

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

JEFFERIES GROUP INC /DE/  
Form 13F-HR  
August 14, 2008

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, 2008

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: 520 Madison Ave., 12th Floor  
New York, NY 10022

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: Roland Kelly  
Title: Assistant Secretary  
Phone: 310- 914-1373

Signature, Place, and Date of Signing:

/s/ Roland Kelly Los Angeles, CA August 14, 2008

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: 851  
Form13F Information Table Value Total: \$1,590,826 (thousands)  
List of Other Included Managers:

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

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	28-11329	Jefferies Asset Management, LLC
04	28-13012	Jefferies High Yield Trading, 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
ABBOTT LABS	COM	002824100	1584	29908	SH		SOLE	01
ABERCROMBIE & FITCH CO	CL A	002896207	11854	189108	SH		SOLE	01 0
ABERCROMBIE & FITCH CO	CL A	002896207	1254	20000	SH	CALL	SOLE	02
ACCENTURE LTD BERMUDA	CL A	G1150G111	1108	27200	SH		SOLE	01
ACORDA THERAPEUTICS INC	COM	00484M106	1477	45000	SH		SOLE	02
ACORDA THERAPEUTICS INC	COM	00484M106	529	16100	SH	PUT	SOLE	02
ACTIVISION INC NEW	COM NEW	004930202	370	10856	SH		SOLE	01
ADAPTEC INC	NOTE 0.750%12/2	00651FAG3	256	262000	PRN		SOLE	01
ADVANCED MEDICAL OPTICS INC	COM	00763M108	187	10000	SH		SOLE	02
ADVANCED MEDICAL OPTICS INC	NOTE 2.500% 7/1	00763MAG3	2762	3040000	PRN		SOLE	01
ADVOCAT INC	COM	007586100	134	12400	SH		SOLE	02
AEP INDS INC	COM	001031103	3821	220000	SH		SOLE	01
AEROPOSTALE	COM	007865108	8067	257490	SH		SOLE	02
AEROPOSTALE	COM	007865108	336	10713	SH	CALL	SOLE	01 0
AFFYMETRIX INC	NOTE 3.500% 1/1	00826TAG3	37	45000	PRN		SOLE	01
AFLAC INC	COM	001055102	1201	19131	SH		SOLE	01
AGCO CORP	NOTE 1.250%12/1	001084AM4	51	35000	PRN		SOLE	01
AGERE SYS INC	NOTE 6.500%12/1	00845VAA8	68	67000	PRN		SOLE	01
AGNICO EAGLE MINES LTD	COM	008474108	558	7500	SH		SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	1036	10484	SH		SOLE	01
AK STL HLDG CORP	COM	001547108	15005	217466	SH		SOLE	01
AK STL HLDG CORP	COM	001547108	269	3902	SH	CALL	SOLE	01
ALBEMARLE CORP	COM	012653101	343	8600	SH		SOLE	01
ALCOA INC	COM	013817101	1048	29421	SH		SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	1086	14981	SH		SOLE	01
ALIGN TECHNOLOGY INC	COM	016255101	1100	104900	SH		SOLE	01 0
ALLEGHENY ENERGY INC	COM	017361106	792	15803	SH		SOLE	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	760	12819	SH		SOLE	01
ALLERGAN INC	COM	018490102	1714	32926	SH		SOLE	01
ALLIANCE IMAGING INC	COM NEW	018606202	88	10197	SH		SOLE	02
ALLIANT TECHSYSTEMS INC	NOTE 2.750% 2/1	018804AH7	4706	3545000	PRN		SOLE	01
ALLOS THERAPEUTICS INC	COM	019777101	691	100000	SH		SOLE	02
ALLSTATE CORP	COM	020002101	520	11400	SH		SOLE	01
ALPHATEC HOLDINGS INC	COM	02081G102	408	100000	SH		SOLE	02
ALTERA CORP	COM	021441100	1599	77228	SH		SOLE	01
ALTRIA GROUP INC	COM	02209S103	1495	72737	SH		SOLE	01
AMAG PHARMACEUTICALS INC	COM	00163U106	818	23997	SH		SOLE	01
AMAZON COM INC	COM	023135106	438	5969	SH		SOLE	01
AMB PROPERTY CORP	COM	00163T109	302	5992	SH		SOLE	01
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	304	310000	PRN		SOLE	01
AMEREN CORP	COM	023608102	781	18499	SH		SOLE	01
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	134	16800	SH		SOLE	01
AMERICAN CAPITAL STRATEGIES	COM	024937104	1563	65759	SH		SOLE	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	17896	1313022	SH		SOLE	02

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

AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1363	100000	SH	CALL	SOLE	02
AMERICAN ELEC PWR INC	COM	025537101	646	16057	SH		SOLE	01
AMERICAN EXPRESS CO	COM	025816109	454	12040	SH		SOLE	01
AMERICAN INTL GROUP INC	COM	026874107	2401	90738	SH		SOLE	01
AMERICAN INTL GROUP INC	UNIT 99/99/9999	026874115	1415	23700	SH		SOLE	01
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	539	13800	SH		SOLE	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	233	6500	SH		SOLE	01
AMERICREDIT CORP	NOTE 1.750%11/1	03060RAM3	3101	3375000	PRN		SOLE	01
AMERICREDIT CORP	NOTE 0.750% 9/1	03060RAP6	3565	5750000	PRN		SOLE	01
AMERICREDIT CORP	COM	03060R101	190	22000	SH		SOLE	01
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	8260	14000000	PRN		SOLE	01
AMERIPRISE FINL INC	COM	03076C106	1068	26267	SH		SOLE	01 0
AMERISOURCEBERGEN CORP	COM	03073E105	1956	48906	SH		SOLE	01 0
AMERON INTL INC	COM	030710107	468	3900	SH		SOLE	01
AMETEK INC NEW	COM	031100100	252	5342	SH		SOLE	01
ANADARKO PETE CORP	COM	032511107	1444	19301	SH		SOLE	01
ANALOG DEVICES INC	COM	032654105	486	15300	SH		SOLE	01
ANGLOGOLD ASHANTI LTD	RIGHT 06/23/2008	035128115	87	15000	SH		SOLE	01
ANHEUSER BUSCH COS INC	COM	035229103	390	6274	SH		SOLE	01
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	166	151000	PRN		SOLE	01
ANNALY CAP MGMT INC	COM	035710409	437	28144	SH		SOLE	01
ANNTAYLOR STORES CORP	COM	036115103	1563	65200	SH		SOLE	01 0
ANTHRACITE CAP INC	COM	037023108	92	13000	SH		SOLE	01
APACHE CORP	COM	037411105	880	6330	SH		SOLE	01
APOGEE ENTERPRISES INC	COM	037598109	186	11488	SH		SOLE	01
APOLLO GROUP INC	CL A	037604105	507	11457	SH		SOLE	01
APOLLO GROUP INC	CL A	037604105	576	13017	SH	CALL	SOLE	01
APOLLO GROUP INC	CL A	037604105	598	13507	SH	PUT	SOLE	01
APOLLO INVT CORP	COM	03761U106	172	12000	SH		SOLE	01
APPLERA CORP	COM AP BIO GRP	038020103	317	9477	SH		SOLE	01
APPLIED MATLS INC	COM	038222105	1079	56526	SH		SOLE	01
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	228	3100	SH		SOLE	01
ARDEA BIOSCIENCES INC	COM	03969P107	308	24000	SH		SOLE	02
ARKANSAS BEST CORP DEL	COM	040790107	245	6700	SH		SOLE	01
ARVINMERITOR INC	COM	043353101	423	33906	SH		SOLE	01
ASA LIMITED	COM	G3156P103	423	5000	SH		SOLE	01
ASHLAND INC NEW	COM	044209104	3071	63721	SH		SOLE	01
ASM INTL N V	COM	N07045102	17005	566831	SH		SOLE	01
ASPENBIO PHARMA INC	COM	045346103	115	17960	SH		SOLE	01
ASSURANT INC	COM	04621X108	502	7609	SH		SOLE	01
ASTORIA FINL CORP	COM	046265104	267	13300	SH		SOLE	01
ASTRAZENECA PLC	SPONSORED ADR	046353108	366	8600	SH		SOLE	01
AT&T INC	COM	00206R102	6461	191783	SH		SOLE	01
AT&T INC	COM	00206R102	447	13256	SH	CALL	SOLE	01
AT&T INC	COM	00206R102	437	12957	SH	PUT	SOLE	01
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	5091	102940	SH		SOLE	01
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	223	5700	SH		SOLE	01
ATMOS ENERGY CORP	COM	049560105	524	19000	SH		SOLE	01
ATWOOD OCEANICS INC	COM	050095108	398	3200	SH		SOLE	01
AUTODESK INC	COM	052769106	537	15893	SH		SOLE	01
AUTOLIV INC	COM	052800109	303	6500	SH		SOLE	01
AUTONATION INC	COM	05329W102	1200	119714	SH		SOLE	01
AUTOZONE INC	COM	053332102	287	2373	SH		SOLE	01
AVENTINE RENEWABLE ENERGY	COM	05356X403	49	11100	SH		SOLE	01
AVERY DENNISON CORP	COM	053611109	1150	26167	SH		SOLE	01
AVON PRODS INC	COM	054303102	202	5601	SH		SOLE	01
AXCELIS TECHNOLOGIES INC	COM	054540109	73	15000	SH		SOLE	01
AZZ INC	COM	002474104	742	18600	SH		SOLE	01
BAKER HUGHES INC	COM	057224107	1851	21190	SH		SOLE	01
BALL CORP	COM	058498106	2308	48353	SH		SOLE	01
BANCORPSOUTH INC	COM	059692103	751	42921	SH		SOLE	01 0
BANK OF AMERICA CORPORATION	COM	060505104	2416	101200	SH		SOLE	01

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

BANK OF NEW YORK MELLON CORP	COM	064058100	250	6601	SH	SOLE	01
BARCLAYS PLC	ADR	06738E204	317	13700	SH	SOLE	01
BARD C R INC	COM	067383109	1289	14658	SH	SOLE	01
BARE ESCENTUALS INC	COM	067511105	223	11920	SH	SOLE	01
BARRICK GOLD CORP	COM	067901108	678	14900	SH	SOLE	01
BAXTER INTL INC	COM	071813109	953	14900	SH	SOLE	01
BB&T CORP	COM	054937107	888	38995	SH	SOLE	01
BB&T CORP	COM	054937107	342	15000	SH	SOLE	02
BCE INC	COM NEW	05534B760	226	6500	SH	SOLE	01
BEBE STORES INC	COM	075571109	6023	626759	SH	SOLE	02
BECKMAN COULTER INC	COM	075811109	1169	17316	SH	SOLE	01
BED BATH & BEYOND INC	COM	075896100	4575	162808	SH	SOLE	01
BEMIS INC	COM	081437105	760	33912	SH	SOLE	01
BERRY PETE CO	CL A	085789105	565	9600	SH	SOLE	01
BGC PARTNERS INC	CL A	05541T101	944	125000	SH	SOLE	02
BIOGEN IDEC INC	COM	09062X103	1205	21568	SH	SOLE	01
BJ SVCS CO	COM	055482103	794	24862	SH	SOLE	01
BLACK HILLS CORP	COM	092113109	1452	45300	SH	SOLE	01
BLACKROCK INC	COM	09247X101	690	3900	SH	SOLE	01
BLOCK H & R INC	COM	093671105	672	31402	SH	SOLE	01
BMC SOFTWARE INC	COM	055921100	647	17970	SH	SOLE	01
BOEING CO	COM	097023105	2710	41232	SH	SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	896	72905	SH	SOLE	01
BPZ RESOURCES INC	COM	055639108	858	29200	SH	SOLE	01
BRIGHTPOINT INC	COM NEW	109473405	80	11000	SH	SOLE	01
BRINKS CO	COM	109696104	21779	332910	SH	SOLE	01
BRINKS CO	COM	109696104	338	5170	SH	CALL SOLE	01
BRISTOL MYERS SQUIBB CO	DBCV 9/1	110122AN8	199	200000	PRN	SOLE	01
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	226	10745	SH	SOLE	01
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	199	24136	SH	CALL SOLE	01
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	199	24137	SH	PUT SOLE	01
BROOKDALE SR LIVING INC	COM	112463104	226	11111	SH	SOLE	01
BRUKER CORP	COM	116794108	5616	437053	SH	SOLE	01 0
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1845	18475	SH	SOLE	01
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	2587	47174	SH	SOLE	01
C&D TECHNOLOGIES INC	NOTE 5.250%11/0	124661AD1	55	51000	PRN	SOLE	01
CA INC	COM	12673P105	1413	61155	SH	SOLE	01 0
CABOT CORP	COM	127055101	226	9312	SH	SOLE	01
CACHE INC	COM NEW	127150308	246	23000	SH	CALL SOLE	02
CACI INTL INC	NOTE 2.125% 5/0	127190AD8	4204	3990000	PRN	SOLE	01
CADBURY PLC	SPONS ADR	12721E102	352	7000	SH	SOLE	01
CADENCE DESIGN SYSTEM INC	NOTE 8/1	127387AB4	45	45000	PRN	SOLE	01
CADENCE PHARMACEUTICALS INC	COM	12738T100	122	20000	SH	SOLE	02
CALPINE CORP	COM NEW	131347304	790	35000	SH	SOLE	01
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	17	10000	PRN	SOLE	01
CAMPBELL SOUP CO	COM	134429109	450	13463	SH	SOLE	01
CAPELLA EDUCATION COMPANY	COM	139594105	233	3900	SH	SOLE	01
CAPITAL SR LIVING CORP	COM	140475104	89	11796	SH	SOLE	01 0
CAPSTEAD MTG CORP	COM NO PAR	14067E506	109	10000	SH	SOLE	02
CARDIOME PHARMA CORP	COM NEW	14159U202	132	15000	SH	SOLE	02
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	2857	2805000	PRN	SOLE	01
CARNIVAL CORP	PAIRED CTF	143658300	1073	32557	SH	SOLE	01
CASCAL N V	COM	N1842P109	3596	292350	SH	SOLE	01
CATERPILLAR INC DEL	COM	149123101	1104	14949	SH	SOLE	01
CBS CORP NEW	CL B	124857202	680	34868	SH	SOLE	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	3940	159500	SH	SOLE	01
CENTERPOINT ENERGY INC	COM	15189T107	570	35534	SH	SOLE	01
CENTEX CORP	COM	152312104	428	32000	SH	SOLE	01 0
CENTRAL EUROPEAN DIST CORP	COM	153435102	716	9650	SH	SOLE	01
CENTURYTEL INC	COM	156700106	3218	90432	SH	SOLE	01
CEPHALON INC	COM	156708109	253	3800	SH	SOLE	01
CERNER CORP	COM	156782104	506	11189	SH	SOLE	01 0

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

CF INDS HLDGS INC	COM	125269100	260	1700	SH	SOLE	01
CHATTEM INC	COM	162456107	293	4500	SH	SOLE	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	853	36017	SH	SOLE	02
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	960	2000	SH	SOLE	01
CHESAPEAKE ENERGY CORP	PFD CONV	165167842	476	2959	SH	SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	4922	74622	SH	SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	165167BW6	1330	740000	PRN	SOLE	01
CHEVRON CORP NEW	COM	166764100	1227	12375	SH	SOLE	01
CHILDRENS PL RETAIL STORES I	COM	168905107	938	25980	SH	CALL SOLE	01 0
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	4775	51400	SH	SOLE	01
CHINA UNICOM LTD	SPONSORED ADR	16945R104	6482	350000	SH	SOLE	01
CHRISTOPHER & BANKS CORP	COM	171046105	332	48800	SH	SOLE	01 0
CHUBB CORP	COM	171232101	1180	24069	SH	SOLE	01
CHURCH & DWIGHT INC	DBCV 5.250% 8/1	171340AC6	456	250000	PRN	SOLE	01
CIENA CORP	NOTE 0.250% 5/0	171779AB7	1245	1507000	PRN	SOLE	01
CIGNA CORP	COM	125509109	781	22077	SH	SOLE	01
CIMAREX ENERGY CO	COM	171798101	732	10500	SH	SOLE	01
CINCINNATI FINL CORP	COM	172062101	1829	72022	SH	SOLE	01
CISCO SYS INC	COM	17275R102	873	37536	SH	SOLE	01
CIT GROUP INC	8.75%PFD SER C	125581603	409	10000	SH	SOLE	01
CITIGROUP INC	COM	172967101	4364	260357	SH	SOLE	01
CITRIX SYS INC	COM	177376100	268	9119	SH	SOLE	01
CLARCOR INC	COM	179895107	347	9877	SH	SOLE	01
CLAUDE RES INC	COM	182873109	35	40000	SH	SOLE	01
CLEAN HARBORS INC	COM	184496107	276	3887	SH	SOLE	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4580	130100	SH	SOLE	01
CME GROUP INC	COM	12572Q105	1533	4000	SH	SOLE	01
CNA FINL CORP	COM	126117100	269	10700	SH	SOLE	01
COCA COLA CO	COM	191216100	832	16013	SH	CALL SOLE	01
COCA COLA CO	COM	191216100	1229	23650	SH	SOLE	01
COCA COLA ENTERPRISES INC	COM	191219104	666	38479	SH	SOLE	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	435	13384	SH	PUT SOLE	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	449	13819	SH	CALL SOLE	01
COINSTAR INC	COM	19259P300	414	12648	SH	SOLE	01
COLGATE PALMOLIVE CO	COM	194162103	1061	15355	SH	SOLE	01
COMCAST CORP NEW	CL A	20030N101	1320	69568	SH	SOLE	01
COMERICA INC	COM	200340107	1992	77742	SH	SOLE	01 0
COMMERCIAL METALS CO	COM	201723103	430	11400	SH	SOLE	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4037	122400	SH	SOLE	01 0
CONAGRA FOODS INC	COM	205887102	728	37750	SH	SOLE	01
CONEXANT SYSTEMS INC	COM	207142100	1348	299538	SH	SOLE	02
CONOCOPHILLIPS	COM	20825C104	7311	77455	SH	SOLE	01
CONSTELLATION BRANDS INC	CL A	21036P108	505	25444	SH	SOLE	01
CONSTELLATION ENERGY GROUP I	COM	210371100	1039	12655	SH	SOLE	01
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	372	4000	SH	SOLE	01
CONTINENTAL AIRLS INC	NOTE 5.000% 6/1	210795PJ3	77	100000	PRN	SOLE	01
COOPER COS INC	COM NEW	216648402	535	14400	SH	SOLE	01 0
COOPER INDS LTD	CL A	G24182100	264	6674	SH	SOLE	01
CORNING INC	COM	219350105	1959	85000	SH	SOLE	01 0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	591	21516	SH	SOLE	01
COSTCO COMPANIES INC	NOTE 8/1	22160QAC6	159	100000	PRN	SOLE	01
COVANCE INC	COM	222816100	903	10500	SH	SOLE	01
COVANTA HLDG CORP	COM	22282E102	486	18200	SH	SOLE	01
COVANTA HLDG CORP	DBCV 1.000% 2/0	22282EAA0	1592	1500000	PRN	SOLE	01
COVENTRY HEALTH CARE INC	COM	222862104	340	11170	SH	SOLE	01
CRANE CO	COM	224399105	270	7000	SH	SOLE	01
CRESUD S A C I F Y A	SPONSORED ADR	226406106	2711	182422	SH	SOLE	01
CSG SYS INTL INC	NOTE 2.500% 6/1	126349AB5	327	393000	PRN	SOLE	01
CSX CORP	COM	126408103	1487	23671	SH	SOLE	01
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	1829	2072000	PRN	SOLE	01
CUMMINS INC	COM	231021106	1193	18214	SH	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	12600	318431	SH	SOLE	01 0

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

CYMER INC	COM	232572107	298	11100	SH	SOLE	01
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	216	30000	SH	SOLE	02
CYPRESS SEMICONDUCTOR CORP	COM	232806109	5826	235400	SH	SOLE	01
D R HORTON INC	COM	23331A109	543	50000	SH	PUT SOLE	02
DAIMLER AG	REG SHS	D1668R123	333	5400	SH	SOLE	01
DANAHER CORP DEL	NOTE 1/2	235851AF9	33	29000	PRN	SOLE	01
DARDEN RESTAURANTS INC	COM	237194105	1623	50826	SH	SOLE	01
DAVITA INC	COM	23918K108	873	16429	SH	SOLE	01 0
DEAN FOODS CO NEW	COM	242370104	1368	69711	SH	SOLE	01
DECKERS OUTDOOR CORP	COM	243537107	485	3482	SH	SOLE	01
DEERE & CO	COM	244199105	1673	23190	SH	SOLE	01
DELL INC	COM	24702R101	931	42565	SH	SOLE	01
DELTA PETE CORP	COM NEW	247907207	276	10800	SH	SOLE	01
DENTSPLY INTL INC NEW	COM	249030107	208	5641	SH	SOLE	01
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	1655	101100	SH	SOLE	01
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	524	15096	SH	SOLE	01
DEVON ENERGY CORP NEW	COM	25179M103	316	2631	SH	SOLE	01
DEVON ENERGY CORP NEW	DEB 4.950% 8/1	25179MAB9	19	10000	PRN	SOLE	01
DICKS SPORTING GOODS INC	COM	253393102	574	32355	SH	SOLE	01
DIGITAL RIV INC	NOTE 1.250% 1/0	25388BAB0	4485	4328000	PRN	SOLE	01
DILLARDS INC	CL A	254067101	225	19438	SH	SOLE	01
DIODES INC	COM	254543101	936	33882	SH	SOLE	01
DIRECTV GROUP INC	COM	25459L106	811	31310	SH	SOLE	01
DISCOVERY HOLDING CO	CL A COM	25468Y107	244	11132	SH	SOLE	01
DISNEY WALT CO	COM DISNEY	254687106	1178	37756	SH	SOLE	01
DOLBY LABORATORIES INC	COM	25659T107	335	8317	SH	SOLE	01
DOLLAR FINL CORP	NOTE 2.875% 6/3	256664AB9	1901	2600000	PRN	SOLE	01
DOMINION RES INC VA NEW	NOTE 2.125%12/1	25746UAT6	1931	1506000	PRN	SOLE	01
DONALDSON INC	COM	257651109	384	8600	SH	SOLE	01
DOW CHEM CO	COM	260543103	1731	49591	SH	SOLE	01
DPL INC	COM	233293109	385	14608	SH	SOLE	01
DRESS BARN INC	COM	261570105	149	11168	SH	SOLE	01
DST SYS INC DEL	COM	233326107	284	5162	SH	SOLE	01
DST SYS INC DEL	DBCV 3.625% 8/1	233326AD9	2868	2505000	PRN	SOLE	01
DTE ENERGY CO	COM	233331107	822	19369	SH	SOLE	01
DU PONT E I DE NEMOURS & CO	COM	263534109	2884	67234	SH	SOLE	01
DYNEGY INC DEL	CL A	26817G102	96	11200	SH	SOLE	01
E M C CORP MASS	NOTE 1.750%12/0	268648AM4	574	503000	PRN	SOLE	01
EARTHLINK INC	COM	270321102	107	12400	SH	SOLE	01
EASTMAN CHEM CO	COM	277432100	2108	30611	SH	SOLE	01
EASTMAN KODAK CO	COM	277461109	360	25003	SH	SOLE	01
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	415	440000	PRN	SOLE	01
EATON CORP	COM	278058102	2387	28089	SH	SOLE	01
EATON VANCE CORP	COM NON VTG	278265103	625	15723	SH	SOLE	01 0
EBAY INC	COM	278642103	626	22880	SH	SOLE	01 0
ECOLAB INC	COM	278865100	472	10986	SH	SOLE	01
EDISON INTL	COM	281020107	260	5067	SH	SOLE	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	683	11009	SH	SOLE	01 0
ELECTRONIC ARTS INC	COM	285512109	328	7388	SH	SOLE	01
ELECTRONIC DATA SYS NEW	NOTE 3.875% 7/1	285661AF1	249	250000	PRN	SOLE	01
EMERSON ELEC CO	COM	291011104	273	5516	SH	SOLE	01
EMPIRE RESORTS INC	NOTE 8.000% 7/3	292052AB3	42	70000	PRN	SOLE	01
ENERGEN CORP	COM	29265N108	429	5500	SH	SOLE	01
ENERGY PARTNERS LTD	COM	29270U105	746	50000	SH	SOLE	01
ENSCO INTL INC	COM	26874Q100	718	8891	SH	SOLE	01
ENSIGN GROUP INC	COM	29358P101	118	10233	SH	SOLE	02
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	73	10400	SH	SOLE	01
ENTERGY CORP NEW	COM	29364G103	531	4408	SH	SOLE	01
ENTERTAINMENT PPTYS TR	CONV PFD 9% SR E	29380T600	213	8000	SH	SOLE	01
EOG RES INC	COM	26875P101	1013	7718	SH	SOLE	01
EQUIFAX INC	COM	294429105	1233	36681	SH	SOLE	01
EQUINIX INC	COM NEW	29444U502	2659	29800	SH	SOLE	01

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

EQUITY RESIDENTIAL	SH BEN INT	29476L107	306	8005	SH	SOLE	01
EURONET WORLDWIDE INC	DBCV 1.625%12/1	298736AD1	11	12000	PRN	SOLE	01
EVERGREEN SOLAR INC	COM	30033R108	636	65600	SH	SOLE	01
EXCO RESOURCES INC	COM	269279402	281	7600	SH	SOLE	01
EXPEDIA INC DEL	COM	30212P105	291	15828	SH	SOLE	01
EXPRESS SCRIPTS INC	COM	302182100	727	11585	SH	SOLE	01
EXPRESSJET HOLDINGS INC	NOTE 4.250% 8/0	30218UAB4	25	36000	PRN	SOLE	01
EXXON MOBIL CORP	COM	30231G102	652	7400	SH	SOLE	01
FACTSET RESH SYS INC	COM	303075105	340	6029	SH	SOLE	01
FEDERAL NATL MTG ASSN	COM	313586109	1368	70094	SH	SOLE	01
FEDEX CORP	COM	31428X106	834	10585	SH	SOLE	01
FIBERTOWER CORP	NOTE 9.000%11/1	31567RAC4	1411	1920000	PRN	SOLE	01
FIFTH THIRD BANCORP	COM	316773100	407	40000	SH	SOLE	02
FINANCIAL FED CORP	DBCV 2.000% 4/1	317492AF3	197	200000	PRN	SOLE	01
FINISH LINE INC	CL A	317923100	319	36620	SH	SOLE	01
FIRST HORIZON NATL CORP	COM	320517105	423	56991	SH	SOLE	01
FISERV INC	COM	337738108	1073	23642	SH	SOLE	01
FLOTEK INDS INC DEL	COM	343389102	256	12400	SH	SOLE	01
FLUOR CORP NEW	COM	343412102	1762	9468	SH	SOLE	01
FMC TECHNOLOGIES INC	COM	30249U101	454	5900	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	961	199844	SH	SOLE	01
FOREST OIL CORP	COM PAR \$0.01	346091705	842	11306	SH	SOLE	01
FPL GROUP INC	COM	302571104	468	7136	SH	SOLE	01
FRANCE TELECOM	SPONSORED ADR	35177Q105	889	30007	SH	SOLE	01
FRANKLIN RES INC	COM	354613101	2456	26798	SH	SOLE	01
FREEPOR-T-MCMORAN COPPER & GO	COM	35671D857	21314	181876	SH	SOLE	01
FREEPOR-T-MCMORAN COPPER & GO	PFD CONV	35671D782	3093	18400	SH	SOLE	01
FREEPOR-T-MCMORAN COPPER & GO	COM	35671D857	212	1813	SH	PUT SOLE	01
FREEPOR-T-MCMORAN COPPER & GO	COM	35671D857	211	1797	SH	CALL SOLE	01
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	259	11000	SH	SOLE	01
FRONTLINE LTD	SHS	G3682E127	41675	597232	SH	SOLE	01
FTI CONSULTING INC	NOTE 3.750% 7/1	302941AB5	13668	5863000	PRN	SOLE	01
FURNITURE BRANDS INTL INC	COM	360921100	270	20200	SH	SOLE	01
GAMESTOP CORP NEW	CL A	36467W109	2081	51506	SH	SOLE	01
GANNETT INC	COM	364730101	595	27480	SH	SOLE	01
GAP INC DEL	COM	364760108	4501	270000	SH	CALL SOLE	02
GARMIN LTD	ORD	G37260109	446	10400	SH	SOLE	01
GAYLORD ENTMT CO NEW	COM	367905106	333	13900	SH	SOLE	01
GEN-PROBE INC NEW	COM	36866T103	433	9111	SH	SOLE	01
GENENTECH INC	COM NEW	368710406	1553	20450	SH	SOLE	01
GENERAL CABLE CORP DEL NEW	NOTE 0.875%11/1	369300AD0	735	544000	PRN	SOLE	01
GENERAL DYNAMICS CORP	COM	369550108	281	3337	SH	SOLE	01
GENERAL ELECTRIC CO	COM	369604103	2142	80300	SH	SOLE	01
GENERAL GROWTH PPTYS INC	COM	370021107	803	22916	SH	SOLE	01
GENERAL MLS INC	COM	370334104	1902	31291	SH	SOLE	01
GENERAL MTRS CORP	COM	370442105	2287	198867	SH	SOLE	01
GENERAL MTRS CORP	COM	370442105	182	15827	SH	PUT SOLE	01
GENZYME CORP	COM	372917104	4957	68957	SH	SOLE	01
GILEAD SCIENCES INC	COM	375558103	1294	24438	SH	SOLE	01
GLG PARTNERS INC	*W EXP 12/28/201	37929X115	96	50000	SH	SOLE	01
GLOBAL INDS LTD	COM	379336100	216	12053	SH	SOLE	01
GLOBAL INDS LTD	DBCV 2.750% 8/0	379336AE0	3370	4300000	PRN	SOLE	01
GMX RES INC	COM	38011M108	14721	198664	SH	SOLE	01
GOLAR LNG LTD BERMUDA	SHS	G9456A100	282	18200	SH	SOLE	01
GOLDCORP INC NEW	COM	380956409	970	21000	SH	SOLE	01
GOODRICH CORP	COM	382388106	2324	48963	SH	SOLE	01
GOODRICH PETE CORP	NOTE 3.250%12/0	382410AB4	52	34000	PRN	SOLE	01
GOODYEAR TIRE & RUBR CO	COM	382550101	651	36500	SH	SOLE	01
GRAINGER W W INC	COM	384802104	2052	25082	SH	SOLE	01
GRAN TIERRA ENERGY INC	COM	38500T101	399	50000	SH	SOLE	01
GREAT ATLANTIC & PAC TEA INC	COM	390064103	285	12500	SH	SOLE	01
GREAT PLAINS ENERGY INC	COM	391164100	273	10804	SH	SOLE	01

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

GREATBATCH INC	SDCV 2.250% 6/1	39153LAB2	637	834000	PRN	SOLE	01
GULFMARK OFFSHORE INC	COM	402629109	227	3900	SH	SOLE	01
HALLIBURTON CO	COM	406216101	536	10107	SH	SOLE	01
HANESBRANDS INC	COM	410345102	383	14126	SH	SOLE	01
HANSEN NAT CORP	COM	411310105	562	19500	SH	SOLE	01
HARLEY DAVIDSON INC	COM	412822108	279	7700	SH	SOLE	01
HARRIS CORP DEL	COM	413875105	626	12400	SH	SOLE	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	1290	19975	SH	SOLE	01
HASBRO INC	COM	418056107	231	6479	SH	SOLE	01
HCP INC	COM	40414L109	294	9228	SH	SOLE	01
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	380	5300	SH	SOLE	01
HEADWATERS INC	NOTE 2.500% 2/0	42210PAD4	2770	4000000	PRN	SOLE	01
HEALTH MGMT ASSOC INC NEW	NOTE 4.375% 8/0	421933AF9	9962	10000000	PRN	SOLE	01
HEALTHSOUTH CORP	COM NEW	421924309	1138	68439	SH	SOLE	01
HEALTHWAYS INC	COM	422245100	832	28100	SH	SOLE	01
HEINZ H J CO	COM	423074103	361	7549	SH	SOLE	01
HELICOS BIOSCIENCES CORP	COM	42326R109	143	30634	SH	SOLE	02
HELMERICH & PAYNE INC	COM	423452101	859	11925	SH	SOLE	01
HERBALIFE LTD	COM USD SHS	G4412G101	543	14000	SH	SOLE	01
HERCULES INC	COM	427056106	188	11105	SH	SOLE	01
HESS CORP	COM	42809H107	1502	11905	SH	SOLE	01
HEWLETT PACKARD CO	COM	428236103	4191	94808	SH	SOLE	01
HEWLETT PACKARD CO	COM	428236103	484	10952	SH	CALL SOLE	01
HEWLETT PACKARD CO	COM	428236103	523	11832	SH	PUT SOLE	01
HILL ROM HLDGS INC	COM	431475102	323	11984	SH	SOLE	01
HOLOGIC INC	COM	436440101	1524	69908	SH	SOLE	01
HOLOGIC INC	COM	436440101	1838	26583	SH	CALL SOLE	01 0
HOME DEPOT INC	COM	437076102	770	32873	SH	SOLE	01
HONEYWELL INTL INC	COM	438516106	512	10185	SH	SOLE	01
HORNBECK OFFSHORE SVCS INC N	FRNT 1.625%11/1	440543AE6	2456	1863000	PRN	SOLE	01
HORNBECK OFFSHORE SVCS INC N	COM	440543106	5456	96557	SH	SOLE	01
HOSPIRA INC	COM	441060100	600	14965	SH	SOLE	01
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	320	13078	SH	SOLE	01
HUB GROUP INC	CL A	443320106	259	7596	SH	SOLE	01
HUBBELL INC	CL B	443510201	271	6800	SH	SOLE	01
HUDSON CITY BANCORP	COM	443683107	509	30523	SH	SOLE	01
HUMAN GENOME SCIENCES INC	NOTE 2.250%10/1	444903AK4	1806	2350000	PRN	SOLE	01
HUMANA INC	COM	444859102	525	13204	SH	SOLE	01
HUNTSMAN CORP	COM	447011107	3139	275376	SH	SOLE	01 0
HUTCHINSON TECHNOLOGY INC	COM	448407106	203	15111	SH	SOLE	01
IDENIX PHARMACEUTICALS INC	COM	45166R204	1736	238784	SH	SOLE	01 0
IGATE CORP	COM	45169U105	82	10069	SH	SOLE	01
IHS INC	CL A	451734107	327	4700	SH	SOLE	01
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	1023	1100000	PRN	SOLE	01
INFORMATICA CORP	COM	45666Q102	635	42251	SH	SOLE	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	10823	289160	SH	SOLE	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	358	9575	SH	CALL SOLE	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	282	7544	SH	PUT SOLE	01
INNOPHOS HOLDINGS INC	COM	45774N108	268	8400	SH	SOLE	01
INPUT/OUTPUT INC	NOTE 5.500%12/1	457652AB1	411	100000	PRN	SOLE	01
INSULET CORP	COM	45784P101	250	15900	SH	SOLE	01
INTEGRYS ENERGY GROUP INC	COM	45822P105	823	16200	SH	SOLE	01
INTEL CORP	COM	458140100	2942	136959	SH	SOLE	01
INTERCONTINENTALEXCHANGE INC	COM	45865V100	547	4794	SH	SOLE	01
INTERMUNE INC	COM	45884X103	4083	311219	SH	SOLE	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	729	6155	SH	SOLE	01
INTERNATIONAL COAL GRP INC N	COM	45928H106	1965	150500	SH	SOLE	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1202	48099	SH	SOLE	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	591	30807	SH	SOLE	01
INTL PAPER CO	COM	460146103	331	14189	SH	SOLE	01
INTUIT	COM	461202103	678	24601	SH	SOLE	01
INTUITIVE SURGICAL INC	COM NEW	46120E602	485	1800	SH	SOLE	01



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

INVERNESS MED INNOVATIONS IN	COM	46126P106	267	8043	SH	SOLE	01
INVERNESS MED INNOVATIONS IN	NOTE 3.000% 5/1	46126PAD8	1248	1295000	PRN	SOLE	01
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	847	25301	SH	SOLE	01 0
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	999	1043000	PRN	SOLE	01
IRON MTN INC	COM	462846106	261	9838	SH	SOLE	01
ISHARES INC	MSCI MEXICO	464286822	637	11196	SH	SOLE	01
ISHARES INC	MSCI BRAZIL	464286400	1318	14761	SH	SOLE	01 0
ISHARES INC	MSCI CDA INDEX	464286509	645	19442	SH	SOLE	01
ISHARES INC	MSCI CHILE IND	464286640	616	13502	SH	SOLE	01
ISHARES INC	MSCI ISRAEL FD	464286632	681	12406	SH	SOLE	01
ISHARES INC	MSCI SPAIN	464286764	578	10687	SH	SOLE	01
ISHARES INC	MSCI TAIWAN	464286731	578	40876	SH	SOLE	01
ISHARES INC	MSCI MALAYSIA	464286830	514	49440	SH	SOLE	01
ISHARES SILVER TRUST	ISHARES	46428Q109	1036	6000	SH	SOLE	01
ISHARES TR	MSCI EMERG MKT	464287234	20822	152680	SH	SOLE	01
ISHARES TR	RUSSELL 2000	464287655	496	7179	SH	PUT SOLE	01
ISHARES TR	S&P LTN AM 40	464287390	650	2363	SH	SOLE	01
ITRON INC	COM	465741106	394	4009	SH	SOLE	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	926	11205	SH	SOLE	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	213	2579	SH	CALL SOLE	01
JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	239	14200	SH	SOLE	01
JACOBS ENGR GROUP INC DEL	COM	469814107	2787	34530	SH	SOLE	01
JANUS CAP GROUP INC	COM	47102X105	369	13931	SH	SOLE	01
JOHNSON & JOHNSON	COM	478160104	418	6500	SH	SOLE	01
JOHNSON CTLS INC	COM	478366107	469	16369	SH	SOLE	01
JOS A BANK CLOTHIERS INC	COM	480838101	572	21400	SH	SOLE	01 0
JOY GLOBAL INC	COM	481165108	838	11050	SH	SOLE	01
JP MORGAN CHASE & CO	COM	46625H100	1905	55535	SH	SOLE	01 0
JUNIPER NETWORKS INC	COM	48203R104	412	18556	SH	SOLE	01
JUNIPER NETWORKS INC	COM	48203R104	365	16457	SH	CALL SOLE	01
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	209	3900	SH	SOLE	01
KANSAS CITY SOUTHERN	COM NEW	485170302	362	8231	SH	SOLE	01
KELLOGG CO	COM	487836108	1123	23385	SH	SOLE	01
KERYX BIOPHARMACEUTICALS INC	COM	492515101	58	118235	SH	SOLE	01
KEYCORP NEW	COM	493267108	1065	96949	SH	SOLE	01 0
KIMCO REALTY CORP	COM	49446R109	432	12518	SH	SOLE	01
KINETIC CONCEPTS INC	COM NEW	49460W208	523	13100	SH	SOLE	01
KING PHARMACEUTICALS INC	COM	495582108	576	55045	SH	SOLE	01
KINROSS GOLD CORP	COM NO PAR	496902404	588	24900	SH	SOLE	01
KIRBY CORP	COM	497266106	547	11400	SH	SOLE	01
KKR FINANCIAL HLDGS LLC	COM	48248A306	263	25000	SH	SOLE	02
KOHL'S CORP	COM	500255104	2223	55520	SH	SOLE	01 0
KOHL'S CORP	COM	500255104	801	20000	SH	CALL SOLE	02
KRAFT FOODS INC	CL A	50075N104	284	9976	SH	SOLE	01
KROGER CO	COM	501044101	491	17013	SH	SOLE	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	933	10269	SH	SOLE	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	714	10248	SH	SOLE	01
LAM RESEARCH CORP	COM	512807108	582	16100	SH	SOLE	01
LAMAR ADVERTISING CO	NOTE 2.875%12/3	512815AH4	2089	2121000	PRN	SOLE	01
LAUDER ESTEE COS INC	CL A	518439104	369	7941	SH	SOLE	01
LEAP WIRELESS INTL INC	COM NEW	521863308	815	18875	SH	SOLE	01
LEAR CORP	COM	521865105	202	14264	SH	SOLE	01
LEGG MASON INC	COM	524901105	210	4828	SH	SOLE	01
LEGG MASON INC	UNIT 99/99/9999	524901303	2102	50000	SH	SOLE	01
LEGGETT & PLATT INC	COM	524660107	790	47093	SH	SOLE	01
LEHMAN BROS HLDGS INC	7.25%CONV SR P	52523J453	281	350	SH	SOLE	01
LEHMAN BROS HLDGS INC	COM	524908100	5409	273027	SH	SOLE	01
LEUCADIA NATL CORP	COM	527288104	46635	993500	SH	SOLE	01
LEUCADIA NATL CORP	NOTE 3.750% 4/1	527288AX2	38213	17794000	PRN	SOLE	01
LEVEL 3 COMMUNICATIONS INC	NOTE 2.875% 7/1	52729NBA7	2019	2415000	PRN	SOLE	01
LEXMARK INTL NEW	CL A	529771107	593	17730	SH	SOLE	01
LIBERTY MEDIA CORP	DEB 3.250% 3/1	530715AR2	40	62000	PRN	SOLE	01

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

LIBERTY MEDIA CORP NEW	INT COM SER A	53071M104	369	25000	SH	SOLE	01
LIFEPPOINT HOSPITALS INC	NOTE 3.500% 5/1	53219LAH2	1327	1559000	PRN	SOLE	01
LILLY ELI & CO	COM	532457108	268	5800	SH	SOLE	01
LIMITED BRANDS INC	COM	532716107	2603	154508	SH	SOLE	01
LINCARE HLDGS INC	COM	532791100	369	13000	SH	SOLE	01
LINCOLN NATL CORP IND	COM	534187109	467	10301	SH	SOLE	01
LOCKHEED MARTIN CORP	COM	539830109	2158	21878	SH	SOLE	01
LOCKHEED MARTIN CORP	DBCV 8/1	539830AP4	83	61000	PRN	SOLE	01
LOEWS CORP	COM	540424108	1349	28771	SH	SOLE	01
LOGITECH INTL S A	SHS	H50430232	9935	370700	SH	SOLE	01
LORILLARD INC	COM	544147101	339	4900	SH	SOLE	01
LOWES COS INC	COM	548661107	724	34900	SH	SOLE	01
LSI CORPORATION	COM	502161102	100	16218	SH	SOLE	01
LUBRIZOL CORP	COM	549271104	332	7170	SH	SOLE	01
LUCENT TECHNOLOGIES INC	DBCV 2.750% 6/1	549463AG2	911	1000000	PRN	SOLE	01
LUFKIN INDS INC	COM	549764108	214	2570	SH	SOLE	01
LUMINEX CORP DEL	COM	55027E102	255	12400	SH	SOLE	01
MACERICH CO	COM	554382101	257	4138	SH	SOLE	01
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	133	149000	PRN	SOLE	01
MACYS INC	COM	55616P104	8452	435204	SH	SOLE	02
MAGNA INTL INC	CL A	559222401	326	5500	SH	SOLE	01
MAGUIRE PPTYS INC	COM	559775101	28298	2325246	SH	SOLE	01
MAKO SURGICAL CORP	COM	560879108	732	100000	SH	SOLE	02
MANITOWOC INC	COM	563571108	713	21929	SH	SOLE	01
MANNKIND CORP	NOTE 3.750%12/1	56400PAA0	881	1650000	PRN	SOLE	01
MANPOWER INC	COM	56418H100	384	6600	SH	SOLE	01
MARATHON OIL CORP	COM	565849106	673	12966	SH	SOLE	01
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	729	15000	SH	SOLE	01
MARRIOTT INTL INC NEW	CL A	571903202	281	10720	SH	SOLE	01
MARSHALL & ILSLEY CORP NEW	COM	571837103	556	36242	SH	SOLE	01
MASCO CORP	COM	574599106	234	14900	SH	SOLE	01
MASTERCARD INC	CL A	57636Q104	584	2200	SH	SOLE	01
MATTEL INC	COM	577081102	669	39061	SH	SOLE	01
MAXTOR CORP	NOTE 2.375% 8/1	577729AE6	2326	1850000	PRN	SOLE	01
MAXTOR CORP	NOTE 6.800% 4/3	577729AC0	1596	1522000	PRN	SOLE	01
MCAFEЕ INC	COM	579064106	339	9961	SH	SOLE	01
MCDONALDS CORP	COM	580135101	403	7182	SH	SOLE	01
MCKESSON CORP	COM	58155Q103	1242	22213	SH	SOLE	01
MCMORAN EXPLORATION CO	COM	582411104	8183	297350	SH	SOLE	01
MCMORAN EXPLORATION CO	NOTE 6.000% 7/0	582411AB0	115	115000	PRN	SOLE	01
MDU RES GROUP INC	COM	552690109	654	18750	SH	SOLE	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	292	6187	SH	SOLE	01
MEDTRONIC INC	COM	585055106	3760	72650	SH	SOLE	01 0
MELLANOX TECHNOLOGIES LTD	SHS	M51363113	464	34241	SH	SOLE	02
MEMC ELECTR MATLS INC	COM	552715104	1281	20820	SH	SOLE	01
MENS WEARHOUSE INC	COM	587118100	1256	77100	SH	SOLE	01 0
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	1049	950000	PRN	SOLE	01
MERCURY COMPUTER SYS	NOTE 2.000% 5/0	589378AB4	88	100000	PRN	SOLE	01
MERRILL LYNCH & CO INC	COM	590188108	8332	262749	SH	SOLE	01 0
MERRILL LYNCH & CO INC	COM	590188108	227	7151	SH PUT	SOLE	01
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	1060	1041000	PRN	SOLE	01
METLIFE INC	COM	59156R108	950	17995	SH	SOLE	01
MFA MTG INVTS INC	COM	55272X102	359	55000	SH	SOLE	02
MICRON TECHNOLOGY INC	COM	595112103	89	14857	SH	SOLE	01
MILLER HERMAN INC	COM	600544100	528	21200	SH	SOLE	01
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	373	3600	SH	SOLE	01
MILLIPORE CORP	COM	601073109	650	9575	SH	SOLE	01
MINDSPEED TECHNOLOGIES INC	COM	602682106	857	974109	SH	SOLE	02
MINE SAFETY APPLIANCES CO	COM	602720104	260	6500	SH	SOLE	01
MINERALS TECHNOLOGIES INC	COM	603158106	203	3200	SH	SOLE	01
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	1815	100309	SH	SOLE	01
MIRANT CORP NEW	*W EXP 01/03/201	60467R126	840	43840	SH	SOLE	01

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

MIRANT CORP NEW	COM	60467R100	2298	58688	SH	SOLE	01
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	5939	674901	SH	SOLE	01
MOLEX INC	COM	608554101	2019	82701	SH	SOLE	01
MOLSON COORS BREWING CO	CL B	60871R209	1069	19684	SH	SOLE	01
MONSANTO CO NEW	COM	61166W101	4283	33871	SH	SOLE	01
MORGAN STANLEY	COM NEW	617446448	346	9587	SH	SOLE	01
MSC INDL DIRECT INC	CL A	553530106	414	9378	SH	SOLE	01
MTR GAMING GROUP INC	COM	553769100	1796	376489	SH	SOLE	01
MYLAN INC	COM	628530107	1278	105845	SH	SOLE	01
MYLAN INC	NOTE 1.250% 3/1	628530AG2	246	294000	PRN	SOLE	01
MYRIAD GENETICS INC	COM	62855J104	2481	54500	SH	SOLE	01
NABORS INDUSTRIES LTD	SHS	G6359F103	1663	33778	SH	SOLE	01
NASDAQ OMX GROUP INC	COM	631103108	632	23772	SH	SOLE	01
NATIONAL CINEMEDIA INC	COM	635309107	222	20800	SH	SOLE	01
NATIONAL CITY CORP	COM	635405103	191	40000	SH	SOLE	02
NATIONAL FUEL GAS CO N J	COM	636180101	238	4000	SH	SOLE	01
NATIONAL HEALTHCARE CORP	COM	635906100	256	5594	SH	SOLE	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1448	70487	SH	SOLE	01
NBTY INC	COM	628782104	542	16900	SH	SOLE	01
NCI BUILDING SYS INC	COM	628852105	327	8900	SH	SOLE	01
NCI BUILDING SYS INC	NOTE 2.125%11/1	628852AG0	16	15000	PRN	SOLE	01
NETAPP INC	COM	64110D104	3734	172376	SH	SOLE	01
NETLOGIC MICROSYSTEMS INC	COM	64118B100	5965	179676	SH	SOLE	01
NEW YORK & CO INC	COM	649295102	16541	1809687	SH	SOLE	01
NEW YORK CMNTY BANCORP INC	COM	649445103	305	17100	SH	SOLE	01
NEWELL RUBBERMAID INC	COM	651229106	1298	77285	SH	SOLE	01
NEWFIELD EXPL CO	COM	651290108	824	12625	SH	SOLE	01
NEWMONT MINING CORP	COM	651639106	756	14500	SH	SOLE	01
NEWS CORP	CL A	65248E104	1429	95043	SH	SOLE	01
NICOR INC	COM	654086107	670	15726	SH	SOLE	01
NOBEL LEARNING CMNTYS INC	COM	654889104	918	65198	SH	SOLE	01
NOBLE CORPORATION	SHS	G65422100	413	6355	SH	SOLE	01
NOBLE ENERGY INC	COM	655044105	1619	16096	SH	SOLE	01
NOKIA CORP	SPONSORED ADR	654902204	25926	1058209	SH	SOLE	01
NORDSTROM INC	COM	655664100	801	26426	SH	SOLE	01
NOVARTIS A G	SPONSORED ADR	66987V109	3985	72400	SH	SOLE	01
NUANCE COMMUNICATIONS INC	COM	67020Y100	354	22600	SH	SOLE	01
NUCOR CORP	COM	670346105	721	9657	SH	SOLE	01
NVIDIA CORP	COM	67066G104	284	15154	SH	SOLE	01
NYSE EURONEXT	COM	629491101	9988	197143	SH	SOLE	01
NYSE EURONEXT	COM	629491101	232	4580	SH	CALL SOLE	01
ODYSSEY HEALTHCARE INC	COM	67611V101	566	58098	SH	SOLE	01
OFFICEMAX INC DEL	COM	67622P101	181	13000	SH	SOLE	01
OGE ENERGY CORP	COM	670837103	355	11200	SH	SOLE	01
OLD DOMINION FGHT LINES INC	COM	679580100	267	8900	SH	SOLE	01
OM GROUP INC	COM	670872100	288	8782	SH	SOLE	01
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	3523	90650	SH	SOLE	01
OMNICARE INC	COM	681904108	2051	78200	SH	SOLE	01
ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	682189AG0	1518	1388000	PRN	SOLE	01
ONYX PHARMACEUTICALS INC	COM	683399109	463	13000	SH	SOLE	01
ONYX PHARMACEUTICALS INC	COM	683399109	973	27318	SH	CALL SOLE	01
OPTIMER PHARMACEUTICALS INC	COM	68401H104	811	100000	SH	SOLE	02
ORACLE CORP	COM	68389X105	3701	176256	SH	SOLE	01
ORACLE CORP	COM	68389X105	245	11688	SH	CALL SOLE	01
ORACLE CORP	COM	68389X105	315	15014	SH	PUT SOLE	01
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAC9	28	69000	PRN	SOLE	01
OSHKOSH CORP	COM	688239201	320	15443	SH	SOLE	01
OWENS ILL INC	COM NEW	690768403	791	18965	SH	SOLE	01
PACCAR INC	COM	693718108	754	18032	SH	SOLE	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	1877	220100	SH	SOLE	02
PACTIV CORP	COM	695257105	245	11517	SH	SOLE	01
PAETEC HOLDING CORP	COM	695459107	15232	2398800	SH	SOLE	01

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

PALL CORP	COM	696429307	1143	28813	SH	SOLE	01
PALM INC NEW	COM	696643105	80	14900	SH	SOLE	01
PAN AMERICAN SILVER CORP	COM	697900108	484	14000	SH	SOLE	01
PANERA BREAD CO	CL A	69840W108	1059	22900	SH	SOLE	01
PAR PHARMACEUTICAL COS INC	COM	69888P106	5127	315882	SH	SOLE	01
PAREXEL INTL CORP	COM	699462107	200	7600	SH	SOLE	01
PARKER DRILLING CO	NOTE 2.125% 7/1	701081AR2	2015	2000000	PRN	SOLE	01
PARKER HANNIFIN CORP	COM	701094104	1266	17753	SH	SOLE	01
PATTERSON COMPANIES INC	COM	703395103	1157	39368	SH	SOLE	01
PDL BIOPHARMA INC	COM	69329Y104	116	10900	SH	SOLE	01
PEDIATRIX MED GROUP	COM	705324101	492	10000	SH	CALL SOLE	02
PENN NATL GAMING INC	COM	707569109	723	22500	SH	SOLE	01
PENNEY J C INC	COM	708160106	907	25000	SH	CALL SOLE	02
PEOPLES UNITED FINANCIAL INC	COM	712704105	803	51500	SH	SOLE	01
PEPSI BOTTLING GROUP INC	COM	713409100	1063	38078	SH	SOLE	01
PEPSIAMERICAS INC	COM	71343P200	231	11660	SH	SOLE	01
PEPSICO INC	COM	713448108	1524	23967	SH	SOLE	01
PERKINELMER INC	COM	714046109	536	19257	SH	SOLE	01
PETROHAWK ENERGY CORP	COM	716495106	1241	26800	SH	SOLE	01
PFIZER INC	COM	717081103	1268	72554	SH	SOLE	01
PINNACLE WEST CAP CORP	COM	723484101	1251	40656	SH	SOLE	01
PIONEER NAT RES CO	COM	723787107	12016	153495	SH	SOLE	01
PIONEER NAT RES CO	NOTE 2.875% 1/1	723787AH0	582	374000	PRN	SOLE	01
PIPER JAFFRAY COS	COM	724078100	742	25283	SH	SOLE	01
PLACER DOME INC	DBCV 2.750%10/1	725906AK7	2852	1500000	PRN	SOLE	01
PLAINS EXPL& PRODTN CO	COM	726505100	1153	15800	SH	SOLE	01
PLANTRONICS INC NEW	COM	727493108	346	15500	SH	SOLE	01
PNC FINL SVCS GROUP INC	COM	693475105	587	10280	SH	SOLE	01
POLARIS INDS INC	COM	731068102	630	15600	SH	SOLE	01
POLO RALPH LAUREN CORP	CL A	731572103	2220	35361	SH	SOLE	01
PONIARD PHARMACEUTICALS INC	COM NEW	732449301	161	37900	SH	SOLE	02
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	678	15000	SH	SOLE	02
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	452	10000	SH	PUT SOLE	01
POWERSHS DB MULTI SECT COMM	DB AGRICULT FD	73936B408	203	5000	SH	SOLE	01
PPG INDS INC	COM	693506107	325	5669	SH	SOLE	01
PRAXAIR INC	COM	74005P104	1027	10893	SH	SOLE	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1450	34538	SH	SOLE	01
PROCTER & GAMBLE CO	COM	742718109	10103	166136	SH	SOLE	01
PROGRESS ENERGY INC	COM	743263105	816	19500	SH	SOLE	01
PROGRESSIVE CORP OHIO	COM	743315103	415	22191	SH	SOLE	01
PROLOGIS	SH BEN INT	743410102	894	16444	SH	SOLE	01
PROSHARES TR	REAL EST PRO	74347R552	420	4000	SH	SOLE	01
PROSHARES TR	ULTRASHT FINL	74347R628	1250	8000	SH	SOLE	02
PROSHARES TR	ULTRASHT MD400	74347R859	562	10000	SH	SOLE	01
PROSHARES TR	ULTRASHT SP500	74347R883	733	11000	SH	SOLE	01
PROVIDENT BANKSHARES CORP	COM	743859100	2508	393120	SH	SOLE	01
PRUDENTIAL FINL INC	COM	744320102	5230	87547	SH	SOLE	01
PSS WORLD MED INC	NOTE 2.250% 3/1	69366AAB6	5703	5330000	PRN	SOLE	01
QIMONDA AG	SPONSORED ADR	746904101	161	67500	SH	SOLE	01
QUALCOMM INC	COM	747525103	15565	350811	SH	SOLE	01
QUEST DIAGNOSTICS INC	COM	74834L100	776	16000	SH	SOLE	02
QUICKSILVER RESOURCES INC	COM	74837R104	966	24990	SH	SOLE	01
QWEST COMMUNICATIONS INTL IN	NOTE 3.500%11/1	749121BY4	2454	2495000	PRN	SOLE	01
RAM ENERGY RESOURCES INC	COM	75130P109	95805	15207132	SH	SOLE	01
RANGE RES CORP	COM	75281A109	2510	38294	SH	SOLE	01
RAYTHEON CO	COM NEW	755111507	1670	29666	SH	SOLE	01
RECKSON OPER PARTNERSHIP L P	DEB 4.000% 6/1	75621LAJ3	47	50000	PRN	SOLE	01
RED HAT INC	DBCV 0.500% 1/1	756577AB8	165	163000	PRN	SOLE	01
REGIONS FINANCIAL CORP NEW	COM	7591EP100	309	28300	SH	SOLE	01
RELIANT ENERGY INC	COM	75952B105	21296	1001199	SH	SOLE	01
RELIANT ENERGY INC	COM	75952B105	280	13185	SH	PUT SOLE	01
REYNOLDS AMERICAN INC	COM	761713106	2573	55138	SH	SOLE	01

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

RF MICRODEVICES INC	NOTE 1.000% 4/1	749941AJ9	261	400000	PRN		SOLE	01
RF MICRODEVICES INC	NOTE 0.750% 4/1	749941AG5	963	1308000	PRN		SOLE	01
RIVERBED TECHNOLOGY INC	COM	768573107	476	34700	SH		SOLE	01
ROBBINS & MYERS INC	COM	770196103	349	7000	SH		SOLE	01
ROBERT HALF INTL INC	COM	770323103	699	29175	SH		SOLE	01
ROHM & HAAS CO	COM	775371107	1956	42126	SH		SOLE	01
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	296	13177	SH		SOLE	01
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	281	9800	SH		SOLE	01
RYDER SYS INC	COM	783549108	1104	16021	SH		SOLE	01
SAFeway INC	COM NEW	786514208	561	19639	SH		SOLE	01
SAKS INC	COM	79377W108	343	31200	SH		SOLE	01
SANDERSON FARMS INC	COM	800013104	987	28600	SH		SOLE	01
SANDISK CORP	COM	80004C101	3358	179576	SH		SOLE	01
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	70307	1349213	SH		SOLE	01
SAVVIS INC	NOTE 3.000% 5/1	805423AA8	298	411000	PRN		SOLE	01
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	4571	3701000	PRN		SOLE	01
SCHLUMBERGER LTD	COM	806857108	449	4177	SH		SOLE	01
SCIENTIFIC GAMES CORP	CL A	80874P109	2038	68800	SH		SOLE	01
SCOTTS MIRACLE GRO CO	CL A	810186106	592	33722	SH		SOLE	01
SCRIPPS E W CO OHIO	CL A	811054204	2929	70499	SH		SOLE	01
SEACOR HOLDINGS INC	COM	811904101	296	3304	SH		SOLE	01
SEALED AIR CORP NEW	COM	81211K100	1276	67139	SH		SOLE	01
SEALY CORP	COM	812139301	68	11900	SH		SOLE	01
SEARS HLDGS CORP	COM	812350106	1570	21319	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	257	12692	SH	PUT	SOLE	01
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	322	7727	SH	PUT	SOLE	01
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	4578	109707	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1469	36100	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	745	32500	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	474	5357	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1862	91900	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	3039	150000	SH		SOLE	02
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	605	19800	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	387	13600	SH		SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	200	9867	SH	CALL	SOLE	01
SENORX INC	COM	81724W104	310	40000	SH		SOLE	02
SEPRACOR INC	NOTE 10/1	817315AW4	1819	1988000	PRN		SOLE	01
SERVICE CORP INTL	COM	817565104	550	55830	SH		SOLE	01
SFBC INTL INC	NOTE 2.250% 8/1	784121AB1	893	1000000	PRN		SOLE	01
SHERWIN WILLIAMS CO	COM	824348106	760	16541	SH		SOLE	01
SHIRE LIMITED	SPONSORED ADR	82481R106	344	7000	SH		SOLE	01
SIGMA ALDRICH CORP	COM	826552101	563	10446	SH		SOLE	01
SIGNATURE BK NEW YORK N Y	COM	82669G104	258	10000	SH		SOLE	01
SILGAN HOLDINGS INC	COM	827048109	244	4800	SH		SOLE	01
SILICON LABORATORIES INC	COM	826919102	1127	31220	SH		SOLE	01
SINCLAIR BROADCAST GROUP INC	NOTE 3.000% 5/1	829226AW9	146	159000	PRN		SOLE	01
SKYWORKS SOLUTIONS INC	NOTE 1.500% 3/0	83088MAH5	2420	2000000	PRN		SOLE	01
SL GREEN RLTY CORP	COM	78440X101	304	3676	SH		SOLE	01
SLM CORP	COM	78442P106	795	41103	SH		SOLE	01
SNAP ON INC	COM	833034101	1394	26808	SH		SOLE	01
SONOCO PRODS CO	COM	835495102	374	12069	SH		SOLE	01
SONY CORP	ADR NEW	835699307	9417	215300	SH		SOLE	01
SOTHEBYS	COM	835898107	287	10900	SH		SOLE	01
SOUTHERN CO	COM	842587107	449	12847	SH		SOLE	01
SOUTHERN COPPER CORP	COM	84265V105	586	5497	SH		SOLE	01
SOUTHWESTERN ENERGY CO	COM	845467109	481	10100	SH		SOLE	01
SPDR GOLD TRUST	GOLD SHS	78463V107	823	9000	SH		SOLE	01
SPDR SERIES TRUST	KBW REGL BKG	78464A698	399	15000	SH		SOLE	02
SPDR SERIES TRUST	S&P RETAIL ETF	78464A714	1864	63756	SH		SOLE	01
SPDR TR	UNIT SER 1	78462F103	655	5118	SH	CALL	SOLE	01
SPDR TR	UNIT SER 1	78462F103	1482	11582	SH	PUT	SOLE	01
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	284	14824	SH		SOLE	01

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

SPX CORP	COM	784635104	777	5900	SH	SOLE	01
ST JUDE MED INC	DBCV 1.220%12/1	790849AD5	11	11000	PRN	SOLE	01
STAGE STORES INC	COM NEW	85254C305	502	43037	SH	SOLE	01
STARBUCKS CORP	COM	855244109	951	60418	SH	SOLE	01
STARENT NETWORKS CORP	COM	85528P108	1025	81500	SH	SOLE	01
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	454	11318	SH	SOLE	01
STATE STR CORP	COM	857477103	775	12111	SH	SOLE	01
STATOILHYDRO ASA	SPONSORED ADR	85771P102	942	25200	SH	SOLE	01
STERICYCLE INC	COM	858912108	445	8608	SH	SOLE	01
STILLWATER MNG CO	COM	86074Q102	321	27100	SH	SOLE	01
STONE ENERGY CORP	COM	861642106	343	5200	SH	SOLE	01
STRAYER ED INC	COM	863236105	335	1600	SH	SOLE	01
SUNTRUST BKS INC	COM	867914103	2468	68141	SH	SOLE	01
SUPERIOR WELL SVCS INC	COM	86837X105	342	10800	SH	SOLE	01
SUPERVALU INC	COM	868536103	817	26446	SH	SOLE	01
SYBASE INC	NOTE 1.750% 2/2	871130AB6	1026	816000	PRN	SOLE	01
SYNAPTICS INC	NOTE 0.750%12/0	87157DAB5	53	52000	PRN	SOLE	01
SYNGENTA AG	SPONSORED ADR	87160A100	259	4000	SH	SOLE	01
SYSCO CORP	COM	871829107	502	18233	SH	SOLE	01
TARGET CORP	COM	87612E106	674	14496	SH	SOLE	01
TATA MTRS LTD	SPONSORED ADR	876568502	210	20900	SH	SOLE	01
TECH DATA CORP	COM	878237106	342	10104	SH	SOLE	01
TECH DATA CORP	DBCV 2.750%12/1	878237AE6	877	947000	PRN	SOLE	01
TECHWELL INC	COM	87874D101	1019	82671	SH	SOLE	01
TECUMSEH PRODS CO	CL A	878895200	249	7600	SH	SOLE	01
TELEFLEX INC	COM	879369106	1902	34207	SH	SOLE	01
TENNECO INC	COM	880349105	139	10300	SH	SOLE	01
TEREX CORP NEW	COM	880779103	1611	31366	SH	SOLE	01
TERRA INDS INC	COM	880915103	933	18910	SH	SOLE	01
TESORO CORP	COM	881609101	251	12719	SH	SOLE	01
TETRA TECH INC NEW	COM	88162G103	219	9696	SH	SOLE	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1315	28720	SH	SOLE	01
TEXTRON INC	COM	883203101	1493	31149	SH	SOLE	01
THERMO FISHER SCIENTIFIC INC	COM	883556102	206	3700	SH	SOLE	01
TIBCO SOFTWARE INC	COM	88632Q103	223	2902	SH	SOLE	01
TIFFANY & CO NEW	COM	886547108	1217	29863	SH	SOLE	01
TIME WARNER INC	COM	887317105	1498	101200	SH	SOLE	01
TIME WARNER TELECOM INC	DBCV 2.375% 4/0	887319AC5	597	564000	PRN	SOLE	01
TITAN INTL INC ILL	COM	88830M102	527	14800	SH	SOLE	01
TJX COS INC NEW	COM	872540109	8031	255182	SH	SOLE	01
TOMOTHERAPY INC	COM	890088107	357	40000	SH	SOLE	02
TORO CO	COM	891092108	318	9550	SH	SOLE	01
TOTAL SYS SVCS INC	COM	891906109	897	40347	SH	SOLE	01
TRADESTATION GROUP INC	COM	89267P105	152	15000	SH	SOLE	02
TRANSOCEAN SEDCO FOREX INC	NOTE 1.625%12/1	893830AU3	1741	1551000	PRN	SOLE	01
TRANSOCEAN SEDCO FOREX INC	NOTE 1.500%12/1	893830AW9	2275	2000000	PRN	SOLE	01
TRAVELERS COMPANIES INC	COM	89417E109	584	13461	SH	SOLE	01
TRINITY INDS INC	NOTE 3.875% 6/0	896522AF6	16	17000	PRN	SOLE	01
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	345	9300	SH	SOLE	01
TWEEN BRANDS INC	COM	901166108	13232	803900	SH	SOLE	02
TYCO INTL LTD BERMUDA	SHS	G9143X208	675	16870	SH	SOLE	01
UBS AG	SHS NEW	H89231338	207	10000	SH	SOLE	01
UGI CORP NEW	COM	902681105	216	7531	SH	SOLE	01
ULURU INC	COM	90403T100	79	84541	SH	SOLE	01
UNIONBANCAL CORP	COM	908906100	216	5357	SH	SOLE	01
UNIT CORP	COM	909218109	428	5154	SH	SOLE	01
UNITED AUTO GROUP INC	NOTE 3.500% 4/0	909440AH2	710	766000	PRN	SOLE	01
UNITED RENTALS INC	COM	911363109	290	14800	SH	SOLE	01
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	20	20000	PRN	SOLE	01
UNITED STATES STL CORP NEW	COM	912909108	797	4311	SH	SOLE	01
UNITED TECHNOLOGIES CORP	COM	913017109	485	7853	SH	SOLE	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	1297	13264	SH	SOLE	01

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

UNITEDHEALTH GROUP INC	COM	91324P102	1489	56716	SH	SOLE	01
UNITRIN INC	COM	913275103	294	10675	SH	SOLE	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	3913	61900	SH	SOLE	01 0
UNUM GROUP	COM	91529Y106	617	30173	SH	SOLE	01
URS CORP NEW	COM	903236107	259	6180	SH	SOLE	01
US BANCORP DEL	COM NEW	902973304	811	29078	SH	SOLE	01
UST INC	COM	902911106	833	15247	SH	SOLE	01
VALE CAP LTD	NT RIO CV VALE	91912C208	2798	41355	SH	SOLE	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1624	94916	SH	SOLE	01
VALERO ENERGY CORP NEW	COM	91913Y100	504	12247	SH	SOLE	01
VALLEY NATL BANCORP	COM	919794107	272	17257	SH	SOLE	01
VARIAN MED SYS INC	COM	92220P105	998	19243	SH	SOLE	01 0
VECTOR GROUP LTD	COM	92240M108	56087	3477195	SH	SOLE	01
VECTOR GROUP LTD	DBCV 6/1	92240MAL2	2217	2000000	PRN	SOLE	01
VECTOR GROUP LTD	NOTE 5.000%11/1	92240MAH1	6648	5500000	PRN	SOLE	01
VERIFONE HLDGS INC	COM	92342Y109	805	67400	SH	SOLE	02
VERISIGN INC	COM	92343E102	1049	27757	SH	SOLE	01
VERIZON COMMUNICATIONS INC	COM	92343V104	512	14456	SH	SOLE	01
VIROPHARMA INC	NOTE 2.000% 3/1	928241AH1	754	900000	PRN	SOLE	01
VISTEON CORP	COM	92839U107	957	363994	SH	SOLE	01
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	362	12300	SH	SOLE	01
VULCAN MATLS CO	COM	929160109	1744	29166	SH	SOLE	01
WACHOVIA CORP NEW	COM	929903102	4225	272081	SH	SOLE	01 0
WAL MART STORES INC	COM	931142103	1131	20130	SH	SOLE	01
WALGREEN CO	COM	931422109	788	24240	SH	SOLE	01
WASHINGTON MUT INC	COM	939322103	370	75000	SH	SOLE	02
WASHINGTON MUT INC	COM	939322103	493	100000	SH	PUT SOLE	02
WASHINGTON POST CO	CL B	939640108	528	900	SH	SOLE	01
WASHINGTON REAL ESTATE INVT	NOTE 3.875% 9/1	939653AK7	95	104000	PRN	SOLE	01
WASTE CONNECTIONS INC	NOTE 3.750% 4/0	941053AG5	22	20000	PRN	SOLE	01
WATERS CORP	COM	941848103	645	10000	SH	SOLE	02
WATSCO INC	COM	942622200	297	7117	SH	SOLE	01
WEBSTER FINL CORP CONN	COM	947890109	216	11633	SH	SOLE	01 0
WELLPOINT INC	COM	94973V107	7587	159193	SH	SOLE	01 0
WESTERN UN CO	COM	959802109	1905	77071	SH	SOLE	01
WET SEAL INC	CL A	961840105	265	55540	SH	SOLE	01 0
WEYERHAEUSER CO	COM	962166104	1136	22208	SH	SOLE	01
WGL HLDGS INC	COM	92924F106	205	5900	SH	SOLE	01
WHIRLPOOL CORP	COM	963320106	541	8768	SH	SOLE	01
WHOLE FOODS MKT INC	COM	966837106	301	12700	SH	SOLE	01
WILLIAMS CLAYTON ENERGY INC	COM	969490101	209	1900	SH	SOLE	01
WILLIAMS COS INC DEL	COM	969457100	978	24250	SH	SOLE	01
WILLIAMS SONOMA INC	COM	969904101	429	21600	SH	SOLE	01
WILMINGTON TRUST CORP	COM	971807102	260	9852	SH	SOLE	01
WORLD ACCEP CORPORATION	NOTE 3.000%10/0	981417AB4	796	1000000	PRN	SOLE	01
WORTHINGTON INDS INC	COM	981811102	201	9800	SH	SOLE	01
WYETH	COM	983024100	1432	29855	SH	SOLE	01
WYETH	DBCV 1/1	983024AD2	133	130000	PRN	SOLE	01
WYNDHAM WORLDWIDE CORP	COM	98310W108	469	26171	SH	SOLE	01
WYNN RESORTS LTD	COM	983134107	701	8609	SH	SOLE	01
XENOPORT INC	COM	98411C100	242	6200	SH	SOLE	01
XILINX INC	COM	983919101	2125	84148	SH	SOLE	01
XL CAP LTD	CL A	G98255105	1853	90120	SH	SOLE	01
XOMA LTD	ORD	G9825R107	48	28613	SH	SOLE	01
XTO ENERGY INC	COM	98385X106	5207	76008	SH	SOLE	01
XTO ENERGY INC	COM	98385X106	326	4756	SH	CALL SOLE	01
YAHOO INC	COM	984332106	1601	77500	SH	SOLE	01
YANZHOU COAL MNG CO LTD	SPON ADR H SHS	984846105	391	4200	SH	SOLE	01
YUCHENG TECHNOLOGIES LTD	COM	G98777108	122	10900	SH	SOLE	01
YUM BRANDS INC	COM	988498101	641	18274	SH	SOLE	01
ZIMMER HLDGS INC	COM	98956P102	3232	47500	SH	SOLE	02
ZIONS BANCORPORATION	COM	989701107	315	10001	SH	SOLE	01

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

ZOLL MED CORP

COM

989922109

1178

35000 SH

SOLE

02