon Mobil Corp.	Call	7/21/17	USD 85.00	208	(1,144)
FirstEnergy Corp.	Call	7/21/17	USD 29.00	550	(28,875)
FirstEnergy Corp.	Call	7/21/17	USD 30.00	1,021	(15,315)
Gap, Inc.	Call	7/21/17	USD 24.00	880	(4,840)
Hess Corp.	Call	7/21/17	USD 52.50	459	(918)
Home Depot, Inc.	Call	7/21/17	USD 160.00	157	(3,768)
Honeywell International, Inc.	Call	7/21/17	USD 132.05	328	(98,012)
Invesco Ltd.	Call	7/21/17	USD 33.00	741	(179,693)
Invesco Ltd.	Call	7/21/17	USD 35.00	644	(48,300)
Johnson & Johnson	Call	7/21/17	USD 127.52	272	(150,970)
KeyCorp	Call	7/21/17	USD 18.00	255	(24,097)
Kroger Co.	Call	7/21/17	USD 24.00	740	(25,900)
Kroger Co.	Call	7/21/17	USD 31.00	109	(545)
Marathon Petroleum Corp.	Call	7/21/17	USD 52.50	311	(35,765)
McKesson Corp.	Call	7/21/17	USD 162.25	60	(25,238)
Merck & Co., Inc.	Call	7/21/17	USD 65.00	447	(27,267)
MetLife, Inc.	Call	7/21/17	USD 52.50	315	(86,625)
Microsoft Corp.	Call	7/21/17	USD 70.00	643	(71,373)
Mondelez International, Inc., Class A	Call	7/21/17	USD 46.00	175	(2,712)
Morgan Stanley & Co. LLC	Call	7/21/17	USD 43.00	498	(102,339)
Motorola Solutions, Inc.	Call	7/21/17	USD 85.00	429	(117,761)
NextEra Energy, Inc.	Call	7/21/17	USD 140.00	186	(37,200)
NextEra Energy, Inc.	Call	7/21/17	USD 145.00	243	(6,075)
Nielsen Holdings PLC	Call	7/21/17	USD 40.00	711	(24,885)
Northrop Grumman Corp.	Call	7/21/17	USD 256.30	179	(64,509)
Oracle Corp.	Call	7/21/17	USD 45.00	1,015	(527,800)
Oracle Corp.	Call	7/21/17	USD 46.00	262	(110,040)
Pfizer, Inc.	Call	7/21/17	USD 33.00	1,416	(112,572)
Pfizer, Inc.	Call	7/21/17	USD 34.00	814	(17,094)
PG&E Corp.	Call	7/21/17	USD 70.00	401	(4,010)
Philip Morris International, Inc.	Call	7/21/17	USD 120.00	175	(16,187)
Praxair, Inc.	Call	7/21/17	USD 130.00	137	(54,115)
Procter & Gamble Co.	Call	7/21/17	USD 87.50	578	(37,859)
Prudential Financial, Inc.	Call	7/21/17	USD 110.00	1,255	(138,678)
Public Service Enterprise Group, Inc.	Call	7/21/17	USD 45.00	292	(2,190)
QUALCOMM, Inc.	Call	7/21/17	USD 60.00	300	(6,750)
Quest Diagnostics, Inc.	Call	7/21/17	USD 110.00	409	(74,643)
Royal Dutch Shell PLC ADR, Class A	Call	7/21/17	USD 55.95	587	(4,808)
SK Telecom Co. Ltd. ADR	Call	7/21/17	USD 25.00	923	(76,148)
Travelers Cos., Inc.	Call	7/21/17	USD 125.00	237	(66,360)
U.S. Bancorp	Call	7/21/17	USD 52.50	1,577	(103,294)
Unilever NV NY Shares	Call	7/21/17	USD 57.50	1,300	(32,500)
United Parcel Service, Class B	Call	7/21/17	USD 110.00	140	(25,690)
UnitedHealth Group, Inc.	Call	7/21/17	USD 185.00	142	(52,895)
Verizon Communications, Inc.	Call	7/21/17	USD 46.00	686	(6,517)
Wells Fargo & Co.	Call	7/21/17	USD 52.50	661	(211,520)
Weyerhaeuser Co.	Call	7/21/17	USD 34.00	520	(16,900)
Exxon Mobil Corp.	Call	7/25/17	USD 83.25	118	(2,825)
Exelon Corp.	Call	7/27/17	USD 37.01	312	(6,140)
Honeywell International, Inc.	Call	7/27/17	USD 135.12	310	(45,962)
SK Telecom Co. Ltd. ADR	Call	7/27/17	USD 25.01	556	(48,118)
American International Group, Inc.	Call	7/28/17	USD 64.00	638	(25,520)
Bank of America Corp.	Call	7/28/17	USD 24.00	1,278	(103,518)
Chevron Corp.	Call	7/28/17	USD 108.00	253	(15,053)
Citigroup, Inc.	Call	7/28/17	USD 65.00	337	(91,833)
Dow Chemical Co.	Call	7/28/17	USD 65.00	962	(60,125)

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General Electric Co.	Call	7/28/17	USD	29.50	1,703	(5,109)
Halliburton Co.	Call	7/28/17	USD	44.00	821	(66,501)
Home Depot, Inc.	Call	7/28/17	USD	157.50	200	(18,500)
JPMorgan Chase & Co.	Call	7/28/17	USD	89.00	1,255	(384,658)

See Notes to Financial Statements.

SEMI-ANNUAL REPORT

JUNE 30, 2017

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
JPMorgan Chase & Co.	Call	7/28/17	USD 91.50	772	\$ (121,976)
Lockheed Martin Corp.	Call	7/28/17	USD 282.50	159	(44,043)
Marathon Oil Corp.	Call	7/28/17	USD 13.00	563	(7,882)
McKesson Corp.	Call	7/28/17	USD 167.50	62	(18,755)
Merck & Co., Inc.	Call	7/28/17	USD 66.50	414	(18,837)
MetLife, Inc.	Call	7/28/17	USD 52.50	648	(186,948)
Microsoft Corp.	Call	7/28/17	USD 70.00	245	(31,115)
Microsoft Corp.	Call	7/28/17	USD 70.50	496	(52,576)
Mondelez International, Inc., Class A	Call	7/28/17	USD 45.50	176	(5,984)
Morgan Stanley & Co. LLC	Call	7/28/17	USD 46.00	290	(16,095)
Pfizer, Inc.	Call	7/28/17	USD 32.50	339	(43,562)
Pfizer, Inc.	Call	7/28/17	USD 33.00	549	(47,763)
Pfizer, Inc.	Call	7/28/17	USD 33.50	607	(32,474)
Pfizer, Inc.	Call	7/28/17	USD 34.50	408	(5,712)
Procter & Gamble Co.	Call	7/28/17	USD 89.00	98	(2,793)
Public Service Enterprise Group, Inc.	Call	7/28/17	USD 45.01	856	(10,126)
QUALCOMM, Inc.	Call	7/28/17	USD 57.00	215	(22,145)
Suncor Energy, Inc.	Call	7/28/17	USD 30.50	1,293	(36,204)
U.S. Bancorp	Call	7/28/17	USD 52.00	168	(17,808)
United Parcel Service, Class B	Call	7/28/17	USD 112.00	251	(37,023)
UnitedHealth Group, Inc.	Call	7/28/17	USD 182.50	158	(89,665)
UnitedHealth Group, Inc.	Call	7/28/17	USD 185.00	141	(59,573)
Verizon Communications, Inc.	Call	7/28/17	USD 47.00	214	(1,926)
Wells Fargo & Co.	Call	7/28/17	USD 54.50	150	(26,400)
Pfizer, Inc.	Call	7/31/17	USD 34.25	406	(6,855)
PG&E Corp.	Call	7/31/17	USD 68.50	402	(18,190)
SunTrust Bank, Inc.	Call	7/31/17	USD 57.50	426	(61,774)
Taiwan Semiconductor Manufacturing Co. Ltd. ADR	Call	7/31/17	USD 36.00	1,151	(63,820)
Unilever NV NY Shares	Call	7/31/17	USD 56.50	405	(30,980)
Coca-Cola Co.	Call	8/01/17	USD 45.40	615	(26,760)
Public Service Enterprise Group, Inc.	Call	8/01/17	USD 44.40	305	(7,890)
Royal Dutch Shell PLC ADR, Class A	Call	8/01/17	USD 55.50	154	(3,448)
Royal Dutch Shell PLC ADR, Class A	Call	8/01/17	USD 53.25	168	(18,357)
Anadarko Petroleum Corp.	Call	8/04/17	USD 47.50	101	(9,241)
Bank of America Corp.	Call	8/04/17	USD 23.50	1,507	(181,594)
Cardinal Health, Inc.	Call	8/04/17	USD 80.50	122	(12,505)
Citigroup, Inc.	Call	8/04/17	USD 65.50	474	(116,367)
Dollar General Corp.	Call	8/04/17	USD 72.50	602	(118,895)
Dow Chemical Co.	Call	8/04/17	USD 64.50	945	(79,853)
Gap, Inc.	Call	8/04/17	USD 23.00	736	(25,024)
Hess Corp.	Call	8/04/17	USD 43.00	853	(207,279)
Home Depot, Inc.	Call	8/04/17	USD 155.00	334	(72,812)
Johnson & Johnson	Call	8/04/17	USD 134.00	277	(44,874)
JPMorgan Chase & Co.	Call	8/04/17	USD 92.50	771	(97,917)
KeyCorp	Call	8/04/17	USD 18.50	1,916	(138,910)
Lockheed Martin Corp.	Call	8/04/17	USD 282.50	154	(50,820)
Marathon Oil Corp.	Call	8/04/17	USD 12.00	1,400	(76,300)
Marathon Petroleum Corp.	Call	8/04/17	USD 51.50	100	(22,250)
Merck & Co., Inc.	Call	8/04/17	USD 65.00	408	(42,432)
Microsoft Corp.	Call	8/04/17	USD 70.50	478	(58,077)
Occidental Petroleum Corp.	Call	8/04/17	USD 62.50	344	(24,596)
Procter & Gamble Co.	Call	8/04/17	USD 90.00	271	(7,452)
QUALCOMM, Inc.	Call	8/04/17	USD 58.00	144	(12,240)
Suncor Energy, Inc.	Call	8/04/17	USD 29.50	830	(61,420)
Union Pacific Corp.	Call	8/04/17	USD 110.00	144	(35,352)
Verizon Communications, Inc.	Call	8/04/17	USD 45.00	855	(47,880)
Weyerhaeuser Co.	Call	8/04/17	USD 34.00	54	(2,970)
Aetna, Inc.	Call	8/08/17	USD 141.90	417	(406,856)
Exelon Corp.	Call	8/08/17	USD 37.01	313	(9,265)
Honeywell International, Inc.	Call	8/08/17	USD 135.12	310	(60,612)
Comcast Corp., Class A	Call	8/09/17	USD 39.90	1,550	(107,001)

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Taiwan Semiconductor Manufacturing Co. Ltd. ADR	Call	8/09/17	USD	35.78	1,045	(86,321)
American International Group, Inc.	Call	8/11/17	USD	63.00	684	(93,708)
Anadarko Petroleum Corp.	Call	8/11/17	USD	46.50	104	(14,872)
Bank of America Corp.	Call	8/11/17	USD	25.00	4,551	(216,173)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Citigroup, Inc.	Call	8/11/17	USD 68.00	472	\$ (54,280)
Dollar General Corp.	Call	8/11/17	USD 72.50	12	(2,520)
Dow Chemical Co.	Call	8/11/17	USD 64.50	483	(45,402)
Goldman Sachs Group, Inc.	Call	8/11/17	USD 232.50	162	(41,958)
Hess Corp.	Call	8/11/17	USD 43.50	743	(173,862)
International Paper Co.	Call	8/11/17	USD 56.00	267	(52,332)
JPMorgan Chase & Co.	Call	8/11/17	USD 91.50	286	(55,198)
KeyCorp	Call	8/11/17	USD 19.00	175	(8,662)
MetLife, Inc.	Call	8/11/17	USD 56.00	404	(44,844)
Microsoft Corp.	Call	8/11/17	USD 70.41	371	(50,814)
United Parcel Service, Inc., Class B	Call	8/11/17	USD 111.00	128	(28,800)
Wells Fargo & Co.	Call	8/11/17	USD 56.00	274	(29,318)
Exxon Mobil Corp.	Call	8/14/17	USD 83.00	156	(8,498)
Coca-Cola Co.	Call	8/15/17	USD 45.40	615	(35,342)
Travelers Cos., Inc.	Call	8/15/17	USD 125.38	385	(136,283)
Praxair, Inc.	Call	8/16/17	USD 135.25	136	(29,834)
3M Co.	Call	8/18/17	USD 212.90	63	(14,656)
Aetna, Inc.	Call	8/18/17	USD 155.00	488	(141,276)
Anadarko Petroleum Corp.	Call	8/18/17	USD 50.00	104	(5,772)
Anthem, Inc.	Call	8/18/17	USD 200.00	129	(20,640)
Bank of America Corp.	Call	8/18/17	USD 24.00	1,276	(128,238)
BCE, Inc.	Call	8/18/17	USD 45.00	251	(21,962)
Cardinal Health, Inc.	Call	8/18/17	USD 82.50	122	(7,930)
Citigroup, Inc.	Call	8/18/17	USD 65.00	229	(67,670)
Dollar General Corp.	Call	8/18/17	USD 75.00	400	(53,000)
Dow Chemical Co.	Call	8/18/17	USD 65.00	473	(48,956)
Exelon Corp.	Call	8/18/17	USD 37.00	189	(8,505)
Exxon Mobil Corp.	Call	8/18/17	USD 85.00	136	(3,604)
FirstEnergy Corp.	Call	8/18/17	USD 29.00	448	(35,840)
FirstEnergy Corp.	Call	8/18/17	USD 30.00	154	(5,390)
General Electric Co.	Call	8/18/17	USD 28.40	2,395	(49,380)
International Paper Co.	Call	8/18/17	USD 56.15	888	(164,885)
JPMorgan Chase & Co.	Call	8/18/17	USD 90.00	815	(234,720)
Kroger Co.	Call	8/18/17	USD 24.00	696	(45,240)
Marathon Oil Corp.	Call	8/18/17	USD 13.00	326	(9,454)
Marathon Petroleum Corp.	Call	8/18/17	USD 53.55	420	(52,500)
Marsh & McLennan Cos., Inc.	Call	8/18/17	USD 79.80	240	(18,813)
McKesson Corp.	Call	8/18/17	USD 165.00	357	(194,565)
Merck & Co., Inc.	Call	8/18/17	USD 65.00	456	(58,140)
MetLife, Inc.	Call	8/18/17	USD 52.50	512	(166,400)
Microsoft Corp.	Call	8/18/17	USD 72.50	1,162	(88,312)
Morgan Stanley & Co. LLC	Call	8/18/17	USD 45.00	1,400	(175,000)
Nielsen Holdings PLC	Call	8/18/17	USD 40.00	589	(73,625)
Northrop Grumman Corp.	Call	8/18/17	USD 260.00	184	(85,560)
Occidental Petroleum Corp.	Call	8/18/17	USD 62.50	344	(32,508)
Oracle Corp.	Call	8/18/17	USD 50.00	2,405	(289,803)
Pentair PLC	Call	8/18/17	USD 70.00	68	(4,420)
Pfizer, Inc.	Call	8/18/17	USD 34.00	801	(35,244)
PG&E Corp.	Call	8/18/17	USD 70.00	194	(5,335)
Quest Diagnostics, Inc.	Call	8/18/17	USD 107.75	425	(211,198)
Suncor Energy, Inc.	Call	8/18/17	USD 31.00	765	(26,775)
SunTrust Bank, Inc.	Call	8/18/17	USD 56.82	425	(75,225)
Taiwan Semiconductor Manufacturing Co. Ltd. ADR	Call	8/18/17	USD 36.00	566	(45,280)
Taiwan Semiconductor Manufacturing Co. Ltd. ADR	Call	8/18/17	USD 37.00	941	(44,698)
TOTAL SA ADR	Call	8/18/17	USD 51.25	1,612	(106,316)
Unilever NV NY Shares	Call	8/18/17	USD 57.50	429	(22,522)
Verizon Communications, Inc.	Call	8/18/17	USD 47.00	214	(4,494)
Weyerhaeuser Co.	Call	8/18/17	USD 35.00	18	(630)
Motorola Solutions, Inc.	Call	8/22/17	USD 85.85	429	(158,388)
Citigroup, Inc.	Call	8/25/17	USD 63.95	1,435	(569,432)
Comcast Corp., Class A	Call	8/30/17	USD 41.22	707	(38,130)

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Coca-Cola Co.	Call	9/01/17	USD	45.40	615	(42,276)
Pfizer, Inc.	Call	9/01/17	USD	34.17	1,602	(68,123)
Oracle Corp.	Call	9/07/17	USD	51.50	1,014	(98,275)
Altria Group, Inc.	Call	9/15/17	USD	76.42	251	(26,285)

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Citigroup, Inc.	Call	9/15/17	USD 67.50	336	\$ (66,192)
Comcast Corp., Class A	Call	9/15/17	USD 41.25	1,209	(73,145)
Morgan Stanley & Co. LLC	Call	9/15/17	USD 46.00	596	(71,222)
Oracle Corp.	Call	9/15/17	USD 51.30	862	(91,534)
Pfizer, Inc.	Call	9/15/17	USD 34.00	815	(46,455)
<b>Total</b>					\$ (17,116,741)

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
NextEra Energy, Inc.	Call	Bank of America N.A.	07/06/17	USD 137.76	31,300	\$ (87,238)
SunTrust Bank, Inc.	Call	Goldman Sachs International	07/06/17	USD 57.22	83,500	(46,025)
Public Service Enterprise Group, Inc.	Call	Morgan Stanley & Co. International PLC	07/11/17	USD 43.54	44,000	(10,075)
Publicis Groupe SA	Call	UBS AG	07/12/17	EUR 68.64	26,600	(4,808)
Samsung Electronics Co. Ltd. GDR	Call	UBS AG	07/12/17	USD 1,049.51	3,300	(40,325)
KeyCorp	Call	Barclays Bank PLC	07/13/17	USD 18.39	22,300	(13,008)
Koninklijke Philips N.V.	Call	Credit Suisse International	07/18/17	EUR 32.12	113,200	(28,000)
NextEra Energy, Inc.	Call	Bank of America N.A.	07/18/17	USD 137.76	31,300	(112,547)
Publicis Groupe SA	Call	Deutsche Bank AG	07/18/17	EUR 68.98	26,500	(7,381)
Samsung Electronics Co. Ltd. GDR	Call	UBS AG	07/18/17	USD 1,049.51	3,300	(54,180)
Smith & Nephew PLC	Call	Credit Suisse International	07/18/17	GBP 13.60	51,500	(3,646)
AstraZeneca PLC	Call	Morgan Stanley & Co. International PLC	07/19/17	GBP 53.39	7,700	(13,645)
Experian PLC	Call	Morgan Stanley & Co. International PLC	07/19/17	GBP 15.99	69,600	(13,480)
Samsung Electronics Co. Ltd. GDR	Call	UBS AG	07/25/17	USD 1,049.51	3,300	(67,724)
AstraZeneca PLC	Call	Credit Suisse International	07/26/17	GBP 53.58	94,200	(200,327)
AstraZeneca PLC	Call	Morgan Stanley & Co. International PLC	07/26/17	GBP 54.54	66,900	(116,991)
Diageo PLC ADR	Call	Credit Suisse International	07/26/17	GBP 23.63	142,000	(14,230)
Koninklijke Philips N.V.	Call	HSBC Bank PLC	07/26/17	EUR 32.68	100,000	(20,027)
Kroger Co.	Call	Citibank N.A.	07/26/17	USD 30.48	54,000	(1,016)
Diageo PLC ADR	Call	Morgan Stanley & Co. International PLC	07/27/17	GBP 23.70	71,000	(6,617)
Lenovo Group Ltd.	Call	Morgan Stanley & Co. International PLC	07/27/17	HKD 5.21	3,300,000	(5,915)
SK Telecom Co. Ltd. ADR	Call	Citibank N.A.	07/27/17	USD 24.53	52,400	(38,304)
BCE, Inc.	Call	Citibank N.A.	07/31/17	USD 45.34	26,700	(13,749)
Pfizer, Inc.	Call	Citibank N.A.	07/31/17	USD 33.32	33,800	(23,041)
Diageo PLC ADR	Call	Morgan Stanley & Co. International PLC	08/04/17	GBP 23.82	71,000	(10,806)
Experian PLC	Call	Goldman Sachs International	08/04/17	GBP 16.42	118,000	(11,125)
Lenovo Group Ltd.	Call	Morgan Stanley & Co. International PLC	08/04/17	HKD 5.24	3,300,000	(5,209)
Publicis Groupe SA	Call	Morgan Stanley & Co. International PLC	08/08/17	EUR 68.35	19,000	(14,850)
Samsung Electronics Co. Ltd. GDR	Call	HSBC Bank PLC	08/08/17	USD 1,029.28	3,700	(135,398)
Experian PLC	Call	Morgan Stanley & Co. International PLC	08/09/17	GBP 16.55	108,000	(8,935)
Koninklijke Philips N.V.	Call	Morgan Stanley & Co. International PLC	08/09/17	EUR 33.50	47,600	(12,538)
Publicis Groupe SA	Call	Morgan Stanley & Co. International PLC	08/10/17	EUR 66.17	21,900	(36,702)
Becton Dickinson & Co.	Call	JPMorgan Chase Bank N.A.	08/14/17	USD 193.10	19,400	(115,052)
Diageo PLC ADR	Call	Morgan Stanley & Co. International PLC	08/16/17	GBP 23.58	52,000	(8,488)
Experian PLC	Call	Morgan Stanley & Co. International PLC	08/16/17	GBP 16.64	108,000	(8,922)
Samsung Electronics Co. Ltd. GDR	Call	Credit Suisse International	08/16/17	USD 1,022.79	3,600	(156,843)
U.S. Bancorp	Call	Morgan Stanley & Co. International PLC	08/21/17	USD 51.93	56,000	(94,699)
Smith & Nephew PLC	Call	Credit Suisse International	08/22/17	GBP 13.95	75,500	(11,199)
<b>Total</b>						\$ (1,573,065)

## Transactions in Options Written for the Period Ended June 30, 2017

Calls

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	<b>Contracts</b>	<b>Premiums Received</b>
Outstanding options, beginning of period	2,828,869	\$ 20,925,252
Options written	22,166,287	72,604,907
Options exercised	(3,054,938)	(15,098,985)
Options expired	(451)	(40,348)
Options closed	(13,335,351)	(61,332,716)
Outstanding options, end of period	8,604,416	\$ 17,058,110

As of period end, the value of portfolio securities subject to covered call options written was \$884,128,147.

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

**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:

<b>Liabilities</b>	<b>Derivative Financial Instruments</b>	<b>Commodity Contracts</b>	<b>Credit Contracts</b>	<b>Equity Contracts</b>	<b>Foreign Currency Exchange Contracts</b>	<b>Interest Rate Contracts</b>	<b>Other Contracts</b>	<b>Total</b>
Options written	Options written, at value			\$ 18,689,806				\$ 18,689,806

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

<b>Net Realized Gain (Loss) from:</b>	<b>Commodity Contracts</b>	<b>Credit Contracts</b>	<b>Equity Contracts</b>	<b>Foreign Currency Exchange Contracts</b>	<b>Interest Rate Contracts</b>	<b>Other Contracts</b>	<b>Total</b>
Futures Contract			\$ 1,196				\$ 1,196
Options purchased <sup>1</sup>			(1,002)				(1,002)
Options written			(14,543,346)				(14,543,346)
<b>Total</b>			\$ (14,543,152)				\$ (14,543,152)

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

<b>Net Change in Unrealized Appreciation on:</b>							
Options written			\$ 6,910,289				\$ 6,910,289

**Average Quarterly Balances of Outstanding Derivative Financial Instruments**

Options:							
Average market value of option contracts purchased							\$ 816 <sup>1</sup>
Average value of option contracts written							\$ 16,427,897

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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:

<b>Derivative Financial Instruments:</b>	<b>Assets</b>	<b>Liabilities</b>
Options		\$ 18,689,806
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )		(17,116,741)

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Total derivative assets and liabilities subject to an MNA

\$ 1,573,065

The following table presents the Trust's derivative liabilities by counterparty net of amounts available for offset under a Master Netting Agreement ( MNA ) and net of the related collateral received by the Trust:

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
Bank of America N.A.	\$ 199,785				\$ 199,785
Barclays Bank PLC	13,008				13,008
Citibank N.A.	76,110		\$ (61,832)	\$ (14,278)	
Credit Suisse International	414,245		(414,245)		
Deutsche Bank AG	7,381				7,381
Goldman Sachs International	57,150				57,150
HSBC Bank PLC	155,425			(155,425)	
JPMorgan Chase Bank N.A.	115,052				115,052
Morgan Stanley & Co. International PLC	367,872		(367,872)		
UBS AG	167,037		(167,037)		
<b>Total</b>	<b>\$ 1,573,065</b>		<b>\$ (1,010,986)</b>	<b>\$ (169,703)</b>	<b>\$ 392,376</b>

<sup>1</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> Net amount represents the net amount payable due to the counterparty in the event of default. Net Amount may be offset further by net options written receivable/payable on the Statements of Assets and Liabilities.

See Notes to Financial Statements.



## Schedule of Investments (concluded)

## BlackRock Enhanced Equity Dividend Trust (BDJ)

**Fair Value Hierarchy as of Period End**

Various inputs are used in determining the fair value of investments and derivatives financial instruments. For information about the Trust's policy regarding valuation of investments and derivatives 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
<b>Assets:</b>				
Investments:				
Long-Term Investments:				
Common Stocks				
Aerospace & Defense	\$ 50,674,635			\$ 50,674,635
Air Freight & Logistics	12,073,110			12,073,110
Banks	320,563,007			320,563,007
Beverages	12,726,636	\$ 18,124,084		30,850,720
Capital Markets	64,656,957			64,656,957
Chemicals	57,082,035			57,082,035
Communications Equipment	14,884,584			14,884,584
Diversified Telecommunication Services	27,161,424			27,161,424
Electric Utilities	53,945,483			53,945,483
Energy Equipment & Services	7,017,253			7,017,253
Food & Staples Retailing	13,898,487			13,898,487
Food Products	5,710,798			5,710,798
Health Care Equipment & Supplies	13,013,837	5,259,117		18,272,954
Health Care Providers & Services	132,764,878			132,764,878
Hotels, Restaurants & Leisure	633,406			633,406
Household Products	18,242,238			18,242,238
Industrial Conglomerates	78,890,372	27,377,517		106,267,889
Insurance	119,544,387			119,544,387
Machinery	4,817,496			4,817,496
Media	29,687,009	14,012,949		43,699,958
Multi-Utilities	41,556,337			41,556,337
Multiline Retail	14,623,240			14,623,240
Oil, Gas & Consumable Fuels	189,535,055			189,535,055
Paper & Forest Products	10,059,597			10,059,597
Personal Products	23,594,763			23,594,763
Pharmaceuticals	112,502,703	32,301,864		144,804,567
Professional Services	10,057,399	14,846,218		24,903,617
Real Estate Investment Trusts (REITs)	7,376,700			7,376,700
Road & Rail	10,455,360			10,455,360
Semiconductors & Semiconductor Equipment	36,348,018	33,798,562		70,146,580
Software	95,563,778			95,563,778
Specialty Retail	23,428,928			23,428,928
Technology Hardware, Storage & Peripherals		8,343,562		8,343,562
Tobacco	16,038,956			16,038,956
Wireless Telecommunication Services	10,285,969			10,285,969
Short-Term Securities	1,218,990			1,218,990
<b>Total</b>	\$ 1,640,633,825	\$ 154,063,873		\$ 1,794,697,698
Derivative Financial Instruments <sup>1</sup>				
<b>Liabilities:</b>				
Equity contracts	\$ (12,962,457)	\$ (5,727,349)		\$ (18,689,806)

<sup>1</sup> Derivative financial instruments are options written, which are shown at value. During the six months ended June 30, 2017, there were no transfers between levels.

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See Notes to Financial Statements.

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## Schedule of Investments June 30, 2017 (Unaudited)

## BlackRock Enhanced Global Dividend Trust (BOE)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Australia 2.1%</b>		
Ansell Ltd.	581,649	\$ 10,607,044
Ensogo, Ltd. (a)	418,198	3
Sonic Healthcare Ltd.	573,678	10,681,187
		21,288,234
<b>Belgium 1.5%</b>		
Anheuser-Busch InBev SA	93,835	10,363,931
bpost SA	208,197	5,028,450
		15,392,381
<b>Canada 5.7%</b>		
Rogers Communications, Inc., Class B	600,492	28,362,226
TELUS Corp.	820,119	28,313,331
		56,675,557
<b>China 0.8%</b>		
ANTA Sports Products Ltd.	2,405,000	7,945,247
<b>Denmark 1.1%</b>		
Novo Nordisk A/S, Class B	254,434	10,932,337
<b>Finland 1.9%</b>		
Kone OYJ, Class B	378,629	19,262,773
<b>France 2.5%</b>		
Sanofi SA	264,646	25,358,355
<b>Germany 2.5%</b>		
Deutsche Post AG, Registered Shares	675,301	25,349,614
<b>Hong Kong 1.1%</b>		
Sands China Ltd.	2,282,000	10,445,936
<b>Japan 1.3%</b>		
Japan Tobacco, Inc.	358,400	12,597,070
<b>Netherlands 1.2%</b>		
Heineken NV	126,700	12,319,624
<b>Sweden 1.4%</b>		
Svenska Handelsbanken AB, Class A	937,035	13,420,329
<b>Switzerland 9.9%</b>		
Givaudan SA, Registered Shares	7,300	14,627,732
Nestle SA, Registered Shares	302,545	26,387,264
Novartis AG, Registered Shares	382,027	31,909,419
Roche Holding AG	54,260	13,864,236
SGS SA, Registered Shares	5,070	12,293,152
		99,081,803
<b>Taiwan 2.6%</b>		
Far EasTone Telecommunications Co. Ltd.	3,304,000	8,415,224
Taiwan Semiconductor Manufacturing Co. Ltd.	2,590,000	17,695,432
		26,110,656
<b>United Kingdom 16.8%</b>		
AstraZeneca PLC	525,120	35,174,385
British American Tobacco PLC	553,688	37,729,893
Diageo PLC	498,054	14,718,363
GlaxoSmithKline PLC	872,498	18,573,082
Imperial Brands PLC	746,764	33,557,423
Lloyds Banking Group PLC	9,630,811	8,299,604
Unilever PLC	357,490	19,346,596
		167,399,346
<b>United States 42.9%</b>		
3M Co.	88,255	18,373,834

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AbbVie, Inc. (b)	200,328	14,525,783
Altria Group, Inc. (c)	535,210	39,857,089
Cisco Systems, Inc. (b)	829,702	25,969,673
Citizens Financial Group, Inc.	297,440	10,612,659
Coca-Cola Co. (b)(c)	525,688	23,577,107
Genuine Parts Co.	287,055	26,627,222
H&R Block, Inc. (b)	722,343	22,327,622
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>United States (continued)</b>		
International Paper Co. (b)	430,158	\$ 24,351,244
Johnson & Johnson (b)	246,336	32,587,789
M&T Bank Corp.	96,920	15,696,194
Microsoft Corp. (b)	249,977	17,230,915
PepsiCo, Inc.	128,351	14,823,257
Pfizer, Inc. (b)(c)	863,614	29,008,794
Philip Morris International, Inc. (c)	239,400	28,117,530
Procter & Gamble Co. (b)	170,124	14,826,307
Reynolds American, Inc.	163,592	10,640,024
Strategic Growth Bancorp, (Acquired 3/10/14, cost \$5,461,692) (a)(d)(e)	120,312	4,206,107
U.S. Bancorp	296,914	15,415,775
United Parcel Service, Inc., Class B (b)	103,122	11,404,262
United Technologies Corp. (b)	92,228	11,261,961
Wells Fargo & Co.(b)	291,584	16,156,669
		427,597,817
<b>Total Common Stocks 95.3%</b>		951,177,079
<b>Preferred Stocks</b>		
<b>India 0.1%</b>		
Jasper Infotech Private Ltd., Series F, (Acquired 5/7/14, cost \$1,888,464), 0.00% (a)(d)(e)	266	923,307
Jasper Infotech Private Ltd., Series G, (Acquired 10/29/14, cost \$741,913), 0.00% (a)(d)(e)	88	373,394
		1,296,701
<b>United States 1.8%</b>		
Palantir Technologies, Inc., Series I (Acquired 2/7/14, cost \$3,118,944), 0.00% (a)(d)(e)	508,800	4,075,488
Uber Technologies, Inc., Series D (Acquired 6/06/14, cost \$3,845,800), 0.00% (a)(d)(e)	247,908	13,357,283
		17,432,771
<b>Total Preferred Stocks 1.9%</b>		18,729,472
<b>Total Long-Term Investments</b>		
<b>(Cost \$949,493,685) 97.2%</b>		969,906,551
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (f)(g)	31,045,510	31,045,510
<b>Total Short-Term Securities</b>		
<b>(Cost \$31,045,510) 3.1%</b>		31,045,510
<b>Total Investments Before Options Written</b>		
<b>(Cost \$980,539,195) 100.3%</b>		1,000,952,061
<b>Options Written</b>		
<b>(Premiums Received \$6,038,342) (0.5)%</b>		(4,970,133)
<b>Total Investments, Net of Options Written (Cost \$974,500,853) 99.8%</b>		995,981,928
<b>Other Assets Less Liabilities 0.2%</b>		1,703,625
<b>Net Assets 100.0%</b>		\$ 997,685,553

See Notes to Financial Statements.



## Schedule of Investments (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

## Notes to Schedule of Investments

- (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) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
- (d) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$22,935,579 and an original cost of \$15,056,813, which was 1.9% of its net assets.
- (e) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (f) During the six months ended June 30, 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 December 31, 2016	Net Activity	Shares Held at June 30, 2017	Value at June 30, 2017	Income	Net Realized Gain	Change in Unrealized Appreciation (Depreciation)
BlackRock T-Fund, Institutional Class	11,863,116	19,182,394	31,045,510	\$ 31,045,510	\$ 68,091		
SL Liquidity Series, LLC, Money Market Series					32,561 <sup>1</sup>		
<b>Total</b>					\$ 100,652		

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

- (g) Current yield as of period end.

## Derivative Financial Instruments Outstanding as of Period End

## Exchange-Traded Options Written

Description	Put/Call	Expiration Date	Strike Price	Contracts	Value
Cisco Systems, Inc.	Call	7/21/17	USD 32.00	1,106	\$ (16,037)
H&R Block, Inc.	Call	7/21/17	USD 32.00	722	(23,465)
International Paper Co.	Call	7/21/17	USD 57.50	574	(32,431)
Microsoft Corp.	Call	7/21/17	USD 72.50	333	(12,487)
Pfizer, Inc.	Call	7/21/17	USD 33.00	754	(59,943)
Pfizer, Inc.	Call	7/21/17	USD 34.00	195	(4,095)

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United Parcel Service, Inc., Class B	Call	7/21/17	USD	110.00	206	(37,801)
AbbVie, Inc.	Call	7/28/17	USD	70.50	400	(96,600)
Cisco Systems, Inc.	Call	7/28/17	USD	32.00	1,106	(24,332)
International Paper Co.	Call	7/28/17	USD	57.00	574	(65,723)
Johnson & Johnson	Call	7/28/17	USD	134.00	329	(48,363)
Pfizer, Inc.	Call	7/28/17	USD	33.50	145	(7,757)
Pfizer, Inc.	Call	7/28/17	USD	34.50	97	(1,358)
Procter & Gamble Co.	Call	7/28/17	USD	89.00	340	(9,690)
United Technologies Corp.	Call	7/28/17	USD	122.00	184	(38,364)
Wells Fargo & Co.	Call	7/28/17	USD	53.50	950	(238,925)
Pfizer, Inc.	Call	7/31/17	USD	34.25	98	(1,655)
Coca-Cola Co.	Call	8/01/17	USD	45.40	700	(30,459)
Microsoft Corp.	Call	8/11/17	USD	70.25	333	(47,852)
Coca-Cola Co.	Call	8/15/17	USD	45.40	700	(40,226)
Johnson & Johnson	Call	8/17/17	USD	134.00	329	(65,357)
AbbVie, Inc.	Call	8/18/17	USD	70.51	400	(107,246)
Cisco Systems, Inc.	Call	8/18/17	USD	32.00	1,106	(61,383)
H&R Block, Inc.	Call	8/18/17	USD	32.00	361	(25,270)
International Paper Co.	Call	8/18/17	USD	57.50	574	(72,037)
Microsoft Corp.	Call	8/18/17	USD	70.25	333	(47,481)
Pfizer, Inc.	Call	8/18/17	USD	34.00	192	(8,448)
Procter & Gamble Co.	Call	8/18/17	USD	90.00	340	(14,110)
United Parcel Service, Inc., Class B	Call	8/18/17	USD	110.00	206	(59,740)
United Technologies Corp.	Call	8/18/17	USD	122.10	184	(42,794)
Wells Fargo & Co.	Call	8/18/17	USD	57.50	126	(7,623)
Coca-Cola Co.	Call	9/01/17	USD	45.40	700	(48,119)
Pfizer, Inc.	Call	9/01/17	USD	34.17	403	(17,137)
Johnson & Johnson	Call	9/05/17	USD	134.00	329	(65,535)
Pfizer, Inc.	Call	9/15/17	USD	34.00	1,571	(89,547)
<b>Total</b>						<b>\$ (1,569,390)</b>

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced Global Dividend Trust (BOE)

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
GlaxoSmithKline PLC	Call	Morgan Stanley & Co. International PLC	07/06/17	GBP 16.23	236,400	\$ (67,559)
AstraZeneca PLC	Call	Deutsche Bank AG	07/18/17	GBP 54.34	150,000	(204,218)
GlaxoSmithKline PLC	Call	Deutsche Bank AG	07/18/17	GBP 17.42	135,000	(845)
Unilever PLC	Call	Goldman Sachs International	07/18/17	GBP 44.68	35,000	(3,282)
AstraZeneca PLC	Call	Morgan Stanley & Co. International PLC	07/19/17	GBP 53.39	90,100	(159,665)
bpost SA	Call	Morgan Stanley & Co. International PLC	07/26/17	EUR 22.40	41,500	(2,830)
British American Tobacco PLC	Call	Goldman Sachs International	07/26/17	GBP 55.53	110,500	(25,886)
Heineken NV	Call	Deutsche Bank AG	07/26/17	EUR 88.34	25,000	(9,758)
Imperial Brands PLC	Call	Credit Suisse International	07/26/17	GBP 36.79	100,000	(5,552)
Kone OYJ, Class B	Call	Credit Suisse International	07/26/17	EUR 47.39	80,500	(24,346)
Llyods Banking Group PLC	Call	Credit Suisse International	07/26/17	GBP 0.71	1,925,000	(474)
Nestle SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	07/26/17	CHF 82.37	60,000	(134,318)
Novartis AG, Registered Shares	Call	Credit Suisse International	07/26/17	CHF 79.66	152,000	(282,209)
Novo Nordisk A/S, Class B	Call	Goldman Sachs International	07/26/17	DKK 297.67	50,500	(13,963)
Sanofi SA	Call	Goldman Sachs International	07/26/17	EUR 87.10	52,800	(40,822)
SGS SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	07/26/17	CHF 2,353.79	1,000	(30,047)
Svenska Handelsbanken AB, Class A	Call	Morgan Stanley & Co. International PLC	07/26/17	SEK 125.87	187,000	(10,955)
Taiwan Semiconductor Manufacturing Co. Ltd.	Call	Deutsche Bank AG	07/26/17	USD 211.55	1,159,000	(71,661)
Unilever PLC	Call	HSBC Bank PLC	07/26/17	GBP 43.92	128,000	(43,670)
Diageo PLC	Call	Morgan Stanley & Co. International PLC	07/27/17	GBP 23.70	100,000	(9,320)
Deutsche Post AG, Registered Shares	Call	Morgan Stanley & Co. International PLC	07/27/17	EUR 33.99	138,000	(33,638)
Rogers Communications, Inc., Class B	Call	Deutsche Bank AG	07/27/17	CAD 64.09	80,000	(13,042)
3M Co.	Call	Deutsche Bank AG	08/01/17	USD 209.98	17,700	(54,692)
Japan Tobacco, Inc.	Call	Goldman Sachs International	08/01/17	JPY 4,163.13	17,700	(12,261)
M&T Bank Corp.	Call	UBS AG	08/01/17	USD 166.52	19,400	(43,219)
U.S. Bancorp	Call	Bank of America N.A.	08/01/17	USD 53.57	59,400	(26,650)
Altria Group, Inc.	Call	UBS AG	08/02/17	USD 76.11	71,400	(46,697)
Anheuser-Busch InBev SA	Call	Morgan Stanley & Co. International PLC	08/02/17	EUR 103.44	33,300	(15,326)
Sands China Ltd.	Call	JPMorgan Chase Bank N.A.	08/02/17	HKD 38.19	456,400	(14,211)
Reynolds American, Inc.	Call	Morgan Stanley & Co. International PLC	08/03/17	USD 65.62	32,700	(19,442)
ANTA Sports Products Ltd.	Call	Citibank N.A.	08/04/17	HKD 23.77	481,000	(139,740)
bpost SA	Call	Morgan Stanley & Co. International PLC	08/04/17	EUR 22.40	41,500	(2,852)
British American Tobacco PLC	Call	Goldman Sachs International	08/04/17	GBP 55.80	110,500	(34,576)
Diageo PLC	Call	Morgan Stanley & Co. International PLC	08/04/17	GBP 23.82	100,000	(15,220)
Deutsche Post AG, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	EUR 34.15	138,000	(49,334)
Givaudan SA, Registered Shares	Call	Bank of America N.A.	08/04/17	CHF 2,009.00	1,500	(15,312)
Heineken NV	Call	Credit Suisse International	08/04/17	EUR 88.77	25,000	(13,701)
Kone OYJ, Class B	Call	Credit Suisse International	08/04/17	EUR 47.62	80,500	(18,336)
Llyods Banking Group PLC	Call	Goldman Sachs International	08/04/17	GBP 0.71	1,925,000	(11,626)
Nestle SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	CHF 82.37	60,000	(146,646)
Novo Nordisk A/S, Class B	Call	Deutsche Bank AG	08/04/17	DKK 298.39	50,500	(26,997)
PepsiCo, Inc.	Call	UBS AG	08/04/17	USD 117.16	25,700	(32,133)
Sanofi SA	Call	Goldman Sachs International	08/04/17	EUR 87.53	52,800	(51,333)
SGS SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	CHF 2,365.38	1,000	(24,897)
Svenska Handelsbanken AB, Class A	Call	Morgan Stanley & Co. International PLC	08/04/17	SEK 126.49	187,000	(9,800)
Citizens Financial Group, Inc.	Call	Barclays Bank PLC	08/07/17	USD 37.57	59,500	(39,039)
Ansell Ltd.	Call	Deutsche Bank AG	08/08/17	AUD 24.21	116,400	(51,244)
TELUS CORP.	Call	Citibank N.A.	08/08/17	CAD 45.23	109,300	(36,532)
Genuine Parts Co.	Call	Goldman Sachs International	08/09/17	USD 95.54	39,700	(43,008)
Philip Morris International, Inc.	Call	JPMorgan Chase Bank N.A.	08/09/17	USD 119.60	48,000	(71,226)
Sonic Healthcare Ltd.	Call	Deutsche Bank AG	08/09/17	AUD 24.67	114,800	(29,251)
3M Co.	Call	Deutsche Bank AG	08/11/17	USD 209.98	17,700	(64,980)
Far Eastone Telecommunications Co. Ltd.	Call	Goldman Sachs International	08/11/17	USD 79.23	661,000	(7,053)
Altria Group, Inc.	Call	UBS AG	08/16/17	USD 76.11	71,400	(63,065)
Anheuser-Busch InBev SA	Call	Goldman Sachs International	08/16/17	EUR 103.08	4,300	(3,461)
Rogers Communications, Inc., Class B	Call	Deutsche Bank AG	08/16/17	CAD 64.09	80,000	(26,582)
Genuine Parts Co.	Call	Goldman Sachs International	08/17/17	USD 95.54	39,700	(50,456)
M&T Bank Corp.	Call	UBS AG	08/17/17	USD 166.52	19,400	(59,216)



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TELUS CORP.	Call	Citibank N.A.	08/17/17	CAD	45.23	109,300	(42,596)
Roche Holding AG	Call	Credit Suisse International	08/18/17	CHF	258.91	10,800	(12,064)
U.S. Bancorp	Call	Bank of America N.A.	08/21/17	USD	53.57	59,400	(42,419)
Japan Tobacco, Inc.	Call	Goldman Sachs International	08/22/17	JPY	4,163.13	71,700	(24,121)
ANTA Sports Products Ltd.	Call	JPMorgan Chase Bank N.A.	08/23/17	HKD	23.77	481,000	(149,905)
Reynolds American, Inc.	Call	Morgan Stanley & Co. International PLC	08/23/17	USD	65.62	32,700	(27,047)
Sands China Ltd.	Call	JPMorgan Chase Bank N.A.	08/23/17	HKD	38.19	456,400	(25,388)

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Enhanced Global Dividend Trust (BOE)

## OTC Options Written (continued)

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
PepsiCo, Inc.	Call	UBS AG	08/24/17	USD 117.16	25,700	\$ (45,532)
Ansell Ltd.	Call	JPMorgan Chase Bank N.A.	08/25/17	AUD 24.21	116,400	(50,741)
Philip Morris International, Inc.	Call	JPMorgan Chase Bank N.A.	08/25/17	USD 119.60	48,000	(93,223)
TELUS CORP.	Call	Citibank N.A.	08/28/17	CAD 45.23	109,300	(49,353)
Altria Group, Inc.	Call	UBS AG	08/29/17	USD 76.11	71,400	(76,356)
Genuine Parts Co.	Call	Goldman Sachs International	08/29/17	USD 95.54	39,700	(60,624)
Sonic Healthcare Ltd.	Call	JPMorgan Chase Bank N.A.	08/29/17	AUD 24.67	114,800	(37,845)
Citizens Financial Group, Inc.	Call	Barclays Bank PLC	08/30/17	USD 37.57	59,500	(59,421)
Rogers Communications, Inc., Class B	Call	Deutsche Bank AG	08/31/17	CAD 64.09	80,000	(35,874)
Far Eastone Telecommunications Co. Ltd.	Call	Goldman Sachs International	09/01/17	USD 79.23	USD 661,000	(10,060)
<b>Total</b>						\$ (3,400,743)

## Transactions in Options Written for the Period Ended June 30, 2017

	Calls		Puts	
	Contracts	Premiums Received	Contracts	Premiums Received
Outstanding options, beginning of period	12,951,795	\$ 11,575,998	505	\$ 32,198
Options written	65,215,133	41,244,037	114	44,148
Options exercised	(456,475)	(2,621,253)		
Options expired	(26,411,505)	(12,826,720)	(505)	(32,198)
Options closed	(38,274,348)	(31,333,720)	(114)	(44,148)
Outstanding options, end of period	13,024,600	\$ 6,038,342		

As of period end, the value of portfolio securities subject to covered call options written was \$364,029,799.

## 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:

Liabilities	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
	Options written, at value			\$ 4,970,133				\$ 4,970,133

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Futures contracts			\$ 39,453				\$ 39,453
Options purchased <sup>1</sup>			36,539				36,539
Options written			(12,010,415)				(12,010,415)

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<b>Total</b>	\$ (11,934,423)	\$ (11,934,423)
<b>Net Change in Unrealized Appreciation (Depreciation) on:</b>		
Options written	\$ 670,609	\$ 670,609
<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.		

### Average Quarterly Balances of Outstanding Derivative Financial Instruments

Financial futures contracts::		
Average notional value of contracts - long		\$ 100,175,625 <sup>1</sup>
Options:		
Average value of option contracts purchased		\$ 569,027 <sup>1</sup>
Average value of option contracts written		\$ 8,378,440

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Enhanced Global Dividend Trust (BOE)

**Derivative Financial Instruments – Offsetting as of Period End**

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

Derivative Financial Instruments	Assets	Liabilities
Options		\$ 4,970,133
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )		(1,569,390)
Total derivative assets and liabilities subject to an MNA		\$ 3,400,743

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

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
Bank of America N.A.	\$ 84,381			\$ (84,381)	
Barclays Bank PLC	98,460		\$ (98,460)		
Citibank N.A.	268,221			(20,000)	\$ 248,221
Credit Suisse International	356,682		(356,682)		
Deutsche Bank AG	589,144		(589,144)		
Goldman Sachs International	392,532		(392,532)		
HSBC Bank PLC	43,670				43,670
JPMorgan Chase Bank N.A.	442,539		(314,150)		128,389
Morgan Stanley & Co. International PLC	758,896		(758,896)		
UBS AG	366,218		(366,218)		
<b>Total</b>	<b>\$ 3,400,743</b>		<b>\$ (2,876,082)</b>	<b>\$ (104,381)</b>	<b>\$ 420,280</b>

<sup>1</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> 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
<b>Assets:</b>				
Investments:				
Common Stocks:				
Australia		\$ 21,288,231	\$ 3	\$ 21,288,234
Belgium		15,392,381		15,392,381
Canada	\$ 56,675,557			56,675,557
China		7,945,247		7,945,247
Denmark		10,932,337		10,932,337

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Finland		19,262,773		19,262,773
France		25,358,355		25,358,355
Germany		25,349,614		25,349,614
Hong Kong		10,445,936		10,445,936
Japan		12,597,070		12,597,070
Netherlands		12,319,624		12,319,624
Sweden		13,420,329		13,420,329
Switzerland		99,081,803		99,081,803
Taiwan		26,110,656		26,110,656
United Kingdom		167,399,346		167,399,346
United States	423,391,710		4,206,107	427,597,817
Preferred Stocks			18,729,472	18,729,472
Short-Term Securities	31,045,510			31,045,510
<b>Total</b>		\$ 511,112,777	\$ 466,903,702	\$ 22,935,582 \$ 1,000,952,061

### Derivative Financial Instruments<sup>1</sup>

#### Liabilities:

Equity contracts	(1,055,530)	(3,914,603)	(4,970,133)
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<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

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Schedule of Investments (concluded)

BlackRock Enhanced Global Dividend Trust (BOE)

Transfers between Level 1 and Level 2 were as follow:

	Transfers into Level 1	Transfers out of Level 1 <sup>1</sup>	Transfers into Level 2 <sup>1</sup>	Transfers out of Level 2
<b>Assets:</b>				
Long-Term Investments:				
Common Stocks		\$ (16,689,746)	\$ 16,689,746	
<sup>1</sup> 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.				

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:

	Common Stocks	Preferred Stocks	Total
<b>Assets:</b>			
Opening Balance, as of December 31, 2016	\$ 4,421,995	\$ 24,994,450	\$ 29,416,445
Transfers into Level 3			
Transfers out of Level 3			
Accrued discounts/premiums			
Net realized gain (loss)			
Net change in unrealized appreciation (depreciation) <sup>1,2</sup>	(215,885)	(6,264,978)	(6,480,863)
Purchases			
Sales			
<b>Closing Balance, as of June 30, 2017</b>	<b>\$ 4,206,110</b>	<b>\$ 18,729,472</b>	<b>\$ 22,935,582</b>
Net change in unrealized appreciation (depreciation) on investments still held at June 30, 2017 <sup>2</sup>	\$ (215,885)	\$ (6,264,978)	\$ (6,480,863)

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

<sup>2</sup> 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, 2017 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.

	Value	Valuation Approach	Unobservable Inputs	Range of unobservable Inputs Utilized	Weighted Average of Unobservable Inputs
<b>Assets:</b>					
Common Stocks	\$ 4,206,107	Market	Tangible Book Value Multiple <sup>1</sup>	1.75x	
			Illiquidity Discount <sup>2</sup>	1.46%	
Preferred Stocks <sup>3</sup>	18,729,472	Market	Revenue Growth Rate <sup>1</sup>	131.00%	
			Revenue Multiple <sup>1</sup>	8.25x 10.75x	8.83x
			Time to Exit <sup>2</sup>	1 year	
			Volatility <sup>1</sup>	29.00%	
<b>Total</b>	<b>\$ 22,935,579</b>				

<sup>1</sup> 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.

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<sup>2</sup> 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.

<sup>3</sup> For the six months ended June 30, 2017, the valuation technique for investments classified as preferred stocks with a total value of \$1,296,701 changed to an Option Pricing Model ( OPM ). The investments were previously valued utilizing Probability-Weighted Expected Return Model ( PWERM ). The change was due to consideration of liquidation preferences and exit strategy.

See Notes to Financial Statements.

## Schedule of Investments June 30, 2017 (Unaudited)

## BlackRock Enhanced International Dividend Trust (BGY)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Australia 2.6%</b>		
Ansell Ltd.	523,055	\$ 9,538,514
Sonic Healthcare Ltd.	515,888	9,605,207
		19,143,721
<b>Belgium 1.9%</b>		
Anheuser-Busch InBev SA	84,953	9,382,928
bpost SA	188,771	4,559,266
		13,942,194
<b>Canada 7.1%</b>		
Canadian Pacific Railway Ltd.	8,600	1,383,706
Rogers Communications, Inc., Class B	541,912	25,595,396
TELUS Corp.	740,272	25,556,738
		52,535,840
<b>China 3.9%</b>		
Alibaba Group Holding Ltd. ADR (a)(b)	77,678	10,944,830
ANTA Sports Products Ltd.	2,169,600	7,167,571
Tencent Holdings Ltd.	290,400	10,418,082
		28,530,483
<b>Denmark 1.3%</b>		
Novo Nordisk A/S, Class B	230,350	9,897,513
<b>Finland 2.5%</b>		
Kone OYJ, Class B	365,441	18,591,833
<b>France 5.3%</b>		
AXA SA	10,400	284,787
BNP Paribas SA	79,064	5,692,031
Dassault Aviation SA	5,063	7,075,547
Sanofi SA	239,046	22,905,365
Societe Generale SA	54,570	2,942,722
		38,900,452
<b>Germany 5.1%</b>		
Continental AG	1,400	302,862
Deutsche Post AG, Registered Shares	624,361	23,437,416
Innogy SE (c)	22,900	901,262
KION Group AG	30,360	2,322,312
SAP SE	96,900	10,142,652
Wacker Chemie AG	4,100	446,235
		37,552,739
<b>Hong Kong 2.3%</b>		
AIA Group Ltd.	998,400	7,304,653
Melco Resorts & Entertainment Ltd. ADR (a)	19,163	430,210
Sands China Ltd.	2,052,000	9,393,103
		17,127,966
<b>India 1.4%</b>		
Federal Bank, Ltd.	1,063,500	1,854,172
HDFC Bank Ltd.	338,302	8,703,369
		10,557,541
<b>Ireland 0.9%</b>		
Ryanair Holdings PLC ADR (a)(b)	64,436	6,933,958
<b>Italy 0.3%</b>		
Azimut Holding SpA	23,400	470,757



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

Buzzi Unicem SpA	68,931	1,718,793
		2,189,550
<b>Japan 3.7%</b>		
FANUC Corp.	22,900	4,432,198
Japan Tobacco, Inc.	323,600	11,373,917
Nintendo Co. Ltd.	21,300	7,131,056
SMC Corp.	12,800	3,912,860
Sumitomo Mitsui Financial Group, Inc.	22,900	894,118
		27,744,149
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Netherlands 5.1%</b>		
Aalberts Industries NV	114,252	\$ 4,546,343
ASML Holding NV	64,680	8,431,209
Heineken NV	114,502	11,133,556
Koninklijke Philips NV	186,400	6,635,593
Royal Dutch Shell PLC, Class B	261,584	7,022,588
		37,769,289
<b>Norway 0.0%</b>		
Statoil ASA	17,000	281,896
<b>Portugal 1.0%</b>		
Galp Energia SGPS SA	486,604	7,373,879
<b>South Africa 1.4%</b>		
Naspers Ltd., Class N	53,619	10,559,335
<b>South Korea 2.0%</b>		
LG Chem Ltd.	7,645	1,945,449
Samsung Electronics Co. Ltd.	6,000	12,496,922
		14,442,371
<b>Sweden 2.8%</b>		
Hexagon AB, Class B	188,266	8,944,451
Svenska Handelsbanken AB, Class A	846,390	12,122,100
		21,066,551
<b>Switzerland 12.3%</b>		
Givaudan SA, Registered Shares	6,583	13,191,009
Nestle SA, Registered Shares	280,396	24,455,480
Novartis AG, Registered Shares	345,282	28,840,234
Roche Holding AG	48,966	12,511,540
SGS SA, Registered Shares	4,584	11,114,755
UBS Group AG, Registered Shares (b)	37,100	630,918
		90,743,936
<b>Taiwan 3.2%</b>		
Far EasTone Telecommunications Co. Ltd.	2,971,000	7,567,080
Taiwan Semiconductor Manufacturing Co. Ltd.	2,342,000	16,001,043
		23,568,123
<b>United Kingdom 21.6%</b>		
AstraZeneca PLC	436,880	29,263,759
BAE Systems PLC	563,600	4,652,673
British American Tobacco PLC	506,741	34,530,790
CNH Industrial NV	55,267	626,769
Diageo PLC ADR	449,115	13,272,131
GlaxoSmithKline PLC	788,359	16,781,994
Imperial Brands PLC	686,880	30,866,408
Lloyds Banking Group PLC	8,673,254	7,474,404
Metro Bank PLC (b)	53,870	2,517,893
Rio Tinto PLC	58,502	2,477,665
Unilever PLC	322,806	17,469,571
		159,934,057
<b>United States 4.6%</b>		
3M Co. (d)	79,801	16,613,770
Microsoft Corp. (a)	226,034	15,580,524

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Pfizer, Inc. (a)(d)	16,200	544,158
Shire PLC ADR (a)	8,700	1,437,849
<b>Total Common Stocks 92.3%</b>		34,176,301 683,563,677
<b>Investment Companies 2.9%</b>		
<b>United States 2.9%</b>		
WisdomTree Japan Hedged Equity Fund (a)(d)	420,310	21,856,120

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Enhanced International Dividend Trust (BGY)

Preferred Stocks	Shares	Value
<b>China 0.5%</b>		
Xiaoju Kuaizhi, Inc., Series A-17 (Acquired 7/28/15, cost \$2,106,332), 0.00% (b)(e)(f)	76,800	\$ 3,911,424
<b>India 0.3%</b>		
Jasper Infotech Private Ltd., Series F, (Acquired 5/7/14, cost \$2,825,580), 0.00% (b)(e)(f)	398	1,381,490
Jasper Infotech Private Ltd., Series G, (Acquired 10/29/14, cost \$1,112,870), 0.00% (b)(e)(f)	132	560,091
		1,941,581
<b>Total Preferred Stocks 0.8%</b>		5,853,005
<b>Total Long-Term Investments</b>		
<b>(Cost \$633,209,527) 96.0%</b>		711,272,802
<b>Short-Term Securities</b>	<b>Shares</b>	<b>Value</b>
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (g)(h)	30,845,879	\$ 30,845,879
<b>Total Short-Term Securities</b>		
<b>(Cost \$30,845,879) 4.2%</b>		30,845,879
<b>Total Investments Before Options Written</b>		
<b>(Cost \$664,055,406) 100.2%</b>		742,118,681
<b>Options Written</b>		
<b>(Premiums Received \$4,751,142) (0.5)%</b>		(3,858,188)
<b>Total Investments, Net of Options Written</b>		
<b>(Cost \$659,304,264) 99.7%</b>		738,260,493
<b>Other Assets Less Liabilities 0.3%</b>		2,130,911
<b>Net Assets 100.0%</b>		\$ 740,391,404

## Notes to Schedule of Investments

- (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) 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.
- (d) All or a portion of the 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 \$5,853,005 and an original cost of \$6,044,782, which was 0.8% of its net assets.
- (f) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (g) During the six months ended June 30, 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

Income

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	Shares Held at December 31, 2016	Net Activity	Shares Held at June 30, 2017	Value at June 30, 2017	Net Realized Gain	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	22,641,400	8,204,479	30,845,879	\$ 30,845,879	\$ 77,705	
SL Liquidity Series, LLC, Money Market Series					501 <sup>1</sup>	
<b>Total</b>				\$ 30,845,879	\$ 78,206	

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

(h) Current yield as of period end.

### Derivative Financial Instruments Outstanding as of Period End

#### Exchange-Traded Options Written

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Alibaba Group Holding Ltd. ADR	Call	7/07/17	USD 124.00	73	\$ (125,013)
WisdomTree Japan Hedged Equity Fund	Call	7/14/17	USD 52.00	410	(19,885)
Alibaba Group Holding Ltd. ADR	Call	7/21/17	USD 120.00	52	(109,980)
Canadian Pacific Railway Ltd.	Call	7/21/17	CAD 215.00	34	(3,474)
Microsoft Corp.	Call	7/21/17	USD 72.50	301	(11,287)
Pfizer, Inc.	Call	7/21/17	USD 34.00	17	(357)
Ryanair Holdings PLC ADR	Call	7/21/17	USD 110.00	400	(51,000)
WisdomTree Japan Hedged Equity Fund	Call	7/21/17	USD 52.00	410	(24,600)
Pfizer, Inc.	Call	7/28/17	USD 33.50	13	(695)
Pfizer, Inc.	Call	7/28/17	USD 34.50	8	(112)
Shire PLC ADR	Call	7/28/17	USD 182.50	34	(2,975)
WisdomTree Japan Hedged Equity Fund	Call	7/28/17	USD 52.00	410	(30,955)
Pfizer, Inc.	Call	7/31/17	USD 34.25	9	(152)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced International Dividend Trust (BGY)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Microsoft Corp.	Call	8/11/17	USD 70.25	301	\$ (43,254)
Alibaba Group Holding Ltd. ADR	Call	8/18/17	USD 140.00	185	(139,213)
Melco Resorts & Entertainment Ltd. ADR	Call	8/18/17	USD 26.00	76	(1,710)
Microsoft Corp.	Call	8/18/17	USD 70.25	301	(42,918)
Pfizer, Inc.	Call	8/18/17	USD 34.00	17	(748)
WisdomTree Japan Hedged Equity Fund	Call	8/18/17	USD 52.00	900	(94,050)
<b>Total</b>					<b>\$ (702,378)</b>

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Innogy SE	Call	Deutsche Bank AG	07/07/17	EUR 34.11	22,900	\$ (16,651)
Hexagon AB, Class B	Call	Bank of America N.A.	07/12/17	SEK 388.85	14,600	(25,185)
Roche Holding AG	Call	Credit Suisse International	07/12/17	CHF 269.27	11,000	(22)
AstraZeneca PLC	Call	Deutsche Bank AG	07/18/17	GBP 54.34	92,000	(125,254)
Diageo PLC ADR	Call	Goldman Sachs International	07/18/17	GBP 24.10	38,000	(613)
GlaxoSmithKline PLC	Call	Deutsche Bank AG	07/18/17	GBP 17.42	60,000	(375)
Novartis AG, Registered Shares	Call	Credit Suisse International	07/18/17	CHF 80.95	33,000	(30,446)
Unilever PLC	Call	Goldman Sachs International	07/18/17	GBP 44.68	14,000	(1,313)
Metro Bank PLC	Call	Credit Suisse International	07/19/17	GBP 38.40	10,400	(1,482)
Aalberts Industries NV	Call	Goldman Sachs International	07/26/17	EUR 36.35	25,500	(2,941)
AIA Group Ltd.	Call	Morgan Stanley & Co. International PLC	07/26/17	HKD 55.86	620,000	(135,947)
AstraZeneca PLC	Call	Goldman Sachs International	07/26/17	GBP 55.00	30,000	(47,329)
bpost SA	Call	Morgan Stanley & Co. International PLC	07/26/17	EUR 22.40	37,500	(2,557)
British American Tobacco PLC	Call	Goldman Sachs International	07/26/17	GBP 55.53	97,500	(22,841)
Diageo PLC ADR	Call	Credit Suisse International	07/26/17	GBP 23.63	195,800	(19,621)
GlaxoSmithKline PLC	Call	Credit Suisse International	07/26/17	GBP 17.38	146,000	(3,591)
Heineken NV	Call	Deutsche Bank AG	07/26/17	EUR 88.34	22,500	(8,782)
Imperial Brands PLC	Call	Credit Suisse International	07/26/17	GBP 36.79	40,000	(2,221)
Kone OYJ, Class B	Call	Credit Suisse International	07/26/17	EUR 47.39	73,000	(22,078)
Koninklijke Philips N.V.	Call	HSBC Bank PLC	07/26/17	EUR 32.68	74,500	(14,920)
Llyods Banking Group PLC	Call	Credit Suisse International	07/26/17	GBP 0.71	1,735,000	(427)
Naspers Ltd., Class N	Call	Credit Suisse International	07/26/17	ZAR 2,648.44	24,500	(93,327)
Nestle SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	07/26/17	CHF 82.37	54,500	(122,005)
Novartis AG, Registered Shares	Call	Credit Suisse International	07/26/17	CHF 79.66	55,800	(103,600)
Novo Nordisk A/S, Class B	Call	Goldman Sachs International	07/26/17	DKK 297.67	46,000	(12,719)
Sanofi SA	Call	Goldman Sachs International	07/26/17	EUR 87.10	38,800	(29,998)
SGS SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	07/26/17	CHF 2,353.79	900	(27,043)
Svenska Handelsbanken AB, Class A	Call	Morgan Stanley & Co. International PLC	07/26/17	SEK 125.87	169,000	(9,901)
Taiwan Semiconductor Manufacturing Co. Ltd.	Call	Deutsche Bank AG	07/26/17	USD 211.55	1,328,000	(82,110)
Unilever PLC	Call	HSBC Bank PLC	07/26/17	GBP 43.92	93,000	(31,729)
Dassault Aviation SA	Call	Goldman Sachs International	07/27/17	EUR 1,339.66	1,000	(486)
Deutsche Post AG, Registered Shares	Call	Morgan Stanley & Co. International PLC	07/27/17	EUR 33.99	124,500	(30,347)
Rogers Communications, Inc., Class B	Call	Deutsche Bank AG	07/27/17	CAD 64.09	72,000	(11,738)
Royal Dutch Shell PLC, Class B	Call	Credit Suisse International	07/27/17	GBP 22.37	65,000	(1,637)
Unilever PLC	Call	Goldman Sachs International	07/27/17	GBP 43.65	22,000	(8,284)
3M Co.	Call	Deutsche Bank AG	08/01/17	USD 209.98	16,000	(49,439)
Imperial Brands PLC	Call	Bank of America N.A.	08/01/17	GBP 37.40	50,000	(4,178)
Japan Tobacco, Inc.	Call	Goldman Sachs International	08/01/17	JPY 4,163.13	64,700	(11,064)
Anheuser-Busch InBev SA	Call	Morgan Stanley & Co. International PLC	08/02/17	EUR 103.44	6,200	(2,853)
Sands China Ltd.	Call	JPMorgan Chase Bank N.A.	08/02/17	HKD 38.19	410,400	(12,779)
ANTA Sports Products Ltd.	Call	Citibank N.A.	08/04/17	HKD 23.77	434,000	(126,086)
AstraZeneca PLC	Call	Deutsche Bank AG	08/04/17	GBP 54.32	52,000	(86,614)
BNP Paribas SA	Call	Goldman Sachs International	08/04/17	EUR 65.46	43,400	(46,556)
bpost SA	Call	Morgan Stanley & Co. International PLC	08/04/17	EUR 22.40	37,500	(2,577)
British American Tobacco PLC	Call	Goldman Sachs International	08/04/17	GBP 55.80	97,500	(30,508)
Buzzi Unicem SpA	Call	Goldman Sachs International	08/04/17	EUR 24.10	27,500	(3,187)
Dassault Aviation SA	Call	Credit Suisse International	08/04/17	EUR 1,335.87	1,000	(1,344)

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Deutsche Post AG, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	EUR	34.15	124,500	(44,508)
Givaudan SA, Registered Shares	Call	Bank of America N.A.	08/04/17	CHF	2,009.00	1,300	(13,270)
Heineken NV	Call	Credit Suisse International	08/04/17	EUR	88.77	22,500	(12,331)
Kone OYJ, Class B	Call	Credit Suisse International	08/04/17	EUR	47.62	73,000	(16,628)
Llyods Banking Group PLC	Call	Goldman Sachs International	08/04/17	GBP	0.71	1,735,000	(10,478)

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## Schedule of Investments (continued)

## BlackRock Enhanced International Dividend Trust (BGY)

## OTC Options Written (continued)

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Nestle SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	CHF 82.37	54,500	\$ (133,203)
Nintendo Co. Ltd.	Call	Goldman Sachs International	08/04/17	JPY 35,976.60	8,600	(196,453)
Novartis AG, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	CHF 80.38	49,300	(70,187)
Novo Nordisk A/S, Class B	Call	Deutsche Bank AG	08/04/17	DKK 298.39	46,000	(24,591)
Royal Dutch Shell PLC, Class B	Call	Goldman Sachs International	08/04/17	GBP 22.37	65,000	(3,391)
Sanofi SA	Call	Goldman Sachs International	08/04/17	EUR 87.53	38,800	(37,722)
SGS SA, Registered Shares	Call	Morgan Stanley & Co. International PLC	08/04/17	CHF 2,365.38	900	(22,407)
Svenska Handelsbanken AB, Class A	Call	Morgan Stanley & Co. International PLC	08/04/17	SEK 126.49	169,000	(8,857)
Tencent Holdings Ltd.	Call	JPMorgan Chase Bank N.A.	08/04/17	HKD 282.19	37,000	(30,276)
Ansell Ltd.	Call	Deutsche Bank AG	08/08/17	AUD 24.21	104,600	(46,049)
ASML Holding NV	Call	Bank of America N.A.	08/08/17	EUR 120.28	35,600	(62,741)
BAE Systems PLC	Call	Credit Suisse International	08/08/17	GBP 6.69	225,400	(10,082)
Galp Energia SGPS SA	Call	Goldman Sachs International	08/08/17	EUR 13.77	50,000	(6,956)
SAP SE	Call	Goldman Sachs International	08/08/17	EUR 96.74	38,700	(25,683)
Sanofi SA	Call	Credit Suisse International	08/08/17	EUR 87.34	18,000	(19,671)
Societe Generale SA	Call	Credit Suisse International	08/08/17	EUR 47.89	20,000	(30,870)
TELUS CORP.	Call	Citibank N.A.	08/08/17	CAD 45.23	98,700	(32,989)
LG Chem Ltd.	Call	Goldman Sachs International	08/09/17	USD 284,707.50	3,000	(35,488)
Metro Bank PLC	Call	Goldman Sachs International	08/09/17	GBP 37.86	11,100	(6,195)
Sonic Healthcare Ltd.	Call	Deutsche Bank AG	08/09/17	AUD 24.67	103,200	(26,296)
Hexagon AB, Class B	Call	Morgan Stanley & Co. International PLC	08/10/17	SEK 390.97	30,000	(69,024)
3M Co.	Call	Deutsche Bank AG	08/11/17	USD 209.98	16,000	(58,739)
Far EasTone Telecommunications Co. Ltd.	Call	Goldman Sachs International	08/11/17	USD 79.23	594,000	(6,338)
Anheuser-Busch InBev SA	Call	Goldman Sachs International	08/16/17	EUR 103.08	27,800	(22,373)
CNH Industrial NV	Call	Credit Suisse International	08/16/17	EUR 10.47	22,200	(8,638)
Galp Energia SGPS SA	Call	Bank of America N.A.	08/16/17	EUR 13.44	50,000	(15,567)
GlaxoSmithKline PLC	Call	Goldman Sachs International	08/16/17	GBP 17.39	109,300	(5,557)
Kion Group AG	Call	Goldman Sachs International	08/16/17	EUR 70.14	12,000	(12,457)
Rio Tinto PLC	Call	Credit Suisse International	08/16/17	GBP 32.48	23,500	(31,970)
Rogers Communications, Inc., Class B	Call	Deutsche Bank AG	08/16/17	CAD 64.09	72,000	(23,924)
SMC Corp.	Call	Bank of America N.A.	08/16/17	JPY 36,159.67	5,100	(23,110)
TELUS CORP.	Call	Citibank N.A.	08/17/17	CAD 45.23	98,700	(38,465)
Tencent Holdings Ltd.	Call	UBS AG	08/17/17	HKD 283.00	79,000	(74,915)
Aalberts Industries NV	Call	Morgan Stanley & Co. International PLC	08/18/17	EUR 37.25	20,000	(3,765)
FANUC Corp.	Call	Morgan Stanley & Co. International PLC	08/18/17	JPY 22,242.14	8,100	(33,586)
Hexagon AB, Class B	Call	Credit Suisse International	08/18/17	SEK 426.25	30,000	(27,990)
Japan Tobacco, Inc.	Call	Goldman Sachs International	08/22/17	JPY 4,163.13	64,700	(21,766)
ANTA Sports Products Ltd.	Call	JPMorgan Chase Bank N.A.	08/23/17	HKD 23.77	434,000	(135,258)
Sands China Ltd.	Call	JPMorgan Chase Bank N.A.	08/23/17	HKD 38.19	410,400	(22,830)
Ansell Ltd.	Call	JPMorgan Chase Bank N.A.	08/25/17	AUD 24.21	104,600	(45,597)
TELUS CORP.	Call	Citibank N.A.	08/28/17	CAD 45.23	98,700	(44,566)
Sonic Healthcare Ltd.	Call	JPMorgan Chase Bank N.A.	08/29/17	AUD 24.67	103,200	(34,021)
Rogers Communication, Inc.	Call	Deutsche Bank AG	08/31/17	CAD 64.09	72,000	(32,286)
Far EasTone Telecommunications Co. Ltd.	Call	Goldman Sachs International	09/01/17	USD 79.23	594,000	(9,041)
<b>Total</b>						\$ (3,155,810)

## Transactions in Options Written for the Period Ended June 30, 2017

	Contracts	Calls Notional (000)	Premiums Received
Outstanding options, beginning of period	26,890,966		\$ 7,043,095
Options written	115,196,708	537,000	28,950,499
Options exercised	(45,368,196)		(270,455)
Options expired	(41,710)		(11,883,854)
Options closed	(83,732,417)	(537,000)	(19,088,143)

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Outstanding options, end of period	12,945,351	\$ 4,751,142
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As of period end, the value of portfolio securities subject to covered call options written was \$269,002,467.

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Enhanced International Dividend Trust (BGY)

**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:

Liabilities	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Options written	Options written, at value			\$ 3,858,188				\$ 3,858,188

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Forward foreign currency exchange contracts				\$ (2)			\$ (2)
Futures contracts			\$ 344,941				344,941
Options purchased <sup>1</sup>			(21,287)				(21,287)
Options written			(11,548,380)				(11,548,380)
<b>Total</b>			\$ (11,224,726)	\$ (2)			\$ (11,224,728)
<b>Net Change in Unrealized Appreciation (Depreciation) on:</b>							
Options written			\$ 2,512,044				\$ 2,512,044

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.**Average Quarterly Balances of Outstanding Derivative Financial Instruments**

Financial futures contracts:	
Average notional value of contracts long	\$ 28,250,695 <sup>1</sup>
Forward foreign currency exchange contracts:	
Average amounts sold in USD	\$ 4,828 <sup>1</sup>
Options:	
Average value of option contracts purchased	\$ 464,884 <sup>1</sup>
Average value of option contracts written	\$ 6,612,031

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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:

Derivative Financial Instruments	Assets	Liabilities
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Options	\$ 3,858,188
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )	(702,378)
Total derivative assets and liabilities subject to an MNA	\$ 3,155,810

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

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
Bank of America N.A.	\$ 144,051			\$ (90,000)	\$ 54,051
Citibank N.A.	242,106			(242,000)	106
Credit Suisse International	437,976		\$ (437,976)		
Deutsche Bank AG	592,848		(592,848)		
Goldman Sachs International	617,737		(617,737)		
HSBC Bank PLC	46,649				46,649
JPMorgan Chase Bank N.A.	280,761			(260,000)	20,761

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Enhanced International Dividend Trust (BGY)

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
Morgan Stanley & Co. International PLC	\$ 718,767		\$ (718,767)		
UBS AG	74,915		(17,551)	\$ (57,364)	
<b>Total</b>	\$ 3,155,810		\$ (2,384,879)	\$ (649,364)	\$ 121,567

<sup>1</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> 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.

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
<b>Assets:</b>				
Investments:				
Common Stocks:				
Australia		\$ 19,143,721		\$ 19,143,721
Belgium		13,942,194		13,942,194
Canada	\$ 52,535,840			52,535,840
China	10,944,830	17,585,653		28,530,483
Denmark		9,897,513		9,897,513
Finland		18,591,833		18,591,833
France		38,900,452		38,900,452
Germany		37,552,739		37,552,739
Hong Kong	430,210	16,697,756		17,127,966
India		10,557,541		10,557,541
Ireland	6,933,958			6,933,958
Italy		2,189,550		2,189,550
Japan		27,744,149		27,744,149
Netherlands		37,769,289		37,769,289
Norway		281,896		281,896
Portugal		7,373,879		7,373,879
South Africa		10,559,335		10,559,335
South Korea		14,442,371		14,442,371
Sweden		21,066,551		21,066,551
Switzerland		90,743,936		90,743,936
Taiwan		23,568,123		23,568,123
United Kingdom		159,934,057		159,934,057
United States	34,176,301			34,176,301
Investment Companies	21,856,120			21,856,120
Preferred Stocks			\$ 5,853,005	5,853,005
Short-Term Securities	30,845,879			30,845,879
<b>Total</b>	\$ 157,723,138	\$ 578,542,538	\$ 5,853,005	\$ 742,118,681

Derivative Financial Instruments<sup>1</sup>

**Liabilities:**

Equity contracts	(616,054)	(3,242,134)		(3,858,188)
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<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

Transfers between Level 1 and Level 2 were as follow:

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	Transfers into	Transfers out of	Transfers into	Transfers out of
	Level 1	Level 1 <sup>1</sup>	Level 2 <sup>1</sup>	Level 2
<b>Assets:</b>				
Long-Term Investments:				
Common Stocks		\$ (18,063,836)	\$ 18,063,836	
<sup>1</sup> 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 (concluded)

## BlackRock Enhanced International Dividend Trust (BGY)

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:

	<b>Preferred</b>	
	<b>Stocks</b>	<b>Total</b>
<b>Assets:</b>		
Opening Balance, as of December 31, 2016	\$ 15,855,374	\$ 15,855,374
Transfers into Level 3		
Transfers out of Level 3		
Accrued discounts/premiums		
Net realized gain (loss)		
Net change in unrealized appreciation (depreciation) <sup>1,2</sup>	(10,002,369)	(10,002,369)
Purchases		
Sales		
<b>Closing Balance, as of June 30, 2017</b>	<b>\$ 5,853,005</b>	<b>\$ 5,853,005</b>
Net change in unrealized appreciation (depreciation) on investments still held at June 30, 2017 <sup>2</sup>	\$ (10,002,369)	\$ (10,002,369)

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

<sup>2</sup> 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, 2017 is generally due to derivative financial instruments no longer held or categorized as Level 3 at period end.

See Notes to Financial Statements.

## Schedule of Investments June 30, 2017 (Unaudited)

## BlackRock Health Sciences Trust (BME)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Biotechnology 23.5%</b>		
AbbVie, Inc. (a)	39,586	\$ 2,870,381
Acceleron Pharma, Inc. (a)(b)	46,400	1,410,096
Acerta Pharma BV, Series B, (Acquired 2/01/16, cost \$986,402) (c)(d)	17,146,440	1,462,591
Agius Pharmaceuticals, Inc. (a)(b)	9,600	493,920
Alder Biopharmaceuticals, Inc. (b)	5,829	66,742
Alkermes PLC (a)(b)	17,800	1,031,866
Alnylam Pharmaceuticals, Inc. (a)(b)	19,000	1,515,440
Amgen, Inc. (a)	61,422	10,578,711
Aquinox Pharmaceuticals, Inc. (a)(b)	17,531	246,661
Audentes Therapeutics, Inc. (b)	10,083	192,888
Avexis, Inc. (a)(b)	17,252	1,417,424
Biogen, Inc. (a)(b)	24,048	6,525,665
Biohaven Pharmaceutical Holding Co. Ltd. (b)	13,650	341,250
BioMarin Pharmaceutical, Inc. (a)(b)	18,200	1,652,924
Bioverativ, Inc. (a)(b)	11,674	702,425
Celgene Corp. (a)(b)	97,986	12,725,442
Galapagos NV ADR (a)(b)	4,200	321,384
Genomic Health, Inc. (a)(b)	16,500	537,075
Gilead Sciences, Inc. (a)	67,200	4,756,416
Global Blood Therapeutics, Inc. (a)(b)	16,088	440,007
Halozyme Therapeutics, Inc. (a)(b)	49,200	630,744
Incyte Corp. (a)(b)	14,500	1,825,695
Iovance Biotherapeutics, Inc. (b)	62,723	461,014
Karyopharm Therapeutics, Inc. (a)(b)	6,500	58,825
Myovant Sciences, Ltd. (b)	29,453	344,600
Otonomy, Inc. (b)	9,400	177,190
Ovid therapeutics, Inc. (b)	4,600	48,254
Prothena Corp. PLC (b)	2,244	121,445
PTC Therapeutics, Inc. (a)(b)	15,700	287,781
Regeneron Pharmaceuticals, Inc. (a)(b)	9,358	4,596,088
REGENXBIO, Inc. (b)	36,250	715,938
Sage Therapeutics, Inc. (a)(b)	15,752	1,254,489
Sarepta Therapeutics, Inc. (a)(b)	37,450	1,262,440
Seattle Genetics, Inc. (a)(b)	22,767	1,177,965
Spark Therapeutics, Inc. (a)(b)	4,600	274,804
Syndax Pharmaceuticals, Inc. (b)	52,584	734,598
TESARO, Inc. (a)(b)	18,431	2,577,760
Tocagen, Inc. (b)	11,583	139,343
Ultragenyx Pharmaceutical, Inc. (a)(b)	15,100	937,861
Vertex Pharmaceuticals, Inc. (a)(b)	60,905	7,848,827
		74,764,969
<b>Diversified Consumer Services 0.5%</b>		
Service Corp. International	43,300	1,448,385
<b>Health Care Equipment &amp; Supplies 24.8%</b>		
Abbott Laboratories (a)	110,500	5,371,405
Baxter International, Inc. (a)	138,900	8,409,006
Becton Dickinson & Co. (a)	22,233	4,337,881
Boston Scientific Corp. (a)(b)	368,184	10,206,060
C.R. Bard, Inc.	23,653	7,476,950
Edwards Lifesciences Corp. (a)(b)	14,300	1,690,832
Hologic, Inc. (a)(b)	84,500	3,834,610
Intuitive Surgical, Inc. (a)(b)	5,700	5,331,609
iRhythm Technologies, Inc. (a)(b)	7,183	305,206
Masimo Corp. (a)(b)	21,500	1,960,370
Medtronic PLC (a)	194,100	17,226,375
ResMed, Inc.	20,000	1,557,400
Stryker Corp. (a)	68,300	9,478,674
Varian Medical Systems, Inc. (a)(b)	15,100	1,558,169

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		78,744,547
<b>Health Care Providers &amp; Services</b>	<b>28.6%</b>	
Aetna, Inc. (a)	44,311	6,727,739
Amedisys, Inc. (b)	58,660	3,684,434
AmerisourceBergen Corp. (a)	15,300	1,446,309
Anthem, Inc.	50,300	9,462,939
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Health Care Providers &amp; Services (continued)</b>		
Cardinal Health, Inc. (a)	36,830	\$ 2,869,794
Centene Corp. (b)	35,300	2,819,764
Cigna Corp. (a)	46,100	7,716,679
DaVita, Inc. (a)(b)	64,994	4,209,011
HCA Holdings, Inc. (a)(b)	35,894	3,129,957
HealthEquity, Inc. (b)	12,500	622,875
Humana, Inc. (a)	39,200	9,432,304
McKesson Corp. (a)	16,100	2,649,094
Quest Diagnostics, Inc. (a)	57,300	6,369,468
Teladoc, Inc. (a)(b)	20,900	725,230
UnitedHealth Group, Inc. (a)	136,402	25,291,659
Universal Health Services, Inc., Class B (a)	19,500	2,380,560
WellCare Health Plans, Inc. (a)(b)	6,300	1,131,228
		90,669,044
<b>Life Sciences Tools &amp; Services</b>	<b>2.1%</b>	
Agilent Technologies, Inc.	38,500	2,283,435
Thermo Fisher Scientific, Inc. (a)	23,100	4,030,257
Wuxi Biologics Cayman, Inc. (b)(e)	134,500	505,616
		6,819,308
<b>Pharmaceuticals</b>	<b>20.6%</b>	
Allergan PLC (a)	37,185	9,039,302
AstraZeneca PLC	38,776	2,597,353
Bristol-Myers Squibb Co. (a)	97,162	5,413,867
Chugai Pharmaceutical Co. Ltd.	8,100	303,474
Dermira, Inc. (a)(b)	22,100	643,994
Eli Lilly & Co. (a)	92,100	7,579,830
GlaxoSmithKline PLC	75,300	1,602,930
Intra-Cellular Therapies, Inc. (b)	13,701	170,166
Jazz Pharmaceuticals PLC (a)(b)	11,400	1,772,700
Johnson & Johnson (a)	63,770	8,436,133
Mallinckrodt PLC (a)(b)	16,200	725,922
Merck & Co., Inc. (a)	91,000	5,832,190
Merck KGaA	28,400	3,436,362
Mylan NV (a)(b)	66,400	2,577,648
Novartis AG ADR	9,900	826,353
Pacira Pharmaceuticals, Inc. (a)(b)	7,800	372,060
Pfizer, Inc. (a)	118,398	3,976,989
Roche Holding AG	14,500	3,704,965
Sanofi SA	15,400	1,475,626
Sanofi SA ADR (a)	37,000	1,772,670
Theravance Biopharma, Inc. (a)(b)	4,700	187,248
Zoetis, Inc. (a)	47,600	2,969,288
		65,417,070
<b>Total Common Stocks</b>	<b>100.1%</b>	317,863,323
<b>Preferred Stock</b>		
<b>Biotechnology</b>	<b>0.1%</b>	
Ovid Therapeutics Inc., (Acquired 8/7/15, Cost \$503,166), 0.00% (b)(c)(d)	37,565	380,484
<b>Total Preferred Stocks</b>	<b>0.1%</b>	380,484
<b>Rights</b>		
<b>Biotechnology</b>	<b>0.1%</b>	
Dyax Corp., CVR (b)(d)	61,727	141,355

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**Total Long-Term Investments**  
(Cost \$210,031,572) 100.3%

318,385,162

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Health Sciences Trust (BME)

	Shares	Value
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (f)(g)	2,281,623	\$ 2,281,623
<b>Total Short-Term Securities</b>		
(Cost \$2,281,623) 0.7%		2,281,623
<b>Total Investments Before Options Written</b>		
(Cost \$212,313,195) 101.0%		320,666,785
<b>Options Written</b>		
(Premiums Received \$2,322,880) (1.1)%		(3,438,994)
<b>Total Investments, Net of Options Written</b>		
(Cost \$209,990,315) 99.9%		317,227,791
<b>Other Assets Less Liabilities</b> 0.1%		308,005
<b>Net Assets</b> 100.0%		\$ 317,535,796

Notes to Schedule of Investments

- (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) Restricted security as to resale, excluding 144A securities. As of period end, the Trust held restricted securities with a current value of \$1,843,075 and an original cost of \$1,489,568, which was 0.6% of its net assets.
- (d) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (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) During the six months ended June 30, 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		Shares Held at June 30, 2017	Value at June 30, 2017	Income	Change in Unrealized Net Realized Appreciation Gain (Depreciation)
	Held at December 31, 2016	Net Activity				
BlackRock Liquidity Funds, T-Fund, Institutional Class	8,611,967	(6,330,344)	2,281,623	\$ 2,281,623	\$ 16,585	
SL Liquidity Series, LLC, Money Market Series	126,889	(126,889)			1,584 <sup>1</sup>	
<b>Total</b>					\$ 18,169	

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

(g) Current yield as of period end.

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 industry sub-classifications for reporting ease.

### Derivative Financial Instruments Outstanding as of Period End

#### Exchange-Traded Options Written

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Abbott Laboratories	Call	7/07/17	USD 44.00	113	\$ (51,133)
Allergan PLC	Call	7/07/17	USD 225.00	63	(115,290)
Baxter International, Inc.	Call	7/07/17	USD 59.50	134	(16,415)
Bristol-Myers Squibb Co.	Call	7/07/17	USD 55.50	165	(12,292)
Celgene Corp.	Call	7/07/17	USD 118.00	226	(257,640)
Eli Lilly & Co.	Call	7/07/17	USD 82.00	112	(9,800)
Humana, Inc.	Call	7/07/17	USD 235.00	22	(14,630)
Medtronic PLC	Call	7/07/17	USD 86.00	309	(86,366)
Merck & Co., Inc.	Call	7/07/17	USD 64.50	45	(1,372)
UnitedHealth Group, Inc.	Call	7/07/17	USD 177.50	70	(56,525)
Becton Dickinson & Co.	Call	7/10/17	USD 187.00	75	(64,000)
Dermira, Inc.	Call	7/12/17	USD 29.01	77	(7,831)
Amgen, Inc.	Call	7/14/17	USD 157.50	87	(129,195)
Celgene Corp.	Call	7/14/17	USD 117.00	39	(52,065)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Health Sciences Trust (BME)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Cigna Corp.	Call	7/14/17	USD 170.00	101	\$ (12,120)
Eli Lilly & Co.	Call	7/14/17	USD 82.50	113	(9,605)
Merck & Co., Inc.	Call	7/14/17	USD 64.50	55	(2,942)
Thermo Fisher Scientific, Inc.	Call	7/14/17	USD 172.40	38	(14,518)
UnitedHealth Group, Inc.	Call	7/14/17	USD 182.50	40	(16,500)
Accelaron Pharma, Inc.	Call	7/21/17	USD 30.00	162	(38,475)
Aetna, Inc.	Call	7/21/17	USD 140.00	30	(35,325)
Alkermes PLC	Call	7/21/17	USD 60.00	49	(5,512)
Alnylam Pharmaceuticals, Inc.	Call	7/21/17	USD 80.00	17	(5,780)
Amgen, Inc.	Call	7/21/17	USD 165.00	75	(61,500)
Avexis, Inc.	Call	7/21/17	USD 85.00	60	(15,450)
Biogen, Inc.	Call	7/21/17	USD 265.00	24	(23,160)
BioMarin Pharmaceutical, Inc.	Call	7/21/17	USD 95.00	61	(10,370)
Bioverativ Inc.	Call	7/21/17	USD 55.00	40	(23,000)
Boston Scientific Corp.	Call	7/21/17	USD 27.00	287	(27,409)
Celgene Corp.	Call	7/21/17	USD 120.00	38	(39,900)
DaVita, Inc.	Call	7/21/17	USD 67.50	227	(8,512)
Edwards Lifesciences Corp.	Call	7/21/17	USD 115.00	50	(22,500)
Eli Lilly & Co.	Call	7/21/17	USD 80.00	87	(24,621)
Galapagos NV ADR	Call	7/21/17	USD 90.00	14	(7,000)
Gilead Sciences, Inc.	Call	7/21/17	USD 67.50	177	(64,605)
Global Blood Therapeutics, Inc.	Call	7/21/17	USD 30.00	56	(5,180)
Hologic, Inc.	Call	7/21/17	USD 45.00	295	(30,238)
Humana, Inc.	Call	7/21/17	USD 235.00	53	(43,195)
Incyte Corp.	Call	7/21/17	USD 125.00	50	(26,000)
Intuitive Surgical, Inc.	Call	7/21/17	USD 865.00	19	(144,115)
Jazz Pharmaceuticals PLC	Call	7/21/17	USD 155.00	13	(5,590)
Johnson & Johnson	Call	7/21/17	USD 127.52	108	(59,944)
Karyopharm Therapeutics, Inc.	Call	7/21/17	USD 10.00	22	(550)
Medtronic PLC	Call	7/21/17	USD 87.50	132	(22,308)
Pacira Pharmaceuticals, Inc.	Call	7/21/17	USD 45.00	27	(10,665)
Pfizer, Inc.	Call	7/21/17	USD 33.00	56	(4,452)
PTC Therapeutics, Inc.	Call	7/21/17	USD 17.00	54	(10,530)
Quest Diagnostics, Inc.	Call	7/21/17	USD 110.00	97	(17,703)
Sage Therapeutics, Inc.	Call	7/21/17	USD 90.00	55	(8,525)
Sanofi SA ADR	Call	7/21/17	USD 50.00	108	(3,240)
Spark Therapeutics, Inc.	Call	7/21/17	USD 60.00	20	(6,250)
Stryker Corp.	Call	7/21/17	USD 140.00	122	(17,385)
Teladoc, Inc.	Call	7/21/17	USD 35.00	73	(9,490)
Theravance Biopharma, Inc.	Call	7/21/17	USD 40.00	16	(2,960)
Thermo Fisher Scientific, Inc.	Call	7/21/17	USD 175.00	42	(10,710)
Ultragenyx Pharmaceutical, Inc.	Call	7/21/17	USD 65.00	52	(11,310)
UnitedHealth Group, Inc.	Call	7/21/17	USD 180.00	113	(82,208)
UnitedHealth Group, Inc.	Call	7/21/17	USD 185.00	41	(15,273)
Universal Health Services, Inc., Class B	Call	7/21/17	USD 120.00	70	(26,600)
Vertex Pharmaceuticals, Inc.	Call	7/21/17	USD 125.00	63	(44,730)
WellCare Health Plans, Inc.	Call	7/21/17	USD 175.00	25	(16,000)
Zoetis, Inc.	Call	7/21/17	USD 60.35	62	(14,811)
Genomic Health, Inc.	Call	7/25/17	USD 33.01	57	(5,707)
Abbott Laboratories	Call	7/28/17	USD 48.00	121	(15,670)
AmerisourceBergen Corp.	Call	7/28/17	USD 98.00	33	(2,887)
Baxter International, Inc.	Call	7/28/17	USD 60.01	133	(16,601)
Boston Scientific Corp.	Call	7/28/17	USD 28.00	321	(19,581)
HCA Holdings, Inc	Call	7/28/17	USD 86.00	81	(22,680)
Jazz Pharmaceuticals PLC	Call	7/28/17	USD 155.00	26	(11,960)
Mallinckrodt PLC	Call	7/28/17	USD 46.00	56	(9,100)
McKesson Corp.	Call	7/28/17	USD 167.50	53	(16,033)
Merck & Co., Inc.	Call	7/28/17	USD 66.50	59	(2,684)
Regeneron Pharmaceuticals, Inc.	Call	7/28/17	USD 525.00	16	(10,240)
UnitedHealth Group, Inc.	Call	7/28/17	USD 182.50	172	(97,610)
UnitedHealth Group, Inc.	Call	7/28/17	USD 185.00	41	(17,323)

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Vertex Pharmaceuticals, Inc.	Call	7/28/17	USD	129.00	129	(79,980)
Zoetis, Inc.	Call	7/31/17	USD	63.00	100	(7,258)
AbbVie, Inc.	Call	8/04/17	USD	73.00	66	(7,161)
Amgen, Inc.	Call	8/04/17	USD	177.50	52	(12,090)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Health Sciences Trust (BME)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Biogen, Inc.	Call	8/04/17	USD 280.00	57	\$ (33,060)
Boston Scientific Corp.	Call	8/04/17	USD 28.00	83	(5,851)
Bristol-Myers Squibb Co.	Call	8/04/17	USD 57.00	175	(24,238)
Cardinal Health, Inc.	Call	8/04/17	USD 80.50	64	(6,560)
Gilead Sciences, Inc.	Call	8/04/17	USD 72.50	58	(8,642)
Johnson & Johnson	Call	8/04/17	USD 134.00	115	(18,630)
Medtronic PLC	Call	8/04/17	USD 89.50	245	(25,725)
Merck & Co., Inc.	Call	8/04/17	USD 65.00	114	(11,856)
Mylan NV	Call	8/04/17	USD 39.50	232	(22,620)
Aetna, Inc.	Call	8/08/17	USD 141.90	104	(101,470)
Allergan PLC	Call	8/11/17	USD 252.50	67	(19,363)
AmerisourceBergen Corp.	Call	8/11/17	USD 97.00	20	(3,750)
Abbott Laboratories	Call	8/18/17	USD 49.00	152	(14,896)
AbbVie, Inc.	Call	8/18/17	USD 70.00	78	(23,946)
Agios Pharmaceuticals, Inc.	Call	8/18/17	USD 60.00	33	(3,712)
Alkermes PLC	Call	8/18/17	USD 65.00	13	(1,592)
Alnylam Pharmaceuticals, Inc.	Call	8/18/17	USD 70.00	49	(59,045)
Aquinox Pharmaceuticals, Inc.	Call	8/18/17	USD 15.00	61	(5,490)
Baxter International, Inc.	Call	8/18/17	USD 60.00	177	(35,046)
Boston Scientific Corp.	Call	8/18/17	USD 27.00	514	(69,647)
Boston Scientific Corp.	Call	8/18/17	USD 28.00	83	(6,391)
Cardinal Health, Inc.	Call	8/18/17	USD 82.50	64	(4,160)
Celgene Corp.	Call	8/18/17	USD 135.00	39	(9,789)
Cigna Corp.	Call	8/18/17	USD 175.00	60	(13,200)
Halozyne Therapeutics, Inc.	Call	8/18/17	USD 14.00	172	(6,880)
HCA Holdings, Inc	Call	8/18/17	USD 87.50	44	(11,770)
Humana, Inc.	Call	8/18/17	USD 240.00	19	(16,055)
iRhythm Technologies, Inc.	Call	8/18/17	USD 40.00	25	(10,250)
Masimo Corp.	Call	8/18/17	USD 100.00	11	(1,787)
McKesson Corp.	Call	8/18/17	USD 165.00	3	(1,635)
Merck & Co., Inc.	Call	8/18/17	USD 65.00	45	(5,737)
Quest Diagnostics, Inc.	Call	8/18/17	USD 107.75	103	(51,184)
Regeneron Pharmaceuticals, Inc.	Call	8/18/17	USD 515.00	16	(25,760)
Sarepta Therapeutics, Inc.	Call	8/18/17	USD 36.00	131	(29,672)
TESARO, Inc.	Call	8/18/17	USD 155.00	64	(38,400)
Varian Medical System, Inc.	Call	8/18/17	USD 105.00	28	(6,930)
Vertex Pharmaceuticals, Inc.	Call	8/18/17	USD 135.00	21	(12,495)
Pfizer, Inc.	Call	9/01/17	USD 34.17	362	(15,394)
<b>Total</b>					\$ (3,110,513)

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Baxter International, Inc.	Call	Bank of America N.A.	07/06/17	USD 56.46	4,200	\$ (17,616)
Humana, Inc.	Call	Barclays Bank PLC	07/12/17	USD228.00	4,300	(56,553)
Stryker Corp.	Call	Barclays Bank PLC	07/12/17	USD137.75	11,700	(29,800)
Agilent Technologies, Inc.	Call	Barclays Bank PLC	07/13/17	USD 56.00	13,000	(45,833)
Sanofi SA ADR	Call	Morgan Stanley & Co. International PLC	07/14/17	EUR 90.04	5,300	(197)
AstraZeneca PLC	Call	Morgan Stanley & Co. International PLC	07/19/17	GBP 53.39	13,200	(23,391)
Masimo Corp.	Call	Credit Suisse International	07/20/17	USD 87.00	6,400	(35,162)
Service Corp. International	Call	Barclays Bank PLC	07/24/17	USD 32.15	14,700	(24,828)
Amedisys, Inc.	Call	Deutsche Bank AG	07/31/17	USD 63.52	20,000	(29,934)
HealthEquity, Inc.	Call	Citibank N.A.	07/31/17	USD 51.72	5,000	(5,768)
Novartis AG ADR	Call	Citibank N.A.	07/31/17	USD 81.34	3,400	(10,841)
Syndax Pharmaceuticals, Inc.	Call	Morgan Stanley & Co. International PLC	08/03/17	USD 15.90	18,400	(16,683)
GlaxoSmithKline PLC	Call	Goldman Sachs International	08/16/17	GBP 17.39	26,300	(1,337)
Merck & Co., Inc.	Call	Goldman Sachs International	08/16/17	EUR111.09	9,600	(14,188)
Roche Holding AG	Call	Credit Suisse International	08/18/17	CHF258.91	2,500	(2,793)

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REGENXBIO, Inc.	Call	Citibank N.A.	08/28/17	USD 22.80	12,600	(13,557)
<b>Total</b>						<b>\$ (328,481)</b>

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Health Sciences Trust (BME)

## Transactions in Options Written for the Period Ended June 30, 2017

	Calls	
	Contracts	Premiums Received
Outstanding options, beginning of period	190,155	\$ 2,428,175
Options written	761,116	10,262,111
Options exercised	(339)	(34,224)
Options expired	(126,496)	(2,135,113)
Options closed	(643,493)	(8,198,069)
Outstanding options, end of period	180,943	\$ 2,322,880

As of period end, the value of portfolio securities subject to covered call options written was \$97,564,375.

## 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:

Liabilities	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Options written	Options written, at value			\$ 3,438,994				\$ 3,438,994

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Options purchased <sup>1</sup>			\$ (280)				\$ (280)
Options written			(4,475,585)				(4,475,585)
<b>Total</b>			<b>\$ (4,475,865)</b>				<b>\$ (4,475,865)</b>

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

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

Options written	\$ (1,617,344)	\$ (1,617,344)
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## Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:		
Average value of option contracts purchased		\$ 228 <sup>1</sup>

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Average value of option contracts written

\$ 2,792,921

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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:

Derivative Financial Instruments	Assets	Liabilities
Options		\$ 3,438,994
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )		(3,110,513)
Total derivative assets and liabilities subject to an MNA		\$ 328,481

See Notes to Financial Statements.



## Schedule of Investments (concluded)

BlackRock Health Sciences Trust (BME)

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

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>1</sup>
Bank of America N.A.	\$ 17,616				\$ 17,616
Barclays Bank PLC	157,014				157,014
Citibank N.A.	30,166				30,166
Credit Suisse International	37,955				37,955
Deutsche Bank AG	29,934				29,934
Goldman Sachs International	15,525				15,525
Morgan Stanley & Co. International PLC	40,271				40,271
<b>Total</b>	<b>\$ 328,481</b>				<b>\$ 328,481</b>

<sup>1</sup> 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
<b>Assets:</b>				
Investments:				
Long-Term Investments:				
Common Stocks:				
Biotechnology	\$ 73,302,378		\$ 1,462,591	\$ 74,764,969
Diversified Consumer Services	1,448,385			1,448,385
Health Care Equipment & Supplies	78,744,547			78,744,547
Health Care Providers & Services	90,669,044			90,669,044
Life Sciences Tools & Services	6,819,308			6,819,308
Pharmaceuticals	52,296,360	\$ 13,120,710		65,417,070
Preferred Stock			380,484	380,484
Rights			141,355	141,355
Short-Term Securities	2,281,623			2,281,623
<b>Total</b>	<b>\$ 305,561,645</b>	<b>\$ 13,120,710</b>	<b>\$ 1,984,430</b>	<b>\$ 320,666,785</b>
<b>Derivative Financial Instruments<sup>1</sup></b>				
<b>Liabilities:</b>				
Equity contracts	\$ (2,751,795)	\$ (687,199)		\$ (3,438,994)

Derivative Financial Instruments<sup>1</sup>

**Liabilities:**

Equity contracts

<sup>1</sup> Derivative financial instruments are options written, which are shown at value.

During the six months ended June 30, 2017, there were no transfers between Level 1 and Level 2.

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:

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	Common	Preferred	
<b>Assets:</b>	<b>Stocks</b>	<b>Stocks</b>	<b>Rights      Total</b>
Opening Balance, as of December 31, 2016	\$ 1,452,303	\$ 503,166	\$ 68,517    \$ 2,023,986
Transfers into Level 3			
Transfers out of Level 3			
Accrued discounts/premiums			
Net realized gain (loss)			
Net change in unrealized appreciation (depreciation) <sup>1,2</sup>	10,288	(122,682)	72,838    (39,556)
Purchases			
Sales			
<b>Closing Balance, as of June 30, 2017</b>	<b>\$ 1,462,591</b>	<b>\$ 380,484</b>	<b>\$ 141,355    \$ 1,984,430</b>
Net change in unrealized appreciation (depreciation) on investments still held at June 30, 2017 <sup>2</sup>	\$ 10,288	\$ (122,682)	\$ 72,838    \$ (39,556)

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

<sup>2</sup> 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, 2017 is generally due to derivative financial instruments no longer held or categorized as Level 3 at period end.

See Notes to Financial Statements.

## Consolidated Schedule of Investments June 30, 2017

## BlackRock Resources &amp; Commodities Strategy Trust (BCX)

(Unaudited)

(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Chemicals 13.5%</b>		
Agrium, Inc.	234,401	\$ 21,243,955
CF Industries Holdings, Inc. (a)	850,336	23,775,395
Monsanto Co. (b)	364,970	43,197,849
Mosaic Co. (a)	219,733	5,016,504
Potash Corp. of Saskatchewan, Inc. (a)	1,149,440	18,735,872
Yara International ASA	266,000	10,002,199
		121,971,774
<b>Containers &amp; Packaging 2.8%</b>		
Packaging Corp. of America (a)	227,819	25,376,758
<b>Energy Equipment &amp; Services 4.4%</b>		
Baker Hughes, Inc. (a)	213,777	11,652,984
Halliburton Co. (a)(b)	347,800	14,854,538
Precision Drilling Corp. (c)	1,749,350	5,975,957
Superior Energy Services, Inc. (a)(b)(c)	654,550	6,826,956
		39,310,435
<b>Food Products 4.6%</b>		
AGT Food & Ingredients, Inc.	46,482	834,439
BRF SA ADR	997,160	11,756,516
Bunge Ltd. (a)	85,461	6,375,391
Elders, Ltd. (c)	1,246,695	5,126,422
Glanbia PLC	407,065	7,961,912
Origin Enterprises PLC	1,342,955	9,790,600
		41,845,280
<b>Machinery 1.2%</b>		
Deere & Co. (a)	89,759	11,093,315
<b>Metals &amp; Mining 33.2%</b>		
Barrick Gold Corp. (a)	398,909	6,346,642
BHP Billiton PLC	1,950,000	29,875,362
Boliden AB	328,757	8,986,547
Detour Gold Corp. (c)	422,269	4,942,970
First Quantum Minerals Ltd.	1,804,555	15,265,244
Fortescue Metals Group Ltd.	1,944,962	7,785,862
Franco-Nevada Corp.	72,000	5,195,126
Fresnillo PLC	691,401	13,402,621
Glencore PLC (c)	11,085,484	41,539,811
Lundin Mining Corp.	2,417,438	13,738,833
Neo Lithium Corp. (c)(d)	3,000,000	2,660,395
Nevsun Resources, Ltd.	3,527,285	8,513,573
Newcrest Mining Ltd.	1,665,137	25,842,510
Newmont Mining Corp. (a)	333,240	10,793,644
Public Joint Stock Company Polyus	144,076	4,840,954
Rio Tinto PLC ADR (a)	841,129	35,588,168
South32 Ltd.	5,060,093	10,421,291
Teck Resources Ltd., Class B	995,607	17,253,869
Vale SA ADR (a)	1,942,546	16,997,278
Wheaton Precious Metals Corp.	1,011,384	20,116,428
		300,107,128
<b>Oil, Gas &amp; Consumable Fuels 35.6%</b>		
Anadarko Petroleum Corp. (a)	297,675	13,496,584
BP PLC ADR (a)	1,389,155	48,134,221
Cairn Energy PLC (c)	2,536,430	5,694,758
Canadian Natural Resources Ltd.	468,500	13,518,870
Chevron Corp. (a)	241,802	25,227,203
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>		

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Cimarex Energy Co.	120,067	\$ 11,287,499
ConocoPhillips (a)(b)	546,444	24,021,678
Devon Energy Corp. (a)	392,750	12,556,217
Encana Corp.	1,318,600	11,601,809
Eni SpA ADR	416,520	12,520,591
EOG Resources, Inc. (a)	275,926	24,976,822
Exxon Mobil Corp. (a)(b)	339,196	27,383,293
Hess Corp. (a)	216,422	9,494,433
Kosmos Energy Ltd. (c)	1,258,200	8,065,062
Pioneer Natural Resources Co. (a)	97,750	15,598,945
Royal Dutch Shell PLC ADR, Class A (a)	1,091,674	58,066,140
		321,644,125
<b>Paper &amp; Forest Products 1.4%</b>		
International Paper Co. (a)	187,940	10,639,283
Precious Woods Holding AG (c)	20,000	127,229
Quintis, Ltd. (d)	7,903,565	2,186,885
		12,953,397
<b>Real Estate Investment Trusts (REITs) 2.1%</b>		
Weyerhaeuser Co. (a)	555,764	18,618,094
<b>Total Common Stocks 98.8%</b>		892,920,306
	<b>Par</b>	
	<b>(000)</b>	
<b>Corporate Bonds 1.0%</b>		
<b>Metals &amp; Mining 1.0%</b>		
Pilgangoora Operations Pty Ltd, 12.00%, 6/21/22	\$ 9,000	9,000,000
<b>Total Long-Term Investments</b>		901,920,306
<b>(Cost \$828,279,183) 99.8%</b>		
	<b>Shares</b>	
<b>Short-Term Securities</b>		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 0.84% (e)(f)	11,869,538	11,869,538
SL Liquidity Series, LLC, Money Market Series, 1.27% (e)(f)(g)	1,169,967	1,170,084
<b>Total Short-Term Securities</b>		13,039,622
<b>(Cost \$13,039,589) 1.4%</b>		
<b>Total Investments Before and Options Written</b>		914,959,928
<b>(Cost \$841,318,772) 101.2%</b>		
<b>Options Written</b>		
<b>(Premiums Received \$7,411,352) (0.7)%</b>		(6,017,340)
<b>Total Investments, Net of Options Written</b>		908,942,588
<b>(Cost \$833,907,420) 100.5%</b>		(4,726,810)
<b>Liabilities in Excess of Other Assets (0.5)%</b>		
<b>Net Assets 100.0%</b>		\$ 904,215,778

### Notes to Schedule of Investments

- (a) All or a portion of the security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (b) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
- (c) Non-income producing security.

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

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## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities Strategy Trust (BCX)

(e) During the six months ended June 30, 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 December 31, 2016	Net Activity	Shares Held at June 30, 2017	Value at June 30, 2017	Income	Realized Gain	Change in Unrealized Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	12,603,929	(734,391)	11,869,538	\$ 11,869,538	\$ 37,097		
SL Liquidity Series, LLC, Money Market Series	3,936,869	(2,766,902)	1,169,967	1,170,084	98,570 <sup>1</sup>		\$ (171)
<b>Total</b>				\$ 13,039,622	\$ 135,667		\$ (171)

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

(f) Current yield as of period end.

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

### Derivative Financial Instruments Outstanding as of Period End

#### Exchange-Traded Options Written

Description	Put/Call	Expiration Date	Strike Price	Contracts	Value
Anadarko Petroleum Corp.	Call	7/07/17	USD 53.50	87	\$ (348)
Baker Hughes, Inc.	Call	7/07/17	USD 56.00	62	(4,030)
BP PLC ADR	Call	7/07/17	USD 36.00	630	(1,260)
CF Industries Holdings, Inc.	Call	7/07/17	USD 28.00	850	(35,275)
Chevron Corp.	Call	7/07/17	USD 107.00	174	(783)
ConocoPhillips	Call	7/07/17	USD 46.00	89	(267)
Deere & Co.	Call	7/07/17	USD 128.00	112	(672)
Devon Energy Corp.	Call	7/07/17	USD 37.50	59	(236)
EOG Resources, Inc.	Call	7/07/17	USD 94.00	74	(740)
Exxon Mobil Corp.	Call	7/07/17	USD 82.00	61	(610)
Newmont Mining Corp.	Call	7/07/17	USD 35.50	135	(270)
Pioneer Natural Resources Co.	Call	7/07/17	USD 172.50	115	(9,200)
Potash Corp. of Saskatchewan, Inc.	Call	7/07/17	USD 16.50	688	(5,504)
Royal Dutch Shell PLC ADR, Class A	Call	7/07/17	USD 55.95	1,976	(923)
Vale SA ADR	Call	7/07/17	USD 9.50	778	(1,556)
Chevron Corp.	Call	7/13/17	USD 107.50	174	(3,289)
Anadarko Petroleum Corp.	Call	7/14/17	USD 52.50	243	(972)
Baker Hughes, Inc.	Call	7/14/17	USD 56.00	494	(19,760)
Barrick Gold Corp.	Call	7/14/17	USD 17.00	315	(1,890)
BP PLC ADR	Call	7/14/17	USD 36.00	630	(3,465)
CF Industries Holdings, Inc.	Call	7/14/17	USD 29.50	850	(18,275)
Deere & Co.	Call	7/14/17	USD 128.00	113	(2,260)
Devon Energy Corp.	Call	7/14/17	USD 35.00	459	(3,672)
EOG Resources, Inc.	Call	7/14/17	USD 91.50	143	(15,086)
Exxon Mobil Corp.	Call	7/14/17	USD 81.00	202	(13,130)

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

Pioneer Natural Resources Co.	Call	7/14/17	USD	170.00	26	(1,105)
Potash Corp. of Saskatchewan, Inc.	Call	7/14/17	USD	17.00	1,101	(6,055)
Vale SA ADR	Call	7/14/17	USD	8.50	1,676	(70,392)
Weyerhaeuser Co.	Call	7/14/17	USD	33.50	916	(38,930)
Weyerhaeuser Co.	Call	7/14/17	USD	34.00	124	(2,790)
Agrium, Inc.	Call	7/21/17	CAD	125.00	183	(1,341)
Baker Hughes, Inc.	Call	7/21/17	USD	56.25	62	(4,094)
Barrick Gold Corp.	Call	7/21/17	USD	16.00	410	(15,170)
Barrick Gold Corp.	Call	7/21/17	USD	17.00	870	(8,265)
BP PLC ADR	Call	7/21/17	USD	36.00	800	(10,000)
BP PLC ADR	Call	7/21/17	USD	37.00	410	(1,640)
Bunge Ltd.	Call	7/21/17	USD	85.00	115	(4,887)
Bunge Ltd.	Call	7/21/17	USD	87.50	115	(5,462)
Canadian Natural Resources Ltd.	Call	7/21/17	CAD	38.00	634	(28,356)
CF Industries Holdings, Inc.	Call	7/21/17	USD	27.50	850	(98,600)
Chevron Corp.	Call	7/21/17	USD	110.00	18	(180)
ConocoPhillips	Call	7/21/17	USD	46.00	319	(8,613)
Detour Gold Corp.	Call	7/21/17	CAD	15.00	469	(23,689)
Detour Gold Corp.	Call	7/21/17	CAD	18.00	500	(2,699)

See Notes to Financial Statements.

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## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities Strategy Trust (BCX)

#### Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Devon Energy Corp.	Call	7/21/17	USD 33.00	459	\$ (26,622)
Encana Corp.	Call	7/21/17	CAD 13.00	192	(1,184)
Encana Corp.	Call	7/21/17	CAD 15.00	380	(1,465)
EOG Resources, Inc.	Call	7/21/17	USD 97.50	74	(1,258)
Exxon Mobil Corp.	Call	7/21/17	USD 80.00	162	(23,895)
Exxon Mobil Corp.	Call	7/21/17	USD 83.00	175	(4,112)
Exxon Mobil Corp.	Call	7/21/17	USD 83.50	175	(2,800)
Exxon Mobil Corp.	Call	7/21/17	USD 85.00	102	(561)
Franco-Nevada Corp.	Call	7/21/17	CAD 100.00	144	(4,386)
Halliburton Co.	Call	7/21/17	USD 43.50	271	(18,564)
Halliburton Co.	Call	7/21/17	USD 48.00	290	(1,015)
Hess Corp.	Call	7/21/17	USD 52.50	246	(492)
International Paper Co.	Call	7/21/17	USD 57.50	250	(14,125)
Lundin Mining Corp.	Call	7/21/17	CAD 8.00	3,819	(11,780)
Newmont Mining Corp.	Call	7/21/17	USD 35.00	300	(2,700)
Packaging Corp. of America	Call	7/21/17	USD 110.00	300	(87,000)
Potash Corp. of Saskatchewan, Inc.	Call	7/21/17	USD 17.00	726	(8,349)
Precision Drilling Corp.	Call	7/21/17	CAD 6.00	1,280	(4,935)
Rio Tinto PLC ADR	Call	7/21/17	USD 42.50	1,460	(146,000)
Royal Dutch Shell PLC ADR, Class A	Call	7/21/17	USD 55.95	1,976	(16,185)
Vale SA ADR	Call	7/21/17	USD 9.00	1,676	(38,548)
Weyerhaeuser Co.	Call	7/21/17	USD 34.00	896	(29,120)
Exxon Mobil Corp.	Call	7/25/17	USD 83.25	68	(1,628)
Baker Hughes, Inc.	Call	7/28/17	USD 57.00	62	(13,764)
BP PLC ADR	Call	7/28/17	USD 36.00	400	(7,200)
Canadian Natural Resources Ltd.	Call	7/28/17	CAD 38.00	606	(35,048)
CF Industries Holdings, Inc.	Call	7/28/17	USD 29.50	850	(44,625)
Chevron Corp.	Call	7/28/17	USD 108.00	155	(9,222)
Devon Energy Corp.	Call	7/28/17	USD 33.00	385	(29,068)
EOG Resources, Inc.	Call	7/28/17	USD 92.00	266	(41,230)
Exxon Mobil Corp.	Call	7/28/17	USD 82.50	68	(4,080)
Halliburton Co.	Call	7/28/17	USD 44.00	269	(21,789)
International Paper Co.	Call	7/28/17	USD 58.00	250	(18,500)
Mosaic Co.	Call	7/28/17	USD 23.50	570	(27,645)
Newmont Mining Corp.	Call	7/28/17	USD 33.50	597	(32,537)
Pioneer Natural Resources Co.	Call	7/28/17	USD 167.50	93	(17,438)
Pioneer Natural Resources Co.	Call	7/28/17	USD 175.00	157	(10,205)
Potash Corp. of Saskatchewan, Inc.	Call	7/28/17	USD 17.00	1,000	(17,500)
Vale SA ADR	Call	7/28/17	USD 8.00	1,552	(139,680)
Royal Dutch Shell PLC ADR, Class A	Call	8/01/17	USD 55.50	753	(16,860)
Anadarko Petroleum Corp.	Call	8/04/17	USD 47.50	634	(58,011)
Baker Hughes, Inc.	Call	8/04/17	USD 55.00	17	(2,380)
BP PLC ADR	Call	8/04/17	USD 35.00	523	(33,995)
Chevron Corp.	Call	8/04/17	USD 107.00	219	(23,981)
Deere & Co.	Call	8/04/17	USD 124.00	59	(14,514)
Devon Energy Corp.	Call	8/04/17	USD 31.00	308	(62,524)
EOG Resources, Inc.	Call	8/04/17	USD 89.00	313	(116,593)
Exxon Mobil Corp.	Call	8/04/17	USD 83.50	190	(8,740)
Hess Corp.	Call	8/04/17	USD 43.00	285	(69,255)
International Paper Co.	Call	8/04/17	USD 58.00	251	(22,967)
Mosaic Co.	Call	8/04/17	USD 23.50	310	(20,460)
Newmont Mining Corp.	Call	8/04/17	USD 33.50	300	(19,800)
Vale SA ADR	Call	8/04/17	USD 9.00	522	(17,226)
Weyerhaeuser Co.	Call	8/04/17	USD 34.00	123	(6,765)
Anadarko Petroleum Corp.	Call	8/11/17	USD 46.50	226	(32,318)
ConocoPhillips	Call	8/11/17	USD 45.00	449	(42,655)
Halliburton Co.	Call	8/11/17	USD 43.00	286	(42,900)
Hess Corp.	Call	8/11/17	USD 43.50	334	(78,156)
Vale SA ADR	Call	8/11/17	USD 9.50	522	(12,006)



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Exxon Mobil Corp.	Call	8/14/17	USD	83.00	90	(4,903)
Halliburton Co.	Call	8/16/17	USD	46.10	275	(14,263)
Agrium, Inc.	Call	8/18/17	CAD	120.00	214	(31,849)
Baker Hughes, Inc.	Call	8/18/17	USD	55.00	158	(29,230)
BP PLC ADR	Call	8/18/17	USD	36.00	1,025	(34,338)
Canadian Natural Resources Ltd.	Call	8/18/17	CAD	38.00	634	(56,712)

See Notes to Financial Statements.

## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities Strategy Trust (BCX)

#### Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
Chevron Corp.	Call	8/18/17	USD 110.00	227	\$ (12,144)
ConocoPhillips	Call	8/18/17	USD 45.00	449	(47,594)
ConocoPhillips	Call	8/18/17	USD 47.00	318	(15,423)
Deere & Co.	Call	8/18/17	USD 125.00	75	(24,938)
EOG Resources, Inc.	Call	8/18/17	USD 92.50	233	(55,454)
Exxon Mobil Corp.	Call	8/18/17	USD 85.00	63	(1,669)
Potash Corp. of Saskatchewan, Inc.	Call	8/18/17	USD 17.00	1,082	(33,542)
Rio Tinto PLC ADR	Call	8/18/17	USD 42.50	133	(19,551)
Weyerhaeuser Co.	Call	8/18/17	USD 35.00	41	(1,435)
ConocoPhillips	Call	8/30/17	USD 47.60	561	(28,634)
Superior Energy Services, Inc.	Call	9/15/17	USD 10.00	300	(47,250)
<b>Total</b>					\$ (2,553,031)

#### OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Elders Ltd.	CALL	JPMorgan Chase Bank N.A.	07/06/17	AUD 4.49	25,000	\$ (16,556)
Glanbia PLC	Call	UBS AG	07/06/17	EUR 18.78	25,000	(1)
Encana Corp.	Call	Deutsche Bank AG	07/07/17	CAD 16.05	77,300	(4)
Packaging Corp. of America	Call	Deutsche Bank AG	07/07/17	USD 99.50	22,600	(269,271)
Cimarex Energy Co.	Call	UBS AG	07/10/17	USD 119.70	9,900	
Detour Gold Corp.	Call	Credit Suisse International	07/10/17	CAD 19.05	72,000	(145)
Superior Energy Services, Inc.	Call	UBS AG	07/10/17	USD 12.61	28,000	(726)
Eni SpA ADR	Call	Deutsche Bank AG	07/11/17	USD 33.99	55,000	(1)
Lundin Mining Corp.	Call	Citibank N.A.	07/11/17	CAD 7.80	320,000	(10,695)
Elders Ltd.	Call	Citibank N.A.	07/12/17	AUD 4.48	75,000	(50,151)
Glanbia PLC	Call	Bank of America N.A.	07/12/17	EUR 18.06	37,000	(497)
Glanbia PLC	Call	UBS AG	07/12/17	EUR 18.71	11,100	(6)
Rio Tinto PLC ADR	Call	Barclays Bank PLC	07/13/17	USD 41.68	92,800	(113,476)
South32 Ltd.	Call	Citibank N.A.	07/13/17	AUD 2.82	916,000	(6,814)
Fortescue Metals Group Ltd.	Call	JPMorgan Chase Bank N.A.	07/18/17	AUD 5.26	190,000	(27,264)
Fresnillo PLC	Call	Credit Suisse International	07/18/17	GBP 16.47	65,000	(1,414)
Glanbia PLC	Call	UBS AG	07/18/17	EUR 17.76	20,000	(1,565)
Newcrest Mining Ltd.	Call	Deutsche Bank AG	07/18/17	AUD 22.04	200,000	(12,141)
Elders Ltd.	Call	Deutsche Bank AG	07/19/17	AUD 4.48	35,000	(23,385)
Eni SpA ADR	Call	Barclays Bank PLC	07/19/17	USD 31.46	55,000	(5,200)
Elders Ltd.	Call	UBS AG	07/26/17	AUD 4.54	35,000	(21,875)
Fresnillo PLC	Call	Credit Suisse International	07/26/17	GBP 17.23	89,300	(587)
Glanbia PLC	Call	Morgan Stanley & Co. International PLC	07/26/17	EUR 18.46	25,000	(580)
Glanbia PLC	Call	Morgan Stanley & Co. International PLC	07/26/17	EUR 18.23	20,000	(847)
Glencore PLC	Call	Bank of America N.A.	07/26/17	GBP 2.96	375,000	(28,570)
Newcrest Mining Ltd.	Call	Citibank N.A.	07/26/17	AUD 21.84	233,000	(32,273)
Newcrest Mining Ltd.	Call	JPMorgan Chase Bank N.A.	07/26/17	AUD 22.24	116,000	(10,405)
Yara International ASA	Call	Credit Suisse International	07/26/17	NOK 310.02	35,500	(51,580)
Eni SpA ADR	Call	Barclays Bank PLC	07/27/17	USD 31.46	56,000	(9,144)
Agrium, Inc.	Call	Deutsche Bank AG	07/31/17	CAD 124.74	27,000	(5,237)
BP PLC ADR	Call	UBS AG	07/31/17	USD 35.85	73,800	(11,308)
BP PLC ADR	Call	UBS AG	07/31/17	USD 36.53	40,000	(4,454)
Franco-Nevada Corp.	Call	UBS AG	07/31/17	CAD 98.00	14,400	(11,690)
Boliden AB	Call	Deutsche Bank AG	08/02/17	SEK 242.55	33,100	(11,446)
Fortescue Metals Group Ltd.	Call	JPMorgan Chase Bank N.A.	08/02/17	AUD 4.97	396,000	(131,800)
Packaging Corp. of America	Call	Bank of America N.A.	08/02/17	USD 100.00	38,500	(461,440)
Superior Energy Services, Inc.	Call	Royal Bank of Canada	08/02/17	USD 10.84	44,500	(31,556)
Agrium, Inc.	Call	Citibank N.A.	08/04/17	CAD 123.69	27,000	(12,263)
Boliden AB	Call	Deutsche Bank AG	08/04/17	SEK 244.32	38,500	(11,775)
Elders Ltd.	Call	Morgan Stanley & Co. International PLC	08/04/17	AUD 5.37	47,000	(4,465)

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Elders Ltd.	Call	UBS AG	08/04/17	AUD	5.40	47,000	(3,935)
Glencore PLC	Call	Goldman Sachs International	08/04/17	GBP	3.05	1,154,000	(58,863)
Newcrest Mining Ltd.	Call	Deutsche Bank AG	08/04/17	AUD	22.61	117,000	(13,437)
Cimarex Energy Co.	Call	Goldman Sachs International	08/07/17	USD	98.61	13,300	(22,790)
BHP Billiton PLC	Call	Morgan Stanley & Co. International PLC	08/08/17	GBP	11.70	327,500	(260,177)
Encana Corp.	Call	Citibank N.A.	08/08/17	CAD	11.49	54,000	(26,507)
Encana Corp.	Call	Morgan Stanley & Co. International PLC	08/08/17	CAD	13.81	115,000	(12,471)

See Notes to Financial Statements.

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## Consolidated Schedule of Investments (continued)

### BlackRock Resources & Commodities Strategy Trust (BCX)

#### OTC Options Written (continued)

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Fresnillo PLC	Call	Morgan Stanley & Co. International PLC	08/08/17	GBP 16.20	145,800	\$ (30,491)
Glanbia PLC	Call	Goldman Sachs International	08/08/17	EUR 18.19	16,100	(1,464)
Glencore PLC	Call	Credit Suisse International	08/08/17	GBP 3.04	236,100	(14,246)
Glencore PLC	Call	Goldman Sachs International	08/08/17	GBP 3.06	616,000	(36,200)
Yara International ASA	Call	Credit Suisse International	08/08/17	NOK 320.07	35,400	(42,602)
Boliden AB	Call	Goldman Sachs International	08/09/17	SEK 236.82	60,000	(38,595)
Superior Energy Services, Inc.	Call	UBS AG	08/09/17	USD 10.80	62,400	(54,759)
Elders Ltd.	Call	UBS AG	08/10/17	AUD 4.94	35,000	(11,771)
Bunge Ltd.	Call	Goldman Sachs International	08/11/17	USD 79.24	11,100	(19,407)
Rio Tinto PLC ADR	Call	UBS AG	08/11/17	USD 41.83	84,300	(88,872)
South32 Ltd.	Call	Deutsche Bank AG	08/11/17	AUD 2.62	1,108,000	(123,405)
Lundin Mining Corp.	Call	Citibank N.A.	08/14/17	CAD 7.57	265,000	(62,946)
BHP Billiton PLC	Call	Credit Suisse International	08/16/17	GBP 12.12	125,000	(76,615)
Elders Ltd.	Call	UBS AG	08/16/17	AUD 5.29	50,000	(7,157)
Fortescue Metals Group Ltd.	Call	JPMorgan Chase Bank N.A.	08/16/17	AUD 4.97	396,000	(146,781)
Glanbia PLC	Call	Morgan Stanley & Co. International PLC	08/16/17	EUR 18.18	20,000	(2,462)
Superior Energy Services, Inc.	Call	Goldman Sachs International	08/16/17	USD 10.90	37,500	(32,169)
Yara International ASA	Call	Credit Suisse International	08/16/17	NOK 310.84	35,500	(64,226)
BHP Billiton PLC	Call	Morgan Stanley & Co. International PLC	08/18/17	GBP 11.75	327,500	(274,840)
Glencore PLC	Call	Credit Suisse International	08/18/17	GBP 2.95	153,000	(18,640)
Encana Corp.	Call	Citibank N.A.	08/22/17	CAD 12.04	96,000	(36,662)
Encana Corp.	Call	Royal Bank of Canada	08/22/17	CAD 11.33	19,000	(12,034)
Cimarex Energy Co.	Call	Goldman Sachs International	08/23/17	USD 98.61	13,300	(30,443)
Elders Ltd.	Call	UBS AG	08/24/17	AUD 5.23	32,000	(5,772)
Elders Ltd.	Call	JPMorgan Chase Bank N.A.	08/30/17	AUD 5.31	50,000	(7,728)
Precision Drilling Corp.	Call	Royal Bank of Canada	08/31/17	CAD 4.62	75,000	(17,781)
Glencore PLC	Call	Goldman Sachs International	09/01/17	GBP 2.89	1,900,000	(343,702)
Encana Corp.	Call	Royal Bank of Canada	09/06/17	CAD 11.89	126,800	(68,022)
Elders Ltd.	Call	UBS AG	09/12/17	AUD 5.61	50,000	(3,730)
<b>Total</b>						\$ (3,464,309)

#### Transactions in Options Written for the Period Ended June 30, 2017

	Contracts	Calls Premiums Received
Outstanding options, beginning of period	24,528,515	\$ 10,175,756
Options written	65,228,188	34,344,619
Options exercised	(91,144)	(179,786)
Options expired	(52,093,776)	(14,185,969)
Options closed	(25,411,569)	(22,743,268)
Outstanding options, end of period	12,160,214	\$ 7,411,352

As of period end, the value of portfolio securities subject to covered call options written was \$295,942,327.

#### 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:

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<b>Liabilities</b>	<b>Derivative</b>	<b>Financial Instruments</b>	<b>Commodity</b>	<b>Credit</b>	<b>Equity</b>	<b>Foreign</b>	<b>Interest</b>	<b>Other</b>	<b>Total</b>
			<b>Contracts</b>	<b>Contracts</b>	<b>Contracts</b>	<b>Currency</b>	<b>Rate</b>	<b>Contracts</b>	
						<b>Exchange</b>	<b>Contracts</b>	<b>Contracts</b>	
Options written		Options written, at value			\$ 6,017,340				\$ 6,017,340

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BlackRock Resources & Commodities Strategy Trust (BCX)

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
<b>Net Realized Gain (Loss) from:</b>							
Options purchased <sup>1</sup>			\$ (15,519)				\$ (15,519)
Options written			10,323,615				10,323,615
<b>Total</b>			\$ 10,308,096				\$ 10,308,096
<b>Net Change in Unrealized Appreciation (Depreciation) on:</b>							
Options written			\$ 1,363,941				\$ 1,363,941

<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Options:	
Average value of option contracts purchased	\$ 13,052 <sup>1</sup>
Average value of option contracts written	\$ 5,520,294

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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 asset and liabilities (by type) are as follows:

Derivative Financial Instruments:	Assets	Liabilities
Options		\$ 6,017,340
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )		(2,553,031)
Total derivative assets and liabilities subject to an MNA		\$ 3,464,309

The following table presents the Trust's derivative liabilities by counterparty net of amounts available for offset under a Master Netting Agreement ( MNA ) and net of the related collateral received by the Trust:

Gross Amounts Not Offset in the Consolidated Statement of Assets and Liabilities

and Subject to an MNA

Counterparty	Derivative Liabilities Subject to an MNA by Counterparty	Derivatives Available for Offset	Non-cash Collateral Pledged <sup>1</sup>	Cash Collateral Pledged	Net Amount of Derivative Liabilities <sup>2</sup>
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## Edgar Filing: BlackRock Enhanced Equity Dividend Trust - Form N-CSRS

Bank of America N.A.	\$ 490,507	\$ (435,446)	\$ 55,061
Barclays Bank PLC	127,820		127,820
Citibank N.A.	238,311	(238,311)	
Credit Suisse International	270,055	(270,055)	
Deutsche Bank AG	470,102	(302,987)	167,115
Goldman Sachs International	583,633	(583,633)	
JPMorgan Chase Bank N.A.	340,534	(340,534)	
Morgan Stanley & Co. International PLC	586,333	(510,443)	75,890
Royal Bank of Canada	129,393		129,393
UBS AG	227,621	(124,849)	102,772
<b>Total</b>	<b>\$ 3,464,309</b>	<b>\$ (2,806,258)</b>	<b>\$ 658,051</b>

<sup>1</sup> Excess of collateral pledged to the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> 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.

See Notes to Financial Statements.

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## Consolidated Schedule of Investments (concluded)

### BlackRock Resources & Commodities Strategy Trust (BCX)

The following tables summarize the Trust's investments and derivative financial instruments categorized in the disclosure hierarchy:

	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Long-Term Investments:				
Common Stocks:				
Chemicals	\$ 111,969,575	\$ 10,002,199		\$ 121,971,774
Containers & Packaging	25,376,758			25,376,758
Energy Equipment & Services	39,310,435			39,310,435
Food Products	41,845,280			41,845,280
Machinery	11,093,315			11,093,315
Metals & Mining	162,253,124	137,854,004		300,107,128
Oil, Gas & Consumable Fuels	315,949,367	5,694,758		321,644,125
Paper & Forest Products	10,639,283	2,314,114		12,953,397
Real Estate Investment Trusts (REITs)	18,618,094			18,618,094
Corporate Bonds			\$ 9,000,000	9,000,000
Short-Term Securities	11,869,538			11,869,538
<b>Subtotal</b>	<b>\$ 748,924,769</b>	<b>\$ 155,865,075</b>	<b>\$ 9,000,000</b>	<b>\$ 913,789,844</b>
<b>Investments Valued at NAV<sup>1</sup></b>				<b>\$ 1,170,084</b>
<b>Total</b>	<b>\$ 748,924,769</b>	<b>\$ 155,865,075</b>	<b>\$ 9,000,000</b>	<b>\$ 914,959,928</b>
Derivative Financial Instruments <sup>2</sup>				
<b>Liabilities:</b>				
Equity contracts	\$ (2,460,786)	\$ (3,556,554)		\$ (6,017,340)

<sup>1</sup> As of June 30, 2017, certain of the Trust's investments were fair valued using NAV per share as no quoted market value is available and therefore have been excluded from the fair value hierarchy.

<sup>2</sup> Derivative financial instruments are options written, which are shown at value.

During the six months ended June 30, 2017, there were no transfers between levels.

See Notes to Financial Statements.



## Schedule of Investments June 30, 2017 (Unaudited)

## BlackRock Science and Technology Trust (BST)

(Percentages shown are based on Net Assets)

	Shares	Value
<b>Common Stocks</b>		
<b>Communications Equipment 0.8%</b>		
Quantenna Communications, Inc. (a)	1004,673	\$ 1,988,787
Viavi Solutions, Inc. (a)(b)	228,000	2,400,840
		4,389,627
<b>Electronic Equipment, Instruments &amp; Components 2.6%</b>		
Coherent, Inc. (a)(b)	18,800	4,229,812
Flex Ltd. (a)(b)	185,400	3,023,874
Largan Precision Co. Ltd.	21,000	3,343,506
Samsung SDI Co. Ltd.	24,000	3,602,963
		14,200,155
<b>Internet &amp; Direct Marketing Retail 11.4%</b>		
Alibaba Group Holding Ltd. ADR (a)(b)	136,200	19,190,580
Amazon.com, Inc. (a)(b)	27,700	26,813,600
Boozt AB (a)(c)	161,423	1,590,337
Ensogo, Ltd. (a)(d)	173,282	
Expedia, Inc. (b)	22,000	3,276,900
Netflix, Inc. (a)(b)	40,120	5,994,330
Priceline Group, Inc. (a)(b)	2,200	4,115,144
		60,980,891
<b>Internet Software &amp; Services 20.6%</b>		
58.com, Inc. ADR (a)(b)	58,000	2,558,380
Alphabet, Inc., Class A (a)(b)(e)	37,300	34,677,064
Alteryx, Inc., Class A (a)	53,455	1,043,442
Delivery Hero AG, (a)(c)	88,837	2,820,731
Facebook, Inc., Class A (a)(b)	127,900	19,310,342
LogMeIn, Inc. (b)	26,100	2,727,450
MercadoLibre, Inc. (b)	18,600	4,666,368
Momo, Inc. ADR (a)	71,400	2,638,944
MuleSoft, Inc., Class A (a)(b)	54,900	1,369,206
Okta, Inc. (a)	55,050	1,255,140
Shopify, Inc., Class A (a)(b)	53,600	4,657,840
Takeaway.com Holding BV (a)(c)	47,800	2,035,838
Tencent Holdings Ltd.	764,300	27,419,213
Yandex NV, Class A (a)(b)	124,600	3,269,504
		110,449,462
<b>IT Services 8.2%</b>		
DXC Technology Co. (b)	46,900	3,598,168
InterXion Holding NV (a)(b)	87,800	4,019,484
Mastercard, Inc., Class A (b)	96,200	11,683,490
PayPal Holdings, Inc. (a)(b)	94,300	5,061,081
Square, Inc., Class A (a)	297,800	6,986,388
Visa, Inc., Class A (b)	136,000	12,754,080
		44,102,691
<b>Media 1.8%</b>		
Comcast Corp., Class A (b)	77,000	2,996,840
Naspers Ltd., Class N	34,400	6,774,485
		9,771,325
<b>Real Estate Investment Trusts (REITs) 3.2%</b>		
Crown Castle International Corp. (b)	33,900	3,396,102
CyrusOne, Inc. (b)	80,600	4,493,450
Equinix, Inc.	21,051	9,034,247

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

		16,923,799
<b>Semiconductors &amp; Semiconductor Equipment 19.6%</b>		
Advanced Micro Devices, Inc. (a)(b)	317,000	3,956,160
Advanced Semiconductor Engineering, Inc.	2,133,639	2,734,792
Applied Materials, Inc. (b)	139,900	5,779,269
ASML Holding NV	65,900	8,590,239
ASPEED Technology, Inc.	81,000	1,798,879
Broadcom Ltd. (b)	63,996	14,914,268
Cirrus Logic, Inc. (a)(b)	27,500	1,724,800
Lam Research Corp. (b)	55,200	7,806,936
MagnaChip Semiconductor Corp. (a)(b)(f)	243,300	2,384,340
<b>Common Stocks</b>	<b>Shares</b>	<b>Value</b>
<b>Semiconductors &amp; Semiconductor Equipment (continued)</b>		
Megachips Corp.	116,100	\$ 2,870,365
Microchip Technology, Inc. (b)	27,400	2,114,732
Micron Technology, Inc. (a)(b)	125,100	3,735,486
Monolithic Power Systems, Inc. (b)	18,600	1,793,040
Novatek Microelectronics Corp.	558,000	2,253,201
NVIDIA Corp. (b)	40,900	5,912,504
ON Semiconductor Corp. (a)(b)	217,300	3,050,892
Renesas Electronics Corp. (a)	258,300	2,258,399
Silicon Laboratories, Inc. (a)(b)	32,600	2,228,210
Skyworks Solutions, Inc. (b)	39,200	3,761,240
SOITEC (a)	92,375	5,635,080
STMicroelectronics NV	357,000	5,133,488
Taiwan Semiconductor Manufacturing Co. Ltd.	1,201,000	8,205,488
Tower Semiconductor Ltd. (a)(b)(g)	127,900	3,050,415
Ulvac, Inc.	75,700	3,652,703
		105,344,926
<b>Software 20.7%</b>		
Activision Blizzard, Inc. (b)	144,700	8,330,379
Adobe Systems, Inc. (a)(b)	59,100	8,359,104
Altium, Ltd.	239,900	1,579,921
Autodesk, Inc. (a)(b)	64,400	6,492,808
Blackline, Inc. (a)(b)	46,815	1,673,168
Electronic Arts, Inc. (a)(b)	61,800	6,533,496
ESI Group (a)	29,100	1,694,730
Guidewire Software, Inc. (a)(b)	42,000	2,885,820
HubSpot, Inc. (a)(b)	40,700	2,676,025
Intuit, Inc. (b)	17,900	2,377,299
Microsoft Corp. (b)	401,500	27,675,395
Nintendo Co. Ltd.	27,200	9,106,325
Proofpoint, Inc. (a)(b)	45,900	3,985,497
PTC, Inc. (a)(b)	58,900	3,246,568
salesforce.com, Inc. (a)(b)	121,500	10,521,900
Take-Two Interactive Software, Inc. (a)(b)	81,300	5,965,794
UbiSoft Entertainment SA (a)	64,300	3,650,386
Xero Ltd. (a)	120,200	2,220,024
Zendesk, Inc. (a)(b)	83,100	2,308,518
		111,283,157
<b>Technology Hardware, Storage &amp; Peripherals 8.7%</b>		
Apple, Inc. (b)	222,800	32,087,656
BlackBerry Ltd. (a)(b)	285,200	2,849,148
Catcher Technology Co. Ltd.	453,000	5,399,047
Samsung Electronics Co. Ltd.	3,200	6,665,026
		47,000,877
<b>Total Common Stocks 97.6%</b>		524,446,910
<b>Preferred Stocks</b>		
<b>Internet &amp; Direct Marketing Retail 0.2%</b>		
Jasper Infotech Private Ltd., Series I, (Acquired 8/18/15, cost \$1,998,435), 0.00% (a)(d)(g)	1,054	1,033,974
<b>Internet Software &amp; Services 2.7%</b>		
Uber Technologies, Inc., Series E, (Acquired 12/04/14, cost \$3,000,048), 0.00% (a)(d)(g)	90,044	4,851,571

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Xiaoju Kuaizhi, Inc., Series A-17 (Acquired 7/28/15, cost \$3,016,964), 0.00% (a)(d)(g)	110,003	5,602,453
Zuora, Inc., (Acquired 1/16/15, cost \$3,894,522), 0.00% (a)(d)(g)	1,025,063	4,069,500
		14,523,524
<b>Total Preferred Stocks 2.9%</b>		15,557,498
<b>Total Long-Term Investments</b>		
<b>(Cost \$340,311,051) 100.5%</b>		540,004,408

See Notes to Financial Statements.

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Schedule of Investments (continued)

BlackRock Science and Technology Trust (BST)

	Shares		Value
<b>Short-Term Securities</b> 0.2%			
SL Liquidity Series, LLC, Money Market Series, 1.27% (h)(i)(j)	1,060,611	\$	1,060,717
<b>Total Short-Term Securities</b>			1,060,717
(Cost \$1,060,822) 0.2%			1,060,717
<b>Total Investments Before Options Written</b>			
(Cost \$341,371,873) 100.7%			541,065,125
<b>Options Written</b>			
(Premiums Received \$6,051,919) (0.8)%			(4,529,173)
<b>Total Investments, Net of Options Written</b>			
(Cost \$335,319,954) 99.9%			536,535,952
<b>Other Assets Less Liabilities</b> 0.1%			581,180
<b>Net Assets</b> 100.0%		\$	537,117,132

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) All or a portion of the security has been pledged and/or segregated as collateral in connection with outstanding exchange-traded options written.
- (c) 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.
- (d) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (e) All or a portion of the security has been pledged as collateral in connection with outstanding OTC derivatives.
- (f) Security, or a portion of the security, is on loan.
- (g) Restricted security as to resale, excluding 144A securities. As of report date, the Trust held restricted securities with a current value of \$15,557,498 and an original cost of \$11,909,969, which was 2.9% of its net assets.
- (h) Security was purchased with the cash collateral from loaned securities.
- (i) Current yield as of period end.
- (j) During the period ended June 30, 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:

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

	Shares		Shares	Value at	Income	Realized Gain	Change in
	Held at December 31, 2016	Net Activity	Held at June 30, 2017	June 30, 2017			Unrealized Appreciation (Depreciation)
<b>Affiliate</b>							
BlackRock Liquidity Funds, T-Fund, Institutional Class	2,902,077	(2,902,077)			\$ 4,620		
SL Liquidity Series, LLC, Money Market Series	128,952	932,659	1,061,611	\$ 1,060,717	37,676 <sup>1</sup>		\$ (117)
<b>Total</b>				\$ 1,060,717	\$ 42,296		\$ (117)

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

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

Description	Put/Call	Expiration Date	Strike Price	Contracts	Value
Lam Research Corp.	Call	7/05/17	USD 150.01	97	\$ (842)
Advanced Micro Devices, Inc.	Call	7/07/17	USD 12.00	132	(8,448)
Alphabet, Inc., Class A	Call	7/07/17	USD 1,010.00	15	(150)
Amazon.com, Inc.	Call	7/07/17	USD 995.00	50	(7,700)
Facebook, Inc., Class A	Call	7/07/17	USD 152.50	103	(8,343)
Mastercard, Inc., Class A	Call	7/07/17	USD 124.00	151	(1,585)
Netflix, Inc.	Call	7/07/17	USD 165.00	76	(304)
NVIDIA Corp.	Call	7/07/17	USD 150.00	75	(6,975)

See Notes to Financial Statements.

## Schedule of Investments (continued)

## BlackRock Science and Technology Trust (BST)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
salesforce.com, Inc.	Call	7/07/17	USD 92.00	185	\$ (4,995)
Advanced Micro Devices, Inc.	Call	7/14/17	USD 11.00	303	(47,874)
Alibaba Group Holding Ltd. ADR	Call	7/14/17	USD 124.00	131	(225,320)
Alphabet, Inc., Class A	Call	7/14/17	USD 997.50	25	(1,437)
Amazon.com, Inc.	Call	7/14/17	USD 1,015.00	33	(7,310)
Facebook, Inc., Class A	Call	7/14/17	USD 152.50	38	(6,251)
Flex Ltd.	Call	7/14/17	USD 16.50	72	(1,368)
PayPal Holdings, Inc.	Call	7/14/17	USD 53.00	171	(23,000)
salesforce.com, Inc.	Call	7/14/17	USD 90.00	57	(1,339)
Visa, Inc., Class A	Call	7/14/17	USD 94.00	225	(20,588)
58.com, Inc. ADR	Call	7/21/17	USD 45.00	203	(19,285)
Activision Blizzard, Inc.	Call	7/21/17	USD 60.00	136	(8,228)
Adobe Systems, Inc.	Call	7/21/17	USD 145.00	206	(26,059)
Advanced Micro Devices, Inc.	Call	7/21/17	USD 13.00	265	(13,648)
Advanced Micro Devices, Inc.	Call	7/21/17	USD 14.00	231	(5,544)
Alibaba Group Holding Ltd. ADR	Call	7/21/17	USD 120.00	53	(112,095)
Alibaba Group Holding Ltd. ADR	Call	7/21/17	USD 145.00	90	(17,550)
Alphabet, Inc., Class A	Call	7/21/17	USD 945.00	16	(18,000)
Alphabet, Inc., Class A	Call	7/21/17	USD 950.00	9	(9,180)
Amazon.com, Inc.	Call	7/21/17	USD 980.00	20	(28,700)
Amazon.com, Inc.	Call	7/21/17	USD 995.00	51	(44,370)
Apple, Inc.	Call	7/21/17	USD 149.00	210	(17,430)
Applied Materials, Inc.	Call	7/21/17	USD 42.00	211	(18,357)
Applied Materials, Inc.	Call	7/21/17	USD 45.00	68	(1,292)
Autodesk, Inc.	Call	7/21/17	USD 115.00	121	(1,512)
Broadcom Ltd.	Call	7/21/17	USD 250.00	124	(14,570)
Comcast Corp., Class A	Call	7/21/17	USD 38.75	65	(5,525)
Crown Castle International Corp.	Call	7/21/17	USD 100.00	64	(10,720)
CyrusOne, Inc.	Call	7/21/17	USD 60.00	443	(5,537)
DXC Technology Co.	Call	7/21/17	USD 80.00	164	(6,970)
Electronic Arts, Inc.	Call	7/21/17	USD 110.00	67	(7,571)
Expedia, Inc.	Call	7/21/17	USD 145.00	44	(25,520)
Facebook, Inc., Class A	Call	7/21/17	USD 150.00	102	(35,700)
Flex Ltd.	Call	7/21/17	USD 17.00	360	(3,780)
InterXion Holding NV	Call	7/21/17	USD 45.00	237	(34,958)
InterXion Holding NV	Call	7/21/17	USD 46.00	36	(2,880)
Intuit, Inc.	Call	7/21/17	USD 130.00	24	(9,360)
Intuit, Inc.	Call	7/21/17	USD 140.00	74	(2,405)
Lam Research Corp.	Call	7/21/17	USD 160.00	97	(1,697)
LogMeIn, Inc.	Call	7/21/17	USD 115.00	91	(2,730)
Mastercard, Inc., Class A	Call	7/21/17	USD 120.00	55	(14,108)
Microchip Technology, Inc.	Call	7/21/17	USD 82.50	100	(3,250)
Microsoft Corp.	Call	7/21/17	USD 70.00	270	(29,970)
Momo, Inc. ADR	Call	7/21/17	USD 40.00	77	(6,352)
Monolithic Power Systems, Inc.	Call	7/21/17	USD 100.00	54	(5,940)
MuleSoft, Inc., Class A	Call	7/21/17	USD 25.00	200	(22,500)
NVIDIA Corp.	Call	7/21/17	USD 140.00	33	(27,390)
On Semiconductor Corp.	Call	7/21/17	USD 16.00	286	(2,860)
PayPal Holdings, Inc.	Call	7/21/17	USD 52.50	173	(35,552)
Proofpoint, Inc.	Call	7/21/17	USD 90.00	208	(30,160)
PTC, Inc.	Call	7/21/17	USD 55.00	102	(22,185)
PTC, Inc.	Call	7/21/17	USD 57.50	104	(13,520)
Shopify, Inc., Class A	Call	7/21/17	USD 85.00	106	(58,830)
Silicon Laboratories, Inc.	Call	7/21/17	USD 75.00	114	(5,130)
Skyworks Solutions, Inc.	Call	7/21/17	USD 105.00	26	(1,885)
Take-Two Interactive Software, Inc.	Call	7/21/17	USD 75.00	142	(20,945)
Tower Semiconductor Ltd.	Call	7/21/17	USD 24.00	223	(13,380)
Viavi Solutions, Inc.	Call	7/21/17	USD 11.66	400	(2,168)
Visa, Inc., Class A	Call	7/21/17	USD 95.00	256	(29,952)
Yandex NV, Class A	Call	7/21/17	USD 27.00	44	(2,508)
Zendesk, Inc.	Call	7/21/17	USD 26.10	130	(26,925)

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Activision Blizzard, Inc.	Call	7/28/17	USD	57.00	92	(19,274)
Advanced Micro Devices, Inc.	Call	7/28/17	USD	13.00	362	(23,711)
Alphabet, Inc., Class A	Call	7/28/17	USD	962.50	29	(48,285)
Applied Materials, Inc.	Call	7/28/17	USD	44.00	350	(15,750)

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## Schedule of Investments (continued)

## BlackRock Science and Technology Trust (BST)

## Exchange-Traded Options Written (continued)

Description	Put/ Call	Expiration Date	Strike Price	Contracts	Value
BlackBerry Ltd.	Call	7/28/17	USD 11.50	498	\$ (2,988)
Broadcom Ltd.	Call	7/28/17	USD 245.00	49	(14,210)
Cirrus Logic, Inc.	Call	7/28/17	USD 65.00	96	(13,200)
Comcast Corp., Class A	Call	7/28/17	USD 40.00	132	(7,194)
Electronic Arts, Inc.	Call	7/28/17	USD 115.00	81	(6,925)
Facebook, Inc., Class A	Call	7/28/17	USD 152.50	99	(32,670)
Flex Ltd.	Call	7/28/17	USD 17.00	72	(1,764)
Micron Technology, Inc.	Call	7/28/17	USD 32.00	283	(18,678)
Microsoft Corp.	Call	7/28/17	USD 70.00	201	(25,527)
Microsoft Corp.	Call	7/28/17	USD 70.50	408	(43,248)
PayPal Holdings, Inc.	Call	7/28/17	USD 53.00	174	(37,497)
Priceline Group, Inc.	Call	7/28/17	USD 1,885.00	4	(12,460)
salesforce.com, Inc.	Call	7/28/17	USD 90.00	127	(9,017)
Skyworks Solutions, Inc.	Call	7/28/17	USD 112.00	71	(2,307)
Yandex NV, Class A	Call	7/28/17	USD 28.50	27	(1,282)
Zendesk, Inc.	Call	7/31/17	USD 28.01	160	(18,627)
Activision Blizzard, Inc.	Call	8/04/17	USD 59.00	93	(15,578)
Advanced Micro Devices, Inc.	Call	8/04/17	USD 14.50	450	(18,450)
Alphabet, Inc., Class A	Call	8/04/17	USD 965.00	9	(15,885)
Apple, Inc.	Call	8/04/17	USD 150.00	169	(33,885)
Facebook, Inc., Class A	Call	8/04/17	USD 155.00	99	(32,175)
Facebook, Inc., Class A	Call	8/04/17	USD 160.00	6	(1,032)
Flex Ltd.	Call	8/04/17	USD 17.00	72	(2,160)
Mastercard, Inc., Class A	Call	8/04/17	USD 124.00	20	(3,290)
Microsoft Corp.	Call	8/04/17	USD 70.50	158	(19,197)
Netflix, Inc.	Call	8/04/17	USD 155.00	64	(34,080)
Apple, Inc.	Call	8/11/17	USD 146.00	190	(77,330)
Applied Materials, Inc.	Call	8/11/17	USD 42.50	140	(16,660)
Broadcom Ltd.	Call	8/11/17	USD 240.00	50	(31,000)
Microsoft Corp.	Call	8/11/17	USD 70.41	109	(14,929)
salesforce.com, Inc.	Call	8/11/17	USD 87.50	56	(12,096)
Skyworks Solutions, Inc.	Call	8/11/17	USD 99.00	118	(41,300)
Guidewire Software, Inc.	Call	8/14/17	USD 67.45	147	(50,798)
Activision Blizzard, Inc.	Call	8/18/17	USD 60.00	185	(31,728)
Alibaba Group Holding Ltd. ADR	Call	8/18/17	USD 125.00	57	(101,460)
Alibaba Group Holding Ltd. ADR	Call	8/18/17	USD 140.00	57	(42,893)
Alphabet, Inc., Class A	Call	8/18/17	USD 1,000.00	29	(29,725)
Apple, Inc.	Call	8/18/17	USD 150.00	210	(51,135)
Blackline, Inc.	Call	8/18/17	USD 35.00	257	(60,395)
Coherent, Inc.	Call	8/18/17	USD 245.00	108	(90,180)
Crown Castle International Corp.	Call	8/18/17	USD 105.00	123	(8,918)
Electronic Arts, Inc.	Call	8/18/17	USD 115.00	75	(13,538)
Flex Ltd.	Call	8/18/17	USD 17.00	72	(2,484)
HubSpot, Inc.	Call	8/18/17	USD 70.00	142	(36,565)
InterXion Holding NV	Call	8/18/17	USD 47.00	36	(3,960)
MagnaChip Semiconductor Corp.	Call	8/18/17	USD 10.00	850	(55,250)
Mastercard, Inc., Class A	Call	8/18/17	USD 123.10	110	(29,565)
MercadoLibre, Inc.	Call	8/18/17	USD 270.00	114	(94,050)
Micron Technology, Inc.	Call	8/18/17	USD 32.00	154	(17,094)
Microsoft Corp.	Call	8/18/17	USD 72.50	272	(20,672)
Momo, Inc. ADR	Call	8/18/17	USD 45.00	315	(26,775)
Monolithic Power Systems, Inc.	Call	8/18/17	USD 100.00	48	(11,400)
NVIDIA Corp.	Call	8/18/17	USD 151.75	116	(91,467)
Priceline Group, Inc.	Call	8/18/17	USD 1,880.00	4	(25,080)
Proofpoint, Inc.	Call	8/18/17	USD 90.00	44	(17,820)
Shopify, Inc., Class A	Call	8/18/17	USD 90.00	91	(60,970)
Yandex NV, Class A	Call	8/18/17	USD 28.00	43	(4,386)
Comcast Corp., Class A	Call	8/30/17	USD 41.22	7	(378)
Alibaba Group Holding Ltd. ADR	Call	9/15/17	USD 140.00	44	(38,830)
Alibaba Group Holding Ltd. ADR	Call	9/15/17	USD 145.00	44	(28,490)
Comcast Corp., Class A	Call	9/15/17	USD 41.25	65	(3,932)



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**Total**

\$ (3,034,111)

See Notes to Financial Statements.

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## Schedule of Investments (continued)

## BlackRock Science and Technology Trust (BST)

## OTC Options Written

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	Contracts	Value
Samsung Electronics Co. Ltd.	Call	UBS AG	07/06/17	USD 2,306,840.00	1,100	\$ (72,445)
Tencent Holdings Ltd.	Call	JPMorgan Chase Bank N.A.	07/06/17	HKD 279.97	186,600	(92,675)
Quantenna Communications, Inc.	Call	Barclays Bank PLC	07/07/17	USD 21.65	30,300	(866)
Take-Two Interactive Software, Inc.	Call	Barclays Bank PLC	07/07/17	USD 70.21	14,200	(49,460)
BlackBerry Ltd.	Call	Barclays Bank PLC	07/10/17	USD 9.67	50,000	(23,630)
Equinix, Inc.	Call	Citibank N.A.	07/11/17	USD 428.00	7,400	(50,743)
SOITEC	Call	Morgan Stanley & Co. International PLC	07/12/17	EUR 53.89	16,200	(30,587)
Xero Ltd.	Call	Bank of America N.A.	07/12/17	NZD 24.73	8,000	(4,451)
Alphabet, Inc., Class A	Call	Credit Suisse International	07/14/17	USD 20.60	9,300	(3,213)
Square, Inc., Class A	Call	Bank of America N.A.	07/17/17	USD 20.34	52,100	(169,211)
ESI Group	Call	UBS AG	07/18/17	EUR 61.80	2,500	(2)
Naspers Ltd., Class N	Call	Morgan Stanley & Co. International PLC	07/18/17	ZAR 2,775.85	8,300	(5,302)
STMMicroelectronics NV	Call	UBS AG	07/18/17	EUR 15.70	70,000	(144)
Xero Ltd.	Call	Bank of America N.A.	07/18/17	NZD 24.98	4,000	(2,099)
Takeaway.com Holding BV	Call	HSBC Bank PLC	07/19/17	EUR 38.72	4,200	(3,151)
Ulvac, Inc.	Call	JPMorgan Chase Bank N.A.	07/19/17	JPY 6,489.00	28,500	(456)
Advanced Semiconductor Engineering, Inc.	Call	Citibank N.A.	07/26/17	USD 38.83	176,000	(4,590)
Advanced Semiconductor Engineering, Inc.	Call	JPMorgan Chase Bank N.A.	07/26/17	USD 38.15	350,000	(14,056)
Altium Ltd.	Call	Citibank N.A.	07/26/17	AUD 8.98	41,900	(1,786)
Catcher Technology Co. Ltd.	Call	Goldman Sachs International	07/26/17	USD 358.96	90,000	(37,748)
Catcher Technology Co. Ltd.	Call	Morgan Stanley & Co. International PLC	07/26/17	USD 362.05	68,000	(24,919)
ESI Group	Call	HSBC Bank PLC	07/26/17	EUR 58.58	6,200	(320)
Naspers Ltd., Class N	Call	Credit Suisse International	07/26/17	ZAR 2,648.44	1,100	(4,190)
Okta, Inc.	Call	UBS AG	07/26/17	USD 28.00	9,600	(908)
SOITEC	Call	Goldman Sachs International	07/26/17	EUR 59.76	16,100	(14,344)
Taiwan Semiconductor Manufacturing Co. Ltd.	Call	Deutsche Bank AG	07/26/17	USD 211.55	90,000	(5,565)
Takeaway.com Holding BV	Call	HSBC Bank PLC	07/26/17	EUR 39.04	4,200	(3,481)
Xero Ltd.	Call	Deutsche Bank AG	07/26/17	NZD 26.49	10,000	(1,824)
Xero Ltd.	Call	Deutsche Bank AG	07/26/17	NZD 24.60	10,000	(7,677)
Ubisoft Entertainment SA	Call	Morgan Stanley & Co. International PLC	07/27/17	EUR 51.41	11,200	(13,344)
Alphabet, Inc., Class A	Call	Goldman Sachs International	07/31/17	USD 20.35	9,400	(6,085)
Tower Semiconductor Ltd.	Call	UBS AG	07/31/17	USD 24.62	22,400	(11,007)
InterXion Holding NV	Call	UBS AG	08/02/17	USD 44.32	24,500	(54,720)
Advanced Semiconductor Engineering, Inc.	Call	JPMorgan Chase Bank N.A.	08/04/17	TWD 38.28	221,000	(8,471)
ASML Holding NV	Call	Goldman Sachs International	08/04/17	EUR 119.75	21,100	(36,682)
Largan Precision Co. Ltd.	Call	UBS AG	08/04/17	USD 4,873.56	11,000	(38,378)
Nintendo Co. Ltd.	Call	Goldman Sachs International	08/04/17	JPY 35,976.60	8,400	(191,885)
Novatek Microelectronics Corp.	Call	UBS AG	08/04/17	USD 123.99	200,000	(14,634)
Taiwan Semiconductor Manufacturing Co. Ltd.	Call	Goldman Sachs International	08/04/17	USD 212.26	330,000	(23,136)
Ubisoft Entertainment SA	Call	Morgan Stanley & Co. International PLC	08/04/17	EUR 51.66	11,300	(13,410)
Altium Ltd.	Call	UBS AG	08/08/17	AUD 8.83	42,000	(4,236)
ASML Holding NV	Call	Bank of America N.A.	08/08/17	EUR 120.28	3,400	(5,992)
ESI Group	Call	Goldman Sachs International	08/08/17	EUR 59.04	1,500	(169)
Megachips Corp.	Call	Citibank N.A.	08/08/17	JPY 2,573.66	20,300	(53,806)
STMMicroelectronics NV	Call	Credit Suisse International	08/08/17	EUR 14.05	61,500	(13,147)
Takeaway.com Holding BV	Call	Morgan Stanley & Co. International PLC	08/08/17	EUR 37.52	2,700	(5,059)
Xero Ltd.	Call	Citibank N.A.	08/08/17	NZD 25.25	12,500	(7,652)
Quantenna Communications, Inc.	Call	Barclays Bank PLC	08/10/17	USD 19.89	22,000	(19,260)
On Semiconductor Corp.	Call	Morgan Stanley & Co. International PLC	08/15/17	USD 15.60	28,700	(5,956)
Nintendo Co. Ltd.	Call	Goldman Sachs International	08/16/17	JPY 34,935.00	1,100	(34,220)
Samsung CDI Co., Ltd.	Call	UBS AG	08/16/17	KRW 183,040.00	8,400	(28,059)
Tencent Holdings Ltd.	Call	Deutsche Bank AG	08/16/17	HKD 294.63	49,400	(24,348)
Xero Ltd.	Call	UBS AG	08/16/17	NZD 25.68	13,300	(7,075)
Aspeed Technology, Inc.	Call	Goldman Sachs International	08/17/17	USD 690.56	28,000	(40,956)
Tencent Holdings Ltd.	Call	UBS AG	08/17/17	HKD 283.00	34,000	(32,242)
Megachips Corp.	Call	Citibank N.A.	08/18/17	JPY 2,810.83	20,000	(33,878)

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Xero Ltd.	Call	Citibank N.A.	08/18/17	NZD	26.18	8,300	(3,471)
Autodesk, Inc.	Call	Deutsche Bank AG	08/21/17	USD	107.55	10,400	(25,280)
Square, Inc., Class A	Call	Morgan Stanley & Co. International PLC	08/21/17	USD	23.50	52,100	(70,755)
Viavi Solutions, Inc.	Call	UBS AG	08/22/17	USD	11.02	45,600	(21,832)
On Semiconductor Corp.	Call	Citibank N.A.	08/29/17	USD	16.00	18,700	(3,369)
Takeaway.com Holding BV	Call	Morgan Stanley & Co. International PLC	08/29/17	EUR	37.69	5,600	(12,705)
<b>Total</b>							<b>\$ (1,495,062)</b>

See Notes to Financial Statements.

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## Schedule of Investments (continued)

BlackRock Science and Technology Trust (BST)

## Transactions in Options Written for the Period Ended June 30, 2017

	Calls	
	Contracts	Premiums Received
Outstanding options, beginning of period	2,032,322	\$ 4,136,623
Options written	11,220,648	22,245,783
Options exercised	(296)	(25,978)
Options expired	(4,124,397)	(2,959,230)
Options closed	(6,384,816)	(17,345,279)
Outstanding options, end of period	2,743,461	\$ 6,051,919

	Puts	
	Contracts	Premiums Received
Outstanding options, beginning of period		
Options written	274	\$ 37,745
Options exercised		
Options expired		
Options closed	(274)	\$ (37,745)
Outstanding options, end of period		

As of period end, the fair value of portfolios securities subject to covered call options was \$198,672,933.

## 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:

Liabilities	Derivative Financial Instruments	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Options written	Options written, at value			\$ 4,529,173				\$ 4,529,173

For the six months ended June 30, 2017, the effect of derivative financial instruments in the Statements of Operations was as follows:

Net Realized Gain (Loss) from:	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Exchange Contracts	Interest Rate Contracts	Other Contracts	Total
Options purchased <sup>1</sup>			\$ 28,663				\$ 28,663
Options written			(19,688,226)				(19,688,226)
<b>Total</b>			\$ (19,659,563)				\$ (19,659,563)

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

Options written	\$ 836,470	\$ 836,470
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<sup>1</sup> Options purchased are included in net realized gain (loss) from investments.

### Average Quarterly Balances of Outstanding Derivative Financial Instruments

#### Options:

Average value of option contracts purchased	\$ 51,317 <sup>1</sup>
Average value of option contracts written	\$ 5,298,551

<sup>1</sup> Actual amounts for the period are shown due to limited outstanding derivative financial instruments as of each quarter end.

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

See Notes to Financial Statements.

## Schedule of Investments (continued)

BlackRock Science and Technology Trust (BST)

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

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

<b>Derivative Financial Instruments:</b>	<b>Assets</b>	<b>Liabilities</b>
Options		\$ 4,529,173
Derivatives not subject to a Master Netting Agreement or similar agreement ( MNA )		(3,034,111)
Total derivative assets and liabilities subject to an MNA		\$ 1,495,062

The following table presents the Trust's derivative liabilities by counterparty net of amounts available for offset under a Master Netting Agreement ( MNA ) and net of the related collateral received by the Trust:

<b>Gross Amounts Not Offset in the Consolidated Statement of Assets and Liabilities and Subject to an MNA</b>					
<b>Counterparty</b>	<b>Derivative Liabilities Subject to an MNA by Counterparty</b>	<b>Derivatives Available for Offset</b>	<b>Non-cash Collateral Pledged<sup>1</sup></b>	<b>Cash Collateral Pledged</b>	<b>Net Amount of Derivative Liabilities<sup>2</sup></b>
Bank of America N.A.	\$ 181,753			\$ (90,000)	\$ 91,753
Barclays Bank PLC	93,216			(93,216)	
Citibank N.A.	159,295			(80,000)	79,295
Credit Suisse International	20,550				20,550
Deutsche Bank AG	64,694			(64,694)	
Goldman Sachs International	385,225		\$ (385,225)		
HSBC Bank PLC	6,952				6,952
JPMorgan Chase Bank N.A.	115,658			(115,658)	
Morgan Stanley & Co. International PLC	182,037			(182,037)	
UBS AG	285,682			(285,682)	
<b>Total</b>	<b>\$ 1,495,062</b>		<b>\$ (385,225)</b>	<b>\$ (911,287)</b>	<b>\$ 198,550</b>

<sup>1</sup> Excess of collateral received from the individual counterparty is not shown for financial reporting purposes.

<sup>2</sup> 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
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**Assets:**

Investments:

Long-Term Investments:

Common Stocks:

Communications Equipment	\$ 4,389,627		\$ 4,389,627
Electronic Equipment, Instruments & Components	7,253,686	\$ 6,946,469	14,200,155
IT Services	44,102,691		44,102,691
Internet & Direct Marketing Retail	60,980,891		60,980,891
Internet Software & Services	83,030,249	27,419,213	110,449,462
Media	2,996,840	6,774,485	9,771,325
Real Estate Investment Trusts (REITs)	16,923,799		16,923,799
Semiconductors & Semiconductor Equipment	67,847,372	37,497,554	105,344,926
Software	93,031,771	18,251,386	111,283,157
Technology Hardware, Storage & Peripherals	34,936,804	12,064,073	47,000,877
Preferred Stocks			\$ 15,557,498

**Subtotal** \$ 415,493,730    \$ 108,953,180    \$ 15,557,498    \$ 540,004,408

**Investments Valued at NAV<sup>1</sup>** 1,060,717

**Total** \$ 415,493,730    \$ 108,953,180    \$ 15,557,498    \$ 541,065,125

Derivative Financial Instruments<sup>2</sup>

**Liabilities:**

Equity contracts	\$ (2,798,411)	\$ (1,730,762)	\$ (4,529,173)
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<sup>1</sup> As of June 30, 2017, certain of the Trust's investments were fair valued using NAV per share as no quoted market value is available and therefore have been excluded from the fair value hierarchy.

<sup>2</sup> Derivative financial instruments are options written, which are shown at value.

See Notes to Financial Statements.

Schedule of Investments (concluded)

BlackRock Science and Technology Trust (BST)

During the six months ended June 30, 2017, there were no transfers between Level 1 and Level 2.

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:

	Preferred Stocks	Total
<b>Assets:</b>		
Opening balance, as of December 31, 2016	\$ 15,957,843	\$ 15,957,843
Transfers into Level 3		
Transfers out of Level 3		
Accrued discounts/premiums		
Net realized gain (loss)		
Net change in unrealized		
appreciation (depreciation) <sup>1,2</sup>	1,099,656	1,099,656
Purchases		
Sales	(1,500,001)	(1,500,001)
<b>Closing Balance, as of June 30, 2017</b>	<b>\$ 15,557,498</b>	<b>\$ 15,557,498</b>
Net change in unrealized appreciation (depreciation) on investments still held at June 30, 2017 <sup>2</sup>	\$ 1,041,851	\$ 1,041,851

<sup>1</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

<sup>2</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at June 30, 2017 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.

	Value	Valuation Approach	Unobservable Inputs	Weighted	
				Range of Unobservable Inputs Utilized	Average of Unobservable Inputs
<b>Assets:</b>					
Preferred Stocks <sup>1</sup>	\$ 15,557,498	Market	Discount Rate <sup>2</sup>	25.00%	
			Revenue Growth Rate <sup>3</sup>	23.00%	
			Revenue Multiple <sup>3</sup>	5.50x 8.25x	6.84x
			Exit Scenario Probability <sup>3</sup>	5% 50%	
			Time to Exit <sup>2</sup>	1 2 years	
			Volatility <sup>3</sup>	29%	
<b>Total</b>	<b>\$ 15,557,498</b>				

<sup>1</sup> For the six months ended June 30, 2017, the valuation technique for investments classified as preferred stocks with a total value of \$1,033,974 changed to an Option Pricing Model (OPM). The investments were previously valued utilizing Probability-Weighted Expected Return Model (PWERM). The change was due to consideration of liquidation preferences and exit strategy.

<sup>2</sup> Decrease in unobservable input may result in a significant increase to value, while an increase in unobservable input may result in a significant decrease to value.

<sup>3</sup> Increase in unobservable input may result in a significant increase to value, while a decrease in unobservable input may result in a significant decrease to value.

See Notes to Financial Statements.





Schedule of Investments June 30, 2017 (Unaudited)

BlackRock Utility and Infrastructure Trust (BUI)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
<b>Construction &amp; Engineering 3.4%</b>		
Ferrovial SA	236,106	\$ 5,244,663
Vinci SA	80,050	6,828,382
		12,073,045
<b>Electric Utilities 31.8%</b>		
American Electric Power Co., Inc. (a)	96,220	6,684,403
Duke Energy Corp. (a)	133,268	11,139,872
Edison International	108,740	8,502,381
El Paso Electric Co.	36,680	1,896,356
Enel SpA	2,947,617	15,809,518
Eversource Energy (a)	80,420	4,882,298
Exelon Corp. (a)	304,760	10,992,693
FirstEnergy Corp. (a)	202,980	5,918,897
Iberdrola SA	197,410	1,564,359
NextEra Energy, Inc. (a)(b)	223,550	31,326,062
Pinnacle West Capital Corp. (a)	46,720	3,978,675
PPL Corp. (a)	114,710	4,434,689
Xcel Energy, Inc.	91,150	4,181,962
		111,312,165
<b>Gas Utilities 2.2%</b>		
Italgas SpA	679,900	3,433,893
New Jersey Resources Corp.	56,660	2,249,402
Spire, Inc. (a)	27,240	1,899,990
		7,583,285
<b>Independent Power and Renewable Electricity Producers 6.1%</b>		
NextEra Energy Partners LP (a)(b)	345,740	12,788,923
NRG Yield, Inc., Class A (a)	172,360	2,940,462
NRG Yield, Inc., Class C (a)	172,360	