

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

JEFFERIES GROUP INC /DE/
Form 13F-HR/A
December 13, 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: September 30, 2005

Check here if Amendment [X]; Amendment Number: 1
This Amendment (Check only one.): [X] 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 December 8, 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: 2
Form13F Information Table Entry Total: 207
Form13F Information Table Value Total: \$524,953 (thousands)
List of Other Included Managers:

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

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

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
AAR CORP	NOTE 2.875% 2/0	000361AF2	620	590000	PRN		SOLE	01
ABERCROMBIE & FITCH CO	CL A	002896207	30747	616800	SH		SOLE	02
ACADIA RLTY TR	COM SH BEN INT	004239109	371	21000	SH		SOLE	01
ALBERTSONS INC	COM	013104104	3206	125000	SH		SOLE	02
ALMOST FAMILY INC	COM	020409108	420	25916	SH		SOLE	02
ALPHA NATURAL RESOURCES INC	COM	02076X102	4957	165000	SH		SOLE	02
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	8671	368490	SH		SOLE	02
AMERICAN EXPRESS CO	COM	025816109	3249	58936	SH		SOLE	01
AMGEN INC	COM	031162100	1397	17400	SH		SOLE	01
ANNTAYLOR STORES CORP	COM	036115103	21	10000	SH	CALL	SOLE	02
APACHE CORP	COM	037411105	3761	50000	SH		SOLE	02
ARDEN RLTY INC	COM	039793104	1170	30158	SH		SOLE	01
ARROW ELECTRS INC	DBCV 2/2	042735AY6	292	544000	PRN		SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	320	7612	SH		SOLE	01
BIOMED REALTY TRUST INC	COM	09063H107	903	37300	SH		SOLE	01
BIOMIRA INC	COM	09161R106	166	100000	SH		SOLE	01
BISYS GROUP INC	NOTE 4.000% 3/1	055472AB0	29	30000	PRN		SOLE	01
BLOCKBUSTER INC	CL A	093679108	2375	500000	SH		SOLE	02
BLOCKBUSTER INC	CL B	093679207	44	10200	SH		SOLE	01
BORDERS GROUP INC	COM	099709107	19399	875000	SH		SOLE	02
BOSTON PROPERTIES INC	COM	101121101	3191	44764	SH		SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	241	9000	SH		SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	386	15600	SH		SOLE	01
BROOKS AUTOMATION INC	NOTE 4.750% 6/0	11434AAB6	486	500000	PRN		SOLE	01
BUILD A BEAR WORKSHOP	COM	120076104	8780	393740	SH		SOLE	02
BURLINGTON COAT FACTORY	COM	121579106	4633	121800	SH		SOLE	02
BURLINGTON RES INC	COM	122014103	1626	20000	SH		SOLE	02
CACHE INC	COM NEW	127150308	4157	272958	SH		SOLE	02
CAL DIVE INTL INC	COM	127914109	1268	20000	SH		SOLE	02
CALLAWAY GOLF CO	COM	131193104	224	15000	SH		SOLE	01
CALPINE CORP	COM	131347106	227	75251	SH		SOLE	01
CAMDEN PPTY TR	SH BEN INT	133131102	588	10704	SH		SOLE	01
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	568	435000	PRN		SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	956	25000	SH		SOLE	02
CHILDRENS PL RETAIL STORES I	COM	168905107	368	10338	SH		SOLE	02
CIENA CORP	COM	171779101	60	25001	SH		SOLE	01
CISCO SYS INC	COM	17275R102	803	44793	SH		SOLE	01
COMMSCOPE INC	COM	203372107	301	16000	SH		SOLE	01
CONOCOPHILLIPS	COM	20825C104	202	2900	SH		SOLE	01
CSX CORP	DBCV 10/3	126408GA5	89	100000	PRN		SOLE	01
DEVON ENERGY CORP NEW	DEB 4.900% 8/1	25179MAA1	2110	1770000	PRN		SOLE	01
DEVON ENERGY CORP NEW	DEB 4.950% 8/1	25179MAB9	31	26000	PRN		SOLE	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	295	5000	SH		SOLE	01
DICKS SPORTING GOODS INC	COM	253393102	2891	96000	SH		SOLE	02
DISNEY WALT CO	COM DISNEY	254687106	1318	56613	SH		SOLE	01

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

DISNEY WALT CO	NOTE	2.125%	4/1	254687AU0	391	387000	PRN	SOLE	01
DRESS BARN INC	COM			261570105	2229	97917	SH	SOLE	02
DUKE ENERGY CORP	COM			264399106	894	31805	SH	SOLE	01
EARTHLINK INC	COM			270321102	1070	100000	SH	SOLE	02
EASTMAN KODAK CO	NOTE	3.375%	10/1	277461BE8	47	48000	PRN	SOLE	01
EDISON INTL	COM			281020107	959	20500	SH	SOLE	01
EDO CORP	NOTE	5.250%	4/1	281347AD6	1072	1050000	PRN	SOLE	01
ELAN PLC	ADR			284131208	101	11996	SH	SOLE	01
ELECTRIC CITY CORP	COM			284868106	270	300000	SH	SOLE	01
EMPIRE RESORTS INC	NOTE	5.500%	7/3	292052AB3	129	250000	PRN	SOLE	01
EOG RES INC	COM			26875P101	936	12500	SH	SOLE	02
EP MEDSYSTEMS INC	COM			26881P103	429	150000	SH	SOLE	01
EQUITY OFFICE PROPERTIES TRU	COM			294741103	657	20279	SH	SOLE	01
EQUITY RESIDENTIAL	SH BEN INT			29476L107	417	11307	SH	SOLE	01
ESCHELON TELECOM INC	COM			296290109	2117	173260	SH	SOLE	01
ESSEX PPTY TR INC	COM			297178105	722	8159	SH	SOLE	01
EXXON MOBIL CORP	COM			30231G102	4143	65200	SH	SOLE	01
FEDERAL NATL MTG ASSN	COM			313586109	388	8626	SH	SOLE	01
FIVE STAR QUALITY CARE INC	COM			33832D106	671	97800	SH	SOLE	01
FMC TECHNOLOGIES INC	COM			30249U101	1053	25000	SH	SOLE	02
FOOT LOCKER INC	COM			344849104	218	10000	SH	SOLE	01
FORDING CDN COAL TR	TR UNIT			345425102	1064	25000	SH	SOLE	02
FREEMPORT-MCMORAN COPPER & GO	NOTE	7.000%	2/1	35671DAK1	38	25000	PRN	SOLE	01
GAMESTOP CORP	CL A			36466R101	344	9500	SH	SOLE	01
GAMESTOP CORP	COM CL B			36466R200	544	18100	SH	SOLE	01
GEMSTAR-TV GUIDE INTL INC	COM			36866W106	29	10000	SH	SOLE	01
GENENTECH INC	COM NEW			368710406	407	5000	SH	SOLE	01
GENERAL ELEC CO	COM			369604103	599	17783	SH	SOLE	01
GENERAL GROWTH PPTYS INC	COM			370021107	335	7767	SH	SOLE	01
GENERAL MARITIME CORP	SHS			Y2692M103	763	20500	SH	SOLE	01
GENERAL MLS INC	COM			370334104	348	7400	SH	SOLE	01
GENERAL MLS INC	DBC		10/2	370334AU8	1490	2103000	PRN	SOLE	01
GENERAL MTRS CORP	DEB SR CV C 33			370442717	1337	62100	SH	SOLE	01
GLOBALSANTAFE CORP	SHS			G3930E101	3650	80000	SH	SOLE	02
GTECH HLDGS CORP	COM			400518106	20037	625000	SH	SOLE	02
GUIDANT CORP	COM			401698105	19486	277700	SH	SOLE	01
HALLIBURTON CO	NOTE	3.125%	7/1	406216AM3	722	414000	PRN	SOLE	01
HCA INC	COM			404119109	288	6000	SH	SOLE	02
HEWLETT PACKARD CO	COM			428236103	234	8201	SH	SOLE	01
HILTON HOTELS CORP	NOTE	3.375%	4/1	432848AZ2	33	30000	PRN	SOLE	01
HOOPER HOLMES INC	COM			439104100	63	16000	SH	SOLE	02
HORACE MANN EDUCATORS CORP N	NOTE	1.425%	5/1	440327AG9	146	315000	PRN	SOLE	01
HORNBECK OFFSHORE SVCS INC N	COM			440543106	2454	67000	SH	SOLE	02
HOST MARRIOTT CORP NEW	COM			44107P104	238	14366	SH	SOLE	01
HUMAN GENOME SCIENCES INC	NOTE	2.250%	10/1	444903AK4	61	2350000	PRN	SOLE	01
HYDROGENICS CORP	COM			448882100	155	40000	SH	SOLE	01
IDEC PHARMACEUTICALS CORP	NOTE		2/1	449370AC9	1702	1000000	PRN	SOLE	01
INCO LTD	NOTE		3/2	453258AM7	613	542300	PRN	SOLE	01
INCO LTD	SDCV	3.500%	3/1	453258AR6					