

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

JEFFERIES GROUP INC /DE/
Form 13F-HR
November 15, 2004

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, 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: Jefferies Group Inc.
Address: 11100 Santa Monica Blvd, 11th Flr.
Los Angeles, CA 90025

13F File Number: 28-10917

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: Alfred Petrillo
Title: Senior Vice President
Phone: 212-336-7140

Signature, Place, and Date of Signing:

/s/ Alfred Petrillo Jersey City, NJ November 12, 2004

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 223
Form13F Information Table Value Total: \$267,326 (thousands)

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

List of Other Included Managers:

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

No.	13F File Number	Name
01	28-10432	Jefferies & Company, Inc.
03	28-10917	Jefferies Group Inc.

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTH MANA
3M CO	COM	88579Y101	480	6066	SH		SOLE	01
ABERCROMBIE & FITCH CO	CL A	002896207	3978	126300	SH		SOLE	03
AEROPOSTALE	COM	007865108	576	22000	SH		SOLE	03
ALCAN INC	COM	013716105	1521	32000	SH		SOLE	03
ALCOA INC	COM	013817101	2402	71500	SH		SOLE	03
ALLERGAN INC	NOTE	11/0 018490AE2	520	558000	PRN		SOLE	01
ALLIANT ENERGY CORP	COM	018802108	777	31000	SH		SOLE	01
ALTRIA GROUP INC	COM	02209S103	424	9331	SH		SOLE	01
ALZA CORP	SDCV	7/2 02261WAB5	777	978000	PRN		SOLE	01
AMBAC FINL GROUP INC	COM	023139108	235	3064	SH		SOLE	01
AMERADA HESS CORP	COM	023551104	1335	15000	SH		SOLE	03
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	3827	103859	SH		SOLE	03
AMERICAN INTL GROUP INC	COM	026874107	440	6442	SH		SOLE	01
AMERICREDIT CORP	NOTE	1.750%11/1 03060RAM3	1314	1000000	PRN		SOLE	01
AMERISOURCE HEALTH CORP	NOTE	5.000%12/0 03071PAD4	926	850000	PRN		SOLE	01
AMKOR TECHNOLOGY INC	NOTE	5.000% 3/1 031652AH3	43	50000	PRN		SOLE	01
ANDREW CORP	PFD A CV	7.75% 034425207	753	5703	SH		SOLE	01
ANIXTER INTL INC	NOTE	7/0 035290AF2	267	500000	PRN		SOLE	01
ANNTAYLOR STORES CORP	COM	036115103	11364	485619	SH		SOLE	01 0
AON CORP	COM	037389103	255	10000	SH		SOLE	01
ARCHSTONE SMITH TR	COM	039583109	361	11793	SH		SOLE	01
ARDEN RLTY INC	COM	039793104	1347	42125	SH		SOLE	01
AT&T WIRELESS SVCS INC	COM	00209A106	2566	178356	SH		SOLE	01
ATEL CORP	SDCV	5/2 049513AE4	2048	4545000	PRN		SOLE	01
AVALONBAY CMNTYS INC	COM	053484101	349	5864	SH		SOLE	01
BEST BUY INC	COM	086516101	494	9351	SH		SOLE	01
BIOMED REALTY TRUST INC	COM	09063H107	734	41100	SH		SOLE	01
BISYS GROUP INC	NOTE	4.000% 3/1 055472AB0	78	80000	PRN		SOLE	01
BOSTON PROPERTIES INC	COM	101121101	833	15245	SH		SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	369	15079	SH		SOLE	01
BROWN FORMAN CORP	CL B	115637209	738	16000	SH		SOLE	01
BUCKLE INC	COM	118440106	365	13300	SH		SOLE	03
CACHE INC	COM NEW	127150308	2018	134596	SH		SOLE	01 0
CALPINE CORP	COM	131347106	220	64501	SH		SOLE	01
CAPSTONE TURBINE CORP	COM	14067D102	48	30000	SH		SOLE	01
CARNIVAL CORP	DBC	2.000% 4/1 143658AN2	48	38000	PRN		SOLE	01
CATELLUS DEV CORP NEW	COM	149113102	314	11871	SH		SOLE	01
CH ENERGY GROUP INC	COM	12541M102	393	8500	SH		SOLE	01
CHARLES RIV LABORATORIES INC	DBC	3.500% 2/0 159863AL3	306	260000	PRN		SOLE	01
CHARLOTTE RUSSE HLDG INC	COM	161048103	158	13799	SH		SOLE	03
CHEROKEE INTL CORP	COM	164450108	2853	340059	SH		SOLE	03
CHEVRONTEXACO CORP	COM	166764100	327	6050	SH		SOLE	01
CHILDRENS PL RETAIL STORES I	COM	168905107	4619	193168	SH		SOLE	03
CHIQUITA BRANDS INTL INC	COM	170032809	870	50000	SH		SOLE	03

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

CITIGROUP INC	COM		172967101	946	21355	SH	SOLE	01
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	664	20120	SH	SOLE	01
COCA COLA CO	COM		191216100	4984	124238	SH	SOLE	01 0
COCA COLA ENTERPRISES INC	COM		191219104	2411	127578	SH	SOLE	01 0
COLGATE PALMOLIVE CO	COM		194162103	225	4971	SH	SOLE	01
COMPUCOM SYS INC	COM		204780100	117	26218	SH	SOLE	01
CONOCOPHILLIPS	COM		20825C104	229	2752	SH	SOLE	01
CSG SYS INTL INC	COM		126349109	208	14400	SH	SOLE	01
DELL INC	COM		24702R101	341	9618	SH	SOLE	01
DEVON ENERGY CORP NEW	DEB	4.950% 8/1	25179MAB9	111	106000	PRN	SOLE	01
DEVON ENERGY CORP NEW	DEB	4.900% 8/1	25179MAA1	2494	2362000	PRN	SOLE	01
DISNEY WALT CO	NOTE	2.125% 4/1	254687AU0	1389	1325000	PRN	SOLE	01
EDISON INTL	COM		281020107	21233	794352	SH	SOLE	01
ELECTRIC CITY CORP	COM		284868106	287	181000	SH	SOLE	01
EP MEDSYSTEMS INC	COM		26881P103	191	70000	SH	SOLE	01
EPICOR SOFTWARE CORP	COM		29426L108	154	13000	SH	SOLE	01
EQUITY OFFICE PROPERTIES TRU	COM		294741103	2387	86873	SH	SOLE	01
EQUITY RESIDENTIAL	SH BEN INT		29476L107	583	19107	SH	SOLE	01
EXXON MOBIL CORP	COM		30231G102	943	19429	SH	SOLE	01
FAIR ISAAC CORP	NOTE	1.500% 8/1	303250AB0	1972	2000000	PRN	SOLE	01
FEDERAL NATL MTG ASSN	COM		313586109	300	4481	SH	SOLE	01
FEDERAL REALTY INVT TR	SH BEN INT NEW		313747206	321	7333	SH	SOLE	01
FIRST DATA CORP	COM		319963104	222	5160	SH	SOLE	01
FLEXTRONICS INTL LTD	ORD		Y2573F102	916	68200	SH	SOLE	01
FORD MTR CO CAP TR II	PFD TR CV6.5%		345395206	888	17100	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01		345370860	141	10000	SH	SOLE	01
FREEPORT-MCMORAN COPPER & GO	NOTE	7.000% 2/1	35671DAK1	38	25000	PRN	SOLE	01
FRONTLINE LTD	ORD		G3682E127	282	6000	SH	SOLE	01
GAP INC DEL	COM		364760108	202	10320	SH	SOLE	01
GENERAL GROWTH PPTYS INC	COM		370021107	390	12647	SH	SOLE	01
GENERAL MLS INC	DBCV	10/2	370334AU8	25	36000	PRN	SOLE	01
GENERAL MTRS CORP	COM		370442105	633	14835	SH	SOLE	01
GEORGIA GULF CORP	COM PAR \$0.01		373200203	438	9844	SH	SOLE	01
GEORGIA PAC CORP	COM		373298108	1132	31500	SH	SOLE	03
GOLDMAN SACHS GROUP INC	COM		38141G104	258	2769	SH	SOLE	01
GOODYS FAMILY CLOTHING INC	COM		382588101	90	10741	SH	SOLE	03
GRAFTECH INTL LTD	DBCV	1.625% 1/1	384313AB8	2093	2045000	PRN	SOLE	01
HALLIBURTON CO	COM		406216101	850	25002	SH	SOLE	01
HANOVER COMPRESSOR CO	NOTE	4.750% 1/1	410768AE5	118	100000	PRN	SOLE	01
HEADWATERS INC	COM		42210P102	1528	53300	SH	SOLE	01
HEALTH MGMT ASSOC INC NEW	NOTE	1/2	421933AD4	12	14000	PRN	SOLE	01
HEWLETT PACKARD CO	COM		428236103	207	11581	SH	SOLE	01
HILTON HOTELS CORP	COM		432848109	260	14300	SH	SOLE	01
HILTON HOTELS CORP	NOTE	3.375% 4/1	432848AZ2	47	43000	PRN	SOLE	01
HOME DEPOT INC	COM		437076102	768	20380	SH	SOLE	01
HORIZON OFFSHORE INC	COM		44043J105	91	150000	SH	SOLE	01
HOST MARRIOTT CORP NEW	COM		44107P104	161	11734	SH	SOLE	01
IMC GLOBAL INC	PFD CV 7.5%		449669209	269	2600	SH	SOLE	01
INDYMAC BANCORP INC	WIRES	2031	456607209	608	10000	SH	SOLE	01
ING GROUP N V	SPONSORED ADR		456837103	741	30000	SH	SOLE	01
INTEL CORP	COM		458140100	426	20372	SH	SOLE	01
INTERNATIONAL BUSINESS MACHS	COM		459200101	677	8016	SH	SOLE	01
INTERPUBLIC GROUP COS INC	NOTE	1.870% 6/0	460690AJ9	142	150000	PRN	SOLE	01
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	4207	275000	SH	SOLE	03
INVITROGEN CORP	NOTE	2.250%12/1	46185RAD2	49	50000	PRN	SOLE	01
INVITROGEN CORP	NOTE	1.500% 2/1	46185RAH3	1655	2000000	PRN	SOLE	01
ISHARES INC	MSCI TAIWAN		464286731	176	16640	SH	SOLE	01
ISHARES TR	RUSSELL 1000		464287622	889	14690	SH	SOLE	01
ISIS PHARMACEUTICALS INC DEL	NOTE	5.500% 5/0	464337AC8	54	65000	PRN	SOLE	01
ISLE OF CAPRI CASINOS INC	COM		464592104	183	10000	SH	SOLE	01
JOHNSON & JOHNSON	COM		478160104	365	6396	SH	SOLE	01
JPMORGAN & CHASE & CO	COM		46625H100	782	19853	SH	SOLE	01

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

KFX INC	COM		48245L107	3176	462600	SH	SOLE	01
KIMBALL INTL INC	CL B		494274103	193	13731	SH	SOLE	01
KINDRED HEALTHCARE INC	*W EXP 04/20/200		494580111	590	26000	SH	SOLE	01
KOHL'S CORP	COM		500255104	3004	61359	SH	SOLE	01
KRAFT FOODS INC	CL A		50075N104	9516	300000	SH	SOLE	03
KRISPY KREME DOUGHNUTS INC	COM		501014104	2848	225000	SH	SOLE	03
KYOCERA CORP	ADR		501556203	294	4000	SH	SOLE	01
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	1662	25300	SH	SOLE	01
LEGG MASON INC	NOTE	6/0	524901AG0	3145	5000000	PRN	SOLE	01
LENNAR CORP	NOTE	4/0	526057AF1	1785	2665000	PRN	SOLE	01
LINEAR TECHNOLOGY CORP	COM		535678106	216	5982	SH	SOLE	01
LOWES COS INC	NOTE	2/1	548661CF2	2262	2634000	PRN	SOLE	01
LOWES COS INC	NOTE	0.861%10/1	548661CG0	249	253000	PRN	SOLE	01
MACK CALI RLTY CORP	COM		554489104	295	6790	SH	SOLE	01
MANOR CARE INC NEW	NOTE	2.125% 4/1	564055AE1	25	21000	PRN	SOLE	01
MARRIOTT INTL INC NEW	CL A		571903202	243	5000	SH	SOLE	01
MARVEL ENTERPRISES INC	COM		57383M108	178	12000	SH	SOLE	01
MASSEY ENERGY CORP	COM		576206106	425	14661	SH	SOLE	01
MAVERICK TUBE CORP	COM		577914104	1062	35300	SH	SOLE	01
MAXIM INTEGRATED PRODS INC	COM		57772K101	200	4780	SH	SOLE	01
MCDONALDS CORP	COM		580135101	582	21132	SH	SOLE	01
MCI INC	COM		552691107	218	12934	SH	SOLE	01
MCMORAN EXPLORATION CO	NOTE	6.000% 7/0	582411AB0	7	100000	PRN	SOLE	01
MEDTRONIC INC	DBCV	1.250% 9/1	585055AB2	1531	1500000	PRN	SOLE	01
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	1002	1000000	PRN	SOLE	01
MERCK & CO INC	COM		589331107	390	8675	SH	SOLE	01
MERISTAR HOSPITALITY CORP	NOTE	9.500% 4/0	58984YAJ2	125	105000	PRN	SOLE	01
METALS USA INC	*W EXP 10/31/200		591324116	53	13737	SH	SOLE	01
MICRON TECHNOLOGY INC	COM		595112103	175	14700	SH	SOLE	01
MICROSYS INC	COM		594901100	590	12631	SH	SOLE	01
MICROSOFT CORP	COM		594918104	495	18163	SH	SOLE	01
MOTOROLA INC	EQTY UNIT 7%		620076208	456	9900	SH	SOLE	01
MTR GAMING GROUP INC	COM		553769100	177	18992	SH	SOLE	01
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL		632525309	700	20800	SH	SOLE	01
NEW YORK CMNTY BANCORP INC	COM		649445103	404	20000	SH	SOLE	01
NORDSON CORP	COM		655663102	219	6696	SH	SOLE	01
NORFOLK SOUTHERN CORP	COM		655844108	324	11134	SH	SOLE	01
NOVASTAR FINL INC	COM		669947400	350	7958	SH	SOLE	01
OIL SVC HOLDERS TR	DEPOSTRY RCPT		678002106	5369	66900	SH	SOLE	01
OMNICARE CAP TR I	PIERS		68214L201	733	15125	SH	SOLE	01
OMNICOM GROUP INC	NOTE	2/0	681919AK2	15	15000	PRN	SOLE	01
PEPSICO INC	COM		713448108	7628	156877	SH	SOLE	01
PERFORMANCE FOOD GROUP CO	NOTE	5.500%10/1	713755AA4	1522	1500000	PRN	SOLE	01
PETROCHINA CO LTD	SPONSORED ADR		71646E100	522	10000	SH	SOLE	01
PFIZER INC	COM		717081103	266	8853	SH	SOLE	01
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT		71712A206	665	8950	SH	SOLE	01
PHELPS DODGE CORP	COM		717265102	1334	14500	SH	SOLE	03
PIPER JAFFRAY COS	COM		724078100	2095	48800	SH	SOLE	01
POLO RALPH LAUREN CORP	CL A		731572103	407	11200	SH	SOLE	03
PREMCO INC	COM		74045Q104	731	20000	SH	SOLE	01
PRIDE INTL INC DEL	FRNT	2.500% 3/0	74153QAB8	1824	1500000	PRN	SOLE	01
PROCTER & GAMBLE CO	COM		742718109	618	11478	SH	SOLE	01
PROLOGIS	SH BEN INT		743410102	364	10403	SH	SOLE	01
PROVINCE HEALTHCARE CO	NOTE	4.500%11/2	743977AC4	44	44000	PRN	SOLE	01
QLT INC	NOTE	3.000% 9/1	746927AB8	2415	2000000	PRN	SOLE	01
QUALCOMM INC	COM		747525103	300	7875	SH	SOLE	01
RAE SYS INC	COM		75061P102	100	16700	SH	SOLE	01
REINSURANCE GROUP AMER INC	PFD TR INC EQ		759351307	275	4800	SH	SOLE	01
RENTECH INC	COM		760112102	135	150000	SH	SOLE	01
RF MICRODEVICES INC	NOTE	1.500% 7/0	749941AE0	2145	2000000	PRN	SOLE	01
RICHARDSON ELECTRS LTD	SDCV	7.250%12/1	763165AB3	100	100000	PRN	SOLE	01
RICHARDSON ELECTRS LTD	SDCV	8.250% 6/1	763165AC1	209	209000	PRN	SOLE	01

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

RIVIERA HLDGS CORP	COM		769627100	239	22962	SH	SOLE	01
ROBBINS & MYERS INC	NOTE	8.000% 1/3	770196AB9	571	1311000	PRN	SOLE	01
ROUSE CO	COM		779273101	375	5611	SH	SOLE	01
SANMINA SCI CORP	COM		800907107	1377	199934	SH	SOLE	01
SBC COMMUNICATIONS INC	COM		78387G103	310	11993	SH	SOLE	01
SCHERING PLOUGH CORP	COM		806605101	503	26629	SH	SOLE	01
SCHWAB CHARLES CORP NEW	COM		808513105	259	26501	SH	SOLE	01
SCI SYS INC	NOTE	3.000% 3/1	783890AF3	33	35000	PRN	SOLE	01
SIERRA PAC RES NEW	NOTE	7.250% 2/1	826428AF1	309	100000	PRN	SOLE	01
SILICON VY BANCSHARES	NOTE	6/1	827064AC0	104	86000	PRN	SOLE	01
SIMON PPTY GROUP INC NEW	COM		828806109	679	12684	SH	SOLE	01
SKECHERS U S A INC	NOTE	4.500% 4/1	830566AB1	210	209000	PRN	SOLE	01
SL GREEN RLTY CORP	COM		78440X101	293	5751	SH	SOLE	01
SONUS NETWORKS INC	COM		835916107	82	15318	SH	SOLE	01
SOUTHERN CO	COM		842587107	219	7237	SH	SOLE	01
SOUTHWEST AIRLS CO	COM		844741108	2120	160000	SH	SOLE	01
SPDR TR	UNIT SER 1		78462F103	25102	224756	SH	SOLE	01 0
SPX CORP	COM		784635104	5448	153900	SH	SOLE	03
STANDARD MTR PRODS INC	SDCV	6.750% 7/1	853666AB1	26	29000	PRN	SOLE	01
STARBUCKS CORP	COM		855244109	10635	233978	SH	SOLE	01 0
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	471	10344	SH	SOLE	01
STATE STR CORP	COM		857477103	866	20000	SH	SOLE	01
STELMAR SHIPPING LTD	COM		V8726M103	3137	84000	SH	SOLE	01
STONEPATH GROUP INC	COM		861837102	18	11000	SH	SOLE	01
SYNTROLEUM CORP	*W EXP	05/26/200	871630125	49	37026	SH	SOLE	01
SYNTROLEUM CORP	COM		871630109	378	75000	SH	SOLE	01
SYSCO CORP	COM		871829107	337	11251	SH	SOLE	01
TALBOTS INC	COM		874161102	2764	111500	SH	SOLE	03
TARGET CORP	COM		87612E106	396	8642	SH	SOLE	01
TAUBMAN CTRS INC	COM		876664103	464	18000	SH	SOLE	01
TEEKAY SHIPPING MARSHALL ISL	COM		Y8564W103	1133	30000	SH	SOLE	01
THERMA-WAVE INC	COM		88343A108	35	10000	SH	SOLE	01
THQ INC	COM NEW		872443403	307	16036	SH	SOLE	01
TITAN CORP	COM		888266103	2095	150000	SH	SOLE	03
TJX COS INC NEW	COM		872540109	203	9485	SH	SOLE	01
TOO INC	COM		890333107	6111	338200	SH	SOLE	03
TOYS R US INC	COM		892335100	349	20000	SH	SOLE	01
UNITED FIRE & CAS CO	PFD CONV A %		910331305	366	9529	SH	SOLE	01
UNITED STATES STL CORP NEW	COM		912909108	2995	79600	SH	SOLE	03
UNITEDHEALTH GROUP INC	COM		91324P102	224	3038	SH	SOLE	01
US AIRWAYS GROUP INC	CL A		911905503	14	18071	SH	SOLE	01
US BANCORP DEL	COM NEW		902973304	209	7347	SH	SOLE	01
VAALCO ENERGY INC	COM NEW		91851C201	36	10968	SH	SOLE	01
VECTOR GROUP LTD	NOTE	6.250% 7/1	92240MAC2	17	19000	PRN	SOLE	01
VERIZON COMMUNICATIONS	COM		92343V104	359	8999	SH	SOLE	01
VISION-SCIENCES INC DEL	COM		927912105	255	83000	SH	SOLE	01
WAL MART STORES INC	COM		931142103	1044	19681	SH	SOLE	01
WASHINGTON MUT INC	COM		939322103	463	11758	SH	SOLE	01
WASTE CONNECTIONS INC	DBCV	5/0	941053AE0	75	69000	PRN	SOLE	01
WEATHERFORD INTL INC	DBCV	6/3	947074AB6	190	300000	PRN	SOLE	01
WEBMD CORP	COM		94769M105	74	10849	SH	SOLE	01
WELLS FARGO & CO NEW	COM		949746101	314	5291	SH	SOLE	01
WET SEAL INC	CL A		961840105	996	600000	SH	SOLE	03
WORLD WRESTLING ENTMT INC	CL A		98156Q108	1821	148500	SH	SOLE	01
ZILOG INC	COM PAR	\$0.01	989524301	712	128430	SH	SOLE	01