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HENNESSY ADVISORS INC Form 13F-HR January 21, 2005

OMB APPROVAL

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2004

Check here if Amendment []; Amendment Number:

This Amendment (Check only one): [] is a restatement.

[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Hennessy Advisors, Inc. Address: The Courtyard Square

750 Grant Avenue, Suite 100

Novato, CA 94945

Form 13F File Number: 028-06715

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Teresa M. Nilsen

Title: Executive Vice President and Chief Financial Officer

Phone: (415) 899-1555

Signature, Place, and Date of Signing:

/s/ Teresa M. Nilsen Novato, CA January 21, 2005

Teresa M. Nilsen City, State Date

Report Type (Check only one):

- [X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- [] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

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[] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	0		
Form 13F Information Table Entry Total:	140		
Form 13F Information Table Value Total:	\$ 1,358,256		
	(thousands)		

List of Other Included Managers: NONE

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FORM 13F INFORMATION TABLE

Name of Reporting Manager: Hennessy Advisors, Inc.

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6:

Title Market

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Name of Issuer	Class		(x\$1,000)	Principal	Amount			
					SH/ Put/ PRN Call	Sole	Shared- Defined	Share Othe
ACTUANT CORP			•	•				
AEGON NV ORD REG AMER	ADR	007924103	139	10,147	SH	SOLE		
ALAMOSA HOLDINGS INC	COMMON	011589108	37,341	2,994,500	SH	SOLE		
ALBERTSONS INC	COMMON	013104104	4,019	168,300	SH	SOLE		
ALCATEL -ADS	ADR	013904305	14,980	958,400	SH	SOLE		
ALLEGHENY ENERGY INC	COMMON	017361106	2,151	109,146	SH	SOLE		
ALLMERICA FINANCIAL CORP	COMMON	019754100	15 , 673	477,400	SH	SOLE		
ALLTEL CORP							-	