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HENNESSY ADVISORS INC
Form 13F-HR
October 14, 2009

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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, 2009

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 9, 2009

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).)

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[] 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:

Number of Other Included Managers:	0
Form 13F Information Table Entry Total:	221
Form 13F Information Table Value Total:	\$678,710
	(thousands)

List of Other Included Managers: NONE

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FORM 13F INFORMATION TABLE

Name of Reporting Manager: Hennessy Advisors, Inc.

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	
Name of Issuer	Title of Class	CUSIP Number	Market Value (x\$1,000)	Shares or Principal Amount	Investment Discretion	
				SH/ Put/ PRN Call	Shared Sole Defined	Share Other
3M CO	COM	88579Y101	1,734	23,500 SH	SOLE	
99 CENTS ONLY STORES	COM	65440K106	562	41,800 SH	SOLE	
A T & T INC	COM	00206R102	5,761	213,280 SH	SOLE	

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AAON INC	COM	000360206	4,504	224,300	SH	SOLE
AARON'S INC	COM	002535201	5,130	194,300	SH	SOLE
ACETO CORP	COM	004446100	3,118	470,950	SH	SOLE
AECOM TECHNOLOGY CORP	COM	00766T100	4,136	152,400	SH	SOLE
AEROPOSTALE INC	COM	007865108	5,542	127,500	SH	SOLE
ALCOA INC	COM	013817101	6,014	458,360	SH	SOLE
ALLIANZ SE -ADR	ADR	018805101	2,498	200,200	SH	SOLE
ALLSTATE CORP	COM	020002101	1,981	64,700	SH	SOLE
ALTRIA GROUP INC	COM	02209S103	2,075	116,500	SH	SOLE
AMER ITALIAN PASTA CO -CL A	CLASS A	027070101	5,697	209,600	SH	SOLE
AMERICAN EXPRESS COMPANY	COM	025816109	2,761	81,440	SH	SOLE
AMERICREDIT CORP	COM	03060R101	5,094	322,600	SH	SOLE
AMERISAFE INC	COM	03071H100	3,935	228,100	SH	SOLE
APAC CUSTOMER SERVICES INC	COM	00185E106	657	110,900	SH	SOLE
APPLIED SIGNAL TECHNOLOGY	COM	038237103	6,112	262,660	SH	SOLE
ARCELORMITTAL -ADR	ADR	03938L104	3,057	82,300	SH	SOLE
AU OPTRONICS CORP -ADR	ADR	002255107	2,980	307,800	SH	SOLE
AUTOZONE INC	COM	053332102	4,913	33,600	SH	SOLE
AVON PRODUCTS	COM	054303102	1,844	54,300	SH	SOLE
BAKER (MICHAEL) CORP	COM	057149106	5,117	140,800	SH	SOLE

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BAKER HUGHES INC	COM	057224107	1,335	31,300	SH	SOLE
BALL CORP	COM	058498106	5,353	108,800	SH	SOLE
BANK of AMERICA CORP	COM	060505104	2,992	176,810	SH	SOLE
BB&T CORP	COM	054937107	1,632	59,900	SH	SOLE
BEACON ROOFING SUPPLY INC	COM	073685109	5,392	337,400	SH	SOLE
BEST BUY CO INC	COM	086516101	1,129	30,100	SH	SOLE
BIO REFERENCE LABS	COM	09057G602	619	18,000	SH	SOLE
BLACK BOX CORP	COM	091826107	391	15,600	SH	SOLE
BOEING CO	COM	097023105	3,877	71,600	SH	SOLE
BOOTS&COOTS/INTL WELL CONTRL	COM	099469504	29	18,180	SH	SOLE
BP PLC -ADS	ADR	055622104	2,140	40,200	SH	SOLE
BRISTOL MYERS SQUIBB	COM	110122108	1,853	82,300	SH	SOLE
BROADRIDGE FINANCIAL SOLUTNS	COM	11133T103	4,933	245,400	SH	SOLE
BWAY HOLDING CO	COM	12429T104	648	35,000	SH	SOLE
CACI INTL INC -CL A	CLASS A	127190304	4,907	103,800	SH	SOLE
CALAVO GROWERS INC	COM	128246105	535	28,200	SH	SOLE
CAMERON INTERNATIONAL CORP	COM	13342B105	1,626	43,000	SH	SOLE
CANTEL MEDICAL CORP	COM	138098108	5,408	359,080	SH	SOLE
CARTER'S INC	COM	146229109	12,723	476,500	SH	SOLE
CATERPILLAR INC	COM	149123101	4,375	85,230	SH	SOLE
CBS CORP	COM	124857202	2,850	236,500	SH	SOLE
CENTRAL GARDEN & PET CO	COM	153527205	644	58,900	SH	SOLE
CHEVRON CORP	COM	166764100	2,965	42,100	SH	SOLE

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CITIGROUP INC	COM	172967101	353	72,850	SH	SOLE	
CNOOC LTD -ADR	ADR	126132109	3,074	22,700	SH	SOLE	
COACH INC	COM	189754104	2,127	64,600	SH	SOLE	
COCA-COLA BTLNG CONS	COM	191098102	416	8,600	SH	SOLE	
COCA-COLA ENTERPRISES INC	COM	191219104	5,552	259,300	SH	SOLE	
COMPUTER SCIENCES CORP	COM	205363104	5,719	108,500	SH	SOLE	
CONOCOPHILLIPS	COM	20825C104	1,161	25,700	SH	SOLE	
CONSOL ENERGY INC	COM	20854P109	1,525	33,800	SH	SOLE	
CONTINUCARE CORP	COM	212172100	42	13,870	SH	SOLE	
COOPER INDUSTRIES LTD	COM	G24140108	1,537	40,900	SH	SOLE	
CORINTHIAN COLLEGES INC	COM	218868107	5,308	286,000	SH	SOLE	
COTT CORP	ADR	22163N106	817	111,100	SH	SOLE	
CREDIT SUISSE GROUP -ADR	ADR	225401108	3,923	70,500	SH	SOLE	
CSG SYSTEMS INTL INC	COM	126349109	4,291	268,000	SH	SOLE	
CUBIC CORP	COM	229669106	632	16,000	SH	SOLE	
CUMMINS INC	COM	231021106	1,855	41,400	SH	SOLE	
DAIMLER AG	ADR	D1668R123	2,958	58,800	SH	SOLE	
DARDEN RESTAURANTS INC	COM	237194105	5,225	153,100	SH	SOLE	
DEL MONTE FOODS CO	COM	24522P103	5,429	468,800	SH	SOLE	
DELL INC	COM	24702R101	1,500	98,300	SH	SOLE	
DENBURY RESOURCES INC	COM	247916208	937	61,900	SH	SOLE	
DEUTSCHE TELEKOM AG -ADR	ADR	251566105	1,628	119,200	SH	SOLE	
DIAMOND OFFSHRE DRILLING INC	COM	25271C102	1,404	14,700	SH	SOLE	

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Name of Issuer	Title of Class	CUSIP Number	Market Value (x\$1,000)	Shares or Principal Amount	SH/ Put/ PRN Call	Investment Sole	Discretionary Shared Defined Other
DISH NETWORK CORP	COM	25470M109	1,807	93,800	SH	SOLE	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	1,431	58,200	SH	SOLE	
DOLLAR TREE INC	COM	256746108	10,685	219,500	SH	SOLE	
DONNELLEY (R R) & SONS CO	COM	257867101	3,095	145,600	SH	SOLE	
DOW CHEMICAL	COM	260543103	2,398	92,000	SH	SOLE	
DU PONT (E I) DE NEMOURS	COM	263534109	6,837	212,730	SH	SOLE	
EMERGENCY MEDICAL SVCS CORP	COM	29100P102	11,183	240,500	SH	SOLE	
EMERSON ELECTRIC CO	COM	291011104	1,451	36,200	SH	SOLE	
ENCORE CAPITAL GROUP INC	COM	292554102	624	46,400	SH	SOLE	
ENI SPA -ADR	ADR	26874R108	2,109	42,300	SH	SOLE	
ENSCO INTERNATIONAL INC	COM	26874Q100	1,468	34,500	SH	SOLE	
ENSIGN GROUP INC	COM	29358P101	3,951	281,630	SH	SOLE	
ENTERPRISE PRODS PRTRNER -LP	COM	293792107	2,498	88,200	SH	SOLE	
EOG RESOURCES INC	COM	26875P101	1,311	15,700	SH	SOLE	
EVERCORE PARTNERS INC	COM	29977A105	847	29,000	SH	SOLE	
EXXON MOBIL CORP	COM	30231G102	1,009	14,700	SH	SOLE	
FAMILY DOLLAR STORES	COM	307000109	4,741	179,600	SH	SOLE	
FGX INTERNATIONAL HLDNGS LTD	ADR	G3396L102	4,789	343,300	SH	SOLE	
FIRST BANCORP P R	ADR	318672102	1,282	420,300	SH	SOLE	
FIRST HORIZON NATIONAL CORP	COM	320517105	599	45,309	SH	SOLE	

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FLUOR CORP	COM	343412102	1,353	26,600	SH	SOLE
FORCE PROTECTION INC	COM	345203202	395	72,400	SH	SOLE
FOREST LABORATORIES -CL A	CLASS A	345838106	1,354	46,000	SH	SOLE

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				SH/ Put/ PRN Call Sole	Shared Defined Share Other
FUQI INTERNATIONAL INC	ADR	36102A207	946	32,400 SH	SOLE
GAP INC	COM	364760108	1,736	81,100 SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,667	25,800 SH	SOLE
GENERAL ELECTRIC CO	COM	369604103	3,942	240,070 SH	SOLE
GENTIVA HEALTH SERVICES INC	COM	37247A102	4,002	160,000 SH	SOLE
GLOBAL CASH ACCESS HOLDINGS	CLASS A	378967103	578	79,100 SH	SOLE
GOODRICH CORP	COM	382388106	7,129	131,200 SH	SOLE
GRANITE CONSTRUCTION INC	COM	387328107	3,298	106,600 SH	SOLE
GYMBOREE CORP	COM	403777105	5,636	116,500 SH	SOLE
HALLIBURTON CO	COM	406216101	1,565	57,700 SH	SOLE
HARLEY-DAVIDSON INC	COM	412822108	2,422	105,300 SH	SOLE
HARTFORD FINANCIAL SERVICES	COM	416515104	3,175	119,800 SH	SOLE
HESS CORP	COM	42809H107	839	15,700 SH	SOLE
HHGREGG INC	COM	42833L108	600	35,400 SH	SOLE
HOME DEPOT INC	COM	437076102	1,481	55,600 SH	SOLE
HONEYWELL INTERNATIONAL INC	COM	438516106	1,337	36,000 SH	SOLE

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HOT TOPIC INC	COM	441339108	3,810	508,660	SH	SOLE
HSBC HOLDINGS PLC -ADR	ADR	404280406	1,881	32,800	SH	SOLE
INSITUFORM TECHNOLOGIES -CL A	CLASS A	457667103	4,591	239,870	SH	SOLE
INTL BUSINESS MACHINES CORP	COM	459200101	1,256	10,500	SH	SOLE
INTL PAPER CO	COM	460146103	3,515	158,100	SH	SOLE
ISLE OF CAPRI CASINOS INC	COM	464592104	539	45,700	SH	SOLE
ITT CORP	COM	450911102	1,340	25,700	SH	SOLE

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				SH/ Put/ PRN Call Sole	Shared Defined Share Other
J & J SNACK FOODS CORP	COM	466032109	678	15,700	SH SOLE
J.P. MORGAN CHASE & COMPANY	COM	46625H100	1,608	36,700	SH SOLE
JOHNSON & JOHNSON	COM	478160104	682	11,200	SH SOLE
JOS A BANK CLOTHIERS INC	COM	480838101	889	19,860	SH SOLE
KBR INC	COM	48242W106	5,625	241,500	SH SOLE
KIRKLAND'S INC	COM	497498105	869	61,000	SH SOLE
KONINKLIJKE PHLPS ELC-ADR	ADR	500472303	2,641	108,400	SH SOLE
KRAFT FOODS INC	COM	50075N104	2,429	92,450	SH SOLE
LACLEDE GROUP INC	COM	505597104	3,216	100,000	SH SOLE
LANCASTER COLONY CORP	COM	513847103	6,034	117,700	SH SOLE
LILLY (ELI) & CO	COM	532457108	984	29,800	SH SOLE
LIMITED BRANDS INC	COM	532716107	3,181	187,200	SH SOLE

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LINCOLN EDUCATIONAL SERVICES	COM	533535100	691	30,200	SH	SOLE
LINN ENERGY LLC	COM	536020100	5,688	248,400	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	1,117	14,300	SH	SOLE
MACY'S INC	COM	55616P104	3,713	203,000	SH	SOLE
MADDEN STEVEN LTD	COM	556269108	780	21,200	SH	SOLE
MANTECH INTL CORP	COM	564563104	4,069	86,400	SH	SOLE
MARATHON OIL CORP	COM	565849106	1,276	40,000	SH	SOLE
MARTEN TRANSPORT LTD	COM	573075108	452	26,500	SH	SOLE
MASCO CORP	COM	574599106	2,218	171,700	SH	SOLE
MASTERCARD INC	COM	57636Q104	1,253	6,200	SH	SOLE
MCDONALD'S CORPORATION	COM	580135101	913	16,000	SH	SOLE

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MCGRAW-HILL COMPANIES	COM	580645109	1,292	51,400 SH	SOLE	
MERCK & CO	COM	589331107	6,713	212,250 SH	SOLE	
MOBILE TELESYSTEMS-SP ADR	ADR	607409109	3,123	64,700 SH	SOLE	
MONRO MUFFLER BRAKE INC	COM	610236101	5,837	183,600 SH	SOLE	
MORGAN STANLEY	COM	617446448	3,434	111,200 SH	SOLE	
MOSAIC CO	COM	61945A107	1,120	23,300 SH	SOLE	
MURPHY OIL CORP	COM	626717102	1,169	20,300 SH	SOLE	
MYLAN INC	COM	628530107	5,805	362,600 SH	SOLE	

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NASH FINCH CO	COM	631158102	2,852	104,300	SH	SOLE
NATIONAL PRESTO INDS INC	COM	637215104	5,955	68,840	SH	SOLE
NCI INC	COM	62886K104	4,970	173,400	SH	SOLE
NELNET INC	COM	64031N108	4,065	326,800	SH	SOLE
NETFLIX INC	COM	64110L106	7,235	156,700	SH	SOLE
NEW JERSEY RESOURCES CORP	COM	646025106	4,321	119,000	SH	SOLE
NEWELL RUBBERMAID INC	COM	651229106	2,106	134,200	SH	SOLE
NEWMARKET CORP	COM	651587107	5,843	62,800	SH	SOLE
NOBLE CORP	COM	H5833N103	1,465	38,600	SH	SOLE
NSTAR	COM	67019E107	4,083	128,300	SH	SOLE
NUCOR CORP	COM	670346105	1,218	25,900	SH	SOLE
NUSTAR ENERGY LP	COM	67058H102	570	11,000	SH	SOLE
OCCIDENTAL PETROLEUM CORP	COM	674599105	1,341	17,100	SH	SOLE
ODYSSEY RE HOLDINGS CORP	COM	67612W108	5,859	90,400	SH	SOLE

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OMNICOM GROUP	COM	681919106	1,507	40,800	SH	SOLE
OPENTV CORP	COM	G67543101	34	24,870	SH	SOLE
O'REILLY AUTOMOTIVE INC	COM	686091109	5,070	140,300	SH	SOLE
P F CHANGS CHINA BISTRO INC	COM	69333Y108	608	17,900	SH	SOLE
PANERA BREAD CO	COM	69840W108	4,928	89,600	SH	SOLE
PEET'S COFFEE & TEA INC	COM	705560100	648	22,940	SH	SOLE

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PEP BOYS-MANNY MOE & JACK	COM	713278109	578	59,200	SH	SOLE
PFIZER INC	COM	717081103	5,674	342,870	SH	SOLE
PIEDMONT NATURAL GAS CO	COM	720186105	3,541	147,900	SH	SOLE
PITNEY BOWES INC	COM	724479100	2,952	118,800	SH	SOLE
PLAINS ALL AMER PIPELNE-LP	COM	726503105	5,087	109,900	SH	SOLE
PRECISION CASTPARTS CORP	COM	740189105	1,722	16,900	SH	SOLE
PSS WORLD MEDICAL INC	COM	69366A100	5,431	248,800	SH	SOLE
REHABCARE GROUP INC	COM	759148109	540	24,900	SH	SOLE
REYNOLDS AMERICAN INC	COM	761713106	1,874	42,100	SH	SOLE
RIO TINTO PLC - SPON ADR	ADR	767204100	4,581	26,900	SH	SOLE
ROCK-TENN CO	COM	772739207	5,743	121,900	SH	SOLE
ROCKWELL COLLINS INC	COM	774341101	1,570	30,900	SH	SOLE
ROSS STORES INC	COM	778296103	5,398	113,000	SH	SOLE
SAIC INC	COM	78390X101	4,217	240,400	SH	SOLE
SASOL LTD -ADR	ADR	803866300	2,703	70,900	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	1,395	23,400	SH	SOLE

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SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1,169	21,500	SH	SOLE
SCOTTS MIRACLE-GRO CO	COM	810186106	5,639	131,300	SH	SOLE
SOUTH JERSEY INDUSTRIES INC	COM	838518108	4,148	117,500	SH	SOLE

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SOUTHERN COPPER CORP	COM	84265V105	4,373	142,500	SH	SOLE
SPARTAN MOTORS INC	COM	846819100	269	52,300	SH	SOLE
STANLEY INC	COM	854532108	3,326	129,300	SH	SOLE
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	3,597	108,900	SH	SOLE
STIFEL FINANCIAL CORP	COM	860630102	6,286	114,500	SH	SOLE
STURM RUGER & CO INC	COM	864159108	580	44,800	SH	SOLE
SUN LIFE FINANCIAL INC	ADR	866796105	2,646	84,700	SH	SOLE
SUNOCO LOGISTICS PRTNRS L P	COM	86764L108	622	10,500	SH	SOLE
SUPERVALU INC	COM	868536103	2,330	154,700	SH	SOLE
SXC HEALTH SOLUTIONS CORP	COM	78505P100	12,774	273,000	SH	SOLE
TAIWAN SEMICONDUCTOR -ADR	ADR	874039100	2,865	261,400	SH	SOLE
TECH DATA CORP	COM	878237106	5,626	135,200	SH	SOLE
TETRA TECH INC	COM	88162G103	10,458	394,200	SH	SOLE
TEXAS INSTRUMENTS INC	COM	882508104	1,457	61,500	SH	SOLE
TEXAS ROADHOUSE INC	COM	882681109	544	51,200	SH	SOLE
TEXTRON INC	COM	883203101	2,350	123,800	SH	SOLE
TJX COMPANIES INC	COM	872540109	1,464	39,400	SH	SOLE
TOTAL SA -ADR	ADR	89151E109	2,187	36,900	SH	SOLE
TRACTOR SUPPLY CO	COM	892356106	5,413	111,800	SH	SOLE

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TREX CO INC	COM	89531P105	5,178	284,500	SH	SOLE
TUPPERWARE BRANDS CORP	COM	899896104	5,569	139,500	SH	SOLE
U S BANCORP	COM	902973304	1,323	60,500	SH	SOLE
UNITED NATURAL FOODS INC	COM	911163103	536	22,400	SH	SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	1,462	24,000	SH	SOLE
USA MOBILITY INC	COM	90341G103	594	46,100	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	5,556	183,560	SH	SOLE
VIASAT INC	COM	92552V100	5,170	194,500	SH	SOLE
VIMPELCOM-SP ADR	ADR	68370R109	3,891	208,100	SH	SOLE
VIRGIN MEDIA INC	COM	92769L101	6,215	446,500	SH	SOLE
VSE CORP	COM	918284100	4,693	120,300	SH	SOLE
WATSON PHARMACEUTICALS INC	COM	942683103	5,547	151,400	SH	SOLE
WESTERN DIGITAL CORP	COM	958102105	2,053	56,200	SH	SOLE
WET SEAL INC -CL A	CLASS A	961840105	41	10,940	SH	SOLE
WEYERHAEUSER CO	COM	962166104	1,811	49,400	SH	SOLE
WORLD FUEL SERVICES CORP	COM	981475106	12,330	256,500	SH	SOLE
ZEP INC	COM	98944B108	3,941	242,500	SH	SOLE
TOTAL			678,710			