

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

Number of Other Included Managers: 0

 Form 13F Information Table Entry Total: 210

 Form 13F Information Table Value Total: \$520,492

 (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
A T & T INC	COM	00206R102	6,908	242,200	SH		SOLE	
AAR CORP	COM	000361105	307	18,400	SH		SOLE	
AARON'S INC	COM PAR \$0.50	002535300	513	20,300	SH		SOLE	
ABBOTT LABORATORIES	COM	002824100	2,322	45,400	SH		SOLE	
ADVANCE AUTO PARTS INC	COM	00751Y106	6,205	106,800	SH		SOLE	
AETNA INC	COM	00817Y108	1,425	39,200	SH		SOLE	
AIR TRANSPORT SERVICES GROUP	COM	00922R105	1,913	441,700	SH		SOLE	
ALTRA HOLDINGS INC	COM	02208R106	257	22,250	SH		SOLE	
ALTRIA GROUP INC	COM	02209S103	2,373	88,500	SH		SOLE	
AMC NETWORKS	CL A	00164V103	381	11,925	SH		SOLE	
AMERCO	COM	023586100	2,105	33,700	SH		SOLE	
AMERIGROUP CORP	COM	03073T102	5,173	132,600	SH		SOLE	
AMTRUST FINANCIAL SERVICES	COM	032359309	528	23,700	SH		SOLE	
ANN, INC	COM	035623107	3,008	131,700	SH		SOLE	
APOLLO GROUP INC	CL A	037604105	1,588	40,100	SH		SOLE	
APPLIED INDUSTRIAL TECH INC	COM	03820C105	4,397	161,900	SH		SOLE	
APPLIED MATERIALS INC	COM	038222105	1,164	112,400	SH		SOLE	
ASHFORD HOSPITALITY TRUST	COM SHS	044103109	2,429	346,000	SH		SOLE	
ATLAS PIPELINE HOLDINGS LP	COM UNITS LP	04930A104	4,427	238,400	SH		SOLE	
ATLAS PIPELINE PARTNER LP	UNIT L P INT	049392103	4,239	141,900	SH		SOLE	
AUTOLIV INC	COM	052800109	4,879	100,600	SH		SOLE	
AUTOMATIC DATA PROCESSING	COM	053015103	2,268	48,100	SH		SOLE	
AUTONATION INC	COM	05329W102	469	14,300	SH		SOLE	
AXCELIS TECHNOLOGIES INC	COM	054540109	15	12,400	SH		SOLE	
BCE INC	COM NEW	05534B760	2,495	66,600	SH		SOLE	
BEST BUY CO INC	COM	086516101	1,284	55,100	SH		SOLE	
BOEING CO	COM	097023105	1,283	21,200	SH		SOLE	
BORGWARNER INC	COM	099724106	9,291	153,500	SH		SOLE	
BRISTOL MYERS SQUIBB	COM	110122108	2,605	83,000	SH		SOLE	
BUCKEYE TECHNOLOGIES INC	COM	118255108	4,050	168,000	SH		SOLE	
CABELAS INC	COM	126804301	420	20,500	SH		SOLE	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	562	35,700	SH		SOLE	
CAMPBELL SOUP CO	COM	134429109	3,651	112,800	SH		SOLE	
CASCADE CORP	COM	147195101	351	10,500	SH		SOLE	
CASH AMERICA INTL INC	COM	14754D100	504	9,850	SH		SOLE	
CBS CORP	CL B	124857202	413	20,250	SH		SOLE	
CENTURYLINK INC	COM	156700106	1,709	51,600	SH		SOLE	
CHEVRON CORP	COM	166764100	6,574	71,000	SH		SOLE	
CHICOS FAS INC	COM	168615102	411	36,000	SH		SOLE	
CHINA MOBILE LTD	SPONSORED ADR	16941M109	2,075	42,600	SH		SOLE	
CIGNA CORP	COM	125509109	1,472	35,100	SH		SOLE	

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CIMAREX ENERGY CO	COM	171798101	1,008	18,100	SH	SOLE
CLIFFS NATURAL RESOURCES INC	COM	18683K101	1,003	19,600	SH	SOLE
COMMERCIAL VEHICLE GROUP INC	COM	202608105	1,322	201,200	SH	SOLE
COMP SIDERURGICA NAC	SPONSORED ADR	20440W105	1,021	128,600	SH	SOLE
COMPLETE PRODUCTION SERVICES	COM	20453E109	4,245	225,200	SH	SOLE
CONAGRA FOODS INC	COM	205887102	2,449	101,100	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	2,229	35,200	SH	SOLE
CORN PRODUCTS INTL INC	COM	219023108	392	10,000	SH	SOLE
COST PLUS INC	COM	221485105	2,158	342,600	SH	SOLE
COVENTRY HEALTH CARE INC	COM	222862104	439	15,250	SH	SOLE
CPI CORP	COM	125902106	765	123,400	SH	SOLE
CROCS INC	COM	227046109	8,520	359,800	SH	SOLE
CROSSTEX ENERGY INC	COM	22765Y104	585	43,400	SH	SOLE
CVR ENERGY INC	COM	12662P108	450	21,300	SH	SOLE
DDI CORP	COM 0.0001 NEW	233162502	2,215	305,950	SH	SOLE
DELL INC	COM	24702R101	1,417	100,200	SH	SOLE
DFC GLOBAL CORP	COM	23324T107	558	25,550	SH	SOLE
DIAGEO PLC	SPON ADR NEW	25243Q205	2,225	29,300	SH	SOLE
DIAMOND OFFSHRE DRILLING INC	COM	25271C102	1,314	24,000	SH	SOLE
DILLARDS INC	CL A	254067101	4,626	106,400	SH	SOLE
DINEEQUNITY INC	COM	254423106	2,444	63,500	SH	SOLE
DIRECTV	COM CL A	25490A101	1,433	33,900	SH	SOLE
DISH NETWORK CORP	CL A	25470M109	1,888	75,350	SH	SOLE
DOLLAR TREE INC	COM	256746108	7,559	100,600	SH	SOLE
DOMINO'S PIZZA INC	COM	25754A201	597	21,900	SH	SOLE
DSW INC	CL A	23334L102	476	10,300	SH	SOLE
DU PONT (E I) DE NEMOURS	COM	263534109	5,976	149,500	SH	SOLE
DYCOM INDUSTRIES INC	COM	267475101	496	32,400	SH	SOLE
EASTMAN CHEMICAL CO	COM	277432100	1,083	15,800	SH	SOLE
EDUCATION MANAGEMENT CORP	COM	28140M103	318	21,400	SH	SOLE
EMCORE CORP	COM	290846104	15	15,360	SH	SOLE
ENI SPA	SPONSORED ADR	26874R108	1,732	49,300	SH	SOLE
ENPRO INDUSTRIES INC	COM	29355X107	338	11,400	SH	SOLE
ENTERPRISE PRODS PRNTR -LP	COM	293792107	2,028	50,500	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	1,503	20,700	SH	SOLE
FAMILY DOLLAR STORES	COM	307000109	5,645	111,000	SH	SOLE
FERRO CORP	COM	315405100	2,386	387,900	SH	SOLE
FINISH LINE INC	CL A	317923100	496	24,800	SH	SOLE
FOOT LOCKER INC	COM	344849104	482	24,000	SH	SOLE
FOREST LABORATORIES	COM	345838106	1,536	49,900	SH	SOLE
FRANCE TELECOM	SPONSORED ADR	35177Q105	1,563	95,500	SH	SOLE
FREEMPORT-MCMORAN COP&GOLD	COM	35671D857	1,057	34,700	SH	SOLE
GAP INC	COM	364760108	1,190	73,300	SH	SOLE
GENERAL COMMUNICATION	CL A	369385109	2,321	283,000	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,274	22,400	SH	SOLE
GENERAL ELECTRIC CO.	COM	369604103	3,460	227,350	SH	SOLE
GENERAL MILLS INC	COM	370334104	4,007	104,100	SH	SOLE
GENESCO INC	COM	371532102	531	10,300	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	1,595	41,100	SH	SOLE
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2,300	55,700	SH	SOLE
GOODYEAR TIRE & RUBBER CO	COM	382550101	316	31,300	SH	SOLE
GRACE (W R) & CO	COM	38388F108	405	12,150	SH	SOLE
GREENBRIER COMPANIES INC	COM	393657101	1,795	154,100	SH	SOLE
GRUPO FINANCIERO GALICIA	SP ADR 10 SH B	399909100	1,889	228,100	SH	SOLE
HARRIS CORP	COM	413875105	1,172	34,300	SH	SOLE
HCA HOLDINGS INC	COM	40412C101	978	48,500	SH	SOLE
HEALTHSPRING INC	COM	42224N101	8,061	221,100	SH	SOLE
HEINZ (H J) CO	COM	423074103	2,292	45,400	SH	SOLE
HEWLETT-PACKARD CO	COM	428236103	916	40,800	SH	SOLE
HOLLYFRONTIER CORP	COM	436106108	409	15,600	SH	SOLE
HSN INC	COM	404303109	5,278	159,300	SH	SOLE
HUMANA INC	COM	444859102	1,556	21,400	SH	SOLE

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IDT CORP	CL B NEW	448947507	2,499	122,500	SH	SOLE
INNOPHOS HOLDINGS INC	COM	45774N108	453	11,350	SH	SOLE
INNOSPEC INC	COM	45768S105	3,927	162,200	SH	SOLE
INTEL CORP	COM	458140100	8,828	413,800	SH	SOLE
INTERFACE INC	CL A	458665106	2,691	226,900	SH	SOLE
INTL BUSINESS MACHINES CORP	COM	459200101	1,731	9,900	SH	SOLE
IPASS INC	COM	46261V108	27	22,080	SH	SOLE
ISTAR FINANCIAL INC	COM	45031U101	2,943	505,600	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	7,022	110,250	SH	SOLE
JONES LANG LASALLE INC	COM	48020Q107	3,062	59,100	SH	SOLE
KELLOGG CO	COM	487836108	2,383	44,800	SH	SOLE
KEMET CORP	COM NEW	488360207	1,961	274,200	SH	SOLE
KIMBERLY-CLARK CORP	COM	494368103	4,253	59,900	SH	SOLE
KRAFT FOODS INC	CL A	50075N104	6,572	195,700	SH	SOLE
KRISPY KREME DOUGHNUTS INC	COM	501014104	3,325	487,590	SH	SOLE
KT CORP	SPONSORED ADR	48268K101	1,474	99,700	SH	SOLE
LAM RESEARCH CORP	COM	512807108	1,348	35,500	SH	SOLE
LEXMARK INTL INC	CL A	529771107	3,103	114,800	SH	SOLE
LIBBEY INC	COM	529898108	2,571	243,900	SH	SOLE
LILLY (ELI) & CO	COM	532457108	3,952	106,900	SH	SOLE
LIMITED BRANDS INC	COM	532716107	1,540	40,000	SH	SOLE
LITHIA MOTORS INC	CL A	536797103	400	27,800	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	3,821	52,600	SH	SOLE
LSB INDUSTRIES INC	COM	502160104	364	12,700	SH	SOLE
MACQUARIE INFRASTRUCT CO LLC	MEMBERSHIP INT	55608B105	476	21,200	SH	SOLE
MAGELLAN HEALTH SERVICES INC	COM NEW	559079207	5,187	107,400	SH	SOLE
MAGNETEK INC	COM	559424106	15	16,280	SH	SOLE
MARSH & MCLENNAN COS	COM	571748102	2,278	85,800	SH	SOLE
MATERION CORP	COM	576690101	2,084	91,900	SH	SOLE
MATTEL INC	COM	577081102	4,044	156,200	SH	SOLE
MCDONALD'S CORPORATION	COM	580135101	2,924	33,300	SH	SOLE
MEDCATH CORP	COM	58404W109	3,637	262,060	SH	SOLE
MENS WEARHOUSE INC	COM	587118100	434	16,650	SH	SOLE
MERCER INTL INC	COM	588056101	3,534	519,700	SH	SOLE
MERCK & CO	COM	58933Y105	6,810	208,250	SH	SOLE
MERITOR INC	COM	59001K100	2,352	333,100	SH	SOLE
METROPCS COMMUNICATIONS INC	COM	591708102	286	32,900	SH	SOLE
MICROSOFT CORP	COM	594918104	1,645	66,100	SH	SOLE
MOBILE TELESYSTEMS - SP ADR	SPONSORED ADR	607409109	1,256	102,100	SH	SOLE
MRV COMMUNICATIONS INC	COM	553477100	24	19,310	SH	SOLE
MUELLER INDUSTRIES	COM	624756102	473	12,250	SH	SOLE
NACCO INDUSTRIES	CL A	629579103	2,086	32,900	SH	SOLE
NEWCASTLE INVESTMENT CORP	COM	65105M108	2,426	596,100	SH	SOLE
NEWMONT MINING CORP	COM	651639106	1,977	31,400	SH	SOLE
NEWPORT CORP	COM	651824104	2,232	206,500	SH	SOLE
NOKIA CORP	SPONSORED ADR	654902204	1,200	212,000	SH	SOLE
NORDSTROM INC	COM	655664100	1,571	34,400	SH	SOLE
OPNEXT INC	COM	68375V105	13	10,710	SH	SOLE
OXFORD INDUSTRIES INC	COM	691497309	527	15,350	SH	SOLE
PENSKE AUTOMOTIVE GROUP INC	COM	70959W103	381	23,800	SH	SOLE
PETROCHINA CO LTD	SPONSORED ADR	71646E100	2,036	16,900	SH	SOLE
PFIZER INC	COM	717081103	7,091	401,100	SH	SOLE
PHILIP MORRIS INTERNATIONAL	COM	718172109	2,296	36,800	SH	SOLE
PIER 1 IMPORTS INC/DE	COM	720279108	3,274	334,800	SH	SOLE
PITNEY BOWES INC	COM	724479100	1,762	93,700	SH	SOLE
POLYONE CORP	COM	73179P106	4,581	427,700	SH	SOLE
POWER-ONE INC	COM	73930R102	1,426	316,800	SH	SOLE
PRICESMART INC	COM	741511109	6,269	100,600	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	3,443	54,500	SH	SOLE
PROGRESSIVE CORP-OHIO	COM	743315103	1,392	78,400	SH	SOLE
QUAKER CHEMICAL CORP	COM	747316107	2,236	86,260	SH	SOLE
QUIKSILVER INC	COM	74838C106	2,119	694,700	SH	SOLE

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RAYTHEON CO	COM NEW	755111507	3,310	81,000	SH	SOLE
ROCHE HOLDING LTD	ADR	771195104	2,425	60,300	SH	SOLE
ROCKWOOD HOLDINGS INC	COM	774415103	5,520	163,850	SH	SOLE
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	2,055	33,400	SH	SOLE
RUBY TUESDAY INC	COM	781182100	1,848	258,100	SH	SOLE
SALLY BEAUTY HOLDINGS INC	COM	79546E104	530	31,900	SH	SOLE
SANOFI-AVENTIS	SPONSORED ADR	80105N105	2,132	65,000	SH	SOLE
SAUER-DANFOSS INC	COM	804137107	3,243	112,200	SH	SOLE
SONIC AUTOMOTIVE INC	CL A	83545G102	408	37,850	SH	SOLE
STATOIL ASA	SPONSORED ADR	85771P102	2,215	102,800	SH	SOLE
SUNOPTA INC	COM	8676EP108	2,314	469,300	SH	SOLE
SYKES ENTERPRISES INC	COM	871237103	410	27,400	SH	SOLE
SYSCO CORP	COM	871829107	3,351	129,400	SH	SOLE
TAIWAN SEMICONDUCTOR	SPONSORED ADR	874039100	2,259	197,600	SH	SOLE
TELEFONICA SA	SPONSORED ADR	879382208	1,700	88,900	SH	SOLE
TENNECO INC	COM	880349105	6,641	259,300	SH	SOLE
TEXAS INSTRUMENTS INC	COM	882508104	1,279	48,000	SH	SOLE
TIMKEN CO	COM	887389104	3,463	105,500	SH	SOLE
TITAN INTERNATIONAL INC	COM	88830M102	2,853	190,200	SH	SOLE
TJX COMPANIES INC	COM	872540109	1,742	31,400	SH	SOLE
TORO CO	COM	891092108	4,232	85,900	SH	SOLE
TOTAL SA	SPONSORED ADR	89151E109	1,786	40,700	SH	SOLE
TPC GROUP INC	COM	89236Y104	2,797	139,300	SH	SOLE
TRACTOR SUPPLY CO	COM	892356106	13,019	208,200	SH	SOLE
TRAVELERS COS INC / THE	COM	89417E109	1,243	25,500	SH	SOLE
TRIMAS CORP	COM NEW	896215209	2,663	179,300	SH	SOLE
TRW AUTOMOTIVE HOLDINGS CORP	COM	87264S106	7,531	230,100	SH	SOLE
TUESDAY MORNING CORP	COM NEW	899035505	2,250	639,300	SH	SOLE
ULTA SALON COSMETCS & FRAG	COM	90384S303	9,310	149,600	SH	SOLE
UNITED CONTINENTAL HLDGS INC	COM	910047109	6,835	352,700	SH	SOLE
UNITED RENTALS INC	COM	911363109	2,528	150,100	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	1,545	33,500	SH	SOLE
UNVL STAINLESS & ALLOY PRODS	COM	913837100	329	12,930	SH	SOLE
US AIRWAYS GROUP INC	COM	90341W108	4,688	852,300	SH	SOLE
VALASSIS COMMUNICATIONS INC	COM	918866104	2,699	144,000	SH	SOLE
VALUEVISION MEDIA INC	CL A	92047K107	165	70,100	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	7,783	211,500	SH	SOLE
VODAFONE GROUP PLC	SPONSORED ADR NEW	92857W209	2,012	78,400	SH	SOLE
WALGREEN CO	COM	931422109	1,250	38,000	SH	SOLE
WAL-MART STORES INC	COM	931142103	1,578	30,400	SH	SOLE
WASTE MANAGEMENT INC	COM	94106L109	2,035	62,500	SH	SOLE
WESTELL TECH INC	CL A	957541105	23	10,580	SH	SOLE
WESTERN REFINING INC	COM	959319104	4,471	358,800	SH	SOLE
WILLIAMS-SONOMA INC	COM	969904101	4,806	156,100	SH	SOLE
WYNDHAM WORLDWIDE CORP	COM	98310W108	4,989	175,000	SH	SOLE
TOTAL			520,492			