

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

Number of Other Included Managers: 0

 Form 13F Information Table Entry Total: 218

 Form 13F Information Table Value Total: \$567,829

 (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 Discretn	O Ma
AAR CORP	COM	000361105	353	18,400	SH		SOLE	
AARONS INC	COM PAR \$0.50	002535300	542	20,300	SH		SOLE	
ABBOTT LABORATORIES	COM	002824100	2,553	45,400	SH		SOLE	
ADVANCE AUTO PARTS INC	COM	00751Y106	1,622	23,300	SH		SOLE	
AETNA INC NEW	COM	00817Y108	1,586	37,600	SH		SOLE	
AIR TRANSPORT SERVICES GRP	COM	00922R105	1,989	421,500	SH		SOLE	
ALLIANT ENERGY CORP	COM	018802108	5,112	115,900	SH		SOLE	
ALTRA HOLDINGS INC	COM	02208R106	419	22,250	SH		SOLE	
ALTRIA GROUP INC	COM	02209S103	2,624	88,500	SH		SOLE	
AMC NETWORKS INC	CL A	00164V103	429	11,425	SH		SOLE	
AMERCO	COM	023586100	2,846	32,200	SH		SOLE	
AMERIGROUP CORP	COM	03073T102	455	7,700	SH		SOLE	
AMTRUST FINANCIAL SERVICES	COM	032359309	563	23,700	SH		SOLE	
ANN INC	COM	035623107	3,112	125,600	SH		SOLE	
APOLLO GROUP INC	CL A	037604105	2,069	38,400	SH		SOLE	
APPLIED MATLS INC	COM	038222105	1,153	107,700	SH		SOLE	
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	2,642	330,200	SH		SOLE	
AT&T INC	COM	00206R102	7,330	242,400	SH		SOLE	
ATLAS ENERGY LP	COM UNITS LP	04930A104	5,528	227,500	SH		SOLE	
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	5,034	135,500	SH		SOLE	
AUTOLIV INC	COM	052800109	1,113	20,800	SH		SOLE	
AUTOMATIC DATA PROCESSING	COM	053015103	2,598	48,100	SH		SOLE	
AUTONATION INC	COM	05329W102	527	14,300	SH		SOLE	
AXCELIS TECHNOLOGIES INC	COM	054540109	16	12,400	SH		SOLE	
BCE INC	COM NEW	05534B760	2,775	66,600	SH		SOLE	
BEST BUY CO INC	COM	086516101	1,234	52,800	SH		SOLE	
BOEING CO	COM	097023105	1,489	20,300	SH		SOLE	
BORGWARNER INC	COM	099724106	3,206	50,300	SH		SOLE	
BRISTOL MYERS SQUIBB CO	COM	110122108	2,925	83,000	SH		SOLE	
BUCKEYE TECHNOLOGIES INC	COM	118255108	5,360	160,300	SH		SOLE	
CABELAS INC	COM	126804301	521	20,500	SH		SOLE	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	486	34,200	SH		SOLE	
CAMPBELL SOUP CO	COM	134429109	3,680	110,700	SH		SOLE	
CASCADE CORP	COM	147195101	495	10,500	SH		SOLE	
CASEYS GEN STORES INC	COM	147528103	5,203	101,000	SH		SOLE	
CASH AMER INTL INC	COM	14754D100	459	9,850	SH		SOLE	
CBS CORP	CL B	124857202	550	20,250	SH		SOLE	
CENTERPOINT ENERGY INC	COM	15189T107	4,570	227,500	SH		SOLE	
CENTURYLINK INC	COM	156700106	1,920	51,600	SH		SOLE	
CHEVRON CORP NEW	COM	166764100	7,198	67,650	SH		SOLE	

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CHICOS FAS INC	COM	168615102	401	36,000	SH	SOLE
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	2,066	42,600	SH	SOLE
CIGNA CORPORATION	COM	125509109	1,415	33,700	SH	SOLE
CIMAREX ENERGY CO	COM	171798101	1,071	17,300	SH	SOLE
CLIFFS NATURAL RESOURCES INC	COM	18683K101	1,166	18,700	SH	SOLE
CMS ENERGY CORP	COM	125896100	5,067	229,500	SH	SOLE
COMMERCIAL VEHICLE GROUP	COM	202608105	1,736	192,000	SH	SOLE
COMP SIDERURGICA NAC	SPONSORED ADR	20440W105	1,052	128,600	SH	SOLE
CONAGRA FOODS INC	COM	205887102	2,669	101,100	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	2,565	35,200	SH	SOLE
CORN PRODUCTS INTL INC	COM	219023108	526	10,000	SH	SOLE
COST PLUS INC	COM	221485105	3,188	327,000	SH	SOLE
COVENTRY HEALTH CARE INC	COM	222862104	463	15,250	SH	SOLE
CPI CORP	COM	125902106	213	117,800	SH	SOLE
CROSSTEX ENERGY INC	COM	22765Y104	549	43,400	SH	SOLE
CVR ENERGY INC	COM	12662P108	399	21,300	SH	SOLE
DDI CORP	COM 0.0001 NEW	233162502	2,726	292,150	SH	SOLE
DELL INC	COM	24702R101	1,404	96,000	SH	SOLE
DFC GLOBAL CORP	COM	23324T107	461	25,550	SH	SOLE
DIAGEO P L C	SPON ADR NEW	25243Q205	2,561	29,300	SH	SOLE
DIAMOND OFFSHORE DRILLING	COM	25271C102	1,271	23,000	SH	SOLE
DILLARDS INC	CL A	254067101	4,555	101,500	SH	SOLE
DINEEQUITY INC	COM	254423106	2,558	60,600	SH	SOLE
DIRECTV	COM CL A	25490A101	1,385	32,400	SH	SOLE
DISH NETWORK CORP	CL A	25470M109	2,078	72,950	SH	SOLE
DOMINOS PIZZA INC	COM	25754A201	5,890	173,500	SH	SOLE
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	4,734	119,900	SH	SOLE
DSW INC	CL A	23334L102	455	10,300	SH	SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	6,874	150,150	SH	SOLE
DYCOM INDS INC	COM	267475101	678	32,400	SH	SOLE
EASTMAN CHEM CO	COM	277432100	1,184	30,300	SH	SOLE
EDUCATION MGMT CORP NEW	COM	28140M103	599	21,400	SH	SOLE
EMCORE CORP	COM	290846104	13	15,360	SH	SOLE
ENI S P A	SPONSORED ADR	26874R108	2,035	49,300	SH	SOLE
ENPRO INDUSTRIES INC	COM	29355X107	376	11,400	SH	SOLE
ENTERPRISE PRODS PARTNERS L P	COM	293792107	2,342	50,500	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	1,678	19,800	SH	SOLE
FAMILY DOLLAR STORES INC	COM	307000109	4,705	81,600	SH	SOLE
FINISH LINE INC	CL A	317923100	478	24,800	SH	SOLE
FOOT LOCKER INC	COM	344849104	572	24,000	SH	SOLE
FOREST LABORATORIES	COM	345838106	1,446	47,800	SH	SOLE
FRANCE TELECOM	SPONSORED ADR	35177Q105	1,496	95,500	SH	SOLE
FREEMPORT-MCMORAN COP & GOLD	COM	35671D857	1,225	33,300	SH	SOLE
GAP INC	COM	364760108	1,302	70,200	SH	SOLE
GENERAL COMMUNICATION INC	CL A	369385109	2,643	270,000	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,428	21,500	SH	SOLE
GENERAL ELECTRIC CO	COM	369604103	4,255	237,600	SH	SOLE
GENERAL MILLS INC	COM	370334104	4,134	102,300	SH	SOLE
GENESCO INC	COM	371532102	5,767	93,400	SH	SOLE
GENIE ENERGY LTD	CL B	372284208	927	116,900	SH	SOLE
GENUINE PARTS CO	COM	372460105	5,159	84,300	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	1,613	39,400	SH	SOLE
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2,542	55,700	SH	SOLE
GOODYEAR TIRE & RUBR CO	COM	382550101	444	31,300	SH	SOLE
GRACE W R & CO	COM	38388F108	558	12,150	SH	SOLE
GREENBRIER COS INC	COM	393657101	3,569	147,000	SH	SOLE
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	1,291	217,700	SH	SOLE
HARRIS CORP	COM	413875105	1,182	32,800	SH	SOLE
HCA HOLDINGS INC	COM	40412C101	1,024	46,500	SH	SOLE
HEALTHSPRING INC	COM	42224N101	671	12,300	SH	SOLE
HEINZ H J CO	COM	423074103	2,453	45,400	SH	SOLE
HEWLETT PACKARD CO	COM	428236103	1,007	39,100	SH	SOLE

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HOLLYFRONTIER CORP	COM	436106108	365	15,600	SH	SOLE
HSN INC	COM	404303109	4,877	134,500	SH	SOLE
HUMANA INC	COM	444859102	1,796	20,500	SH	SOLE
IDT CORP	CL B NEW	448947507	1,097	116,900	SH	SOLE
INNOPHOS HOLDINGS INC	COM	45774N108	551	11,350	SH	SOLE
INNOSPEC INC	COM	45768S105	4,345	154,800	SH	SOLE
INTEL CORP	COM	458140100	9,940	409,900	SH	SOLE
INTERFACE INC	CL A	458665106	2,498	216,500	SH	SOLE
INTERNATIONAL BUSINESS MACH	COM	459200101	1,747	9,500	SH	SOLE
IPASS INC	COM	46261V108	31	22,080	SH	SOLE
ISTAR FINANCIALINC	COM	45031U101	2,552	482,500	SH	SOLE
JABIL CIRCUIT INC	COM	466313103	4,732	240,700	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	7,224	110,150	SH	SOLE
KELLOGG CO	COM	487836108	2,266	44,800	SH	SOLE
KEMET CORP	COM NEW	488360207	1,845	261,700	SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	4,333	58,900	SH	SOLE
KRAFT FOODS INC	CL A	50075N104	7,274	194,700	SH	SOLE
KRISPY KREME DOUGHNUTS INC	COM	501014104	3,045	465,590	SH	SOLE
KT CORP	SPONSORED ADR	48268K101	1,559	99,700	SH	SOLE
LAM RESEARCH CORP	COM	512807108	1,259	34,000	SH	SOLE
LIBBEY INC	COM	529898108	2,965	232,700	SH	SOLE
LILLY ELI & CO	COM	532457108	4,368	105,100	SH	SOLE
LIMITED BRANDS INC	COM	532716107	1,545	38,300	SH	SOLE
LITHIA MOTORS INC	CL A	536797103	608	27,800	SH	SOLE
LKQ CORP	COM	501889208	5,059	168,200	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	4,183	51,700	SH	SOLE
LSB INDS INC	COM	502160104	356	12,700	SH	SOLE
MACQUARIE INFRASTR CO LLC	MEMBERSHIP INT	55608B105	593	21,200	SH	SOLE
MARSH & MCLENNAN COS INC	COM	571748102	2,713	85,800	SH	SOLE
MATERION CORP	COM	576690101	2,129	87,700	SH	SOLE
MATTEL INC	COM	577081102	4,261	153,500	SH	SOLE
MCDONALDS CORP	COM	580135101	3,120	31,100	SH	SOLE
MEDCATH CORP	COM	58404W109	1,824	250,260	SH	SOLE
MENS WEARHOUSE INC	COM	587118100	540	16,650	SH	SOLE
MERCER INTL INC	COM	588056101	3,025	495,900	SH	SOLE
MERCK & CO	COM	58933Y105	7,851	208,250	SH	SOLE
METROPCS COMMUNICATIONS	COM	591708102	286	32,900	SH	SOLE
MICROSOFT CORP	COM	594918104	1,643	63,300	SH	SOLE
MOBILE TELESYSTEMS	SPONSORED ADR	607409109	1,499	102,100	SH	SOLE
MRV COMMUNICATIONS INC	COM	553477100	17	19,310	SH	SOLE
MUELLER INDS INC	COM	624756102	4,620	120,250	SH	SOLE
NACCO INDS INC	CL A	629579103	2,802	31,400	SH	SOLE
NEW JERSEY RES	COM	646025106	5,156	104,800	SH	SOLE
NEWCASTLE INVT CORP	COM	65105M108	2,645	568,900	SH	SOLE
NEWMONT MINING CORP	COM	651639106	1,806	30,100	SH	SOLE
NEWPORT CORP	COM	651824104	2,683	197,100	SH	SOLE
NISOURCE INC	COM	65473P105	5,033	211,400	SH	SOLE
NOKIA CORP	SPONSORED ADR	654902204	1,022	212,000	SH	SOLE
NORDSTROM INC	COM	655664100	1,640	33,000	SH	SOLE
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	5,722	99,100	SH	SOLE
OPNEXT INC	COM	68375V105	9	10,710	SH	SOLE
OXFORD INDS INC	COM	691497309	693	15,350	SH	SOLE
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	458	23,800	SH	SOLE
PETROCHINA CO LTD	SPONSORED ADR	71646E100	2,101	16,900	SH	SOLE
PETSMART INC	COM	716768106	5,165	100,700	SH	SOLE
PFIZER INC	COM	717081103	8,624	398,500	SH	SOLE
PHILIP MORRIS INTL INC	COM	718172109	2,888	36,800	SH	SOLE
PIER 1 IMPORTS INC	COM	720279108	4,451	319,500	SH	SOLE
PINNACLE WEST CAP CORP	COM	723484101	5,001	103,800	SH	SOLE
PITNEY BOWES INC	COM	724479100	1,737	93,700	SH	SOLE
POWER ONE INC NEW	COM	73930R102	1,182	302,300	SH	SOLE
PRICESMART INC	COM	741511109	11,315	162,600	SH	SOLE

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PROCTER & GAMBLE CO	COM	742718109	3,883	58,200	SH	SOLE
PROGRESSIVE CORP OHIO	COM	743315103	1,465	75,100	SH	SOLE
QUAKER CHEM CORP	COM	747316107	3,203	82,360	SH	SOLE
QUIKSILVER INC	COM	74838C106	2,393	663,000	SH	SOLE
RAYTHEON CO	COM NEW	755111507	3,846	79,500	SH	SOLE
ROCHE HLDG LTD	ADR	771195104	2,566	60,300	SH	SOLE
ROCKWOOD HLDGS INC	COM	774415103	384	9,750	SH	SOLE
ROSS STORES INC	COM	778296103	5,238	110,200	SH	SOLE
ROYAL DUTCH SHELL PLC	SPONSORED ADR A	780259206	2,441	33,400	SH	SOLE
RUBY TUESDAY INC	COM	781182100	1,699	246,300	SH	SOLE
SALLY BEAUTY HLDGS INC	COM	79546E104	6,244	295,500	SH	SOLE
SANOFI-AVENTIS	SPONSORED ADR	80105N105	2,375	65,000	SH	SOLE
SAUER-DANFOSS INC	COM	804137107	3,878	107,100	SH	SOLE
SCANA CORP NEW	COM	80589M102	5,096	113,100	SH	SOLE
SONIC AUTOMOTIVE INC	CL A	83545G102	561	37,850	SH	SOLE
STATOIL ASA	SPONSORED ADR	85771P102	2,633	102,800	SH	SOLE
SUNOCO LOGISTICS PRTRNS L P	COM UNITS LP	86764L108	5,764	146,300	SH	SOLE
SUNOPTA INC	COM	8676EP108	2,158	447,800	SH	SOLE
SYKES ENTERPRISES INC	COM	871237103	429	27,400	SH	SOLE
SYSCO CORP	COM	871829107	3,731	127,200	SH	SOLE
TAIWAN SEMICONDUCTOR	SPONSORED ADR	874039100	2,551	197,600	SH	SOLE
TELEDYNE TECHNOLOGIES INC	COM	879360105	4,832	88,100	SH	SOLE
TELEFONICA S A	SPONSORED ADR	879382208	1,528	88,900	SH	SOLE
TENNECO INC	COM	880349105	2,427	81,500	SH	SOLE
TESORO CORP	COM	881609101	4,350	186,200	SH	SOLE
TEXAS INSTRS INC	COM	882508104	1,339	46,000	SH	SOLE
TIMKEN CO	COM	887389104	3,902	100,800	SH	SOLE
TITAN INTL INC ILL	COM	88830M102	3,532	181,500	SH	SOLE
TJX COS INC NEW	COM	872540109	1,943	30,100	SH	SOLE
TOTAL S A	SPONSORED ADR	89151E109	2,080	40,700	SH	SOLE
TOWERS WATSON & CO	CL A	891894107	4,509	75,232	SH	SOLE
TPC GROUP INC	COM	89236Y104	3,101	132,900	SH	SOLE
TRACTOR SUPPLY CO	COM	892356106	5,493	78,300	SH	SOLE
TRAVELERS COMPANIES INC	COM	89417E109	1,509	25,500	SH	SOLE
TRIMAS CORP	COM NEW	896215209	3,071	171,100	SH	SOLE
TRIUMPH GROUP INC NEW	COM	896818101	5,377	92,000	SH	SOLE
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	2,999	92,000	SH	SOLE
TUESDAY MORNING CORP	COM NEW	899035505	2,105	610,100	SH	SOLE
U S AIRWAYS GROUP INC	COM	90341W108	1,562	308,100	SH	SOLE
UIL HLDG CORP	COM	902748102	5,037	142,400	SH	SOLE
UNITED CONTL HLDGS INC	COM	910047109	2,434	129,000	SH	SOLE
UNITED RENTALS INC	COM	911363109	4,232	143,200	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	1,627	32,100	SH	SOLE
UNIVERSAL STAINLESS & ALLOY	COM	913837100	483	12,930	SH	SOLE
VALUEVISION MEDIA INC	CL A	92047K107	132	70,100	SH	SOLE
VERIZON COMMUNICATIONS INC	COM	92343V104	8,461	210,900	SH	SOLE
VODAFONE GROUP PLC	SPONSORED ADR NEW	92857W209	2,198	78,400	SH	SOLE
WAL MART STORES INC	COM	931142103	1,739	29,100	SH	SOLE
WALGREEN CO	COM	931422109	1,203	36,400	SH	SOLE
WASTE MGMT INC	COM	94106L109	2,044	62,500	SH	SOLE
WESTAR ENERGY INC	COM	95709T100	4,993	173,500	SH	SOLE
WESTELL TECH INC	CL A	957541105	23	10,580	SH	SOLE
WESTERN REFNG INC	COM	959319104	4,550	342,400	SH	SOLE
WORLD FUEL SVCS CORP	COM	981475106	5,222	124,400	SH	SOLE
TOTAL				567,829		