

DUPONT E I DE NEMOURS & CO

Form 11-K

March 31, 2003

Table of Contents

---

## Securities and Exchange Commission

Washington, DC 20549

### Form 11-K

---

---

Annual Report

Pursuant To Section 15(d) Of The  
Securities And Exchange Act Of 1934

For The Fiscal Year Ended September 30, 2002

SAVINGS AND INVESTMENT PLAN  
OF E. I. DU PONT DE NEMOURS AND COMPANY  
(Full title of plan)

---

## E. I. DU PONT DE NEMOURS AND COMPANY

---

1007 Market Street

Wilmington, Delaware 19898

(Name and address of principal executive office of issuer)

---

**Table of Contents**

**Savings and Investment Plan  
of E. I. du Pont de Nemours and Company  
Index to Financial Statements and Supplemental Schedule**

	<b><u>Page(s)</u></b>
<u>Report of Independent Accountants</u>	1
<b>Financial Statements</b>	
<u>Statements of Net Assets Available for Benefits as of September 30, 2002 and 2001</u>	2
<u>Statements of Changes in Net Assets Available for Benefits for the years ended September 30, 2002 and 2001</u>	3
<u>Notes to Financial Statements</u>	4 10
<b>Supplemental Schedule*</b>	
<u>Schedule I: Schedule of Assets (Held at End of Year)</u>	11

\* Other supplemental schedules required by Section 2520.103-10 of the Department of Labor Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable.

**Table of Contents**

**Signatures**

Pursuant to the requirements of the Securities and Exchange Act of 1934, E. I. du Pont de Nemours and Company has duly caused the Annual Report to be signed by the undersigned hereunto duly authorized.

Savings and Investment Plan  
of E. I. du Pont de Nemours and Company

Dated: March 27, 2003

By: /s/ M. REGINA LEE

---

**M. Regina Lee**  
**Global Director People Managing Processes,**  
**Global Services**

**Table of Contents**

**Report of Independent Accountants**

To the Administrator and Participants  
of the Savings and Investment Plan of E. I. du Pont de Nemours and Company

In our opinion, the accompanying statements of net assets available for benefits and the related statements of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of the Savings and Investment Plan of E. I. du Pont de Nemours and Company (the Plan) at September 30, 2002 and 2001, and the changes in net assets available for benefits for the years then ended in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management; our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with auditing standards generally accepted in the United States of America, which require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental Schedule of Assets (Held at End of Year) is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

March 24, 2003

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Statements of Net Assets Available for Benefits  
September 30, 2002 and 2001**

	<b>2002</b>	<b>2001</b>
	<hr/>	<hr/>
<b>Assets</b>		
Investments:		
Plan interest in DuPont and Related Companies		
Defined Contribution Plan Master Trust	\$ 5,443,657,879	\$ 5,325,147,348
Company stock funds	1,039,443,919	1,131,978,666
Mutual funds	1,322,803,160	1,664,356,580
Common/collective funds	513,896,357	691,509,908
Cash and cash equivalents	6,904,182	5,388,444
Participant loans	128,075,806	139,233,727
	<hr/>	<hr/>
Total investments	8,454,781,303	8,957,614,673
Receivables:		
Due from E. I. du Pont de Nemours and Company	27,418,510	29,599,373
	<hr/>	<hr/>
Total receivables	27,418,510	29,599,373
	<hr/>	<hr/>
Net assets available for benefits	\$ 8,482,199,813	\$ 8,987,214,046
	<hr/>	<hr/>

The accompanying notes are an integral part of these financial statements.

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Statements of Changes in Net Assets Available for Benefits  
For the Years Ended September 30, 2002 and 2001**

	<u>2002</u>	<u>2001</u>
Additions:		
Investment income:		
Interest	\$ 333,808,011	\$ 349,097,397
Dividends	63,506,295	202,111,808
Net depreciation in fair market value investments	(483,472,298 )	(1,441,546,758 )
Total investment loss	(86,157,992 )	(890,337,553 )
Contributions:		
DuPont Company's contributions (net of forfeitures applied of \$139,920 and \$344,426 in 2002 and 2001)	62,138,434	71,200,919
Participant contributions	225,609,367	250,887,498
Rollovers/trust to trust transfers	25,310,758	55,179,288
Total contributions	313,058,559	377,267,705
Total additions	226,900,567	(513,069,848 )
Deductions:		
Withdrawals	(695,306,873 )	(758,418,530 )
Assets transferred out, net	(36,471,640 )	(22,142,796 )
Administrative expenses	(136,286 )	
Total deductions	(731,914,799 )	(780,561,326 )
Net decrease	(505,014,232 )	(1,293,631,174 )
Net assets available for benefits:		
Beginning of year	8,987,214,046	10,280,845,220
End of year	\$ 8,482,199,813	\$ 8,987,214,046

The accompanying notes are an integral part of these financial statements.

---

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Notes to financial statements  
For the Years Ended September 30, 2002 and 2001**

**1. Description of the Plan**

**The Plan**

The following description of the Savings and Investment Plan of E. I. du Pont de Nemours and Company ( the Plan ) provides only general information. Participants should refer to the Plan agreement for a more comprehensive description of the Plan 's provisions.

The Plan is a defined contribution plan which was established by the Board of Directors of E. I. du Pont de Nemours and Company (the Company ) and became effective September 1, 1955. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ( ERISA ) and the Internal Revenue Code.

The purpose of the Plan is to encourage and assist employees in following a systematic savings program suited to their individual financial objectives, and to provide an opportunity for employees to become stockholders of the Company. The Plan is a tax qualified contributory profit sharing plan. Any employee of the Company or employee of the Company 's subsidiaries or general partnerships, which have adopted the Plan, is eligible to participate in the Plan. Eligible employees may enroll in the Plan as of the first day of the second calendar month following their date of hire.

Eligible employees may participate in the Plan by authorizing the Company to make payroll deductions ( participant 's savings ). The amount deducted can be deposited into a Before-tax account, Regular account (for after-tax savings) or some combination thereof. A participant may elect the maximum savings rate of 22% before-tax and 22% after-tax. The Company will contribute an amount equal to 50% of a participant 's savings during a month except that no Company contribution will be made for participant 's savings in excess of 6% of monthly pay. All of the above participant 's savings and elections are subject to regulatory and Plan limitations.

The Company may, at its option, issue DuPont common stock in lieu of cash contributions to the DuPont Common Stock Fund and also in lieu of cash dividends on DuPont common stock. The number of shares issued is based upon the cash value of the contributions and dividends divided by the market value of DuPont common stock at the end of the month of issue. Shares of DuPont common stock are allocated to participants in the DuPont Common Stock Fund based on the ratio of the amount deposited to each participant 's account to the total amount contributed to the DuPont Common Stock Fund. No such contributions of DuPont common stock were made during the Plan years ended September 30, 2002 and 2001.

Effective October 1, 2001, Fund D DuPont Company Common Stock Fund is converted to, and is designated as a stock bonus plan that is an employee stock ownership plan designed to invest primarily in qualifying employer securities.

Company contributions will be suspended for six months if a participant withdraws, while in-service, any matched before-tax or after-tax savings contributed or Company contributions made to the account during the last two years. A participant who retires from active service may elect to make an account withdrawal at any time. Required minimum distributions will begin in March of the calendar year following the later of the year in which the participant attains age 70-1/2 or the year following retirement or termination of employment.

Participants may borrow up to one-half of their non-forfeitable account balances subject to certain minimum and maximum loan limitations. The loans are executed by promissory notes and have a minimum term of 12 months and a maximum term of 60 months, except for qualified residential loans, which have a maximum term of 120 months. The loans bear an interest rate equal to the

## **Table of Contents**

### **Savings and Investment Plan of E. I. du Pont de Nemours and Company Notes to financial statements For the Years Ended September 30, 2002 and 2001**

average rate charged by selected major banks to prime customers for secured loans. The loans are repaid over the term in monthly installments of principal and interest by deduction from pay or pension checks. A participant also has the right to repay the loan in full at any time without penalty.

#### **Administration**

The designated trustee of the Plan is Merrill Lynch Trust Company of America (Merrill Lynch). The administration of the Plan is vested in the Company, which may designate one or more persons to operate and administer the Plan. The Company has the responsibility of appointing the trustees and the authority to designate the Plan's investment options.

Reasonable expenses of administering the Plan, including, but not limited to, record-keeping expenses, trustee fees and transactional costs may, at the election of the Plan Administrator, be paid by the Plan. For the year ended September 30, 2002 expenses in the amount of \$136,286 were paid by the Plan. For the Plan year 2001, expenses were paid by the Company. Brokerage fees, transfer taxes, investment fees and other expenses incident to the purchase and sale of securities and investments shall be included in the cost of such securities or investments, or deducted from the sales proceeds, as the case may be.

While the Company has not expressed any intent to terminate the Plan, it is free to do so at any time. In the event the Plan is terminated, all participants become vested and the distribution of all account balances will be made based upon the valuation of participants' accounts on the termination date in accordance with ERISA.

## **2. Significant Accounting Policies**

#### **Basis of Accounting**

The financial statements have been prepared on the accrual basis of accounting.

#### **Investment Valuation and Income Recognition**

The investments of the Plan are carried at fair value, except for the Plan's interest in the DuPont and Related Companies Defined Contribution Plan Master Trust ( Master Trust ). The Plan's interest in the Master Trust relating to investment contracts is based upon its beginning value plus actual contributions and allocated investment income less actual distributions (see Note 3). The Master Trust's investment contracts are fully benefit responsive and, thus, are stated at contract value. Shares of registered investment companies (mutual funds) are valued at quoted market prices which represent the net asset value of shares held by the Plan at year end. Shares of common and collective trust funds are valued at net unit value as determined by the trustee at year end. Company stock is valued at quoted market prices at year end. Participant loans and cash and cash equivalents are valued at cost which approximates fair value.

Dividend income is recorded on the ex-dividend date and interest income is recorded when earned. Realized gains and losses on the sale of the DuPont Common Stock Fund securities are based on average cost of the securities sold. Purchases and sales are recorded on a trade date basis.

#### **Payment of Benefits**

Benefits are recorded when paid.



**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Notes to financial statements  
For the Years Ended September 30, 2002 and 2001**

**Use of Estimates**

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires the Plan's management to make estimates and assumptions that affect the reported amounts in the financial statements. Actual results could differ from those estimates.

**3. DuPont and Related Companies Defined Contribution Plan Master Trust**

On April 1, 1999, the Company and certain affiliates (employers) entered into a Master Trust Agreement with Merrill Lynch (Trustee) to establish a master trust to allow participants from affiliated plans to invest in a Stable Value Fund and three different Asset Allocation Funds: the Conservative, Moderate, and Aggressive portfolios. Prior to April 1, 1999, the Stable Value Fund and Asset Allocation Funds were separate investment options of the Plan. To participate in the Master Trust, affiliates who sponsor qualified savings plans and who have adopted the Master Trust Agreement are required to make monthly payments to the Trustee of designated portions of employees' savings and other contributions by the affiliate. Investment income relating to the Master Trust is allocated proportionately by investment fund to the plans within the Master Trust based on the plan's interest to the total fair value of the Master Trust investment funds.

The Stable Value Fund is invested in guaranteed investment contracts, separate account portfolios, synthetic guaranteed investment contracts and money market funds. The crediting interest rates on investment contracts ranged from 4.57% to 7.10% for the year ended September 30, 2002 and from 5.02% to 8.50% for the year ended September 30, 2001. The blended rate of return was 6.08% in 2002 and 6.42% in 2001.

The crediting rates for certain investment contracts are reset annually and are based on the market value of the portfolio of assets underlying these contracts. Inputs used to determine the crediting rate include each contract's portfolio market value, current yield-to-maturity, duration (i.e., weighted average life) and market value relative to contract value. All contracts have a guaranteed rate of 0% or higher with respect to determining interest rate resets.

A synthetic guaranteed investment contract provides for a guaranteed return on principal over a specified period of time through the use of underlying assets and a benefit responsive wrapper contract issued by a third party. Included in the contract value of synthetic guaranteed investment contracts is \$118,809,496 and \$(175,999,273) at September 30, 2002 and 2001, respectively, attributable to wrapper contract providers representing the amounts by which the value of contracts are greater than (less than) the value of the underlying assets.

Total Assets of the Master Trust include:

	<b>September 30,</b>	
	<b>2002</b>	<b>2001</b>
Investment contracts	\$ 5,399,532,930	\$ 5,279,960,679
Common/collective trust funds	17,237,259	18,959,608
Money market funds	39,870,494	37,105,414
Total	<b>\$ 5,456,640,683</b>	<b>\$ 5,336,025,701</b>

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Notes to financial statements  
For the Years Ended September 30, 2002 and 2001**

The Plan's undivided interest in the Master Trust was 99.76% and 99.80% as of September 30, 2002 and 2001, respectively.

Investments of the Master Trust that represent more than 5% of the assets of the Master Trust were as follows:

	<b>September 30,</b>	
	<b>2002</b>	<b>2001</b>
Investment contracts		
Connecticut General Life Ins	\$ 460,891,828	\$ 432,681,025
Principal Life		292,542,194
Aetna Life and Annuity		511,066,524
Deutsche Bank (WEL-DUP-1)		510,381,297
Monumental Life Insurance Co. (BDA-0063-TR)	539,329,160	509,706,628
Morgan Guaranty (95-04)	544,486,069	510,989,599
Morgan Guaranty (ADUPOT03)	283,204,500	493,510,389
Union Bank of Switzerland	543,676,705	510,134,125
State Street Bank & Trust (102061)	283,204,500	
ING Life Insurance & Annuity Co.	544,342,388	
State Street Bank & Trust (102001)	544,905,652	

At September 30, 2002, the total assets of the Master Trust of \$5,456,640,683 included participant investments in the Stable Value Fund of \$5,424,528,966 and \$32,111,718 in the Conservative, Moderate and Aggressive Allocation Funds. At September 30, 2001, the total Master Trust value of \$5,336,025,701 included participant investments in the Stable Value Fund of \$5,301,495,280 and \$34,530,421 in the Conservative, Moderate and Aggressive Allocation Funds.

Total investment income of the Master Trust for the years ended September 30, 2002 and 2001 was \$328,317,984 and \$339,153,641, respectively.

**Accounting for Derivatives**

In June 1998, the Financial Accounting Standards Board issued SFAS No. 133, *Accounting for Derivative Instruments and Hedging Activities* (SFAS No. 133). SFAS No. 133 requires that an entity recognize all derivatives and measure those instruments at fair value.

SFAS No. 133 was effective for fiscal years beginning after June 15, 2001. Pursuant to SFAS No. 137, the Plan adopted SFAS No. 133 effective October 1, 2001. There was an inconsistency in accounting literature between SFAS No. 133, requiring derivatives to be measured at fair value, and the AICPA Audit and Accounting Guide on *Audits of Employee Benefit Plans* and Statement of Position 94-4, *Reporting of Investment Contracts Held by Health and Welfare Benefit Plans and Defined Contribution Pension Plans*, requiring benefit responsive investment contracts (including synthetic guaranteed investment contracts) to be measured at contract value. This inconsistency has been tentatively resolved by the Financial Accounting Standards Board. The tentative guidance provides that contracts accounted for under SOP 94-4 are not subject to the requirements of SFAS 133. Therefore, the Master Trust continues to account for synthetic guaranteed

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Notes to financial statements  
For the Years Ended September 30, 2002 and 2001**

investment contracts at contract value. Accordingly, the adoption of SFAS 133 did not have a material impact on the financial statements.

The carrying value of Synthetic Guaranteed Investments Contracts held by the Master Trust is \$3,608,821,151 and \$3,926,002,809 at September 30, 2002 and 2001, respectively.

**4. Investments**

Investments that represent more than 5% of the net assets available for benefits as of September 30, 2002 and 2001 were as follows:

	<b>September 30,</b>	
	<b>2002</b>	<b>2001</b>
DuPont Company Stock Fund	\$ 997,649,390	\$ 1,077,902,038
Fidelity Magellan Fund		532,973,499
Merrill Lynch Equity Index TR Tier 6		520,568,768
Master Trust	5,443,657,879	5,325,147,348

During the years ended September 30, 2002 and 2001, the Plan's investments (depreciated) appreciated (including realized gains and losses) in value as follows:

	<b>September 30,</b>	
	<b>2002</b>	<b>2001</b>
Company Stock Funds	\$ (43,945,087 )	\$ (95,292,218 )
Mutual Funds	(321,509,343 )	(1,109,919,981 )
Common/collective trust funds	(116,068,448 )	(231,192,477 )
Master Trust	(1,949,420 )	(5,142,082 )
Net unrealized depreciation	<b>\$ (483,472,298 )</b>	<b>\$ (1,441,546,758 )</b>

---

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Notes to Financial Statements  
For the Years Ended September 30, 2002 and 2001**

**5. Conoco, Inc. Class B Common Stock Fund**

On September 28, 1998, DuPont announced that the Board of Directors had approved a plan to divest DuPont's 100 percent-owned petroleum business, Conoco, Inc. On August 6, 1999, DuPont completed the planned divestiture through a tax-free split-off. DuPont exchanged its shares of Conoco, Inc. Class B common stock for shares of DuPont common stock. Plan participants had the option to exchange shares of DuPont Company stock, which were held in their participant accounts in the DuPont Common Stock Fund. For each share of DuPont common stock exchanged, the participant received an appropriate number of shares of Conoco Class B common stock. Accordingly, the Conoco Class B Stock Fund was created as an investment fund of the Plan. No additional shares of Conoco Class B common stock may be purchased by Plan participants through payroll deductions, fund transfers, or the reinvestment of dividends. Dividends earned on Conoco Class B common stock are distributed pro rata to the investment options in participants' accounts based upon their current investment elections. The balance of the Conoco Stock Fund was \$54,076,628 at September 30, 2001. On August 30, 2002, Conoco Stock Fund became ConocoPhillips Stock Fund. The balance of the ConocoPhillips Stock Fund was \$41,794,529 at September 30, 2002.

**6. Asset Transfers**

Net asset transfers out of the Plan during the year ended September 30, 2002 related primarily to:

(1) The transfer out of \$35,269,833 related to the sale of DuPont Pharmaceuticals (2) the transfer out of \$2,615,624 related to the transfer of participants to DAK Americas, LLC. (3) the transfer in of \$1,413,787 related to the merger in the Qualicon 401(k) Plan in December 2001.

Net asset transfers out of the Plan during the year ended September 30, 2001 related primarily to:

(1) the transfer of (\$23,140,291) from the Plan in connection with the transfer of participants to DAK Americas, LLC in conjunction with the sale of the DuPont polyester business in 2002, (2) the transfer of \$1,244,977 to the Plan in connection with the merger of the CombiChem plan, (3) the transfer of (\$329,924) from the Plan in connection with the sale of DuPont Chemical Solutions Enterprises east Chicago site; and (4) the transfer of (\$6,369) from the Plan in connection with the transfer of participants to Computer Sciences Corporation ( CSC ) in conjunction with the information technology alliance between the Company and CSC.

Affiliated company transfers of \$8,766 and \$99,629 for the years ended September 30 2002 and 2001, respectively, represent the net rollovers of participant account balances into the Plan and other Company-sponsored defined contribution benefit plans.

**7. Tax Status**

The Plan is a qualified plan pursuant to Section 401(a) of the Internal Revenue Code (the Code ) and the related Trusts are exempt from federal taxation under Section 501(a) of the Code. A favorable tax determination letter from the Internal Revenue Service dated October 26, 1995 has been received by the Plan. The Plan has been amended since receiving the determination letter. During Plan Year 2002, the Company has filed for an updated determination letter. However, the Plan administrator and the Plan's ERISA counsel believe that the Plan is currently designed and

**Table of Contents**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Notes to Financial Statements  
For the Years Ended September 30, 2002 and 2001**

operated in accordance with the applicable sections of the Code. Accordingly, no provision has been made for federal income taxes in the accompanying financial statements.

**8. Related Party Transactions**

Certain Plan investments are shares of mutual funds and units of common/collective trust funds managed by Merrill Lynch, the Trustee. In addition, the Plan offers the DuPont Company Stock Fund investment option. The Master Trust is managed by DuPont Capital Management and the Trustee. Transactions in these investments qualify as party-in-interest transactions which are exempt from prohibited transaction rules.

**9. Reconciliation of Financial Statements to Form 5500**

The following is a reconciliation of net assets available for benefits from the financial statements to the Form 5500:

	<b>September 30,</b>	
	<b>2002</b>	<b>2001</b>
Net assets available for benefits per the financial statements	\$ 8,482,199,813	\$ 8,987,214,046
Less: Amounts allocated to withdrawing participants	(1,866,802 )	(5,215,887 )
Net assets available for benefits per the Form 5500	<u>\$ 8,480,333,011</u>	<u>\$ 8,981,998,159</u>

	<b>Year Ended September 30, 2002</b>
Benefits paid to participants per the financial statements	\$ 695,306,873
Add: Amounts allocated to withdrawing participants at September 30, 2002	1,866,802
Less: Amounts allocated to withdrawing participants at September 30, 2001	(5,215,887 )
Benefits paid to participants per the Form 5500	<u>\$ 691,957,788</u>

Amounts allocated to withdrawing participants are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to September 30 but are not yet paid as of that date.

**Table of Contents****Schedule I**

**Savings and Investment Plan of  
E. I. du Pont de Nemours and Company  
Schedule of Assets (Held at End of Year)  
Form 5500, Schedule H, Part IV, Line I  
As of September 30, 2002**

Identity of Issue	Description of Investment	Current Value
Cash and Cash Equivalents	Interest Bearing Cash	\$ 6,904,182
AIM Equity Constellation Fund	Registered Investment Company	\$ 22,003,536
AIM Premier Equity Fund A	Registered Investment Company	\$ 37,772,699
Fidelity Equity Income Fund	Registered Investment Company	\$ 35,046,978
Fidelity Fund PV 1	Registered Investment Company	\$ 36,238,729
Fidelity Growth & Income Fund Class A	Registered Investment Company	\$ 56,767,956
Fidelity Low Priced Stock Fund	Registered Investment Company	\$ 123,241,524
Fidelity Magellan Fund	Registered Investment Company	\$ 378,774,791
Franklin Balance Sheet Fund	Registered Investment Company	\$ 53,336,881
Franklin Custody Fund Income Growth	Registered Investment Company	\$ 6,191,043
Franklin Small-Mid Cap Growth Fund Class I	Registered Investment Company	\$ 70,542,371
Janus Enterprise Fund	Registered Investment Company	\$ 76,057,399
Janus Mercury Fund	Registered Investment Company	\$ 149,416,751
Mercury Global Holdings Fund Class I	Registered Investment Company	\$ 23,224,680
Mercury Intl Value Fund Class I	Registered Investment Company	\$ 30,357,804
* Merrill Lynch Balanced Capital Fund Class A	Registered Investment Company	\$ 43,842,534
* Merrill Lynch Basic Value Fund Class A	Registered Investment Company	\$ 81,017,736
* Merrill Lynch Fundamental Growth Fund Class A	Registered Investment Company	\$ 7,200,315
MFS Research Fund	Registered Investment Company	\$ 14,281,932
MFS Total Return Fund	Registered Investment Company	\$ 15,761,186
Templeton Foreign Fund	Registered Investment Company	\$ 37,100,100
Templeton Growth Fund	Registered Investment Company	\$ 24,626,215
Barclays 3-Way	Common/Collective Trusts	\$ 111,037,507
* Merrill Lynch Small Capital Index CT Tier 2	Common/Collective Trusts	\$ 16,102,342
* Merrill Lynch Equity Index TR Tier 6	Common/Collective Trusts	\$ 377,976,806
* Merrill Lynch International Index CT Tier 2	Common/Collective Trusts	\$ 8,779,704
* E. I. du Pont de Nemours and Company Conoco Phillips	Company Stock Fund	\$ 997,649,390
* E. I. du Pont de Nemours and Company Conoco Phillips	Company Stock Fund	\$ 41,794,529
* Plan interest in the DuPont and Related Companies Defined Contribution Plan Master Trust ("Master Trust")	Master Trust	\$5,443,657,879
Participant Loans	8.5% to 9.0%	\$ 128,075,806
Investment Total		<u>\$8,454,781,303</u>

