

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

Number of Other Included Managers: 0

 Form 13F Information Table Entry Total: 203

 Form 13F Information Table Value Total: \$675,232

 (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 Dcretn	O Ma
A T & T INC	COM	00206R102	7,970	253,750	SH		SOLE	
ABBOTT LABORATORIES	COM	002824100	2,852	54,200	SH		SOLE	
ADVANCE AUTO PARTS INC	COM	00751Y106	5,638	96,400	SH		SOLE	
AETNA INC	COM	00817Y108	1,777	40,300	SH		SOLE	
AIR TRANSPORT SERVICES GROUP	COM	00922R105	3,805	555,500	SH		SOLE	
ALAMO GROUP INC	COM	011311107	559	23,580	SH		SOLE	
ALASKA AIR GROUP INC	COM	011659109	726	10,600	SH		SOLE	
ALTRIA GROUP INC	COM	02209S103	2,792	105,700	SH		SOLE	
AMERCO	COM	023586100	3,375	35,100	SH		SOLE	
AMERICAN INTERNATIONAL GROUP	COM	026874784	399	13,600	SH		SOLE	
AMERIGROUP CORP	COM	03073T102	7,625	108,200	SH		SOLE	
ANN, INC	COM	035623107	3,576	137,000	SH		SOLE	
APOLLO GROUP INC	CL A	037604105	1,800	41,200	SH		SOLE	
APPLIED INDUSTRIAL TECH INC	COM	03820C105	4,996	140,300	SH		SOLE	
APPLIED MATERIALS INC	COM	038222105	1,504	115,600	SH		SOLE	
ASHFORD HOSPITALITY TRUST	COM	044103109	4,480	359,800	SH		SOLE	
ATLAS PIPELINE HOLDINGS LP	COM	04930A104	5,389	248,000	SH		SOLE	
ATLAS PIPELINE PARTNER LP	COM	049392103	4,865	147,600	SH		SOLE	
AUTOLIV INC	COM	052800109	7,115	90,700	SH		SOLE	
AUTOMATIC DATA PROCESSING	COM	053015103	3,029	57,500	SH		SOLE	
AXCELIS TECHNOLOGIES INC	COM	054540109	20	12,400	SH		SOLE	
BANCO MACRO SA	SPON ADR B	05961W105	615	16,300	SH		SOLE	
BCE INC	COM NEW	05534B760	3,127	79,600	SH		SOLE	
BEST BUY CO INC	COM	086516101	1,781	56,700	SH		SOLE	
BOEING CO	COM	097023105	1,612	21,800	SH		SOLE	
BORGWARNER INC	COM	099724106	11,488	142,200	SH		SOLE	
BRISTOL MYERS SQUIBB	COM	110122108	2,870	99,100	SH		SOLE	
BROWN SHOE CO INC	COM	115736100	321	30,100	SH		SOLE	
BUCKEYE TECHNOLOGIES INC	COM	118255108	4,716	174,800	SH		SOLE	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	1,771	48,900	SH		SOLE	
CALLON PETROLEUM CO/DE	COM	13123X102	576	82,000	SH		SOLE	
CAMPBELL SOUP CO	COM	134429109	4,371	126,500	SH		SOLE	
CARDTRONICS INC	COM	14161H108	933	39,800	SH		SOLE	
CASCADE CORP	COM	147195101	609	12,800	SH		SOLE	
CENTURYLINK INC	COM	156700106	2,490	61,600	SH		SOLE	
CHEVRON CORP	COM	166764100	9,353	90,950	SH		SOLE	
CHINA MOBILE LTD	SPONSORED ADR	16941M109	2,381	50,900	SH		SOLE	
CIGNA CORP	COM	125509109	1,857	36,100	SH		SOLE	
CIMAREX ENERGY CO	COM	171798101	1,673	18,600	SH		SOLE	
CLEARWATER PAPER CORP	COM	18538R103	580	8,500	SH		SOLE	
CLIFFS NATURAL RESOURCES INC	COM	18683K101	1,858	20,100	SH		SOLE	

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COCA-COLA COMPANY	COM	191216100	343	5,100	SH	SOLE
COMMERCIAL VEHICLE GROUP INC	COM	202608105	3,580	252,300	SH	SOLE
COMP SIDERURGICA NAC	SPONSORED ADR	20440W105	1,913	153,500	SH	SOLE
COMPLETE PRODUCTION SERVICES	COM	20453E109	6,509	195,100	SH	SOLE
CONAGRA FOODS INC	COM	205887102	3,115	120,700	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	3,158	42,000	SH	SOLE
CONSOLIDATED GRAPHICS INC	COM	209341106	593	10,800	SH	SOLE
COST PLUS INC	COM	221485105	3,564	356,400	SH	SOLE
CPI CORP	COM	125902106	1,688	128,400	SH	SOLE
CROCS INC	COM	227046109	10,400	403,900	SH	SOLE
DDI CORP	COM	233162502	3,035	318,150	SH	SOLE
DELL INC	COM	24702R101	1,719	103,100	SH	SOLE
DIAGEO PLC	SPON ADR NEW	25243Q205	2,857	34,900	SH	SOLE
DIAMOND OFFSHRE DRILLING INC	COM	25271C102	1,732	24,600	SH	SOLE
DILLARDS INC	CL A	254067101	5,261	100,900	SH	SOLE
DINEEQUITY INC	COM	254423106	3,455	66,100	SH	SOLE
DIRECTV	COM	25490A101	1,769	34,800	SH	SOLE
DISH NETWORK CORP	COM	25470M109	1,803	58,800	SH	SOLE
DOLLAR TREE INC	COM	256746108	5,809	87,200	SH	SOLE
DU PONT (E I) DE NEMOURS	COM	263534109	7,821	144,700	SH	SOLE
EASTMAN CHEMICAL CO	COM	277432100	1,664	16,300	SH	SOLE
EMCORE CORP	COM	290846104	42	15,360	SH	SOLE
ENI SPA	SPONSORED ADR	26874R108	2,801	58,900	SH	SOLE
ENTERPRISE PRODS PRTNER -LP	COM	293792107	2,606	60,300	SH	SOLE
ESTERLINE TECHNOLOGIES CORP	COM	297425100	756	9,900	SH	SOLE
EXPRESS-1 EXPEDITED SOLTNS	COM	30217Q108	41	13,140	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	1,733	21,300	SH	SOLE
FAMILY DOLLAR STORES	COM	307000109	5,051	96,100	SH	SOLE
FERRO CORP	COM	315405100	4,516	336,000	SH	SOLE
FOREST LABORATORIES	COM	345838106	2,018	51,300	SH	SOLE
FRANCE TELECOM	SPONSORED ADR	35177Q105	2,427	114,000	SH	SOLE
FREEMPORT-MCMORAN COP&GOLD	COM	35671D857	1,889	35,700	SH	SOLE
GAP INC	COM	364760108	1,365	75,400	SH	SOLE
GARDNER DENVER INC	COM	365558105	866	10,300	SH	SOLE
GENERAL COMMUNICATION	CL A	369385109	3,552	294,300	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,721	23,100	SH	SOLE
GENERAL ELECTRIC CO.	COM	369604103	622	33,000	SH	SOLE
GENERAL MILLS INC	COM	370334104	4,362	117,200	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	1,752	42,300	SH	SOLE
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2,853	66,500	SH	SOLE
GREENBRIER COMPANIES INC	COM	393657101	3,168	160,300	SH	SOLE
GRUPO FINANCIERO GALICIA	SP ADR 10 SH B	399909100	3,213	237,300	SH	SOLE
HARRIS CORP	COM	413875105	1,586	35,200	SH	SOLE
HCA HOLDINGS INC	COM	40412C101	1,647	49,900	SH	SOLE
HEALTHSPRING INC	COM	42224N101	8,341	180,900	SH	SOLE
HEINZ (H J) CO	COM	423074103	2,888	54,200	SH	SOLE
HEWLETT-PACKARD CO	COM	428236103	1,529	42,000	SH	SOLE
HILL-ROM HOLDINGS INC	COM	431475102	741	16,100	SH	SOLE
HOME DEPOT INC	COM	437076102	1,844	50,900	SH	SOLE
HSN INC	COM	404303109	4,543	138,000	SH	SOLE
HUMANA INC	COM	444859102	1,772	22,000	SH	SOLE
IDT CORP	COM	448947507	4,831	178,800	SH	SOLE
INNOSPEC INC	COM	45768S105	5,670	168,700	SH	SOLE
INTEL CORP	COM	458140100	9,427	425,400	SH	SOLE
INTERFACE INC	CL A	458665106	5,375	277,500	SH	SOLE
INTL BUSINESS MACHINES CORP	COM	459200101	1,750	10,200	SH	SOLE
IPASS INC	COM	46261V108	34	22,080	SH	SOLE
ISTAR FINANCIAL INC	COM	45031U101	4,264	525,800	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	7,680	115,450	SH	SOLE
JONES LANG LASALLE INC	COM	48020Q107	4,828	51,200	SH	SOLE
KELLOGG CO	COM	487836108	2,960	53,500	SH	SOLE
KEMET CORP	COM	488360207	4,076	285,200	SH	SOLE

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KIMBERLY-CLARK CORP	COM	494368103	4,499	67,600	SH	SOLE
KRAFT FOODS INC	COM	50075N104	8,098	229,850	SH	SOLE
KRISPY KREME DOUGHNUTS INC	COM	501014104	4,821	506,990	SH	SOLE
KT CORP	SPONSORED ADR	48268K101	2,313	119,000	SH	SOLE
LAM RESEARCH CORP	COM	512807108	1,616	36,500	SH	SOLE
LEXMARK INTL INC	CL A	529771107	2,908	99,400	SH	SOLE
LIBBEY INC	COM	529898108	4,718	290,900	SH	SOLE
LIFETIME BRANDS INC	COM	53222Q103	372	31,700	SH	SOLE
LILLY (ELI) & CO	COM	532457108	4,515	120,300	SH	SOLE
LIMITED BRANDS INC	COM	532716107	1,580	41,100	SH	SOLE
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	318	100,100	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	4,802	59,300	SH	SOLE
LORAL SPACE & COMMUNICATIONS	COM	543881106	841	12,100	SH	SOLE
LUBRIZOL CORP	COM	549271104	5,290	39,400	SH	SOLE
MACQUARIE INFRASTRUCT CO LLC	COM	55608B105	996	36,100	SH	SOLE
MAGELLAN HEALTH SERVICES INC	COM	559079207	5,091	93,000	SH	SOLE
MAGNETEK INC	COM	559424106	30	16,280	SH	SOLE
MARSH & MCLENNAN COS	COM	571748102	3,197	102,500	SH	SOLE
MATERION CORP	COM	576690101	3,531	95,500	SH	SOLE
MATTEL INC	COM	577081102	4,838	176,000	SH	SOLE
MCDONALD'S CORPORATION	COM	580135101	3,609	42,800	SH	SOLE
MEDCATH CORP	COM	58404W109	3,703	272,460	SH	SOLE
MEDIA GENERAL	CL A	584404107	178	46,600	SH	SOLE
MERCER INTL INC	COM	588056101	5,449	540,600	SH	SOLE
MERCK & CO	COM	58933Y105	7,594	215,200	SH	SOLE
MERITOR INC	COM	59001K100	5,166	322,100	SH	SOLE
MICROSOFT CORP	COM	594918104	1,768	68,000	SH	SOLE
MOBILE TELESYSTEMS	SPONSORED ADR	607409109	2,319	121,900	SH	SOLE
MRV COMMUNICATIONS INC	COM	553477100	27	19,310	SH	SOLE
NACCO INDUSTRIES	CL A	629579103	3,815	39,400	SH	SOLE
NEENAH PAPER INC	COM	640079109	549	25,800	SH	SOLE
NEWCASTLE INVESTMENT CORP	COM	65105M108	3,584	620,000	SH	SOLE
NEWMONT MINING CORP	COM	651639106	1,743	32,300	SH	SOLE
NEWPORT CORP	COM	651824104	3,903	214,800	SH	SOLE
NOKIA CORP	SPONSORED ADR	654902204	1,625	253,100	SH	SOLE
NORDSTROM INC	COM	655664100	1,662	35,400	SH	SOLE
OPNEXT INC	COM	68375V105	24	10,710	SH	SOLE
OWENS CORNING	COM	690742101	583	15,600	SH	SOLE
PACER INTERNATIONAL INC	COM	69373H106	330	70,000	SH	SOLE
PETROCHINA CO LTD	SPONSORED ADR	71646E100	2,950	20,200	SH	SOLE
PFIZER INC	COM	717081103	8,643	419,550	SH	SOLE
PHILIP MORRIS INTERNATIONAL	COM	718172109	2,931	43,900	SH	SOLE
PIER 1 IMPORTS INC/DE	COM	720279108	4,029	348,200	SH	SOLE
PITNEY BOWES INC	COM	724479100	2,570	111,800	SH	SOLE
POLYONE CORP	COM	73179P106	5,732	370,500	SH	SOLE
POWER-ONE INC	COM	73930R102	3,217	397,200	SH	SOLE
PRICESMART INC	COM	741511109	4,862	94,900	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	1,561	24,550	SH	SOLE
PROGRESSIVE CORP-OHIO	COM	743315103	1,723	80,600	SH	SOLE
QUAKER CHEMICAL CORP	COM	747316107	4,600	106,960	SH	SOLE
QUIKSILVER INC	COM	74838C106	3,396	722,500	SH	SOLE
RAYTHEON CO	COM	755111507	4,536	91,000	SH	SOLE
ROCHE HOLDING LTD	ADR	771195104	3,021	72,000	SH	SOLE
ROCKWOOD HOLDINGS INC	COM	774415103	7,381	133,500	SH	SOLE
ROYAL DUTCH SHELL PLC	SPON ADR A	780259206	2,838	39,900	SH	SOLE
RUBY TUESDAY INC	COM	781182100	2,894	268,500	SH	SOLE
SANOFI-AVENTIS	SPONSORED ADR	80105N105	3,121	77,700	SH	SOLE
SAUER-DANFOSS INC	COM	804137107	5,881	116,700	SH	SOLE
SELECT COMFORT CORP	COM	81616X103	953	53,000	SH	SOLE
SINCLAIR BROADCAST GP	CL A	829226109	831	75,700	SH	SOLE
SKECHERS U S A INC	COM	830566105	182	12,600	SH	SOLE
STANDEX INTERNATIONAL CORP	COM	854231107	580	18,900	SH	SOLE

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STATOIL ASA	SPONSORED ADR	85771P102	3,125	122,800	SH	SOLE
SUNOPTA INC	ADR	8676EP108	3,470	488,100	SH	SOLE
SXC HEALTH SOLUTIONS CORP	COM	78505P100	807	13,700	SH	SOLE
SYSCO CORP	COM	871829107	4,537	145,500	SH	SOLE
TAIWAN SEMICONDUCTOR	SPONSORED ADR	874039100	2,975	235,900	SH	SOLE
TELEFONICA SA	SPONSORED ADR	879382208	2,598	106,100	SH	SOLE
TENNANT CO	COM	880345103	583	14,600	SH	SOLE
TENNECO INC	COM	880349105	10,550	239,400	SH	SOLE
TEXAS INSTRUMENTS INC	COM	882508104	1,622	49,400	SH	SOLE
TIMKEN CO	COM	887389104	5,509	109,300	SH	SOLE
TITAN INTERNATIONAL INC	COM	88830M102	4,801	197,900	SH	SOLE
TJX COMPANIES INC	COM	872540109	1,697	32,300	SH	SOLE
TORO CO	COM	891092108	4,501	74,400	SH	SOLE
TOTAL SA	SPONSORED ADR	89151E109	2,811	48,600	SH	SOLE
TPC GROUP INC	COM	89236Y104	5,142	131,100	SH	SOLE
TRACTOR SUPPLY CO	COM	892356106	12,453	186,200	SH	SOLE
TRIMAS CORP	COM NEW	896215209	5,113	206,600	SH	SOLE
TRW AUTOMOTIVE HOLDINGS CORP	COM	87264S106	13,707	232,200	SH	SOLE
TUESDAY MORNING CORP	COM	899035505	3,092	664,900	SH	SOLE
ULTA SALON COSMETCS & FRAG	COM	90384S303	10,966	169,800	SH	SOLE
ULTRA CLEAN HOLDINGS INC	COM	90385V107	540	59,500	SH	SOLE
UNITED CONTINENTAL HLDGS INC	COM	910047109	7,991	353,100	SH	SOLE
UNITED RENTALS INC	COM	911363109	3,965	156,100	SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	1,780	34,500	SH	SOLE
UNIVERSAL AMERICAN CORP	COM	91338E101	351	32,100	SH	SOLE
US AIRWAYS GROUP INC	COM	90341W108	7,568	849,400	SH	SOLE
VALASSIS COMMUNICATIONS INC	COM	918866104	4,221	139,300	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	8,267	222,050	SH	SOLE
VODAFONE GROUP PLC	SPONS ADR NEW	92857W209	2,501	93,600	SH	SOLE
WALGREEN CO	COM	931422109	1,660	39,100	SH	SOLE
WAL-MART STORES INC	COM	931142103	1,663	31,300	SH	SOLE
WASTE MANAGEMENT INC	COM	94106L109	2,780	74,600	SH	SOLE
WESTELL TECH INC	CL A	957541105	38	10,580	SH	SOLE
WESTERN REFINING INC	COM	959319104	6,245	345,600	SH	SOLE
WHIRLPOOL CORP	COM	963320106	423	5,200	SH	SOLE
WILLIAMS-SONOMA INC	COM	969904101	4,933	135,200	SH	SOLE
WYNDHAM WORLDWIDE CORP	COM	98310W108	5,101	151,600	SH	SOLE
ZIONS BANCORPORATION	COM	989701107	507	21,100	SH	SOLE
TOTAL			675,232			