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Number of Other Included Managers: 0

 Form 13F Information Table Entry Total: 170

 Form 13F Information Table Value Total: \$607,702

 (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 |
|--------------------------|----------------|-----------|------------------|--------------------|------------|--------------|-------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| A T & T INC | COM | 00206R102 | 8,143 | 260,750 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| ABBOTT LABORATORIES | COM | 002824100 | 2,574 | 42,000 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 1,984 | 22,400 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AETNA INC | COM | 00817Y108 | 1,811 | 36,100 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| ALLIANT ENERGY CORP | COM | 018802108 | 4,497 | 103,800 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| ALTRIA GROUP INC | COM | 02209S103 | 2,479 | 80,300 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AMC NETWORKS INC | CL A | 00164V103 | 488 | 10,925 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AMERICAN VANGUARD CORP | COM | 030371108 | 5,269 | 242,900 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| APOLLO GROUP INC | CL A | 037604105 | 1,426 | 36,900 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| APPLIED MATERIALS INC | COM | 038222105 | 1,287 | 103,400 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| ARCELORMITTAL SA | NY REGISTRY SH | 03938L104 | 2,181 | 114,000 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| ARCTIC CAT INC | COM | 039670104 | 4,781 | 111,600 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AUTOLIV INC | COM | 052800109 | 1,341 | 20,000 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AVON PRODUCTS | COM | 054303102 | 2,525 | 130,400 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 19 | 11,050 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| BANCO SANTANDER SA | ADR | 05964H105 | 2,451 | 319,600 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| BCE INC | COM NEW | 05534B760 | 2,227 | 55,600 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| BEST BUY CO INC | COM | 086516101 | 1,201 | 50,700 | SH | | SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |

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|------------------------------|----------------|-----------|-------|---------|----|------|
| BOEING CO | COM | 097023105 | 1,450 | 19,500 | SH | SOLE |
| BP PLC | SPONSORED ADR | 055622104 | 2,349 | 52,200 | SH | SOLE |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 2,329 | 69,000 | SH | SOLE |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 482 | 32,800 | SH | SOLE |
| CAMBREX CORP | COM | 132011107 | 3,905 | 558,700 | SH | SOLE |
| CAMPBELL SOUP CO | COM | 134429109 | 4,011 | 118,500 | SH | SOLE |
| CARIBOU COFFEE CO | COM | 142042209 | 4,017 | 215,500 | SH | SOLE |
| CARNIVAL CORP/PLC (USA) | PAIRED CTF | 143658300 | 2,444 | 76,200 | SH | SOLE |
| CASEYS GENERAL STORES INC | COM | 147528103 | 5,019 | 90,500 | SH | SOLE |
| CENTENE CORP | COM | 15135B101 | 4,065 | 83,000 | SH | SOLE |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4,017 | 203,700 | SH | SOLE |
| CENTURYLINK INC | COM | 156700106 | 2,400 | 62,100 | SH | SOLE |
| CHEVRON CORP | COM | 166764100 | 6,770 | 63,150 | SH | SOLE |
| CHURCHILL DOWNS INC | COM | 171484108 | 3,739 | 66,896 | SH | SOLE |
| CIGNA CORP | COM | 125509109 | 1,591 | 32,300 | SH | SOLE |
| CIMAREX ENERGY CO | COM | 171798101 | 1,260 | 16,700 | SH | SOLE |
| CINTAS CORP | COM | 172908105 | 3,900 | 99,700 | SH | SOLE |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 1,247 | 18,000 | SH | SOLE |
| CMS ENERGY CORP | COM | 125896100 | 4,521 | 205,500 | SH | SOLE |
| CONAGRA FOODS INC | COM | 205887102 | 2,253 | 85,800 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 2,470 | 32,500 | SH | SOLE |
| COST PLUS INC | COM | 221485105 | 4,513 | 252,100 | SH | SOLE |
| CVS CAREMARK CORP | COM | 126650100 | 3,951 | 88,200 | SH | SOLE |
| DELL INC | COM | 24702R101 | 1,530 | 92,200 | SH | SOLE |
| DIAMOND OFFSHRE DRILLING INC | COM | 25271C102 | 1,475 | 22,100 | SH | SOLE |
| DIRECTV | COM CL A | 25490A101 | 1,539 | 31,200 | SH | SOLE |
| DISH NETWORK CORP | CL A | 25470M109 | 1,732 | 52,600 | SH | SOLE |
| DOLLAR GENERAL CORP | COM | 256677105 | 4,139 | 89,585 | SH | SOLE |
| DOMINO'S PIZZA INC | COM | 25754A201 | 9,079 | 250,100 | SH | SOLE |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 4,319 | 107,400 | SH | SOLE |
| DU PONT (E I) DE NEMOURS | COM | 263534109 | 8,580 | 162,200 | SH | SOLE |

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|----------------------------|---------------|-----------|--------|---------|----|------|
| DXP ENTERPRISES INC | COM NEW | 233377407 | 4,440 | 102,100 | SH | SOLE |
| DYCOM INDUSTRIES INC | COM | 267475101 | 3,864 | 165,400 | SH | SOLE |
| EASTMAN CHEMICAL CO | COM | 277432100 | 1,504 | 29,100 | SH | SOLE |
| ELIZABETH ARDEN INC | COM | 28660G106 | 3,355 | 95,900 | SH | SOLE |
| EMERSON ELECTRIC CO | COM | 291011104 | 2,437 | 46,700 | SH | SOLE |
| ENCANA CORP | COM | 292505104 | 2,608 | 132,700 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 1,648 | 19,000 | SH | SOLE |
| FAMILY DOLLAR STORES | COM | 307000109 | 4,626 | 73,100 | SH | SOLE |
| FOOT LOCKER INC | COM | 344849104 | 4,406 | 141,900 | SH | SOLE |
| FOREST LABORATORIES | COM | 345838106 | 1,592 | 45,900 | SH | SOLE |
| FREEMPORT-MCMORAN COP&GOLD | COM | 35671D857 | 1,217 | 32,000 | SH | SOLE |
| FULLER (H. B.) CO | COM | 359694106 | 4,222 | 128,600 | SH | SOLE |
| GAP INC | COM | 364760108 | 1,764 | 67,500 | SH | SOLE |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1,512 | 20,600 | SH | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 8,347 | 415,900 | SH | SOLE |
| GENERAL MILLS INC | COM | 370334104 | 1,570 | 39,800 | SH | SOLE |
| GENESCO INC | COM | 371532102 | 9,537 | 133,100 | SH | SOLE |
| GENUINE PARTS CO | COM | 372460105 | 4,738 | 75,500 | SH | SOLE |
| GILEAD SCIENCES INC | COM | 375558103 | 1,847 | 37,800 | SH | SOLE |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 2,295 | 51,100 | SH | SOLE |
| GRACE (W R) & CO | COM | 38388F108 | 4,008 | 69,350 | SH | SOLE |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 3,814 | 67,900 | SH | SOLE |
| HARRIS CORP | COM | 413875105 | 1,420 | 31,500 | SH | SOLE |
| HCA HOLDINGS INC | COM | 40412C101 | 1,106 | 44,700 | SH | SOLE |
| HEINZ (H J) CO | COM | 423074103 | 2,329 | 43,500 | SH | SOLE |
| HEWLETT-PACKARD CO | COM | 428236103 | 896 | 37,600 | SH | SOLE |
| HSBC HOLDINGS PLC | SPON ADR NEW | 404280406 | 2,575 | 58,000 | SH | SOLE |
| HSN INC | COM | 404303109 | 4,583 | 120,500 | SH | SOLE |
| HUMANA INC | COM | 444859102 | 1,822 | 19,700 | SH | SOLE |
| INNERWORKINGS INC | COM | 45773Y105 | 3,891 | 333,965 | SH | SOLE |
| INTEL CORP | COM | 458140100 | 10,795 | 383,950 | SH | SOLE |

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|-----------------------------|------|-----------|-------|---------|----|------|
| INTL BUSINESS MACHINES CORP | COM | 459200101 | 1,899 | 9,100 | SH | SOLE |
| INTL PAPER CO | COM | 460146103 | 2,545 | 72,500 | SH | SOLE |
| IPASS INC | COM | 46261V108 | 51 | 19,680 | SH | SOLE |
| JABIL CIRCUIT INC | COM | 466313103 | 5,413 | 215,500 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 7,935 | 120,300 | SH | SOLE |
| KELLOGG CO | COM | 487836108 | 2,440 | 45,500 | SH | SOLE |
| KIMBERLY-CLARK CORP | COM | 494368103 | 4,020 | 54,400 | SH | SOLE |
| KRAFT FOODS INC | CL A | 50075N104 | 5,249 | 138,100 | SH | SOLE |
| LAM RESEARCH CORP | COM | 512807108 | 1,455 | 32,600 | SH | SOLE |
| LA-Z-BOY INC | COM | 505336107 | 4,098 | 273,900 | SH | SOLE |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 4,650 | 556,200 | SH | SOLE |
| LILLY (ELI) & CO | COM | 532457108 | 3,954 | 98,200 | SH | SOLE |
| LIMITED BRANDS INC | COM | 532716107 | 1,766 | 36,800 | SH | SOLE |
| LITHIA MOTORS INC | CL A | 536797103 | 4,051 | 154,600 | SH | SOLE |
| LKQ CORP | COM | 501889208 | 4,694 | 150,600 | SH | SOLE |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4,286 | 47,700 | SH | SOLE |
| MACY'S INC | COM | 55616P104 | 4,207 | 105,900 | SH | SOLE |
| MATTEL INC | COM | 577081102 | 4,682 | 139,100 | SH | SOLE |
| MCDONALD'S CORPORATION | COM | 580135101 | 1,452 | 14,800 | SH | SOLE |
| MENS WEARHOUSE INC | COM | 587118100 | 3,953 | 101,950 | SH | SOLE |
| MERCK & CO | COM | 58933Y105 | 7,670 | 199,750 | SH | SOLE |
| METROPOLITAN HLTH NTRKS INC | COM | 592142103 | 4,347 | 463,954 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 1,961 | 60,800 | SH | SOLE |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 3,941 | 117,200 | SH | SOLE |
| MRV COMMUNICATIONS INC | COM | 553477100 | 18 | 17,200 | SH | SOLE |
| MUELLER INDUSTRIES | COM | 624756102 | 7,942 | 174,750 | SH | SOLE |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 3,857 | 277,300 | SH | SOLE |
| NEENAH PAPER INC | COM | 640079109 | 4,547 | 152,905 | SH | SOLE |
| NETGEAR INC | COM | 64111Q104 | 3,495 | 91,500 | SH | SOLE |
| NEW JERSEY RESOURCES CORP | COM | 646025106 | 4,181 | 93,800 | SH | SOLE |
| NEWMARKET CORP | COM | 651587107 | 3,636 | 19,400 | SH | SOLE |

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|------------------------------|----------------|-----------|--------|---------|----|------|
| NEWMONT MINING CORP | COM | 651639106 | 1,482 | 28,900 | SH | SOLE |
| NISOURCE INC | COM | 65473P105 | 4,612 | 189,400 | SH | SOLE |
| NORDSTROM INC | COM | 655664100 | 1,766 | 31,700 | SH | SOLE |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,364 | 38,700 | SH | SOLE |
| NUCOR CORP | COM | 670346105 | 2,345 | 54,600 | SH | SOLE |
| OLD DOMINION FREIGHT | COM | 679580100 | 4,104 | 86,100 | SH | SOLE |
| ONEOK PARTNERS LP | UNIT LTD PARTN | 68268N103 | 8,496 | 155,400 | SH | SOLE |
| OXFORD INDUSTRIES INC | COM | 691497309 | 3,834 | 75,450 | SH | SOLE |
| PAPA JOHNS INTERNATIONAL INC | COM | 698813102 | 3,593 | 95,400 | SH | SOLE |
| PEPSICO INC | COM | 713448108 | 2,382 | 35,900 | SH | SOLE |
| PETSMART INC | COM | 716768106 | 5,161 | 90,200 | SH | SOLE |
| PFIZER INC | COM | 717081103 | 8,314 | 367,150 | SH | SOLE |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 2,818 | 31,800 | SH | SOLE |
| PIER 1 IMPORTS INC/DE | COM | 720279108 | 4,123 | 226,800 | SH | SOLE |
| PINNACLE WEST CAPITAL CORP | COM | 723484101 | 4,450 | 92,900 | SH | SOLE |
| POOL CORP | COM | 73278L105 | 4,079 | 109,009 | SH | SOLE |
| PRICESMART INC | COM | 741511109 | 4,339 | 59,600 | SH | SOLE |
| PRIMORIS SERVICES CORP | COM | 74164F103 | 3,769 | 234,700 | SH | SOLE |
| PROCTER & GAMBLE CO | COM | 742718109 | 7,343 | 109,250 | SH | SOLE |
| PROGRESSIVE CORP-OHIO | COM | 743315103 | 1,671 | 72,100 | SH | SOLE |
| RAYTHEON CO | COM | 755111507 | 4,127 | 78,200 | SH | SOLE |
| REPUBLIC SERVICES INC | COM | 760759100 | 2,570 | 84,100 | SH | SOLE |
| REYNOLDS AMERICAN INC | COM | 761713106 | 2,341 | 56,500 | SH | SOLE |
| ROSS STORES INC | COM | 778296103 | 9,984 | 171,840 | SH | SOLE |
| ROYAL DUTCH SHELL PLC | SPONSORED ADR | 780259206 | 2,321 | 33,100 | SH | SOLE |
| SALLY BEAUTY HOLDINGS INC | COM | 79546E104 | 10,381 | 418,600 | SH | SOLE |
| SCANA CORP | COM | 80589M102 | 4,620 | 101,300 | SH | SOLE |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 3,175 | 117,800 | SH | SOLE |
| SOUTHERN COPPER CORP | COM | 84265V105 | 2,099 | 66,200 | SH | SOLE |
| STANDARD MOTOR PRODS | COM | 853666105 | 2,959 | 166,800 | SH | SOLE |
| SUN LIFE FINANCIAL INC | COM | 866796105 | 2,755 | 116,300 | SH | SOLE |

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|------------------------------|---------------|-----------|---------|---------|----|------|
| SUNOCO LOGISTICS PARTNERS LP | COM UNITS LP | 86764L108 | 4,953 | 131,000 | SH | SOLE |
| SUSSER HOLDINGS CORP | COM | 869233106 | 4,017 | 156,500 | SH | SOLE |
| SYSCO CORP | COM | 871829107 | 3,807 | 127,500 | SH | SOLE |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 4,975 | 78,900 | SH | SOLE |
| TESORO CORP | COM | 881609101 | 4,477 | 166,800 | SH | SOLE |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 1,486 | 44,200 | SH | SOLE |
| THOMSON-REUTERS CORP | COM | 884903105 | 2,361 | 81,700 | SH | SOLE |
| TIMKEN CO | COM | 887389104 | 1,477 | 29,100 | SH | SOLE |
| TJX COMPANIES INC | COM | 872540109 | 6,657 | 167,630 | SH | SOLE |
| TOTAL SA | SPONSORED ADR | 89151E109 | 2,300 | 45,000 | SH | SOLE |
| TOWERS WATSON & CO | CL A | 891894107 | 4,455 | 67,432 | SH | SOLE |
| TRACTOR SUPPLY CO | COM | 892356106 | 4,048 | 44,700 | SH | SOLE |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 2,921 | 53,400 | SH | SOLE |
| TRAVELERS COS INC / THE | COM | 89417E109 | 1,510 | 25,500 | SH | SOLE |
| TRIUMPH GROUP INC | COM | 896818101 | 8,841 | 141,100 | SH | SOLE |
| TRW AUTOMOTIVE HOLDINGS CORP | COM | 87264S106 | 1,240 | 26,700 | SH | SOLE |
| UIL HOLDINGS CORP | COM | 902748102 | 4,432 | 127,500 | SH | SOLE |
| UNITED RENTALS INC | COM | 911363109 | 3,989 | 93,000 | SH | SOLE |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1,815 | 30,800 | SH | SOLE |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 7,795 | 203,900 | SH | SOLE |
| VOXX INTERNATIONAL CORP | CL A | 91829F104 | 3,981 | 293,600 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 1,172 | 35,000 | SH | SOLE |
| WAL-MART STORES INC | COM | 931142103 | 1,714 | 28,000 | SH | SOLE |
| WASTE MANAGEMENT INC | COM | 94106L109 | 2,416 | 69,100 | SH | SOLE |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 4,464 | 62,100 | SH | SOLE |
| WESTAR ENERGY INC | COM | 95709T100 | 4,340 | 155,400 | SH | SOLE |
| WHOLE FOODS MARKET INC | COM | 966837106 | 4,172 | 50,150 | SH | SOLE |
| WORLD FUEL SERVICES CORP | COM | 981475106 | 4,567 | 111,400 | SH | SOLE |
| TOTAL | | | 607,702 | | | |