

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

HENNESSY ADVISORS INC  
Form 13F-HR  
July 24, 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: June 30, 2012  
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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                              July 23, 2012  
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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  
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 Form 13F Information Table Entry Total: 171  
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 Form 13F Information Table Value Total: \$631,986  
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 (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 Discret
ABBOTT LABORATORIES	COM	002824100	2,643	41,000	SH		SOLE
ADVANCE AUTO PARTS INC	COM	00751Y106	1,528	22,400	SH		SOLE
AETNA INC NEW	COM	00817Y108	1,400	36,100	SH		SOLE
ALLIANT ENERGY CORP	COM	018802108	5,254	115,300	SH		SOLE
ALTRIA GROUP INC	COM	02209S103	2,709	78,400	SH		SOLE
AMC NETWORKS INC	CL A	00164V103	388	10,925	SH		SOLE
AMERICAN VANGUARD CORP	COM	030371108	7,248	272,600	SH		SOLE
APOLLO GROUP INC	CL A	037604105	1,335	36,900	SH		SOLE
APPLIED MATLS INC	COM	038222105	1,185	103,400	SH		SOLE
ARCELORMITTAL SA	NY REGISTRY SH	03938L104	1,698	111,200	SH		SOLE
ARCTIC CAT INC	COM	039670104	4,577	125,200	SH		SOLE
AT&T INC	COM	00206R102	9,329	261,600	SH		SOLE
AUTOLIV INC	COM	052800109	1,093	20,000	SH		SOLE
AVON PRODS INC	COM	054303102	2,062	127,200	SH		SOLE
AXCELIS TECHNOLOGIES INC	COM	054540109	13	11,050	SH		SOLE
BANCO SANTANDER SA	ADR	05964H105	2,045	311,800	SH		SOLE
BCE INC	COM NEW	05534B760	2,237	54,300	SH		SOLE
BEST BUY INC	COM	086516101	1,063	50,700	SH		SOLE

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BOEING CO	COM	097023105	1,449	19,500	SH	SOLE
BP PLC	SPONSORED ADR	055622104	2,063	50,900	SH	SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	2,419	67,300	SH	SOLE
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	436	32,800	SH	SOLE
CAMBREX CORP	COM	132011107	5,901	627,100	SH	SOLE
CAMPBELL SOUP CO	COM	134429109	3,895	116,700	SH	SOLE
CARIBOU COFFEE INC	COM	142042209	3,123	241,900	SH	SOLE
CARNIVAL CORP/PLC (USA)	PAIRED CTF	143658300	2,546	74,300	SH	SOLE
CASEYS GEN STORES INC	COM	147528103	5,934	100,600	SH	SOLE
CENTENE CORP	COM	15135B101	2,811	93,200	SH	SOLE
CENTERPOINT ENERGY INC	COM	15189T107	4,682	226,500	SH	SOLE
CENTURYLINK INC	COM	156700106	2,393	60,600	SH	SOLE
CHEVRON CORP NEW	COM	166764100	7,601	72,050	SH	SOLE
CHURCHILL DOWNS INC	COM	171484108	4,415	75,096	SH	SOLE
CIGNA CORPORATION	COM	125509109	1,421	32,300	SH	SOLE
CIMAREX ENERGY CO	COM	171798101	921	16,700	SH	SOLE
CINTAS CORP	COM	172908105	4,320	111,900	SH	SOLE
CLIFFS NATURAL RESOURCES	COM	18683K101	887	18,000	SH	SOLE
CMS ENERGY CORP	COM	125896100	5,370	228,500	SH	SOLE
CONAGRA FOODS INC	COM	205887102	2,170	83,700	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	1,732	31,000	SH	SOLE
COST PLUS INC	COM	221485105	5,995	272,500	SH	SOLE
CVS CAREMARK CORPORATION	COM	126650100	4,626	99,000	SH	SOLE
DELL INC	COM	24702R101	1,154	92,200	SH	SOLE
DIAMOND OFFSHORE DRILLING	COM	25271C102	1,307	22,100	SH	SOLE
DIRECTV	COM CL A	25490A101	1,523	31,200	SH	SOLE
DISH NETWORK CORP	CL A	25470M109	1,502	52,600	SH	SOLE
DOLLAR GEN CORP	COM	256677105	5,471	100,585	SH	SOLE
DOMINOS PIZZA INC	COM	25754A201	8,627	279,100	SH	SOLE
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	5,224	119,400	SH	SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	8,357	165,250	SH	SOLE

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DXP ENTERPRISES INC	COM NEW	233377407	4,755	114,600	SH	SOLE
DYCOM INDS INC	COM	267475101	3,417	183,600	SH	SOLE
EASTMAN CHEM CO	COM	277432100	1,466	29,100	SH	SOLE
ELIZABETH ARDEN INC	COM	28660G106	4,176	107,600	SH	SOLE
EMERSON ELEC CO	COM	291011104	2,124	45,600	SH	SOLE
ENCANA CORP	COM	292505104	2,697	129,500	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	1,626	19,000	SH	SOLE
FAMILY DLR STORES INC	COM	307000109	5,398	81,200	SH	SOLE
FOOT LOCKER INC	COM	344849104	4,871	159,300	SH	SOLE
FOREST LABS INC	COM	345838106	1,606	45,900	SH	SOLE
FREEMPORT-MCMORAN COP&GOLD	COM	35671D857	1,090	32,000	SH	SOLE
FULLER H B CO	COM	359694106	4,430	144,300	SH	SOLE
GAP INC	COM	364760108	1,847	67,500	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,359	20,600	SH	SOLE
GENERAL ELECTRIC CO	COM	369604103	8,793	421,950	SH	SOLE
GENERAL MLS INC	COM	370334104	1,534	39,800	SH	SOLE
GENESCO INC	COM	371532102	8,938	148,600	SH	SOLE
GENUINE PARTS CO	COM	372460105	5,055	83,900	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	1,938	37,800	SH	SOLE
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2,274	49,900	SH	SOLE
GRACE W R & CO	COM	38388F108	3,922	77,750	SH	SOLE
GROUP 1 AUTOMOTIVE INC	COM	398905109	3,475	76,200	SH	SOLE
HARRIS CORP DEL	COM	413875105	1,318	31,500	SH	SOLE
HCA HOLDINGS INC	COM	40412C101	1,360	44,700	SH	SOLE
HEINZ H J CO	COM	423074103	2,306	42,400	SH	SOLE
HEWLETT PACKARD CO	COM	428236103	756	37,600	SH	SOLE
HSBC HLDGS PLC	SPON ADR NEW	404280406	2,498	56,600	SH	SOLE
HSN INC	COM	404303109	5,407	134,000	SH	SOLE
HUMANA INC	COM	444859102	1,526	19,700	SH	SOLE
INNERWORKINGS INC	COM	45773Y105	4,977	367,865	SH	SOLE
INTEL CORP	COM	458140100	9,769	366,550	SH	SOLE

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INTL BUSINESS MACHS	COM	459200101	1,780	9,100	SH	SOLE
INTL PAPER CO	COM	460146103	2,047	70,800	SH	SOLE
IPASS INC	COM	46261V108	46	19,680	SH	SOLE
JABIL CIRCUIT INC	COM	466313103	4,871	239,600	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	8,300	122,850	SH	SOLE
JPMORGAN CHASE & CO.	COM	46625H100	393	11,000	SH	SOLE
KELLOGG CO	COM	487836108	2,190	44,400	SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	4,490	53,600	SH	SOLE
KRAFT FOODS INC	CL A	50075N104	5,019	129,950	SH	SOLE
LA Z BOY INC	COM	505336107	3,778	307,400	SH	SOLE
LAM RESEARCH CORP	COM	512807108	1,230	32,600	SH	SOLE
LEAPFROG ENTERPRISES INC	CL A	52186N106	6,405	624,300	SH	SOLE
LILLY ELI & CO	COM	532457108	4,154	96,800	SH	SOLE
LIMITED BRANDS INC	COM	532716107	1,565	36,800	SH	SOLE
LITHIA MTRS INC	CL A	536797103	3,999	173,500	SH	SOLE
LKQ CORP	COM	501889208	5,591	167,400	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	4,093	47,000	SH	SOLE
MACYS INC	COM	55616P104	4,084	118,900	SH	SOLE
MATTEL INC	COM	577081102	4,448	137,100	SH	SOLE
MCDONALDS CORP	COM	580135101	859	9,700	SH	SOLE
MENS WEARHOUSE INC	COM	587118100	3,221	114,450	SH	SOLE
MERCK & CO INC	COM	58933Y105	8,471	202,900	SH	SOLE
METROPOLITAN HEALTH NET	COM	592142103	4,975	519,854	SH	SOLE
MICROSOFT CORP	COM	594918104	1,860	60,800	SH	SOLE
MOLINA HEALTHCARE INC	COM	60855R100	3,087	131,600	SH	SOLE
MUELLER INDS INC	COM	624756102	8,311	195,150	SH	SOLE
NAVIGANT CONSULTING INC	COM	63935N107	3,934	311,200	SH	SOLE
NEENAH PAPER INC	COM	640079109	4,580	171,605	SH	SOLE
NETGEAR INC	COM	64111Q104	3,544	102,700	SH	SOLE
NEW JERSEY RES	COM	646025106	4,549	104,300	SH	SOLE
NEWMARKET CORP	COM	651587107	4,722	21,800	SH	SOLE

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NEWMONT MINING CORP	COM	651639106	1,402	28,900	SH	SOLE
NISOURCE INC	COM	65473P105	5,210	210,500	SH	SOLE
NORDSTROM INC	COM	655664100	1,575	31,700	SH	SOLE
NORTHROP GRUMMAN CORP	COM	666807102	2,405	37,700	SH	SOLE
NUCOR CORP	COM	670346105	2,020	53,300	SH	SOLE
OLD DOMINION FGHT LINES INC	COM	679580100	4,186	96,700	SH	SOLE
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	9,326	173,500	SH	SOLE
OXFORD INDS INC	COM	691497309	3,788	84,750	SH	SOLE
PAPA JOHNS INTL INC	COM	698813102	5,095	107,100	SH	SOLE
PEPSICO INC	COM	713448108	2,473	35,000	SH	SOLE
PETSMART INC	COM	716768106	6,832	100,200	SH	SOLE
PFIZER INC	COM	717081103	8,565	372,400	SH	SOLE
PHILIP MORRIS INTL INC	COM	718172109	2,705	31,000	SH	SOLE
PHILLIPS 66	COM	718546104	540	16,250	SH	SOLE
PIER 1 IMPORTS INC	COM	720279108	4,183	254,600	SH	SOLE
PINNACLE WEST CAP CORP	COM	723484101	5,345	103,300	SH	SOLE
POOL CORPORATION	COM	73278L105	4,949	122,309	SH	SOLE
PRICESMART INC	COM	741511109	4,476	66,300	SH	SOLE
PRIMORIS SVCS CORP	COM	74164F103	3,161	263,400	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	6,885	112,400	SH	SOLE
PROGRESSIVE CORP OHIO	COM	743315103	1,502	72,100	SH	SOLE
RAYTHEON CO	COM	755111507	4,357	77,000	SH	SOLE
REPUBLIC SVCS INC	COM	760759100	2,172	82,100	SH	SOLE
REYNOLDS AMERICAN INC	COM	761713106	2,472	55,100	SH	SOLE
ROSS STORES INC	COM	778296103	11,978	191,740	SH	SOLE
ROYAL DUTCH SHELL PLC	SPONSORED ADR	780259206	2,178	32,300	SH	SOLE
SALLY BEAUTY HLDGS INC	COM	79546E104	12,026	467,200	SH	SOLE
SCANA CORP	COM	80589M102	5,387	112,600	SH	SOLE
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	2,841	114,900	SH	SOLE
SOUTHERN COPPER CORP	COM	84265V105	2,013	63,900	SH	SOLE
STANDARD MTR PRODS INC	COM	853666105	2,636	187,200	SH	SOLE

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SUN LIFE FINL INC	COM	866796105	2,468	113,400	SH	SOLE
SUNOCO LOGISTICS PRTRNS LP	COM UNITS LP	86764L108	5,285	145,700	SH	SOLE
SUSSER HLDGS CORP	COM	869233106	6,531	175,700	SH	SOLE
SYSCO CORP	COM	871829107	3,744	125,600	SH	SOLE
TELEDYNE TECHNOLOGIES INC	COM	879360105	5,407	87,700	SH	SOLE
TESORO CORP	COM	881609101	4,628	185,400	SH	SOLE
TEXAS INSTRS INC	COM	882508104	1,268	44,200	SH	SOLE
THOMSON REUTERS CORP	COM	884903105	2,270	79,800	SH	SOLE
TIMKEN CO	COM	887389104	1,332	29,100	SH	SOLE
TJX COS INC	COM	872540109	7,772	181,030	SH	SOLE
TOTAL S A	SPONSORED ADR	89151E109	1,973	43,900	SH	SOLE
TOWERS WATSON & CO	CL A	891894107	4,488	74,932	SH	SOLE
TRACTOR SUPPLY CO	COM	892356106	4,161	50,100	SH	SOLE
TRANSOCEAN LTD	REG SHS	H8817H100	2,330	52,100	SH	SOLE
TRAVELERS COMPANIES INC	COM	89417E109	1,628	25,500	SH	SOLE
TRIUMPH GROUP INC	COM	896818101	8,863	157,500	SH	SOLE
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	981	26,700	SH	SOLE
UIL HLDG CORP	COM	902748102	5,085	141,800	SH	SOLE
UNITED RENTALS INC	COM	911363109	3,554	104,400	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	1,802	30,800	SH	SOLE
VERIZON COMMUNICATIONS INC	COM	92343V104	9,095	204,650	SH	SOLE
VOXX INTL CORP	CL A	91829F104	3,071	329,500	SH	SOLE
WALGREEN CO	COM	931422109	1,035	35,000	SH	SOLE
WAL-MART STORES INC	COM	931142103	1,952	28,000	SH	SOLE
WASTE MGMT INC	COM	94106L109	2,251	67,400	SH	SOLE
WELLCARE HEALTH PLANS INC	COM	94946T106	3,694	69,700	SH	SOLE
WESTAR ENERGY INC	COM	95709T100	5,175	172,800	SH	SOLE
WHOLE FOODS MKT INC	COM	966837106	5,362	56,250	SH	SOLE
WORLD FUEL SVCS CORP	COM	981475106	4,712	123,900	SH	SOLE
TOTAL			631,986			