

Edgar Filing: HENNESSY ADVISORS INC - Form 13F-HR

HENNESSY ADVISORS INC
Form 13F-HR
May 08, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2012

Check here if Amendment [] ; Amendment Number:
This Amendment (Check only one): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Hennessy Advisors, Inc.
Address: 7250 Redwood Boulevard, Suite 200
Novato, CA 94945

Form 13F File Number: 028-06715

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Teresa M. Nilsen
Title: Executive Vice President and Chief Financial Officer
Phone: (415) 899-1555

Signature, Place, and Date of Signing:

/s/ Teresa M. Nilsen Novato, CA May 7, 2012

Teresa M. Nilsen City, State Date

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

Report Summary:

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Number of Other Included Managers: 0

 Form 13F Information Table Entry Total: 170

 Form 13F Information Table Value Total: \$607,702

 (thousands)

List of Other Included Managers: NONE

FORM 13F INFORMATION TABLE

Name of Reporting Manager: Hennessy Advisors, Inc.

Name of Issuer	Title of Class	CUSIP	Value (x1000)	Shares/ Prn Amt	Sh/ Prn	Put/ Call	Invstmt Dcretm
-----	-----	-----	-----	-----	-----	-----	-----
A T & T INC	COM	00206R102	8,143	260,750	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
ABBOTT LABORATORIES	COM	002824100	2,574	42,000	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
ADVANCE AUTO PARTS INC	COM	00751Y106	1,984	22,400	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
AETNA INC	COM	00817Y108	1,811	36,100	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
ALLIANT ENERGY CORP	COM	018802108	4,497	103,800	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
ALTRIA GROUP INC	COM	02209S103	2,479	80,300	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
AMC NETWORKS INC	CL A	00164V103	488	10,925	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
AMERICAN VANGUARD CORP	COM	030371108	5,269	242,900	SH		SOLE
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APOLLO GROUP INC	CL A	037604105	1,426	36,900	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
APPLIED MATERIALS INC	COM	038222105	1,287	103,400	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
ARCELORMITTAL SA	NY REGISTRY SH	03938L104	2,181	114,000	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
ARCTIC CAT INC	COM	039670104	4,781	111,600	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
AUTOLIV INC	COM	052800109	1,341	20,000	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
AVON PRODUCTS	COM	054303102	2,525	130,400	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
AXCELIS TECHNOLOGIES INC	COM	054540109	19	11,050	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
BANCO SANTANDER SA	ADR	05964H105	2,451	319,600	SH		SOLE
-----	-----	-----	-----	-----	-----	-----	-----
BCE INC	COM NEW	05534B760	2,227	55,600	SH		SOLE
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BEST BUY CO INC	COM	086516101	1,201	50,700	SH		SOLE
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BOEING CO	COM	097023105	1,450	19,500	SH	SOLE
BP PLC	SPONSORED ADR	055622104	2,349	52,200	SH	SOLE
BRISTOL MYERS SQUIBB	COM	110122108	2,329	69,000	SH	SOLE
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	482	32,800	SH	SOLE
CAMBREX CORP	COM	132011107	3,905	558,700	SH	SOLE
CAMPBELL SOUP CO	COM	134429109	4,011	118,500	SH	SOLE
CARIBOU COFFEE CO	COM	142042209	4,017	215,500	SH	SOLE
CARNIVAL CORP/PLC (USA)	PAIRED CTF	143658300	2,444	76,200	SH	SOLE
CASEYS GENERAL STORES INC	COM	147528103	5,019	90,500	SH	SOLE
CENTENE CORP	COM	15135B101	4,065	83,000	SH	SOLE
CENTERPOINT ENERGY INC	COM	15189T107	4,017	203,700	SH	SOLE
CENTURYLINK INC	COM	156700106	2,400	62,100	SH	SOLE
CHEVRON CORP	COM	166764100	6,770	63,150	SH	SOLE
CHURCHILL DOWNS INC	COM	171484108	3,739	66,896	SH	SOLE
CIGNA CORP	COM	125509109	1,591	32,300	SH	SOLE
CIMAREX ENERGY CO	COM	171798101	1,260	16,700	SH	SOLE
CINTAS CORP	COM	172908105	3,900	99,700	SH	SOLE
CLIFFS NATURAL RESOURCES INC	COM	18683K101	1,247	18,000	SH	SOLE
CMS ENERGY CORP	COM	125896100	4,521	205,500	SH	SOLE
CONAGRA FOODS INC	COM	205887102	2,253	85,800	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	2,470	32,500	SH	SOLE
COST PLUS INC	COM	221485105	4,513	252,100	SH	SOLE
CVS CAREMARK CORP	COM	126650100	3,951	88,200	SH	SOLE
DELL INC	COM	24702R101	1,530	92,200	SH	SOLE
DIAMOND OFFSHRE DRILLING INC	COM	25271C102	1,475	22,100	SH	SOLE
DIRECTV	COM CL A	25490A101	1,539	31,200	SH	SOLE
DISH NETWORK CORP	CL A	25470M109	1,732	52,600	SH	SOLE
DOLLAR GENERAL CORP	COM	256677105	4,139	89,585	SH	SOLE
DOMINO'S PIZZA INC	COM	25754A201	9,079	250,100	SH	SOLE
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	4,319	107,400	SH	SOLE
DU PONT (E I) DE NEMOURS	COM	263534109	8,580	162,200	SH	SOLE

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DXP ENTERPRISES INC	COM NEW	233377407	4,440	102,100	SH	SOLE
DYCOM INDUSTRIES INC	COM	267475101	3,864	165,400	SH	SOLE
EASTMAN CHEMICAL CO	COM	277432100	1,504	29,100	SH	SOLE
ELIZABETH ARDEN INC	COM	28660G106	3,355	95,900	SH	SOLE
EMERSON ELECTRIC CO	COM	291011104	2,437	46,700	SH	SOLE
ENCANA CORP	COM	292505104	2,608	132,700	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	1,648	19,000	SH	SOLE
FAMILY DOLLAR STORES	COM	307000109	4,626	73,100	SH	SOLE
FOOT LOCKER INC	COM	344849104	4,406	141,900	SH	SOLE
FOREST LABORATORIES	COM	345838106	1,592	45,900	SH	SOLE
FREEMONT-MCMORAN COP&GOLD	COM	35671D857	1,217	32,000	SH	SOLE
FULLER (H. B.) CO	COM	359694106	4,222	128,600	SH	SOLE
GAP INC	COM	364760108	1,764	67,500	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,512	20,600	SH	SOLE
GENERAL ELECTRIC CO	COM	369604103	8,347	415,900	SH	SOLE
GENERAL MILLS INC	COM	370334104	1,570	39,800	SH	SOLE
GENESCO INC	COM	371532102	9,537	133,100	SH	SOLE
GENUINE PARTS CO	COM	372460105	4,738	75,500	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	1,847	37,800	SH	SOLE
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2,295	51,100	SH	SOLE
GRACE (W R) & CO	COM	38388F108	4,008	69,350	SH	SOLE
GROUP 1 AUTOMOTIVE INC	COM	398905109	3,814	67,900	SH	SOLE
HARRIS CORP	COM	413875105	1,420	31,500	SH	SOLE
HCA HOLDINGS INC	COM	40412C101	1,106	44,700	SH	SOLE
HEINZ (H J) CO	COM	423074103	2,329	43,500	SH	SOLE
HEWLETT-PACKARD CO	COM	428236103	896	37,600	SH	SOLE
HSBC HOLDINGS PLC	SPON ADR NEW	404280406	2,575	58,000	SH	SOLE
HSN INC	COM	404303109	4,583	120,500	SH	SOLE
HUMANA INC	COM	444859102	1,822	19,700	SH	SOLE
INNERWORKINGS INC	COM	45773Y105	3,891	333,965	SH	SOLE
INTEL CORP	COM	458140100	10,795	383,950	SH	SOLE

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INTL BUSINESS MACHINES CORP	COM	459200101	1,899	9,100	SH	SOLE
INTL PAPER CO	COM	460146103	2,545	72,500	SH	SOLE
IPASS INC	COM	46261V108	51	19,680	SH	SOLE
JABIL CIRCUIT INC	COM	466313103	5,413	215,500	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	7,935	120,300	SH	SOLE
KELLOGG CO	COM	487836108	2,440	45,500	SH	SOLE
KIMBERLY-CLARK CORP	COM	494368103	4,020	54,400	SH	SOLE
KRAFT FOODS INC	CL A	50075N104	5,249	138,100	SH	SOLE
LAM RESEARCH CORP	COM	512807108	1,455	32,600	SH	SOLE
LA-Z-BOY INC	COM	505336107	4,098	273,900	SH	SOLE
LEAPFROG ENTERPRISES INC	CL A	52186N106	4,650	556,200	SH	SOLE
LILLY (ELI) & CO	COM	532457108	3,954	98,200	SH	SOLE
LIMITED BRANDS INC	COM	532716107	1,766	36,800	SH	SOLE
LITHIA MOTORS INC	CL A	536797103	4,051	154,600	SH	SOLE
LKQ CORP	COM	501889208	4,694	150,600	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	4,286	47,700	SH	SOLE
MACY'S INC	COM	55616P104	4,207	105,900	SH	SOLE
MATTEL INC	COM	577081102	4,682	139,100	SH	SOLE
MCDONALD'S CORPORATION	COM	580135101	1,452	14,800	SH	SOLE
MENS WEARHOUSE INC	COM	587118100	3,953	101,950	SH	SOLE
MERCK & CO	COM	58933Y105	7,670	199,750	SH	SOLE
METROPOLITAN HLTH NTRKS INC	COM	592142103	4,347	463,954	SH	SOLE
MICROSOFT CORP	COM	594918104	1,961	60,800	SH	SOLE
MOLINA HEALTHCARE INC	COM	60855R100	3,941	117,200	SH	SOLE
MRV COMMUNICATIONS INC	COM	553477100	18	17,200	SH	SOLE
MUELLER INDUSTRIES	COM	624756102	7,942	174,750	SH	SOLE
NAVIGANT CONSULTING INC	COM	63935N107	3,857	277,300	SH	SOLE
NEENAH PAPER INC	COM	640079109	4,547	152,905	SH	SOLE
NETGEAR INC	COM	64111Q104	3,495	91,500	SH	SOLE
NEW JERSEY RESOURCES CORP	COM	646025106	4,181	93,800	SH	SOLE
NEWMARKET CORP	COM	651587107	3,636	19,400	SH	SOLE

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NEWMONT MINING CORP	COM	651639106	1,482	28,900	SH	SOLE
NISOURCE INC	COM	65473P105	4,612	189,400	SH	SOLE
NORDSTROM INC	COM	655664100	1,766	31,700	SH	SOLE
NORTHROP GRUMMAN CORP	COM	666807102	2,364	38,700	SH	SOLE
NUCOR CORP	COM	670346105	2,345	54,600	SH	SOLE
OLD DOMINION FREIGHT	COM	679580100	4,104	86,100	SH	SOLE
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	8,496	155,400	SH	SOLE
OXFORD INDUSTRIES INC	COM	691497309	3,834	75,450	SH	SOLE
PAPA JOHNS INTERNATIONAL INC	COM	698813102	3,593	95,400	SH	SOLE
PEPSICO INC	COM	713448108	2,382	35,900	SH	SOLE
PETSMART INC	COM	716768106	5,161	90,200	SH	SOLE
PFIZER INC	COM	717081103	8,314	367,150	SH	SOLE
PHILIP MORRIS INTERNATIONAL	COM	718172109	2,818	31,800	SH	SOLE
PIER 1 IMPORTS INC/DE	COM	720279108	4,123	226,800	SH	SOLE
PINNACLE WEST CAPITAL CORP	COM	723484101	4,450	92,900	SH	SOLE
POOL CORP	COM	73278L105	4,079	109,009	SH	SOLE
PRICESMART INC	COM	741511109	4,339	59,600	SH	SOLE
PRIMORIS SERVICES CORP	COM	74164F103	3,769	234,700	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	7,343	109,250	SH	SOLE
PROGRESSIVE CORP-OHIO	COM	743315103	1,671	72,100	SH	SOLE
RAYTHEON CO	COM	755111507	4,127	78,200	SH	SOLE
REPUBLIC SERVICES INC	COM	760759100	2,570	84,100	SH	SOLE
REYNOLDS AMERICAN INC	COM	761713106	2,341	56,500	SH	SOLE
ROSS STORES INC	COM	778296103	9,984	171,840	SH	SOLE
ROYAL DUTCH SHELL PLC	SPONSORED ADR	780259206	2,321	33,100	SH	SOLE
SALLY BEAUTY HOLDINGS INC	COM	79546E104	10,381	418,600	SH	SOLE
SCANA CORP	COM	80589M102	4,620	101,300	SH	SOLE
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	3,175	117,800	SH	SOLE
SOUTHERN COPPER CORP	COM	84265V105	2,099	66,200	SH	SOLE
STANDARD MOTOR PRODS	COM	853666105	2,959	166,800	SH	SOLE
SUN LIFE FINANCIAL INC	COM	866796105	2,755	116,300	SH	SOLE

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SUNOCO LOGISTICS PARTNERS LP	COM UNITS LP	86764L108	4,953	131,000	SH	SOLE
SUSSER HOLDINGS CORP	COM	869233106	4,017	156,500	SH	SOLE
SYSCO CORP	COM	871829107	3,807	127,500	SH	SOLE
TELEDYNE TECHNOLOGIES INC	COM	879360105	4,975	78,900	SH	SOLE
TESORO CORP	COM	881609101	4,477	166,800	SH	SOLE
TEXAS INSTRUMENTS INC	COM	882508104	1,486	44,200	SH	SOLE
THOMSON-REUTERS CORP	COM	884903105	2,361	81,700	SH	SOLE
TIMKEN CO	COM	887389104	1,477	29,100	SH	SOLE
TJX COMPANIES INC	COM	872540109	6,657	167,630	SH	SOLE
TOTAL SA	SPONSORED ADR	89151E109	2,300	45,000	SH	SOLE
TOWERS WATSON & CO	CL A	891894107	4,455	67,432	SH	SOLE
TRACTOR SUPPLY CO	COM	892356106	4,048	44,700	SH	SOLE
TRANSOCEAN LTD	REG SHS	H8817H100	2,921	53,400	SH	SOLE
TRAVELERS COS INC / THE	COM	89417E109	1,510	25,500	SH	SOLE
TRIUMPH GROUP INC	COM	896818101	8,841	141,100	SH	SOLE
TRW AUTOMOTIVE HOLDINGS CORP	COM	87264S106	1,240	26,700	SH	SOLE
UIL HOLDINGS CORP	COM	902748102	4,432	127,500	SH	SOLE
UNITED RENTALS INC	COM	911363109	3,989	93,000	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	1,815	30,800	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	7,795	203,900	SH	SOLE
VOXX INTERNATIONAL CORP	CL A	91829F104	3,981	293,600	SH	SOLE
WALGREEN CO	COM	931422109	1,172	35,000	SH	SOLE
WAL-MART STORES INC	COM	931142103	1,714	28,000	SH	SOLE
WASTE MANAGEMENT INC	COM	94106L109	2,416	69,100	SH	SOLE
WELLCARE HEALTH PLANS INC	COM	94946T106	4,464	62,100	SH	SOLE
WESTAR ENERGY INC	COM	95709T100	4,340	155,400	SH	SOLE
WHOLE FOODS MARKET INC	COM	966837106	4,172	50,150	SH	SOLE
WORLD FUEL SERVICES CORP	COM	981475106	4,567	111,400	SH	SOLE
TOTAL			607,702			