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One of the algebraic structures that has emerged recently in the study of the operator product expansions of chiral fields in conformal field theory is that of a Lie conformal algebra. A Lie pseudoalgebra is a generalization of the notion of a Lie conformal algebra for which  $\mathbb{C}[\partial]$  is replaced by the universal enveloping algebra  $U(\mathfrak{d})$  of a finite-dimensional Lie algebra  $\mathfrak{d}$ . One can construct a simple Lie pseudoalgebra  $W(\mathfrak{d})$ , which is closely related to the Lie–Cartan algebra  $W_N$  of vector fields, where  $N = \dim \mathfrak{d}$ . Our main result is the classification of all irreducible finite  $W(\mathfrak{d})$ -modules. (Received August 14, 2005)