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AON CORP
Form 13F-HR
November 15, 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: September 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	November 14, 2002
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[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).)

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Form 13F SUMMARY PAGE

Report Summary

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 152

Form 13F Information Table Value Total: \$253,593
(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

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION
ACM GOVT OPPOR FUND INC.	Common Stock	000918102	41,974	4612536	sh	Sole
AOL TIME WARNER	Common Stock	00184A105	2,294	196081	sh	Sole
AT&T WIRELESS SERVICES	Common Stock	00209A106	252	61356	sh	Sole
ABBOTT LABORATORIES	Common Stock	002824100	1,212	30000	sh	Sole
ALCOA, INC.	Common Stock	013817101	1,158	60000	sh	Sole
ALLIED WASTE INDUSTRIES INC	Common Stock	019589308	845	115018	sh	Sole
ALLTEL CORP.	Common Stock	020039103	1,805	45000	sh	Sole
AMERICAN INTERNATIONAL GROUP	Common Stock	026874107	6,583	120361	sh	Sole
AMGEN, INC.	Common Stock	031162100	2,326	55800	sh	Sole
ANADARKO PETROLEUM CORP	Common Stock	032511107	1,692	38000	sh	Sole
ANDREW CORPORATION	Common Stock	034425108	556	85000	sh	Sole
ANHEUSER-BUSCH COMPANIES INC	Common Stock	035229103	3,795	75000	sh	Sole
APACHE CORP.	Common Stock	037411105	3,287	55300	sh	Sole
AVERY DENNISON CORP	Common Stock	053611109	1,424	25000	sh	Sole
BP AMOCO PLC	Common Stock	055622104	2,992	75000	sh	Sole
BANKAMERICA CORP	Common Stock	060505104	2,424	38000	sh	Sole
BIOGEN	Common Stock	090597105	585	20000	sh	Sole
BRISTOL MYERS SQUIBB	Common Stock	110122108	1,380	58000	sh	Sole
BURLINGTON NORTHERN/SANTA FE	Common Stock	12189T104	1,124	47000	sh	Sole
CSX CORPORATION	Common Stock	126408103	1,846	70000	sh	Sole
CVS CORPORATION	Common Stock	126650100	1,014	40000	sh	Sole
CARDINAL HEALTH INC.	Common Stock	14149Y108	3,576	57500	sh	Sole

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CARNIVAL CORP	Common Stock	143658102	1,506	60000	sh	Sole
CHEVRON TEXACO CORP.	Common Stock	166764100	3,462	50000	sh	Sole
CISCO SYSTEMS	Common Stock	17275R102	670	64000	sh	Sole
CITIGROUP, INC.	Common Stock	172967101	3,175	107113	sh	Sole
CITRIX SYSTEMS INC	Common Stock	177376100	301	50000	sh	Sole
CLEAR CHANNEL COMM	Common Stock	184502102	2,932	84393	sh	Sole
COCA COLA CO	Common Stock	191216100	2,613	54500	sh	Sole
COLGATE PALMOLIVE CO	Common Stock	194162103	2,589	48000	sh	Sole
COMVERSE TECHNOLOGY, INC	Common Stock	205862402	244	35000	sh	Sole
CONCORD EFS INC	Common Stock	206197105	476	30000	sh	Sole
CORNING INC.	Common Stock	219350105	88	55000	sh	Sole
DRS TECHNOLOGIES, INC.	Common Stock	23330X100	424	11400	sh	Sole
DEAN FOODS	Common Stock	242370104	1,319	33168	sh	Sole
DEERE & CO	Common Stock	244199105	2,181	48000	sh	Sole
DELL COMPUTER CORP	Common Stock	247025109	2,626	111700	sh	Sole
DELUXE CORP	Common Stock	248019101	1,081	24000	sh	Sole
DEVON ENERGY	Common Stock	25179M103	2,412	50000	sh	Sole
DIGITAL RIVER INC	Common Stock	25388B104	230	30000	sh	Sole
THE WALT DISNEY CO.	Common Stock	254687106	1,514	100000	sh	Sole
DOW CHEMICAL	Common Stock	260543103	1,447	53000	sh	Sole
EMC CORP./MASS	Common Stock	268648102	251	55000	sh	Sole
EMERSON ELECTRIC CO.	Common Stock	291011104	2,109	48000	sh	Sole
ENGINEERED SUPPORT SYSTEMS INC	Common Stock	292866100	365	6400	sh	Sole
EQUITY OFFICE PROPERTIES TRUST	Common Stock	294741103	1,352	52373	sh	Sole
EXXON MOBIL CORP	Common Stock	30231G102	5,321	166806	sh	Sole
FEDERAL HOME LOAN MTGE CORP	Common Stock	313400301	883	15800	sh	Sole
FEDERAL NATIONAL MORTGAGE ASSN	Common Stock	313586109	4,328	72700	sh	Sole
FIBERMARK INC	Common Stock	315646109	274	32700	sh	Sole
FIRST DATA CORPORATION	Common Stock	319963104	1,695	60677	sh	Sole
FORD MOTOR COMPANY	Common Stock	345370860	856	87408	sh	Sole
FOUNDRY NETWORKS IN	Common Stock	35063R100	76	14000	sh	Sole
FOX ENTERTAINMENT GRP INC-A	Common Stock	35138T107	484	22000	sh	Sole
GENERAL ELECTRIC	Common Stock	369604103	4,637	188136	sh	Sole
GENTEX CORP	Common Stock	371901109	543	20000	sh	Sole
GENZYME CORP.	Common Stock	372917104	585	28400	sh	Sole
GEORGIA-PACIFIC CORP	Common Stock	373298108	877	67000	sh	Sole
GETTY IMAGES, INC	Common Stock	374276103	1,103	55000	sh	Sole
W.W. GRAINGER INC.	Common Stock	384802104	1,702	40000	sh	Sole
HCA INC	Common Stock	404119109	1,904	40000	sh	Sole
HARTMARX	Common Stock	417119104	198	101100	sh	Sole
HELMERICH AND PAYNE INC.	Common Stock	423452101	349	10200	sh	Sole
HEWLETT PACKARD CO.	Common Stock	428236103	1,073	91975	sh	Sole
HOME DEPOT INC	Common Stock	437076102	2,272	87061	sh	Sole
HONEYWELL INTERNATIONAL INC.	Common Stock	438516106	1,050	48500	sh	Sole
HOUSEHOLD INTERNATIONAL INC	Common Stock	441815107	1,472	52000	sh	Sole
ILLINOIS TOOL WORKS INC.	Common Stock	452308109	2,333	40000	sh	Sole
INTEL CORPORATION	Common Stock	458140100	1,194	86000	sh	Sole
INT'L BUSINESS MACHINES	Common Stock	459200101	3,148	54000	sh	Sole
INTERNATIONAL PAPER COMPANY	Common Stock	460146103	767	23000	sh	Sole
JOHNSON & JOHNSON	Common Stock	478160104	6,518	120532	sh	Sole
KELLOGG CO.	Common Stock	487836108	1,197	36000	sh	Sole
KROGER	Common Stock	501044101	1,330	94368	sh	Sole
L-3 COMMUNICATIONS HLDGS INC	Common Stock	502424104	1,538	29200	sh	Sole
LIBERTY MEDIA CORP-A	Common Stock	530718105	430	60000	sh	Sole
ELI LILLY & CO.	Common Stock	532457108	1,936	35000	sh	Sole
LITTELFUSE, INC.	Common Stock	537008104	672	40000	sh	Sole
MGIC INVESTMENT CORP	Common Stock	552848103	1,020	25000	sh	Sole
MAY DEPT STORES	Common Stock	577778103	1,434	63000	sh	Sole
MCDONALDS CORP	Common Stock	580135101	423	24000	sh	Sole
MEDIMMUNE INC	Common Stock	584699102	836	40000	sh	Sole
MERCK & CO.	Common Stock	589331107	2,285	50000	sh	Sole
MERRILL LYNCH & CO.	Common Stock	590188108	988	30000	sh	Sole

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MICROSOFT CORP.	Common Stock	594918104	4,089	93500 sh	Sole
MOBILE MINI INC	Common Stock	60740F105	739	57100 sh	Sole
MORGAN STANLEY DEAN WITTER & C	Common Stock	617446448	1,287	38000 sh	Sole
NANOPHASE TECHNOLOGIES	Common Stock	630079101	253	57800 sh	Sole
NASDAQ 100 SHARES	Common Stock	631100104	1,257	60693 sh	Sole
NEWPARK RESOURCES INC.	Common Stock	651718504	493	124684 sh	Sole
NEWS CORP LTD-SPONS ADR	Common Stock	652487703	558	29000 sh	Sole
NOKIA ADR A	Common Stock	654902204	1,179	89000 sh	Sole
NORFOLK SOUTHERN CORP	Common Stock	655844108	2,113	104700 sh	Sole
NORTHROP GRUMMAN CORP	Common Stock	666807102	1,488	12000 sh	Sole
NUCOR CORP	Common Stock	670346105	1,516	40000 sh	Sole
NVIDIA CORP	Common Stock	67066G104	282	33000 sh	Sole
PEPSICO INC	Common Stock	713448108	1,533	41500 sh	Sole
PETROLEUM GEO-SVCS -SPON ADR	Common Stock	716597109	75	95000 sh	Sole
PFIZER, INC.	Common Stock	717081103	4,773	164500 sh	Sole
PITNEY BOWES INC	Common Stock	724479100	792	26000 sh	Sole
BANCO POPULAR	Common Stock	733174106	83	2640 sh	Sole
POWERWAVE TECHNOLOGIES INC	Common Stock	739363109	308	91000 sh	Sole
PRICE LEGACY CORPORATION	Common Stock	74144P106	130	44668 sh	Sole
PROCTOR & GAMBLE CO	Common Stock	742718109	849	9500 sh	Sole
QUANTA SERVICES INC	Common Stock	74762E102	139	67000 sh	Sole
RADIANT SYSTEMS INC	Common Stock	75025N102	304	38000 sh	Sole
RADIOSHACK CORP	Common Stock	750438103	702	35000 sh	Sole
ROYAL DUTCH PETROLEUM CO.	Common Stock	780257804	241	6000 sh	Sole
SPDR S&P DEP RCPT TRADES/QUOTE	Common Stock	78462F103	627	7669 sh	Sole
SPX CORPORATION	Common Stock	784635104	2,522	25000 sh	Sole
SAFEWAY INC.	Common Stock	786514208	1,115	50000 sh	Sole
SAKS INCORPORATED	Common Stock	79377W108	505	48000 sh	Sole
SANDISK CORP	Common Stock	80004C101	301	23000 sh	Sole
SCHERING PLOUGH CORP	Common Stock	806605101	2,703	126808 sh	Sole
SCHOLASTIC CORP	Common Stock	807066105	2,234	50000 sh	Sole
SHELL TRANSPORT - TRADING ADR	Common Stock	822703609	714	20000 sh	Sole
SHIRE PHARMACEUTICALS	Common Stock	82481R106	743	30000 sh	Sole
SIGMA ALDRICH	Common Stock	826552101	1,872	38000 sh	Sole
SIX FLAGS INC.	Common Stock	83001P109	246	70000 sh	Sole
STATE STREET CORP	Common Stock	857477103	1,159	30000 sh	Sole
SUN MICROSYSTEMS, INC.	Common Stock	866810104	334	129000 sh	Sole
SUNGARD DATA SYSTEMS	Common Stock	867363103	1,556	80000 sh	Sole
SYMANTEC CORP	Common Stock	871503108	1,345	40000 sh	Sole
TARGET CORP	Common Stock	87612E106	1,535	52000 sh	Sole
TECHNITROL INC	Common Stock	878555101	598	40000 sh	Sole
TELLABS INC.	Common Stock	879664100	425	104500 sh	Sole
TENET HEALTHCARE CORP	Common Stock	88033G100	2,227	45000 sh	Sole
TEXAS INSTRUMENTS	Common Stock	882508104	635	43000 sh	Sole
TEXTRON, INC	Common Stock	883203101	1,466	43000 sh	Sole
TRIBUNE CO	Common Stock	896047107	3,930	94000 sh	Sole
TROPICAL SPORTSWEAR INTL	Common Stock	89708P102	363	28000 sh	Sole
VF CORP.	Common Stock	918204108	1,259	35000 sh	Sole
VERIZON CORPORATION	Common Stock	92343V104	960	35000 sh	Sole
VIACOM INC	Common Stock	925524100	1,216	30000 sh	Sole
WAL-MART STORES, INC.	Common Stock	931142103	1,920	39000 sh	Sole
WALGREENS CO	Common Stock	931422109	3,614	117500 sh	Sole
WATSCO	Common Stock	942622101	168	12000 sh	Sole
WATSCO	Common Stock	942622200	443	31000 sh	Sole
WENDY'S INTERNATIONAL	Common Stock	950590109	1,291	39000 sh	Sole
WEYERHAEUSER CO	Common Stock	962166104	1,531	35000 sh	Sole
WINTRUST FINANCIAL CORP	Common Stock	97650W108	1,519	53050 sh	Sole
WIRELESS TELECOM GROUP, INC.	Common Stock	976524108	215	109600 sh	Sole
WORLDCOM INC	Common Stock	98157D106	9	92000 sh	Sole
WRIGLEY, (WM) JR. CO.	Common Stock	982526105	1,484	30000 sh	Sole
WYETH	Common Stock	983024100	381	12000 sh	Sole
YAHOO ! INC.	Common Stock	984332106	722	75522 sh	Sole

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YOUNG BROADCASTING CORP -A	Common Stock	987434107	567	65500 sh	Sole
ZIMMER HOLDINGS INC	Common Stock	98956P102	958	25000 sh	Sole
AUDICODES LTD	Common Stock	M15342104	90	50000 sh	Sole
KERZNER INTERNATIONAL LTD	Common Stock	P6065Y107	276	12000 sh	Sole
CLEAR CHANNEL COMM	Taxble Bnds-Con	184502AE2	420	425000 prn	Sole
QUANTA SERVICES INC	Taxble Bnds-Con	74762EAA0	970	2000000 prn	Sole