

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

HENNESSY ADVISORS INC
Form 13F-HR
October 30, 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: September 30, 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 October 26, 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: 216

 Form 13F Information Table Value Total: \$714,696

 (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 | 2,982 | 43,500 | SH | | SOLE |
| ACETO CORP | COM | 004446100 | 27 | 2,870 | SH | | SOLE |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 1,533 | 22,400 | SH | | SOLE |
| AETNA INC NEW | COM | 00817Y108 | 1,430 | 36,100 | SH | | SOLE |
| ALAMO GROUP INC | COM | 011311107 | 28 | 820 | SH | | SOLE |
| ALLIANT ENERGY CORP | COM | 018802108 | 5,641 | 130,000 | SH | | SOLE |
| ALTRIA GROUP INC | COM | 02209S103 | 2,775 | 83,100 | SH | | SOLE |
| AMC NETWORKS INC | CL A | 00164V103 | 475 | 10,925 | SH | | SOLE |
| AMERICAN VANGUARD CORP | COM | 030371108 | 10,322 | 296,600 | SH | | SOLE |
| AMERICAS CAR MART INC | COM | 03062T105 | 25 | 540 | SH | | SOLE |
| AMN HEALTHCARE SVCS INC | COM | 001744101 | 32 | 3,220 | SH | | SOLE |
| APOGEE ENTERPRISES INC | COM | 037598109 | 30 | 1,540 | SH | | SOLE |
| APOLLO GROUP INC | CL A | 037604105 | 1,072 | 36,900 | SH | | SOLE |
| APPLIED MATLS INC | COM | 038222105 | 1,154 | 103,400 | SH | | SOLE |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 1,704 | 118,000 | SH | | SOLE |
| ARCTIC CAT INC | COM | 039670104 | 5,647 | 136,200 | SH | | SOLE |
| ARGAN INC | COM | 04010E109 | 27 | 1,540 | SH | | SOLE |
| ASSET ACCEPTANCE CAPITAL | COM | 04543P100 | 28 | 3,790 | SH | | SOLE |

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|--------------------------|-----------------|-----------|--------|---------|----|------|
| AT&T INC | COM | 00206R102 | 10,051 | 266,600 | SH | SOLE |
| AUTOLIV INC | COM | 052800109 | 1,239 | 20,000 | SH | SOLE |
| AVON PRODS INC | COM | 054303102 | 2,153 | 135,000 | SH | SOLE |
| BAKER MICHAEL CORP | COM | 057149106 | 25 | 1,040 | SH | SOLE |
| BANCO SANTANDER SA | ADR | 05964H105 | 2,467 | 330,700 | SH | SOLE |
| BARRY R G CORP OHIO | COM | 068798107 | 25 | 1,710 | SH | SOLE |
| BCE INC | COM NEW | 05534B760 | 2,531 | 57,600 | SH | SOLE |
| BEST BUY INC | COM | 086516101 | 872 | 50,700 | SH | SOLE |
| BIOSCRIP INC | COM | 09069N108 | 29 | 3,180 | SH | SOLE |
| BOEING CO | COM | 097023105 | 1,358 | 19,500 | SH | SOLE |
| BP PLC | SPONSORED ADR | 055622104 | 2,287 | 54,000 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2,410 | 71,400 | SH | SOLE |
| C D I CORP | COM | 125071100 | 25 | 1,490 | SH | SOLE |
| CABLEVISION SYS CORP | CL A NY CABL VS | 12686C109 | 520 | 32,800 | SH | SOLE |
| CALAMP CORP | COM | 128126109 | 30 | 3,640 | SH | SOLE |
| CAMBREX CORP | COM | 132011107 | 8,024 | 684,050 | SH | SOLE |
| CAMPBELL SOUP CO | COM | 134429109 | 4,213 | 121,000 | SH | SOLE |
| CARIBOU COFFEE INC | COM | 142042209 | 3,612 | 263,100 | SH | SOLE |
| CARNIVAL CORP | PAIRED CT F | 143658300 | 2,871 | 78,800 | SH | SOLE |
| CASEYS GEN STORES INC | COM | 147528103 | 6,480 | 113,400 | SH | SOLE |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 26 | 2,650 | SH | SOLE |
| CENTENE CORP DEL | COM | 15135B101 | 3,790 | 101,300 | SH | SOLE |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 5,438 | 255,300 | SH | SOLE |
| CENTURYLINK INC | COM | 156700106 | 2,598 | 64,300 | SH | SOLE |
| CHEVRON CORP NEW | COM | 166764100 | 8,829 | 75,750 | SH | SOLE |
| CHURCHILL DOWNS INC | COM | 171484108 | 5,124 | 81,696 | SH | SOLE |
| CIGNA CORPORATION | COM | 125509109 | 1,524 | 32,300 | SH | SOLE |
| CIMAREX ENERGY CO | COM | 171798101 | 978 | 16,700 | SH | SOLE |
| CINTAS CORP | COM | 172908105 | 5,044 | 121,700 | SH | SOLE |
| CLIFFS NATURAL RESOURCES | COM | 18683K101 | 704 | 18,000 | SH | SOLE |
| CMS ENERGY CORP | COM | 125896100 | 6,064 | 257,500 | SH | SOLE |

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|------------------------------|---------|-----------|--------|---------|----|------|
| COMPUTER TASK GROUP INC | COM | 205477102 | 25 | 1,570 | SH | SOLE |
| CONAGRA FOODS INC | COM | 205887102 | 2,450 | 88,800 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 1,876 | 32,800 | SH | SOLE |
| CRAY INC | COM NEW | 225223304 | 26 | 2,080 | SH | SOLE |
| CVS CAREMARK CORPORATION | COM | 126650100 | 5,215 | 107,700 | SH | SOLE |
| DELL INC | COM | 24702R101 | 909 | 92,200 | SH | SOLE |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 1,454 | 22,100 | SH | SOLE |
| DIRECTV | COM | 25490A309 | 1,637 | 31,200 | SH | SOLE |
| DISH NETWORK CORP | CL A | 25470M109 | 1,610 | 52,600 | SH | SOLE |
| DOLLAR GEN CORP NEW | COM | 256677105 | 5,638 | 109,385 | SH | SOLE |
| DOMINOS PIZZA INC | COM | 25754A201 | 11,672 | 309,600 | SH | SOLE |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 5,989 | 134,500 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 8,491 | 168,900 | SH | SOLE |
| DXP ENTERPRISES INC NEW | COM NEW | 233377407 | 5,957 | 124,700 | SH | SOLE |
| DYCOM INDS INC | COM | 267475101 | 2,872 | 199,700 | SH | SOLE |
| E PLUS INC | COM | 294268107 | 28 | 710 | SH | SOLE |
| EASTMAN CHEM CO | COM | 277432100 | 1,659 | 29,100 | SH | SOLE |
| ECHO GLOBAL LOGISTICS INC | COM | 27875T101 | 22 | 1,260 | SH | SOLE |
| EDAC TECHNOLOGIES CORP | COM | 279285100 | 24 | 1,700 | SH | SOLE |
| ELIZABETH ARDEN INC | COM | 28660G106 | 5,527 | 117,000 | SH | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 2,331 | 48,300 | SH | SOLE |
| ENCANA CORP | COM | 292505104 | 3,010 | 137,300 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 1,738 | 19,000 | SH | SOLE |
| FAMILY DLR STORES INC | COM | 307000109 | 6,066 | 91,500 | SH | SOLE |
| FEDERAL SIGNAL CORP | COM | 313855108 | 26 | 4,080 | SH | SOLE |
| FLEXSTEEL INDS INC | COM | 339382103 | 22 | 1,070 | SH | SOLE |
| FOOT LOCKER INC | COM | 344849104 | 6,152 | 173,300 | SH | SOLE |
| FOREST LABS INC | COM | 345838106 | 1,634 | 45,900 | SH | SOLE |
| FRANKLIN COVEY CO | COM | 353469109 | 28 | 2,360 | SH | SOLE |
| FREEMPORT-MCMORAN COP & GOLD | COM | 35671D857 | 1,267 | 32,000 | SH | SOLE |
| FULLER H B CO | COM | 359694106 | 4,817 | 157,000 | SH | SOLE |

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|---------------------------|---------------|-----------|--------|---------|----|------|
| GAP INC DEL | COM | 364760108 | 2,415 | 67,500 | SH | SOLE |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1,362 | 20,600 | SH | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 6,853 | 301,750 | SH | SOLE |
| GENERAL MLS INC | COM | 370334104 | 1,586 | 39,800 | SH | SOLE |
| GENESCO INC | COM | 371532102 | 11,004 | 164,900 | SH | SOLE |
| GENUINE PARTS CO | COM | 372460105 | 5,773 | 94,600 | SH | SOLE |
| GILEAD SCIENCES INC | COM | 375558103 | 2,507 | 37,800 | SH | SOLE |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 2,446 | 52,900 | SH | SOLE |
| GOLDFIELD CORP | COM | 381370105 | 22 | 11,540 | SH | SOLE |
| GORDMANS STORES INC | COM | 38269P100 | 24 | 1,280 | SH | SOLE |
| GP STRATEGIES CORP | COM | 36225V104 | 24 | 1,230 | SH | SOLE |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 5,001 | 84,650 | SH | SOLE |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 4,993 | 82,900 | SH | SOLE |
| HARRIS CORP DEL | COM | 413875105 | 1,613 | 31,500 | SH | SOLE |
| HAVERTY FURNITURE COS INC | COM | 419596101 | 27 | 1,950 | SH | SOLE |
| HAWKINS INC | COM | 420261109 | 27 | 640 | SH | SOLE |
| HCA HOLDINGS INC | COM | 40412C101 | 1,486 | 44,700 | SH | SOLE |
| HEINZ H J CO | COM | 423074103 | 2,518 | 45,000 | SH | SOLE |
| HEWLETT PACKARD CO | COM | 428236103 | 641 | 37,600 | SH | SOLE |
| HSBC HLDGS PLC | SPONS ADR NEW | 404280406 | 2,788 | 60,000 | SH | SOLE |
| HSN INC | COM | 404303109 | 7,407 | 151,000 | SH | SOLE |
| HUMANA INC | COM | 444859102 | 1,382 | 19,700 | SH | SOLE |
| IEC ELECTRS CORP NEW | COM | 44949L105 | 27 | 4,050 | SH | SOLE |
| INNERWORKINGS INC | COM | 45773Y105 | 5,210 | 400,165 | SH | SOLE |
| INT BUSINESS MACHS | COM | 459200101 | 1,888 | 9,100 | SH | SOLE |
| INTEL CORP | COM | 458140100 | 8,679 | 382,650 | SH | SOLE |
| INTL PAPER CO | COM | 460146103 | 2,728 | 75,100 | SH | SOLE |
| JABIL CIRCUIT INC | COM | 466313103 | 5,054 | 270,000 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 8,841 | 128,300 | SH | SOLE |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 25 | 1,170 | SH | SOLE |
| JPMORGAN CHASE & CO. | COM | 46625H100 | 2,257 | 55,750 | SH | SOLE |

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|--------------------------|------|-----------|-------|---------|----|------|
| KADANT INC | COM | 48282T104 | 25 | 1,090 | SH | SOLE |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 26 | 670 | SH | SOLE |
| KELLOGG CO | COM | 487836108 | 2,433 | 47,100 | SH | SOLE |
| KIMBALL INTL INC | CL B | 494274103 | 26 | 2,160 | SH | SOLE |
| KIMBERLY CLARK CORP | COM | 494368103 | 4,752 | 55,400 | SH | SOLE |
| KRAFT FOODS INC | CL A | 50075N104 | 3,364 | 81,350 | SH | SOLE |
| LA Z BOY INC | COM | 505336107 | 4,892 | 334,400 | SH | SOLE |
| LAM RESEARCH CORP | COM | 512807108 | 1,036 | 32,600 | SH | SOLE |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 6,125 | 679,100 | SH | SOLE |
| LILLY ELI & CO | COM | 532457108 | 4,750 | 100,200 | SH | SOLE |
| LIMITED BRANDS INC | COM | 532716107 | 1,813 | 36,800 | SH | SOLE |
| LITHIA MTRS INC | CL A | 536797103 | 6,289 | 188,800 | SH | SOLE |
| LKQ CORP | COM | 501889208 | 6,982 | 377,400 | SH | SOLE |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4,548 | 48,700 | SH | SOLE |
| LYDALL INC DEL | COM | 550819106 | 27 | 1,920 | SH | SOLE |
| M / I HOMES INC | COM | 55305B101 | 25 | 1,310 | SH | SOLE |
| MACYS INC | COM | 55616P104 | 4,864 | 129,300 | SH | SOLE |
| MATTEL INC | COM | 577081102 | 5,035 | 141,900 | SH | SOLE |
| MCDONALDS CORP | COM | 580135101 | 1,991 | 21,700 | SH | SOLE |
| MENS WEARHOUSE INC | COM | 587118100 | 4,288 | 124,550 | SH | SOLE |
| MERCK & CO INC NEW | COM | 58933Y105 | 9,430 | 209,100 | SH | SOLE |
| MET PRO CORP | COM | 590876306 | 23 | 2,590 | SH | SOLE |
| METROPOLITAN HEALTH NET | COM | 592142103 | 5,214 | 558,214 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 1,811 | 60,800 | SH | SOLE |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 3,599 | 143,100 | SH | SOLE |
| MUELLER INDS INC | COM | 624756102 | 9,842 | 216,450 | SH | SOLE |
| N N INC | COM | 629337106 | 24 | 2,810 | SH | SOLE |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 3,742 | 338,600 | SH | SOLE |
| NEENAH PAPER INC | COM | 640079109 | 5,347 | 186,705 | SH | SOLE |
| NETGEAR INC | COM | 64111Q104 | 4,260 | 111,700 | SH | SOLE |
| NEW JERSEY RES | COM | 646025106 | 5,377 | 117,600 | SH | SOLE |

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| NEWMARKET CORP | COM | 651587107 | 5,842 | 23,700 | SH | SOLE |
| NEWMONT MINING CORP | COM | 651639106 | 1,619 | 28,900 | SH | SOLE |
| NISOURCE INC | COM | 65473P105 | 6,044 | 237,200 | SH | SOLE |
| NORDSTROM INC | COM | 655664100 | 1,749 | 31,700 | SH | SOLE |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,657 | 40,000 | SH | SOLE |
| NUCOR CORP | COM | 670346105 | 2,162 | 56,500 | SH | SOLE |
| OIL DRI CORP AMER | COM | 677864100 | 25 | 1,070 | SH | SOLE |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 4,759 | 157,800 | SH | SOLE |
| ONEOK PARTNERS LP | UNIT LTD PARTN | 68268N103 | 11,460 | 192,600 | SH | SOLE |
| OXFORD INDS INC | COM | 691497309 | 5,202 | 92,150 | SH | SOLE |
| PAPA JOHNS INTL INC | COM | 698813102 | 6,222 | 116,500 | SH | SOLE |
| PC CONNECTION INC | COM | 69318J100 | 23 | 2,010 | SH | SOLE |
| PEPSICO INC | COM | 713448108 | 2,626 | 37,100 | SH | SOLE |
| PETSMART INC | COM | 716768106 | 7,795 | 113,000 | SH | SOLE |
| PFIZER INC | COM | 717081103 | 9,494 | 382,050 | SH | SOLE |
| PGT INC | COM | 69336V101 | 24 | 7,440 | SH | SOLE |
| PHI INC | COM NON VTG | 69336T205 | 27 | 860 | SH | SOLE |
| PHILIP MORRIS INTL INC | COM | 718172109 | 2,959 | 32,900 | SH | SOLE |
| PHILLIPS 66 | COM | 718546104 | 763 | 16,450 | SH | SOLE |
| PIER 1 IMPORTS INC | COM | 720279108 | 5,189 | 276,900 | SH | SOLE |
| PINNACLE WEST CAP CORP | COM | 723484101 | 6,146 | 116,400 | SH | SOLE |
| POOL CORPORATION | COM | 73278L105 | 5,535 | 133,109 | SH | SOLE |
| POWELL INDS INC | COM | 739128106 | 25 | 640 | SH | SOLE |
| PRICESMART INC | COM | 741511109 | 5,656 | 74,700 | SH | SOLE |
| PRIMORIS SVCS CORP | COM | 74164F103 | 3,739 | 286,500 | SH | SOLE |
| PROCTER & GAMBLE CO | COM | 742718109 | 8,927 | 128,700 | SH | SOLE |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 1,495 | 72,100 | SH | SOLE |
| RAYTHEON CO | COM | 755111507 | 4,561 | 79,800 | SH | SOLE |
| REPUBLIC SVCS INC | COM | 760759100 | 2,393 | 87,000 | SH | SOLE |
| REYNOLDS AMERICAN INC | COM | 761713106 | 2,531 | 58,400 | SH | SOLE |
| ROSS STORES INC | COM | 778296103 | 13,756 | 212,940 | SH | SOLE |

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|------------------------------|---------------|-----------|--------|---------|----|------|
| ROYAL DUTCH SHELL PLC | SPONSORED ADR | 780259206 | 2,374 | 34,200 | SH | SOLE |
| S W S GROUP INC | COM | 78503N107 | 26 | 4,190 | SH | SOLE |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 13,009 | 518,500 | SH | SOLE |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 19 | 1,440 | SH | SOLE |
| SCANA CORP NEW | COM | 80589M102 | 6,125 | 126,900 | SH | SOLE |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 3,779 | 121,900 | SH | SOLE |
| SENECA FOODS CORP | CL A | 817070501 | 26 | 880 | SH | SOLE |
| SOUTHERN COPPER CORP | COM | 84265V105 | 2,330 | 67,800 | SH | SOLE |
| STANDARD MTR PRODS INC | COM | 853666105 | 3,750 | 203,600 | SH | SOLE |
| SUN LIFE FINL INC | COM | 866796105 | 2,795 | 120,300 | SH | SOLE |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS LP | 86764L108 | 7,660 | 164,200 | SH | SOLE |
| SUPREME INDS INC | CL A | 868607102 | 22 | 6,060 | SH | SOLE |
| SUSSER HLDGS CORP | COM | 869233106 | 6,912 | 191,100 | SH | SOLE |
| SYMMETRICOM INC | COM | 871543104 | 27 | 3,890 | SH | SOLE |
| SYSCO CORP | COM | 871829107 | 4,071 | 130,200 | SH | SOLE |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 6,269 | 98,900 | SH | SOLE |
| TESORO CORP | COM | 881609101 | 8,757 | 209,000 | SH | SOLE |
| TEXAS INSTRS INC | COM | 882508104 | 1,218 | 44,200 | SH | SOLE |
| THOMSON REUTERS CORP | COM | 884903105 | 2,442 | 84,600 | SH | SOLE |
| TIMKEN CO | COM | 887389104 | 1,081 | 29,100 | SH | SOLE |
| TJX COS INC NEW | COM | 872540109 | 8,592 | 191,830 | SH | SOLE |
| TOTAL S A | SPONSORED ADR | 89151E109 | 2,335 | 46,600 | SH | SOLE |
| TOWERS WATSON & CO | CL A | 891894107 | 4,479 | 84,432 | SH | SOLE |
| TRACTOR SUPPLY CO | COM | 892356106 | 5,390 | 54,500 | SH | SOLE |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 2,482 | 55,300 | SH | SOLE |
| TRAVELCENTERS OF AMERICA LLC | COM | 894174101 | 24 | 4,530 | SH | SOLE |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 10,943 | 175,000 | SH | SOLE |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 1,167 | 26,700 | SH | SOLE |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 26 | 930 | SH | SOLE |
| UIL HLDG CORP | COM | 902748102 | 5,730 | 159,800 | SH | SOLE |
| UNITED RENTALS INC | COM | 911363109 | 3,716 | 113,600 | SH | SOLE |

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|----------------------------|----------|-----------|---------|---------|----|------|
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1,707 | 30,800 | SH | SOLE |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 9,638 | 211,500 | SH | SOLE |
| VILLAGE SUPER MARKET INC | CL A NEW | 927107409 | 26 | 700 | SH | SOLE |
| VIRTUSA CORP | COM | 92827P102 | 26 | 1,450 | SH | SOLE |
| VOXX INTL CORP | CL A | 91829F104 | 2,682 | 358,500 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 1,275 | 35,000 | SH | SOLE |
| WAL-MART STORES INC | COM | 931142103 | 2,066 | 28,000 | SH | SOLE |
| WASTE MGMT INC DEL | COM | 94106L109 | 2,294 | 71,500 | SH | SOLE |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 4,286 | 75,800 | SH | SOLE |
| WESTAR ENERGY INC | COM | 95709T100 | 5,775 | 194,700 | SH | SOLE |
| WHOLE FOODS MKT INC | COM | 966837106 | 5,956 | 61,150 | SH | SOLE |
| WORLD FUEL SVCS CORP | COM | 981475106 | 4,971 | 139,600 | SH | SOLE |
| TOTAL | | | 714,696 | | | |