

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

BlackRock Enhanced Equity Dividend Trust
Form N-Q
September 25, 2012

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21784

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 10/31/2012

Date of reporting period: 07/31/2012

Item 1 Schedule of Investments

Schedule of Investments July 31, 2012 (Unaudited)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Aerospace & Defense 4.4%		
General Dynamics Corp. (a)	150,500	\$ 9,547,720
Honeywell International, Inc.	158,400	9,195,120
Northrop Grumman Corp. (a)	158,700	10,505,940
Raytheon Co.	275,500	15,284,740
Rockwell Collins, Inc.	53,400	2,700,438
United Technologies Corp. (a)	236,800	17,627,392
		64,861,350
Air Freight & Logistics 0.7%		
United Parcel Service, Inc., Class B (a)	135,100	10,214,911
Auto Components 0.3%		
Johnson Controls, Inc. (a)	185,900	4,582,435
Beverages 2.2%		
The Coca-Cola Co. (a)	210,900	17,040,720
Diageo Plc - ADR (a)	144,800	15,479,120
		32,519,840
Building Products 0.4%		
A.O. Smith Corp.	52,550	2,597,021
Fortune Brands Home & Security, Inc. (a)(b)	12,400	274,288
Masco Corp. (a)	225,400	2,711,562
		5,582,871
Capital Markets 0.1%		
Federated Investors, Inc., Class B	60,046	1,207,525
Chemicals 2.6%		
The Dow Chemical Co. (a)	232,800	6,699,984
E.I. du Pont de Nemours & Co. (a)	400,000	19,880,000
Olin Corp.	234,400	4,744,256
Praxair, Inc. (a)	77,100	7,999,896
		39,324,136
Commercial Banks 7.4%		
Bank of Hawaii Corp.	43,000	2,008,530
Bank of Nova Scotia (a)	239,100	12,481,313
Cullen/Frost Bankers, Inc.	92,000	5,088,520
Iberiabank Corp.	23,200	1,086,456
M&T Bank Corp. (a)	32,600	2,798,384
National Bank of Canada (a)	196,000	14,595,682
The Toronto-Dominion Bank (a)	141,600	11,126,928
Trustmark Corp.	11,500	278,070
U.S. Bancorp (a)	607,900	20,364,650
Valley National Bancorp	113,310	1,053,783
Wells Fargo & Co. (a)	1,145,300	38,722,593

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			109,604,909
Commercial Services & Supplies	0.2%		
ABM Industries, Inc.		103,800	1,930,680
McGrath RentCorp		22,461	597,687
Mine Safety Appliances Co.		21,200	727,584
			3,255,951
Construction Materials	0.1%		
Vulcan Materials Co.		27,300	1,057,602
Common Stocks		Shares	Value
Consumer Finance	1.0%		
American Express Co.		262,200	\$ 15,131,562
Containers & Packaging	0.4%		
Bemis Co., Inc.		75,500	2,321,625
Sonoco Products Co. (a)		99,500	3,015,845
			5,337,470
Distributors	0.3%		
Fastenal Co. (a)		61,500	2,651,880
Genuine Parts Co. (a)		32,300	2,068,169
			4,720,049
Diversified Financial Services	2.3%		
Bank of America Corp. (a)		691,600	5,076,344
JPMorgan Chase & Co. (a)		803,000	28,908,000
			33,984,344
Diversified Telecommunication Services	4.7%		
AT&T Inc. (a)		646,100	24,500,112
BCE, Inc. (a)		104,900	4,462,446
CenturyLink, Inc. (a)		443,000	18,402,220
Verizon Communications, Inc. (a)		503,700	22,737,018
			70,101,796
Electric Utilities	4.9%		
American Electric Power Co., Inc. (a)		133,500	5,639,040
Duke Energy Corp. (a)		78,066	5,291,313
Edison International		100,000	4,618,000
FirstEnergy Corp. (a)		155,690	7,818,752
ITC Holdings Corp.		34,600	2,566,974
NextEra Energy, Inc. (a)		171,400	12,152,260
Northeast Utilities		467,544	18,645,655
Otter Tail Corp. (a)		55,761	1,308,711
PPL Corp.		74,100	2,141,490
The Southern Co.		277,800	13,376,070
			73,558,265
Electrical Equipment	0.9%		
Brady Corp., Class A		109,300	2,899,729
Rockwell Automation, Inc. (a)		60,800	4,095,488
Roper Industries, Inc. (a)		67,400	6,702,930
			13,698,147

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Energy Equipment & Services 0.6%

Helmerich & Payne, Inc. (a)	63,200	2,938,800
Schlumberger Ltd. (a)	92,800	6,612,928
		9,551,728

Food & Staples Retailing 0.6%

Wal-Mart Stores, Inc. (a)	111,400	8,291,502
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Food Products 4.5%

Beam, Inc. (a)	28,400	1,785,792
General Mills, Inc. (a)	261,700	10,127,790
HJ Heinz Co.	164,400	9,076,524
Hormel Foods Corp. (a)	10,000	279,100

Portfolio Abbreviations

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

ADR	American Depository Receipt	REIT	Real Estate Investment Trust
CAD	Canadian Dollar	USD	US Dollar

JULY 31, 2012

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Food Products (concluded)		
The J.M. Smucker Co. (a)	16,705	\$ 1,282,944
Kraft Foods, Inc., Class A (a)	417,385	16,574,358
Lancaster Colony Corp.	45,800	3,173,482
Mead Johnson Nutrition Co. (a)	154,500	11,272,320
Unilever NV (a)	406,200	14,074,830
		67,647,140
Gas Utilities 0.9%		
Energen Corp.	57,500	2,944,575
New Jersey Resources Corp.	121,200	5,563,080
Northwest Natural Gas Co.	79,700	3,880,593
South Jersey Industries, Inc.	35,000	1,850,100
		14,238,348
Health Care Providers & Services 0.3%		
Quest Diagnostics, Inc. (a)	89,200	5,211,956
Hotels, Restaurants & Leisure 1.4%		
McDonald's Corp. (a)	229,000	20,463,440
Household Durables 0.5%		
Stanley Black & Decker, Inc. (a)	105,500	7,056,895
Household Products 1.7%		
Kimberly-Clark Corp. (a)	124,850	10,850,714
The Procter & Gamble Co. (a)	236,400	15,257,256
		26,107,970
Industrial Conglomerates 2.5%		
3M Co. (a)	122,100	11,139,183
General Electric Co. (a)	1,111,200	23,057,400
Raven Industries, Inc. (a)	79,656	2,607,141
		36,803,724
Insurance 3.7%		
ACE Ltd.	108,800	7,996,800
Arthur J. Gallagher & Co.	38,000	1,348,240
The Chubb Corp. (a)	189,500	13,774,755
Erie Indemnity Co., Class A	51,300	3,657,177
Mercury General Corp.	31,000	1,122,820
Old Republic International Corp.	226,400	1,824,784
Prudential Financial, Inc. (a)	151,200	7,299,936
The Travelers Cos., Inc. (a)	280,500	17,573,325
		54,597,837
IT Services 1.9%		

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Automatic Data Processing, Inc. (a)	51,760	2,927,028
International Business Machines Corp. (a)	131,800	25,830,164
		28,757,192
Leisure Equipment & Products 1.1%		
Mattel, Inc. (a)	192,200	6,759,674
Polaris Industries, Inc. (a)	121,000	9,094,360
		15,854,034
Machinery 3.7%		
Caterpillar, Inc. (a)	254,600	21,439,866
Deere & Co. (a)	279,700	21,486,554
Dover Corp. (a)	54,400	2,963,168
Graco, Inc.	39,600	1,816,848
NACCO Industries, Inc., Class A	11,400	1,141,710
Pentair, Inc. (a)	145,300	6,368,499
		55,216,645
Media 2.3%		
Comcast Corp., Special Class A (a)	537,700	17,168,761
Time Warner Cable, Inc. (a)	138,766	11,785,396
Common Stocks	Shares	Value
Media (concluded)		
The Walt Disney Co. (a)	99,900	\$ 4,909,086
		33,863,243
Metals & Mining 2.4%		
BHP Billiton Ltd. - ADR (a)	372,100	24,685,114
Rio Tinto Plc - ADR (a)	145,700	6,732,797
Southern Copper Corp. (a)	125,877	4,063,310
		35,481,221
Multiline Retail 0.2%		
Family Dollar Stores, Inc.	51,200	3,383,296
Multi-Utilities 2.6%		
Consolidated Edison, Inc. (a)	58,600	3,779,700
Dominion Resources, Inc. (a)	242,300	13,159,313
Integrus Energy Group, Inc.	74,200	4,492,068
Public Service Enterprise Group, Inc.	252,800	8,403,072
Sempra Energy (a)	72,400	5,097,684
Wisconsin Energy Corp.	109,000	4,440,660
		39,372,497
Oil, Gas & Consumable Fuels 10.7%		
Chevron Corp.	373,850	40,966,483
ConocoPhillips	114,460	6,231,202
Enbridge, Inc. (a)	451,000	18,451,942
EQT Corp. (a)	136,600	7,704,240
Exxon Mobil Corp. (a)	333,200	28,938,420
Kinder Morgan, Inc. (a)	60,800	2,177,248
Marathon Oil Corp. (a)	248,700	6,583,089
Marathon Petroleum Corp. (a)	106,100	5,018,530
Occidental Petroleum Corp. (a)	128,800	11,209,464
Peabody Energy Corp. (a)	45,100	941,688
Phillips 66 (a)	78,150	2,938,440
Royal Dutch Shell Plc, Class A - ADR	49,900	3,403,180
Spectra Energy Corp. (a)	218,900	6,718,041
Total SA- ADR (a)	376,500	17,300,175

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		158,582,142
Paper & Forest Products 0.5%		
MeadWestvaco Corp.	260,900	7,409,560
Pharmaceuticals 6.3%		
Abbott Laboratories (a)	182,700	12,114,837
Bristol-Myers Squibb Co. (a)	368,900	13,132,840
Johnson & Johnson (a)	244,400	16,917,368
Merck & Co., Inc. (a)	488,500	21,577,045
Pfizer, Inc. (a)	1,245,200	29,934,608
		93,676,698
Real Estate Investment Trusts (REITs) 2.2%		
Federal Realty Investment Trust - REIT	36,600	3,976,956
Home Properties, Inc. (c)	86,300	5,662,143
Liberty Property Trust	60,800	2,206,432
National Retail Properties, Inc. (a)	39,500	1,165,250
Realty Income Corp.	69,418	2,860,022
Sovran Self Storage, Inc.	37,680	2,151,528
Tanger Factory Outlet Centers	66,000	2,125,200
UDR, Inc. (c)	141,600	3,767,976
Washington REIT	62,300	1,663,410
Weingarten Realty Investors	94,600	2,542,848
Weyerhaeuser Co. (a)	192,100	4,485,535
		32,607,300
Road & Rail 1.6%		
Canadian National Railway Co. (a)	163,600	14,409,888

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Road & Rail (concluded)		
Union Pacific Corp. (a)	72,500	\$ 8,889,225
		23,299,113
Semiconductors & Semiconductor Equipment 1.4%		
Intel Corp. (a)	614,800	15,800,360
Linear Technology Corp. (a)	147,100	4,743,975
		20,544,335
Software 1.3%		
Microsoft Corp. (a)	663,400	19,550,398
Specialty Retail 2.7%		
The Home Depot, Inc. (a)	454,000	23,689,720
Limited Brands, Inc. (a)	359,400	17,089,470
		40,779,190
Textiles, Apparel & Luxury Goods 1.1%		
VF Corp. (a)	107,400	16,034,820
Tobacco 3.3%		
Altria Group, Inc. (a)	219,300	7,888,221
Lorillard, Inc. (a)	92,400	11,886,336
Philip Morris International, Inc. (a)	269,300	24,624,792
Universal Corp. (a)	69,700	3,174,138
Vector Group Ltd.	100,010	1,699,170
		49,272,657
Water Utilities 1.0%		
American Water Works Co., Inc.	215,400	7,808,250
Aqua America, Inc.	237,300	6,084,372
California Water Service Group	64,918	1,199,035
		15,091,657
Wireless Telecommunication Services 0.4%		
Vodafone Group Plc - ADR (a)	200,200	5,755,750
Total Long-Term Investments		
(Cost \$1,341,775,248) 96.3%		1,433,245,451
Short-Term Securities		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.15% (d)(f)	59,101,474	59,101,474

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	Beneficial Interest (000)	
BlackRock Liquidity Series, LLC Money Market Series, 0.30% (d)(e)(f)	\$ 1,983	1,983,300
Total Short-Term Securities (Cost \$61,084,774) 4.1%		61,084,774
Total Investments Before Outstanding Options Written (Cost \$1,402,860,022*) 100.4%		1,494,330,225

Options Written	Contracts	Value
Exchange-Traded Call Options (0.9)%		
3M Co.:		
Strike Price USD 88.45, Expires 8/10/12	610	\$ (179,779)
Strike Price USD 92.50, Expires 9/24/12	60	(8,580)
Abbott Laboratories:		
Strike Price USD 65.70, Expires 8/18/12	890	(107,854)
Strike Price USD 65, Expires 9/24/12	200	(45,400)
Altria Group, Inc., Strike Price USD 35.80, Expires 9/13/12	345	(20,704)
American Electric Power Co., Inc., Strike Price USD 40, Expires 8/20/12	735	(169,050)
AT&T Inc.:		
Strike Price USD 36, Expires 8/20/12	1,425	(286,425)
Strike Price USD 35.75, Expires 8/29/12	1,150	(250,614)
Automatic Data Processing, Inc., Strike Price USD 55, Expires 8/20/12	285	(57,000)
Bank of America Corp.:		
Strike Price USD 8, Expires 8/20/12	1,710	(7,695)
Strike Price USD 7.50, Expires 9/22/12	2,100	(68,187)
Bank of Nova Scotia:		
Strike Price CAD 52, Expires 9/24/12	300	(48,312)
Strike Price CAD 53, Expires 9/24/12	1,130	(119,440)
BCE, Inc., Strike Price USD 42.25, Expires 8/24/12	120	(11,412)
Beam, Inc., Strike Price USD 62.50, Expires 8/20/12	156	(24,960)
BHP Billiton Ltd. - ADR:		
Strike Price USD 65, Expires 8/20/12	1,020	(265,710)
Strike Price USD 65, Expires 9/24/12	1,020	(359,550)
Bristol-Myers Squibb Co., Strike Price USD 36, Expires 8/20/12	850	(25,925)
Canadian National Railway Co., Strike Price USD 90, Expires 9/24/12	50	(8,125)
Caterpillar, Inc.:		
Strike Price USD 90, Expires 8/20/12	700	(21,350)
Strike Price USD 92.50, Expires 8/20/12	700	(8,050)
CenturyLink, Inc.:		
Strike Price USD 42, Expires 8/20/12	990	(59,400)
Strike Price USD 42, Expires 9/24/12	990	(74,250)
The Chubb Corp., Strike Price USD 72.50, Expires 8/24/12	125	(16,189)
The Coca-Cola Co.:		
Strike Price USD 75, Expires 8/20/12	400	(236,000)
Strike Price USD 77.50, Expires 8/20/12	365	(129,575)
Strike Price USD 77.50, Expires 9/24/12	400	(154,000)

JULY 31, 2012

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Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

Options Written	Contracts	Value
Exchange-Traded Call Options (continued)		
Comcast Corp., Special Class A:		
Strike Price USD 31, Expires 8/20/12	2,630	\$ (368,200)
Strike Price USD 32, Expires 9/24/12	330	(34,650)
Consolidated Edison, Inc., Strike Price USD 62.50, Expires 8/20/12	322	(68,425)
Deere & Co., Strike Price USD 80, Expires 8/20/12	915	(64,965)
Diageo Plc - ADR:		
Strike Price USD 100.50, Expires 8/08/12	240	(153,600)
Strike Price USD 105, Expires 9/24/12	560	(207,200)
Dominion Resources, Inc.:		
Strike Price USD 53.25, Expires 9/14/12	250	(36,934)
Strike Price USD 55, Expires 9/24/12	494	(27,170)
Dover Corp., Strike Price USD 55, Expires 9/24/12	300	(51,750)
The Dow Chemical Co.:		
Strike Price USD 31, Expires 8/20/12	773	(4,252)
Strike Price USD 31, Expires 9/24/12	44	(1,320)
Duke Energy Corp., Strike Price USD 65, Expires 8/20/12	125	(35,312)
E.I. du Pont de Nemours & Co., Strike Price USD 50, Expires 8/20/12	1,300	(73,450)
Enbridge, Inc., Strike Price CAD 40, Expires 8/20/12	2,480	(288,099)
EQT Corp., Strike Price USD 52.50, Expires 8/18/12	360	(167,060)
Exxon Mobil Corp., Strike Price USD 84, Expires 8/18/12	675	(211,950)
Fastenal Co., Strike Price USD 45, Expires 9/24/12	345	(37,950)
FirstEnergy Corp.:		
Strike Price USD 48, Expires 8/20/12	405	(90,112)
Strike Price USD 49, Expires 8/20/12	300	(38,250)
Fortune Brands Home & Security, Inc., Strike Price USD 22.50, Expires 8/20/12	124	(6,820)
General Dynamics Corp., Strike Price USD 65, Expires 8/20/12	830	(37,350)
General Electric Co.:		
Strike Price USD 20.15, Expires 8/13/12	2,000	(138,226)
Strike Price USD 20, Expires 8/20/12	2,040	(179,520)
Strike Price USD 20, Expires 9/24/12	1,800	(193,500)
Strike Price USD 21, Expires 9/24/12	270	(12,420)
General Mills, Inc., Strike Price USD 39, Expires 8/20/12	290	(6,670)
Genuine Parts Co., Strike Price USD 65, Expires 9/24/12	180	(24,750)
Helmerich & Payne, Inc.:		
Strike Price USD 42.50, Expires 8/20/12	125	(56,250)
Strike Price USD 47.50, Expires 8/20/12	140	(15,750)
Strike Price USD 47.50, Expires 9/24/12	80	(18,200)
The Home Depot, Inc., Strike Price USD 52.50, Expires 8/20/12	1,250	(120,625)
Hormel Foods Corp., Strike Price USD 28.25, Expires 9/07/12	100	(4,747)
Intel Corp.:		
Strike Price USD 27, Expires 8/20/12	1,495	(9,718)
Strike Price USD 28, Expires 8/20/12	750	(1,125)
Strike Price USD 26, Expires 9/24/12	390	(22,425)
Strike Price USD 27, Expires 10/22/12	745	(36,878)
Options Written	Contracts	Value
Exchange-Traded Call Options (continued)		
International Business Machines Corp.:		
Strike Price USD 195, Expires 8/20/12	100	\$ (30,500)
Strike Price USD 200, Expires 8/20/12	100	(9,700)
The J.M. Smucker Co., Strike Price USD 76, Expires 8/18/12	167	(24,073)
Johnson & Johnson:		
Strike Price USD 66.75, Expires 8/07/12	470	(116,090)
Strike Price USD 70, Expires 8/20/12	365	(15,330)
Strike Price USD 70, Expires 9/24/12	275	(18,700)
Johnson Controls, Inc.:		
Strike Price USD 25, Expires 9/24/12	870	(73,950)

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Strike Price USD 26, Expires 9/24/12	250	(11,250)
JPMorgan Chase & Co.:		
Strike Price USD 36, Expires 8/20/12	500	(45,250)
Strike Price USD 37, Expires 8/20/12	1,230	(56,580)
Strike Price USD 35, Expires 9/24/12	2,230	(472,760)
Kimberly-Clark Corp., Strike Price USD 82.50, Expires 8/20/12	375	(172,500)
Kinder Morgan, Inc., Strike Price USD 35, Expires 9/24/12	335	(49,748)
Kraft Foods, Inc., Class A:		
Strike Price USD 40, Expires 8/20/12	235	(12,338)
Strike Price USD 40, Expires 9/24/12	500	(40,000)
Limited Brands, Inc.:		
Strike Price USD 42, Expires 8/20/12	835	(475,950)
Strike Price USD 47, Expires 8/20/12	300	(51,000)
Linear Technology Corp., Strike Price USD 30.50, Expires 8/02/12	810	(141,750)
Lorillard, Inc., Strike Price USD 130, Expires 9/24/12	120	(41,400)
M&T Bank Corp.:		
Strike Price USD 80, Expires 8/20/12	125	(76,875)
Strike Price USD 85, Expires 9/24/12	55	(14,988)
Marathon Oil Corp.:		
Strike Price USD 26, Expires 8/20/12	615	(61,192)
Strike Price USD 27, Expires 9/24/12	815	(70,905)
Marathon Petroleum Corp.:		
Strike Price USD 47.50, Expires 8/20/12	292	(31,390)
Strike Price USD 47.50, Expires 9/24/12	292	(54,750)
Masco Corp.:		
Strike Price USD 14, Expires 8/20/12	940	(4,700)
Strike Price USD 15, Expires 8/20/12	300	(1,500)
Mattel, Inc.:		
Strike Price USD 34, Expires 9/24/12	530	(90,100)
Strike Price USD 35, Expires 9/24/12	530	(55,650)
McDonald's Corp.:		
Strike Price USD 90, Expires 8/20/12	185	(15,910)
Strike Price USD 92.50, Expires 8/20/12	285	(5,415)
Strike Price USD 90, Expires 9/24/12	790	(112,180)
Mead Johnson Nutrition Co.:		
Strike Price USD 75, Expires 8/20/12	170	(15,980)
Strike Price USD 90, Expires 8/20/12	240	(1,920)
Merck & Co., Inc.:		
Strike Price USD 43, Expires 8/20/12	1,078	(151,998)
Strike Price USD 44, Expires 9/24/12	1,078	(119,119)
Microsoft Corp.:		
Strike Price USD 30, Expires 8/20/12	1,140	(30,210)
Strike Price USD 31, Expires 8/20/12	930	(7,905)
Strike Price USD 30.65, Expires 9/22/12	1,580	(54,376)

Schedule of Investments (continued)

BlackRock Enhanced Equity Dividend Trust (BDJ)

(Percentages shown are based on Net Assets)

Options Written	Contracts	Value
Exchange-Traded Call Options (continued)		
National Bank of Canada:		
Strike Price CAD 75, Expires 9/24/12	100	\$ (17,251)
Strike Price CAD 75, Expires 9/24/12	990	(166,835)
National Retail Properties, Inc., Strike Price USD 27.50, Expires 8/15/12	395	(79,000)
NextEra Energy, Inc., Strike Price USD 67.50, Expires 8/20/12	200	(70,000)
Northrop Grumman Corp., Strike Price USD 65, Expires 8/20/12	433	(74,692)
Occidental Petroleum Corp.:		
Strike Price USD 87.50, Expires 8/20/12	86	(17,286)
Strike Price USD 90, Expires 8/20/12	450	(44,100)
Strike Price USD 87.50, Expires 9/24/12	86	(29,025)
Strike Price USD 90, Expires 9/24/12	85	(18,785)
Otter Tail Corp., Strike Price USD 23.35, Expires 9/26/12	80	(5,430)
Peabody Energy Corp.:		
Strike Price USD 26, Expires 8/20/12	125	(750)
Strike Price USD 27, Expires 8/20/12	125	(500)
Pentair, Inc., Strike Price USD 40, Expires 9/24/12	400	(180,000)
Pfizer, Inc.:		
Strike Price USD 22.85, Expires 8/18/12	2,100	(254,457)
Strike Price USD 24.50, Expires 9/22/12	1,310	(53,710)
Strike Price USD 24, Expires 9/24/12	680	(36,380)
Philip Morris International, Inc., Strike Price USD 90, Expires 8/20/12	1,370	(281,535)
Phillips 66:		
Strike Price USD 35, Expires 8/20/12	200	(63,000)
Strike Price USD 36, Expires 8/20/12	80	(18,600)
Strike Price USD 38, Expires 8/20/12	150	(16,500)
Polaris Industries, Inc.:		
Strike Price USD 77.50, Expires 8/20/12	220	(25,850)
Strike Price USD 77.50, Expires 9/24/12	445	(115,700)
Praxair, Inc., Strike Price USD 110, Expires 8/20/12	425	(6,375)
The Procter & Gamble Co.:		
Strike Price USD 60, Expires 8/20/12	7	(3,255)
Strike Price USD 65, Expires 8/20/12	295	(21,092)
Prudential Financial, Inc.:		
Strike Price USD 50, Expires 8/08/12	235	(5,307)
Strike Price USD 50, Expires 8/20/12	500	(30,000)
Strike Price USD 50, Expires 9/24/12	150	(20,175)
Quest Diagnostics, Inc., Strike Price USD 60, Expires 8/20/12	490	(24,500)
Raven Industries, Inc., Strike Price USD 34.50, Expires 8/23/12	438	(23,143)
Rio Tinto Plc - ADR, Strike Price USD 50, Expires 8/20/12	810	(18,225)
Rockwell Automation, Inc.:		
Strike Price USD 65, Expires 8/20/12	150	(47,625)
Strike Price USD 70, Expires 8/20/12	25	(1,500)
Strike Price USD 70, Expires 9/24/12	160	(28,000)
Options Written	Contracts	Value
Exchange-Traded Call Options (continued)		
Roper Industries, Inc.:		
Strike Price USD 100, Expires 8/20/12	145	\$ (23,925)
Strike Price USD 100, Expires 9/24/12	225	(73,125)
Schlumberger Ltd., Strike Price USD 71, Expires 9/07/12	510	(142,609)
Sempra Energy, Strike Price USD 70, Expires 8/20/12	130	(16,575)
Sonoco Products Co., Strike Price USD 30, Expires 8/20/12	547	(35,555)
Southern Copper Corp.:		
Strike Price USD 31, Expires 8/20/12	346	(54,495)
Strike Price USD 32, Expires 9/24/12	346	(44,980)
Spectra Energy Corp., Strike Price USD 30, Expires 9/24/12	710	(74,550)
Stanley Black & Decker, Inc., Strike Price USD 67.50, Expires 9/24/12	580	(133,400)

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Time Warner Cable, Inc.:		
Strike Price USD 80, Expires 8/09/12	390	(196,055)
Strike Price USD 85, Expires 9/24/12	375	(99,375)
The Toronto-Dominion Bank:		
Strike Price USD 80, Expires 8/20/12	200	(11,000)
Strike Price USD 80, Expires 9/24/12	580	(88,450)
Total SA - ADR, Strike Price USD 45, Expires 8/20/12	1,210	(187,550)
The Travelers Cos., Inc., Strike Price USD 65, Expires 8/20/12	340	(5,100)
U.S. Bancorp:		
Strike Price USD 32, Expires 8/20/12	1,950	(324,675)
Strike Price USD 33, Expires 8/20/12	1,400	(119,700)
Unilever NV, Strike Price USD 33.50, Expires 8/24/12	290	(34,647)
Union Pacific Corp., Strike Price USD 120, Expires 8/20/12	400	(161,000)
United Parcel Service, Inc., Class B, Strike Price USD 77.50, Expires 8/20/12	200	(5,900)
United Technologies Corp., Strike Price USD 75, Expires 8/20/12	650	(67,275)
Universal Corp., Strike Price USD 47, Expires 8/09/12	195	(2,746)
Verizon Communications, Inc., Strike Price USD 44, Expires 8/20/12	200	(27,000)
VF Corp., Strike Price USD 145, Expires 8/20/12	300	(178,500)
Vodafone Group Plc - ADR:		
Strike Price USD 28, Expires 9/24/12	775	(96,875)
Strike Price USD 29, Expires 9/24/12	235	(14,688)
Wal-Mart Stores, Inc.:		
Strike Price USD 68.50, Expires 8/07/12	280	(166,040)
Strike Price USD 72.50, Expires 9/24/12	330	(93,060)
The Walt Disney Co.:		
Strike Price USD 47, Expires 8/20/12	375	(97,312)
Strike Price USD 48, Expires 9/24/12	175	(40,688)
Wells Fargo & Co.:		
Strike Price USD 34, Expires 8/20/12	1,475	(64,900)
Strike Price USD 35, Expires 9/24/12	1,655	(82,750)