

SECURITIES AND EXCHANGE COMMISSION

FORM NSAR-A

Semi-annual report for management companies filed on Form N-SAR

Filing Date: **2008-08-29** | Period of Report: **2008-06-30**
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FILER

S&P 500 Covered Call Fund Inc.

CIK: **1307155** | IRS No.: **000000000** | State of Incorp.: **MD**
Type: **NSAR-A** | Act: **40** | File No.: **811-21672** | Film No.: **081047259**

Mailing Address
800 SCUDDERS MILL ROAD
PLAINSBORO NJ 08536

Business Address
800 SCUDDERS MILL ROAD
PLAINSBORO NJ 08536
609-282-5904

PAGE 1

000 A000000 06/30/2008
000 C000000 0001307155
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 C000000 8774494742
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002 C000000 NJ
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002 D020000 9011
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007 C010600 6
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007 C010900 9
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008 C000001 801-63151
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008 D030001 10080
008 A000002 OPPENHEIMER CAPITAL LLC
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008 C000002 801-10708
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008 D020002 NY
008 D030002 10105
010 A000001 PRINCETON ADMINISTRATORS, LLC
010 C010001 PRINCETON
010 C020001 NJ

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010 C040001 9095
012 A000001 BNY MELLON SHAREOWNER SERVICES

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012 C030001 10286
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 PRINCETON
013 B020001 NJ
013 B030001 08540
014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES
014 B000001 8-7221
014 A000002 DRESDNER KLEINWORT SECURITIES LLC
014 B000002 8-49647
014 A000003 NICHOLAS APPLGATE SECURITIES LLC
014 B000003 8-45406
014 A000004 ALLIANZ GLOBAL INVESTORS DISTRIBUTORS LLC
014 B000004 8-41811
014 A000005 RCM DISTRIBUTORS LLC
014 B000005 8-65309
014 A000006 ALLIANZ LIFE FINANCIAL SERVICES LLC
014 B000006 8-13630
014 A000007 QUESTAR CAPITAL CORPORATION
014 B000007 8-50174
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015 C030001 02101
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020 A000003 INSTINET, LLC
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087	A030000	BEP
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088	B000000	N
088	C000000	N
088	D000000	N

SIGNATURE DONALD C. BURKE
TITLE ASSISTANT TREASURER

S&P 500 Covered Call Fund Inc.
File No. 811-21672
Item No. 77Q2

**Compliance with Section 16(a) of the
Securities Exchange Act of 1934**

- Late filings were made on behalf of the following Affiliated Persons of the Registrant who are subject to Section 16 of the Securities Exchange Act of 1934 with respect to the Registrant;

Robert Malone
John Guccione
Stephen Bond-Nelson
Valentin Ivanov

A Form 3 should have been filed on their behalf by April 7, 2005; however, a late filing was executed on August 31, 2005.

- Mr. Keith Lichtman, an Affiliated Person of the Registrant, was subject to Section 16 of the Securities Exchange Act of 1934 with respect to the Registrant. A Form 3 should have been filed on his behalf April 7, 2005; however, a late filing was executed on August 31, 2005.
- Mr. Michael Purcell, an Affiliated Person of the Registrant, is subject to Section 16 of the Securities Exchange Act of 1934 with respect to the Registrant. A Form 3 should have been filed on his behalf by July 15, 2006; however, a late filing was executed on September 26, 2007.
- Mr. Martin G. Byrne, Chief Legal Officer of the Registrant is subject to Section 16 of the Securities Exchange Act of 1934 with respect to the Registrant. A Form 3 should have been filed on his behalf by June 15, 2006; however, a late filing was executed on July 18, 2006.
- Mrs. Catherine Johnston, Chief Compliance Officer to the Registrant was subject to Section 16 of the Securities Exchange Act of 1934 with respect to the Registrant. A Form 3 should have been filed on her behalf by April 26, 2007; however, a late filing was executed on September 28, 2007.