

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

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 Discretn
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			