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JEFFERIES GROUP INC /DE/  
Form 13F-HR  
August 09, 2005

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, 2005

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 August 09, 2005

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: 3  
Form13F Information Table Entry Total: 187  
Form13F Information Table Value Total: \$885,243 (thousands)  
List of Other Included Managers:

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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.
02	28-11239	Jefferies Asset Management, LLC
03	28-10937	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
ABERCROMBIE & FITCH CO	CL A	002896207	14667	213530	SH		SOLE	01 0
ACADIA RLTY TR	COM SH BEN INT	004239109	360	19500	SH		SOLE	01
ADVANCED MICRO DEVICES INC	DBCV 4.750% 2/0	007903AE7	997	1000000	PRN		SOLE	01
AEROPOSTALE	COM	007865108	4039	120200	SH		SOLE	03
ALLERGAN INC	NOTE 11/0	018490AE2	1487	1500000	PRN		SOLE	01
AMEDISYS INC	COM	023436108	343	10960	SH		SOLE	01
AMERICA SVC GROUP INC	COM	02364L109	380	24005	SH		SOLE	01 0
AMERICAN DENTAL PARTNERS	COM	025353103	278	11378	SH		SOLE	03
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5604	182948	SH		SOLE	01 0
AMERICAN EXPRESS CO	COM	025816109	2931	54936	SH		SOLE	01
AMERICAN EXPRESS CO	DBCV 1.850%12/0	025816AS8	47	46000	PRN		SOLE	01
AMERICAN TOWER CORP	NOTE 3.250% 8/0	029912AK8	24	15000	PRN		SOLE	01
AMERICREDIT CORP	COM	03060R101	1642	66000	SH		SOLE	01
ANNTAYLOR STORES CORP	COM	036115103	874	36000	SH		SOLE	03
ARDEN RLTY INC	COM	039793104	954	26331	SH		SOLE	01
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	3443	275348	SH		SOLE	01
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	7987	743000	SH		SOLE	01
AUTOLIV INC	COM	052800109	328	7500	SH		SOLE	01
AVALONBAY CMNTYS INC	COM	053484101	1884	23783	SH		SOLE	01
BEST BUY INC	COM	086516101	568	8302	SH		SOLE	01
BHP BILLITON LTD	SPONSORED ADR	088606108	675	25000	SH		SOLE	01
BISYS GROUP INC	NOTE 4.000% 3/1	055472AB0	29	30000	PRN		SOLE	01
BLOCKBUSTER INC	CL A	093679108	12297	1348400	SH		SOLE	03
BOSTON PROPERTIES INC	COM	101121101	1324	19204	SH		SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	308	12000	SH		SOLE	01
BROWN FORMAN CORP	CL B	115637209	955	16000	SH		SOLE	01
CACHE INC	COM NEW	127150308	7681	462162	SH		SOLE	01
CALPINE CORP	COM	131347106	257	86001	SH		SOLE	03
CAMDEN PPTY TR	SH BEN INT	133131102	519	9543	SH		SOLE	01
CAPITAL LEASE FDG INC	COM	140288101	4760	429600	SH		SOLE	01
CAPSTEAD MTG CORP	COM NO PAR	14067E506	1283	152000	SH		SOLE	01
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	683	490000	PRN		SOLE	01
CENTURY ALUM CO	NOTE 1.750% 8/0	156431AE8	196	210000	PRN		SOLE	01
CHEMED CORP NEW	COM	16359R103	245	6000	SH		SOLE	03
CHEVRON CORP NEW	COM	166764100	383	6504	SH		SOLE	01
CONSOL ENERGY INC	COM	20854P109	5263	110000	SH		SOLE	01
CORNELL COMPANIES INC	COM	219141108	148	11000	SH		SOLE	03
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	3776	130100	SH		SOLE	01
CRT PROPERTIES INC	COM	22876P109	309	11116	SH		SOLE	01
DICKS SPORTING GOODS INC	COM	253393102	1582	41000	SH		SOLE	03
DOLLAR GEN CORP	COM	256669102	204	10000	SH		SOLE	03
DOMINION RES INC VA NEW	NOTE 2.125%12/1	25746UAT6	33	32000	PRN		SOLE	01
DOW CHEM CO	COM	260543103	1121	25001	SH		SOLE	01
DRESS BARN INC	COM	261570105	5048	223069	SH		SOLE	03

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DUKE ENERGY CORP	NOTE	1.750%	5/1	264399EJ1	1970	1705000	PRN	SOLE	01
EASTMAN KODAK CO	NOTE	3.375%	10/1	277461BE8	51	48000	PRN	SOLE	01
EDISON INTL	COM			281020107	428	10600	SH	SOLE	01
EDO CORP	NOTE	5.250%	4/1	281347AD6	1173	1150000	PRN	SOLE	01
ELECTRIC CITY CORP	COM			284868106	272	305100	SH	SOLE	01
EMPIRE RESORTS INC	NOTE	5.500%	7/3	292052AB3	357	550000	PRN	SOLE	01
EP MEDSYSTEMS INC	COM			26881P103	317	122000	SH	SOLE	01
EQUITY RESIDENTIAL	SH BEN INT			29476L107	252	6914	SH	SOLE	01
FELDMAN MALL PPTYS INC	COM			314308107	13223	970300	SH	SOLE	01
FORD MTR CO DEL	COM PAR	\$0.01		345370860	768	75000	SH	SOLE	03
FREEMONT GEN CORP	COM			357288109	17091	736700	SH	SOLE	01
FRONTLINE LTD	ORD			G3682E127	207	5200	SH	SOLE	01
GABLES RESIDENTIAL TR	SH BEN INT			362418105	1048	24200	SH	SOLE	01
GAMESTOP CORP	COM CL B			36466R200	707	25519	SH	SOLE	01
GATEWAY INC	COM			367626108	3300	1000000	SH	SOLE	03
GENERAL ELEC CO	COM			369604103	1112	31800	SH	SOLE	01
GENERAL MLS INC	DBCV		10/2	370334AU8	1489	2101000	PRN	SOLE	01
GENERAL MLS INC	COM			370334104	266	5500	SH	SOLE	01
GENERAL MTRS CORP	DEB SR CV C		33	370442717	1594	71000	SH	SOLE	01
GOODRICH CORP	COM			382388106	1024	25000	SH	SOLE	03
GOODYS FAMILY CLOTHING INC	COM			382588101	444	60196	SH	SOLE	03
HANOVER COMPRESSOR CO	COM			410768105	530	44950	SH	SOLE	01
HEALTHCARE RLTY TR	COM			421946104	281	7305	SH	SOLE	01
HEINZ H J CO	COM			423074103	885	25000	SH	SOLE	03
HILTON HOTELS CORP	NOTE	3.375%	4/1	432848AZ2	37	30000	PRN	SOLE	01
HOOPER HOLMES INC	COM			439104100	66	16000	SH	SOLE	03
HORACE MANN EDUCATORS CORP N	NOTE	1.425%	5/1	440327AG9	136	295000	PRN	SOLE	01
HUMAN GENOME SCIENCES INC	NOTE	2.250%	10/1	444903AK4	265256	2350000	PRN	SOLE	01
HYDROGENICS CORP	COM			448882100	175	50000	SH	SOLE	01
IDEC PHARMACEUTICALS CORP	NOTE		2/1	449370AC9	1580	1000000	PRN	SOLE	01
INTERACTIVE DATA CORP	COM			45840J107	224	11000	SH	SOLE	01
INTL PAPER CO	DBCV		6/2	460146BM4	55	100000	PRN	SOLE	01
INVITROGEN CORP	NOTE	1.500%	2/1	46185RAK6	464	500000	PRN	SOLE	01
ISHARES TR	DJ US UTILS			464287697	1184	16025	SH	SOLE	01
ISHARES TR	RUSSELL1000GRW			464287614	3766	78000	SH	SOLE	01
ISHARES TR	S&P 500 INDEX			464287200	12460	103562	SH	SOLE	01
ISHARES TR	RUSSELL1000VAL			464287598	4296	64000	SH	SOLE	01
JOS A BANK CLOTHIERS INC	COM			480838101	473	10931	SH	SOLE	03
KELLWOOD CO	DBCV	3.500%	6/1	488044AF5	874	1000000	PRN	SOLE	01
KERZNER INTL LTD	NOTE	2.375%	4/1	492520AB7	1737	1500000	PRN	SOLE	01
KFX INC	COM			48245L107	13809	1179564	SH	SOLE	01
KOHL'S CORP	COM			500255104	8202	146700	SH	SOLE	03
KRAFT FOODS INC	CL A			50075N104	795	25000	SH	SOLE	03
KRISPY KREME DOUGHNUTS INC	COM			501014104	20897	3002500	SH	SOLE	03
LENNAR CORP	CL B			526057302	207	3500	SH	SOLE	01
LENNOX INTL INC	NOTE	6.250%	6/0	526107AB3	726	585000	PRN	SOLE	01
LEUCADIA NATL CORP	COM			527288104	28749	742123	SH	SOLE	01
LEUCADIA NATL CORP	NOTE	3.750%	4/1	527288AX2	563	548000	PRN	SOLE	01
LIBERTY MEDIA CORP	DEB	3.500%	1/1	530715AN1	224	250000	PRN	SOLE	01
LIBERTY MEDIA CORP NEW	COM SER A			530718105	176	17100	SH	SOLE	01
LIONS GATE ENTMTNT CORP	COM NEW			535919203	157	15000	SH	SOLE	01
LOUISIANA PAC CORP	COM			546347105	36160	1471100	SH	SOLE	03
LOWES COS INC	NOTE	0.861%	10/1	548661CG0	2405	2353000	PRN	SOLE	01
LTX CORP	NOTE	4.250%	8/1	502392AE3	490	500000	PRN	SOLE	01
MCDONALDS CORP	COM			580135101	1689	60208	SH	SOLE	01
MCLEODUSA INC	CL A			582266706	32	453132	SH	SOLE	01
MCMORAN EXPLORATION CO	NOTE	6.000%	7/0	582411AB0	22	100000	PRN	SOLE	01
MEDTRONIC INC	DBCV	1.250%	9/1	585055AD8	2203	2200000	PRN	SOLE	01
MENTOR GRAPHICS CORP	NOTE	6.875%	6/1	587200AB2	77	78000	PRN	SOLE	01
MERCER INTL INC	NOTE	8.500%	10/1	588056AG6	510	500000	PRN	SOLE	01
MERISTAR HOSPITALITY CORP	NOTE	9.500%	4/0	58984YAJ2	177	140000	PRN	SOLE	01

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MICRON TECHNOLOGY INC	COM	595112103	132	12000	SH	SOLE	01
MIKOHN GAMING CORP	COM	59862K108	6088	300700	SH	SOLE	01
MILLENNIUM CELL INC	COM	60038B105	82	55000	SH	SOLE	01
MISSION WEST PPTYS INC	COM	605203108	242	23700	SH	SOLE	01
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	4379	186043	SH	SOLE	01
MOLSON COORS BREWING CO	CL B	60871R209	332	5500	SH	SOLE	01
MORGAN STANLEY	COM NEW	617446448	146	28000	SH	PUT SOLE	03
MORTGAGEIT HLDGS INC	COM	61915Q108	9504	492200	SH	SOLE	01
MYLAN LABS INC	COM	628530107	908	47257	SH	SOLE	01
NATIONAL HEALTH INVS INC	COM	63633D104	9397	333000	SH	SOLE	01
NATIONAL HEALTHCARE CORP	COM	635906100	282	8000	SH	SOLE	03
NATIONAL OILWELL VARCO INC	COM	637071101	625	13152	SH	SOLE	01
NATIONSHEALTH INC	*W EXP 08/24/200	63860C118	13	10000	SH	SOLE	01
NEIGHBORCARE INC	COM	64015Y104	2019	66980	SH	SOLE	01
NEW YORK & CO INC	COM	649295102	19561	928800	SH	SOLE	03
NEWS CORP	CL A	65248E104	413	25005	SH	SOLE	01
NICOR INC	COM	654086107	7150	171600	SH	SOLE	01
OCWEN FINL CORP	COM	675746101	151	22100	SH	SOLE	01
OFFICEMAX INC DEL	COM	67622P101	88	404100	SH	CALL SOLE	03
OFFICEMAX INC DEL	COM	67622P101	70695	2374700	SH	SOLE	03
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	233	2500	SH	SOLE	01
OMI CORP	NOTE 2.875%12/0	670874AF3	3668	3963000	PRN	SOLE	01
OMNICOM GROUP INC	NOTE 6/1	681919AR7	14	14000	PRN	SOLE	01
OMNICOM GROUP INC	NOTE 2/0	681919AK2	73	74000	PRN	SOLE	01
OREGON STL MLS INC	COM	686079104	206	12000	SH	SOLE	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	2085	90709	SH	SOLE	03
PEP BOYS MANNY MOE & JACK	COM	713278109	6505	480400	SH	SOLE	03
PEPSICO INC	COM	713448108	2966	55000	SH	SOLE	03
PG&E CORP	COM	69331C108	21800	579902	SH	SOLE	01
PHOTRONICS INC	NOTE 2.250% 4/1	719405AE2	2132	1400000	PRN	SOLE	01
PRENTISS PPTYS TR	SH BEN INT	740706106	378	10266	SH	SOLE	01
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	86	25044	SH	SOLE	01
PROLOGIS	SH BEN INT	743410102	511	12667	SH	SOLE	01
PSS WORLD MED INC	NOTE 2.250% 3/1	69366AAB6	470	500000	PRN	SOLE	01
PUBLIC STORAGE INC	COM	74460D109	426	6812	SH	SOLE	01
QLT INC	NOTE 3.000% 9/1	746927AB8	454	490000	PRN	SOLE	01
RENTECH INC	COM	760112102	74	50000	SH	SOLE	01
RES-CARE INC	COM	760943100	266	19600	SH	SOLE	03
RETAIL VENTURES INC	COM	76128Y102	154	11300	SH	SOLE	03
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	896	1000000	PRN	SOLE	01
RICHARDSON ELECTRS LTD	SDCV 8.250% 6/1	763165AC1	209	209000	PRN	SOLE	01
RICHARDSON ELECTRS LTD	SDCV 7.250%12/1	763165AB3	88	88000	PRN	SOLE	01
ROBBINS & MYERS INC	NOTE 8.000% 1/3	770196AB9	598	1311000	PRN	SOLE	01
ROSS STORES INC	COM	778296103	870	30100	SH	SOLE	03
SAFETY INS GROUP INC	COM	78648T100	285	8500	SH	SOLE	01
SCI SYS INC	NOTE 3.000% 3/1	783890AF3	33	35000	PRN	SOLE	01
SEARS HLDGS CORP	COM	812350106	1440	9867	SH	SOLE	01
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	706	20352	SH	SOLE	01
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	186	10000	SH	SOLE	01
SIEBEL SYS INC	COM	826170102	92	10000	SH	SOLE	01
SIRVA INC	COM	82967Y104	425	50000	SH	SOLE	03
SKYWORKS SOLUTIONS INC	NOTE 4.750%11/1	83088MAB8	51	50000	PRN	SOLE	01
SL GREEN RLTY CORP	COM	78440X101	545	8463	SH	SOLE	01
SPDR TR	UNIT SER 1	78462F103	25419	213385	SH	SOLE	01
STAGE STORES INC	COM NEW	85254C305	219	5015	SH	SOLE	03
STREETTRACKS GOLD TR	GOLD SHS	863307104	39400	907000	SH	SOLE	03
SUNTERRA CORP	NOTE 3.750% 3/2	86787DAC3	1148	1000000	PRN	SOLE	01
SUPERVALU INC	NOTE 11/0	868536AP8	511	1500000	PRN	SOLE	01
SYNTROLEUM CORP	COM	871630109	180	20000	SH	SOLE	01
SYSCO CORP	COM	871829107	9047	250000	SH	SOLE	03
TAUBMAN CTRS INC	COM	876664103	385	11452	SH	SOLE	01
TERRA INDS INC	COM	880915103	806	114750	SH	SOLE	01

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THERMA-WAVE INC	COM		88343A108	15	10000	SH	SOLE	01
THERMO ELECTRON CORP	SDCV	3.250%11/0	883556AJ1	1329	1357000	PRN	SOLE	01
THOMAS PPTYS GROUP INC	COM		884453101	2919	240638	SH	SOLE	01
TIME WARNER INC	COM		887317105	495	28661	SH	SOLE	01
TOO INC	COM		890333107	11788	504400	SH	SOLE	03
TOYS R US INC	COM		892335100	523	19900	SH	SOLE	01
TRIAD HOSPITALS INC	COM		89579K109	332	6070	SH	SOLE	01
UNITED RENTALS NORTH AMER IN	NOTE	1.875%10/1	911365AH7	19	20000	PRN	SOLE	01
VAALCO ENERGY INC	COM NEW		91851C201	36	10968	SH	SOLE	01
VALOR COMMUNICATIONS GROUP I	COM		920255106	13911	995800	SH	SOLE	01
VECTOR GROUP LTD	NOTE	6.250% 7/1	92240MAC2	997	1061000	PRN	SOLE	01
VECTOR GROUP LTD	NOTE	5.000%11/1	92240MAE8	256	200000	PRN	SOLE	01
VECTOR GROUP LTD	COM		92240M108	33426	1800000	SH	SOLE	03
VISION-SCIENCES INC DEL	COM		927912105	201	75480	SH	SOLE	01
WASTE CONNECTIONS INC	DBCV	5/0	941053AE0	82	69000	PRN	SOLE	01
WEATHERFORD INTL INC	DBCV	6/3	947074AB6	191	300000	PRN	SOLE	01
WET SEAL INC	CL A		961840105	1590	233421	SH	SOLE	03
WORTHINGTON INDS INC	COM		981811102	267	17001	SH	SOLE	01
XCEL ENERGY INC	COM		98389B100	827	42200	SH	SOLE	01