

Edgar Filing: AON CORP - Form 13F-HR

AON CORP  
Form 13F-HR  
August 14, 2002

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002

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: Aon Advisors, Inc.  
Address: 200 East Randolph Street  
Chicago, IL 60601

Name of additional disclosed party:

Name: Aon Corporation  
Address: 200 East Randolph Street  
Chicago, IL 60601

Form 13F File Number: 28-2005  
28-2401

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: Michael A. Conway  
Title: President  
Phone: (312) 381-3330

Signature, Place, and Date of Signing:

|                       |               |                |
|-----------------------|---------------|----------------|
| /s/ Michael A. Conway | Chicago, IL   | August 8, 2002 |
| -----                 | -----         | -----          |
| [Signature]           | [City, State] | [Date]         |

Report Type (Check only one.):

☒ 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).)

☐ 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).)

# Edgar Filing: AON CORP - Form 13F-HR

## Form 13F SUMMARY PAGE

### Report Summary

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 150

Form 13F Information Table Value Total: \$289,206  
(thousands)

### List of Other Included Managers

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries]

| No.  | Form 13F File Number | Name |
|------|----------------------|------|
| NONE |                      |      |

## FORM 13F INFORMATION TABLE

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | MARKET VALUE | PAR SHARES |
|------------------------------|----------------|-----------|--------------|------------|
| ACM GOVT OPPOR FUND INC.     | Common Stock   | 000918102 | 41,342,051   | 4,655,636  |
| AOL TIME WARNER              | Common Stock   | 00184A105 | 2,884,352    | 196,081    |
| AT&T WIRELESS SERVICES       | Common Stock   | 00209A106 | 358,933      | 61,356     |
| ABBOTT LABORATORIES          | Common Stock   | 002824100 | 1,129,500    | 30,000     |
| ALCOA, INC.                  | Common Stock   | 013817101 | 1,989,000    | 60,000     |
| ALLIED WASTE INDUSTRIES INC  | Common Stock   | 019589308 | 1,104,173    | 115,018    |
| ALLTEL CORP.                 | Common Stock   | 020039103 | 2,115,000    | 45,000     |
| AMERICAN INTERNATIONAL GROUP | Common Stock   | 026874107 | 8,212,231    | 120,361    |
| AMGEN, INC.                  | Common Stock   | 031162100 | 2,127,504    | 50,800     |
| ANADARKO PETROLEUM CORP      | Common Stock   | 032511107 | 1,873,400    | 38,000     |
| ANDREW CORPORATION           | Common Stock   | 034425108 | 1,268,200    | 85,000     |
| ANHEUSER-BUSCH COMPANIES INC | Common Stock   | 035229103 | 3,750,000    | 75,000     |
| APACHE CORP.                 | Common Stock   | 037411105 | 3,178,644    | 55,300     |
| AVERY DENNISON CORP          | Common Stock   | 053611109 | 665,150      | 10,600     |
| BP AMOCO PLC                 | Common Stock   | 055622104 | 3,180,870    | 63,000     |
| BIOGEN                       | Common Stock   | 090597105 | 1,160,040    | 28,000     |
| BRISTOL MYERS SQUIBB         | Common Stock   | 110122108 | 1,490,600    | 58,000     |
| BURLINGTON NORTHERN/SANTA FE | Common Stock   | 12189T104 | 1,410,000    | 47,000     |
| CSX CORPORATION              | Common Stock   | 126408103 | 2,453,500    | 70,000     |
| CVS CORPORATION              | Common Stock   | 126650100 | 1,224,000    | 40,000     |
| CARDINAL HEALTH INC.         | Common Stock   | 14149Y108 | 3,531,075    | 57,500     |
| CARNIVAL CORP                | Common Stock   | 143658102 | 1,661,400    | 60,000     |
| CHEVRON TEXACO CORP.         | Common Stock   | 166764100 | 3,451,500    | 39,000     |
| CISCO SYSTEMS                | Common Stock   | 17275R102 | 892,800      | 64,000     |
| CITIGROUP, INC.              | Common Stock   | 172967101 | 4,150,629    | 107,113    |
| CITRIX SYSTEMS INC           | Common Stock   | 177376100 | 302,000      | 50,000     |

# Edgar Filing: AON CORP - Form 13F-HR

|                                |              |           |           |         |
|--------------------------------|--------------|-----------|-----------|---------|
| CLEAR CHANNEL COMM             | Common Stock | 184502102 | 2,702,264 | 84,393  |
| COCA COLA CO                   | Common Stock | 191216100 | 3,052,000 | 54,500  |
| COLGATE PALMOLIVE CO           | Common Stock | 194162103 | 2,402,400 | 48,000  |
| COMVERSE TECHNOLOGY, INC       | Common Stock | 205862402 | 324,100   | 35,000  |
| CONCORD EFS INC                | Common Stock | 206197105 | 904,200   | 30,000  |
| CORNING INC.                   | Common Stock | 219350105 | 195,250   | 55,000  |
| DEAN FOODS                     | Common Stock | 242370104 | 976,066   | 26,168  |
| DEERE & CO                     | Common Stock | 244199105 | 2,299,200 | 48,000  |
| DELL COMPUTER CORP             | Common Stock | 247025109 | 2,919,838 | 111,700 |
| DELUXE CORP                    | Common Stock | 248019101 | 921,693   | 23,700  |
| DEVON ENERGY                   | Common Stock | 25179M103 | 2,464,000 | 50,000  |
| DIGITAL RIVER INC              | Common Stock | 25388B104 | 275,700   | 30,000  |
| THE WALT DISNEY CO.            | Common Stock | 254687106 | 1,890,000 | 100,000 |
| DIVINE INTERVENTURES           | Common Stock | 255402406 | 86,666    | 22,222  |
| DOW CHEMICAL                   | Common Stock | 260543103 | 1,822,140 | 53,000  |
| DUKE REALTY CORP.              | Common Stock | 264411505 | 434,253   | 15,000  |
| EMC CORP./MASS                 | Common Stock | 268648102 | 415,250   | 55,000  |
| EASTMAN CHEMICAL               | Common Stock | 277432100 | 3,048,500 | 65,000  |
| EMERSON ELECTRIC CO.           | Common Stock | 291011104 | 2,568,480 | 48,000  |
| ENGINEERED SUPPORT SYSTEMS INC | Common Stock | 292866100 | 543,920   | 10,400  |
| EQUITY OFFICE PROPERTIES TRUST | Common Stock | 294741103 | 1,224,271 | 40,673  |
| EXXON MOBIL CORP               | Common Stock | 30231G102 | 6,621,102 | 161,806 |
| FEDERAL HOME LOAN MTGE CORP    | Common Stock | 313400301 | 966,960   | 15,800  |
| FEDERAL NATIONAL MORTGAGE ASSN | Common Stock | 313586109 | 5,361,625 | 72,700  |
| FIBERMARK INC                  | Common Stock | 315646109 | 277,950   | 32,700  |
| FIRST DATA CORPORATION         | Common Stock | 319963104 | 769,184   | 20,677  |
| FORD MOTOR COMPANY             | Common Stock | 345370860 | 3,520,992 | 220,062 |
| FOUNDRY NETWORKS IN            | Common Stock | 35063R100 | 98,420    | 14,000  |
| FOX ENTERTAINMENT GRP INC-A    | Common Stock | 35138T107 | 478,500   | 22,000  |
| GENERAL ELECTRIC               | Common Stock | 369604103 | 5,465,351 | 188,136 |
| GENTEX CORP                    | Common Stock | 371901109 | 549,400   | 20,000  |
| GENZYME CORP.                  | Common Stock | 372917104 | 546,416   | 28,400  |
| GEORGIA-PACIFIC CORP           | Common Stock | 373298108 | 1,646,860 | 67,000  |
| W.W. GRAINGER INC.             | Common Stock | 384802104 | 2,004,000 | 40,000  |
| HCA INC                        | Common Stock | 404119109 | 1,900,000 | 40,000  |
| HRPT PROPERTIES, INC           | Common Stock | 40426W101 | 1,790,355 | 202,300 |
| HARTMARX                       | Common Stock | 417119104 | 252,750   | 101,100 |
| HELMERICH AND PAYNE INC.       | Common Stock | 423452101 | 364,344   | 10,200  |
| HEWLETT PACKARD CO.            | Common Stock | 428236103 | 1,405,378 | 91,975  |
| HOME DEPOT INC                 | Common Stock | 437076102 | 3,197,751 | 87,061  |
| HONEYWELL INTERNATIONAL INC.   | Common Stock | 438516106 | 1,708,655 | 48,500  |
| ILLINOIS TOOL WORKS INC.       | Common Stock | 452308109 | 2,732,000 | 40,000  |
| INTEL CORPORATION              | Common Stock | 458140100 | 1,571,220 | 86,000  |
| INT'L BUSINESS MACHINES        | Common Stock | 459200101 | 3,888,000 | 54,000  |
| INTERNATIONAL PAPER COMPANY    | Common Stock | 460146103 | 915,180   | 21,000  |
| JOHNSON & JOHNSON              | Common Stock | 478160104 | 6,299,002 | 120,532 |
| KROGER                         | Common Stock | 501044101 | 1,877,923 | 94,368  |
| L-3 COMMUNICATIONS HLDGS INC   | Common Stock | 502424104 | 1,576,800 | 29,200  |
| LIBERTY MEDIA CORP-A           | Common Stock | 530718105 | 600,000   | 60,000  |
| ELI LILLY & CO.                | Common Stock | 532457108 | 1,974,000 | 35,000  |
| LITTELFUSE, INC.               | Common Stock | 537008104 | 925,200   | 40,000  |
| MGIC INVESTMENT CORP           | Common Stock | 552848103 | 847,500   | 12,500  |
| MAY DEPT STORES                | Common Stock | 577778103 | 2,074,590 | 63,000  |
| MCDONALDS CORP                 | Common Stock | 580135101 | 1,138,000 | 40,000  |
| MEDIMMUNE INC                  | Common Stock | 584699102 | 1,056,000 | 40,000  |
| MERCK & CO.                    | Common Stock | 589331107 | 2,532,000 | 50,000  |
| MERRILL LYNCH & CO.            | Common Stock | 590188108 | 1,215,000 | 30,000  |
| MICROSOFT CORP.                | Common Stock | 594918104 | 5,114,450 | 93,500  |
| MOBILE MINI INC                | Common Stock | 60740F105 | 976,410   | 57,100  |
| MORGAN STANLEY DEAN WITTER & C | Common Stock | 617446448 | 1,637,040 | 38,000  |
| NANOPHASE TECHNOLOGIES         | Common Stock | 630079101 | 338,130   | 57,800  |
| NASDAQ 100 SHARES              | Common Stock | 631100104 | 1,584,087 | 60,693  |

# Edgar Filing: AON CORP - Form 13F-HR

|                               |                           |           |           |           |
|-------------------------------|---------------------------|-----------|-----------|-----------|
| NEWPARK RESOURCES INC.        | Common Stock              | 651718504 | 916,427   | 124,684   |
| NEWS CORP LTD-SPONS ADR       | Common Stock              | 652487703 | 664,970   | 29,000    |
| NOKIA ADR A                   | Common Stock              | 654902204 | 1,288,720 | 89,000    |
| NORFOLK SOUTHERN CORP         | Common Stock              | 655844108 | 2,447,886 | 104,700   |
| NUCOR CORP                    | Common Stock              | 670346105 | 1,430,880 | 22,000    |
| NVIDIA CORP                   | Common Stock              | 67066G104 | 566,940   | 33,000    |
| OMEGA WORLDWIDE INC           | Common Stock              | 68210B108 | 42,196    | 19,998    |
| PEPSICO INC                   | Common Stock              | 713448108 | 1,205,000 | 25,000    |
| PETROLEUM GEO-SVCS -SPON ADR  | Common Stock              | 716597109 | 342,000   | 95,000    |
| PFIZER, INC.                  | Common Stock              | 717081103 | 5,757,500 | 164,500   |
| PITNEY BOWES INC              | Common Stock              | 724479100 | 1,032,720 | 26,000    |
| POWERWAVE TECHNOLOGIES INC    | Common Stock              | 739363109 | 833,560   | 91,000    |
| PRICE LEGACY CORPORATION      | Common Stock              | 74144P106 | 171,972   | 44,668    |
| QUANTA SERVICES INC           | Common Stock              | 74762E102 | 661,290   | 67,000    |
| RADIANT SYSTEMS INC           | Common Stock              | 75025N102 | 495,140   | 38,000    |
| RADIOSHACK CORP               | Common Stock              | 750438103 | 1,052,100 | 35,000    |
| ROYAL DUTCH PETROLEUM CO.     | Common Stock              | 780257804 | 331,620   | 6,000     |
| SPX CORPORATION               | Common Stock              | 784635104 | 2,115,000 | 18,000    |
| SAKS INCORPORATED             | Common Stock              | 79377W108 | 616,320   | 48,000    |
| SANDISK CORP                  | Common Stock              | 80004C101 | 285,200   | 23,000    |
| SCHERING PLOUGH CORP          | Common Stock              | 806605101 | 3,119,477 | 126,808   |
| SCHOLASTIC CORP               | Common Stock              | 807066105 | 1,895,000 | 50,000    |
| SHELL TRANSPORT - TRADING ADR | Common Stock              | 822703609 | 900,200   | 20,000    |
| SHIRE PHARMACEUTICALS         | Common Stock              | 82481R106 | 567,820   | 22,000    |
| SIX FLAGS INC.                | Common Stock              | 83001P109 | 1,011,500 | 70,000    |
| STATE STREET CORP             | Common Stock              | 857477103 | 1,341,000 | 30,000    |
| SUN MICROSYSTEMS, INC.        | Common Stock              | 866810104 | 646,290   | 129,000   |
| SUNGARD DATA SYSTEMS          | Common Stock              | 867363103 | 2,118,400 | 80,000    |
| SYMANTEC CORP                 | Common Stock              | 871503108 | 1,314,000 | 40,000    |
| TARGET CORP                   | Common Stock              | 87612E106 | 1,981,200 | 52,000    |
| TECHNITROL INC                | Common Stock              | 878555101 | 932,000   | 40,000    |
| TELLABS INC.                  | Common Stock              | 879664100 | 647,900   | 104,500   |
| TENET HEALTHCARE CORP         | Common Stock              | 88033G100 | 3,219,750 | 45,000    |
| TEXAS INSTRUMENTS             | Common Stock              | 882508104 | 734,700   | 31,000    |
| TEXTRON, INC                  | Common Stock              | 883203101 | 2,016,700 | 43,000    |
| TRIBUNE CO                    | Common Stock              | 896047107 | 4,089,000 | 94,000    |
| TROPICAL SPORTSWEAR INTL      | Common Stock              | 89708P102 | 621,320   | 28,000    |
| VF CORP.                      | Common Stock              | 918204108 | 1,372,350 | 35,000    |
| VERIZON CORPORATION           | Common Stock              | 92343V104 | 1,405,250 | 35,000    |
| VIACOM INC                    | Common Stock              | 925524100 | 1,333,800 | 30,000    |
| VIACOM INC                    | Common Stock              | 925524308 | 525,341   | 11,840    |
| WACHOVIA CORP. 2ND NEW COM    | Common Stock              | 929903102 | 2,863,500 | 75,000    |
| WAL-MART STORES, INC.         | Common Stock              | 931142103 | 990,180   | 18,000    |
| WALGREENS CO                  | Common Stock              | 931422109 | 4,539,025 | 117,500   |
| WATSCO                        | Common Stock              | 942622101 | 223,200   | 12,000    |
| WATSCO                        | Common Stock              | 942622200 | 565,750   | 31,000    |
| WEYERHAEUSER CO               | Common Stock              | 962166104 | 1,787,800 | 28,000    |
| WINTRUST FINANCIAL CORP       | Common Stock              | 97650W108 | 1,833,939 | 53,050    |
| WIRELESS TELECOM GROUP, INC.  | Common Stock              | 976524108 | 235,640   | 109,600   |
| WORLDCOM INC                  | Common Stock              | 98157D106 | 110,888   | 133,600   |
| WRIGLEY, (WM) JR. CO.         | Common Stock              | 982526105 | 1,273,050 | 23,000    |
| WYETH                         | Common Stock              | 983024100 | 614,400   | 12,000    |
| YAHOO ! INC.                  | Common Stock              | 984332106 | 1,114,712 | 75,523    |
| YOUNG BROADCASTING CORP -A    | Common Stock              | 987434107 | 1,164,590 | 65,500    |
| ZIMMER HOLDINGS INC           | Common Stock              | 98956P102 | 891,500   | 25,000    |
| TRENWICK GROUP                | Common Stock              | G9032C109 | 4,351,493 | 580,199   |
| AUDIODCODES LTD               | Common Stock              | M15342104 | 120,500   | 50,000    |
| CKE RESTAURANTS INC           | Taxable Bonds-Convertible | 12561EAB1 | 977,288   | 1,095,000 |
| CLEAR CHANNEL COMM            | Taxable Bonds-Convertible | 184502AE2 | 413,844   | 425,000   |
| HILTON HOTELS CORP.           | Taxable Bonds-Convertible | 432848AL3 | 633,656   | 675,000   |
| INTERIM SERVICES, INC.        | Taxable Bonds-Convertible | 45868PAA8 | 988,750   | 1,130,000 |
| QUANTA SERVICES INC           | Taxable Bonds-Convertible | 74762EAA0 | 1,287,500 | 2,000,000 |

