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JEFFERIES GROUP INC /DE/
Form 13F-HR
August 16, 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: June 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 August 16, 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: 198
Form13F Information Table Value Total: \$229,416 (thousands)

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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.
04	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
ABERCROMBIE & FITCH CO	CL A	002896207	11447	295400	SH		SOLE	01
AEROPOSTALE	COM	007865108	4008	148950	SH		SOLE	01
AKAMAI TECHNOLOGIES INC	COM	00971T101	433	24541	SH		SOLE	01
ALCOA INC	COM	013817101	4463	135087	SH		SOLE	01 0
ALLEGHENY ENERGY INC	COM	017361106	151	10000	SH		SOLE	01
ALLERGAN INC	NOTE	11/0 018490AE2	591	558000	PRN		SOLE	01
ALLIED WASTE INDS INC	SDCV	4.250% 4/1 019589AD2	131	135000	PRN		SOLE	01
ALTEON INC	COM	02144G107	119	100890	SH		SOLE	01
ALZA CORP	SDCV	7/2 02261WAB5	650	853000	PRN		SOLE	01
AMDOCS LTD	ORD	G02602103	429	18000	SH		SOLE	01
AMERADA HESS CORP	COM	023551104	760	9600	SH		SOLE	04
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	2445	84576	SH		SOLE	01
AMERICAN RLTY INVS INC	COM	029174109	123	13230	SH		SOLE	01
AMKOR TECHNOLOGY INC	NOTE	5.000% 3/1 031652AH3	46	50000	PRN		SOLE	01
ANDREW CORP	PFD A CV	7.75% 034425207	1319	5703	SH		SOLE	01
ANIXTER INTL INC	NOTE	6/2 035290AC9	587	1709000	PRN		SOLE	01
ANIXTER INTL INC	NOTE	7/0 035290AF2	753	1500000	PRN		SOLE	01
ANN TAYLOR STORES CORP	COM	036115103	8607	297000	SH		SOLE	01
AON CORP	COM	037389103	282	10000	SH		SOLE	01
ARDEN RLTY INC	COM	039793104	754	25033	SH		SOLE	01
ASM INTL N V	COM	N07045102	2630	55000	SH		SOLE	01
ASSOCIATED ESTATES RLTY CORP	COM	045604105	133	16810	SH		SOLE	01
AT&T CORP	COM NEW	001957505	8055	550609	SH		SOLE	01 0
AT&T WIRELESS SVCS INC	COM	00209A106	194	13525	SH		SOLE	01
ATEL CORP	SDCV	5/2 049513AE4	199	450000	PRN		SOLE	01
AVALONBAY CMNTYS INC	COM	053484101	989	17336	SH		SOLE	01
B A S F A G	SPONSORED ADR	055262505	318	6000	SH		SOLE	01
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	138	27738	SH		SOLE	01
BAY VIEW CAP CORP DEL	COM	07262L101	118	56420	SH		SOLE	01
BCE INC	COM	05534B109	1330	50000	SH		SOLE	01
BEST BUY INC	SDCV	2.250% 1/1 086516AF8	169	160000	PRN		SOLE	01
BISYS GROUP INC	NOTE	4.000% 3/1 055472AB0	30	30000	PRN		SOLE	01
BOISE CASCADE CORP	COM	097383103	6173	164000	SH		SOLE	04
BOSTON PROPERTIES INC	COM	101121101	819	16209	SH		SOLE	01
BOYDS COLLECTION LTD	COM	103354106	114	37320	SH		SOLE	01
BOYKIN LODGING CO	COM	103430104	134	18608	SH		SOLE	01
BRINKER INTL INC	DBCV	10/1 109641AC4	90	133000	PRN		SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	372	15000	SH		SOLE	01
BROWN FORMAN CORP	CL B	115637209	774	16000	SH		SOLE	01
BUCKLE INC	COM	118440106	489	17300	SH		SOLE	01
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	548	7300	SH		SOLE	01
CACHE INC	COM NEW	127150308	588	43500	SH		SOLE	01
CAPSTONE TURBINE CORP	COM	14067D102	37	15000	SH		SOLE	01
CARNIVAL CORP	DBCV	2.000% 4/1 143658AN2	49	38000	PRN		SOLE	01

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CELESTICA INC	NOTE	8/0	15101QAA6	169	310000	PRN	SOLE	01
CENVEO INC	COM		15670S105	135	48102	SH	SOLE	01
CHARLES RIV LABORATORIES INC	DBCV	3.500% 2/0	159863AL3	13	10000	PRN	SOLE	01
CHELSEA PPTY GROUP INC	COM		163421100	1050	16022	SH	SOLE	01
CHILDRENS PL RETAIL STORES I	COM		168905107	5320	226167	SH	SOLE	01
CITIGROUP INC	COM		172967101	375	8025	SH	SOLE	01
CONVERGYS CORP	COM		212485106	392	26500	SH	SOLE	01
CRIIMI MAE INC	COM NEW		226603504	143	12294	SH	SOLE	01
CRYOLIFE INC	COM		228903100	118	23180	SH	SOLE	01
DISNEY WALT CO	NOTE	2.125% 4/1	254687AU0	882	825000	PRN	SOLE	01
DOLLAR GEN CORP	COM		256669102	242	12000	SH	SOLE	01
DUANE READE INC	NOTE	2.148% 4/1	263578AC0	515	909000	PRN	SOLE	01
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750% 5/1	278762AG4	378	370000	PRN	SOLE	01
EDISON INTL	COM		281020107	15869	615300	SH	SOLE	01
EL PASO CORP	COM		28336L109	279	38000	SH	SOLE	01
ELECTRIC CITY CORP	COM		284868106	299	160000	SH	SOLE	01
EMERSON RADIO CORP	COM NEW		291087203	117	37300	SH	SOLE	01
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	255	7000	SH	SOLE	01
EP MEDSYSTEMS INC	COM		26881P103	181	60000	SH	SOLE	01
EQUITY OFFICE PROPERTIES TRU	COM		294741103	1199	43301	SH	SOLE	01
FAIRCHILD CORP	CL A		303698104	115	27620	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01		345370860	158	10000	SH	SOLE	01
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	447	12167	SH	SOLE	01
FREEMPORT-MCMORAN COPPER & GO	NOTE	7.000% 2/1	35671DAK1	36	25000	PRN	SOLE	01
GAP INC DEL	COM		364760108	1592	65600	SH	SOLE	01
GATEWAY INC	COM		367626108	1237	275000	SH	SOLE	04
GATX CORP	NOTE	7.500% 2/0	361448AC7	72	61000	PRN	SOLE	01
GENERAL MARITIME CORP	SHS		Y2692M103	546	20000	SH	SOLE	01
GENERAL MLS INC	DBCV	10/2	370334AU8	25	36000	PRN	SOLE	01
GENERAL MTRS CORP	DEB SR CV C 33		370442717	227	7500	SH	SOLE	01
GEORGIA PAC CORP	COM		373298108	5732	155000	SH	SOLE	04
GERBER SCIENTIFIC INC	COM		373730100	141	21354	SH	SOLE	01
GOODYS FAMILY CLOTHING INC	COM		382588101	347	33496	SH	SOLE	01
GREY WOLF INC	COM		397888108	63	15000	SH	SOLE	01
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH B		399909100	90	16900	SH	SOLE	01
HASBRO INC	DBCV	2.750%12/0	418056AN7	29	26000	PRN	SOLE	01
HEALTH MGMT ASSOC INC NEW	NOTE	1/2	421933AD4	13	14000	PRN	SOLE	01
HEINZ H J CO	COM		423074103	5292	135000	SH	SOLE	04
HNC SOFTWARE INC	NOTE	5.250% 9/0	40425PAC1	79	75000	PRN	SOLE	01
HONEYWELL INTL INC	COM		438516106	918	25050	SH	SOLE	01
HORIZON OFFSHORE INC	COM		44043J105	50	35000	SH	SOLE	01
HUNGARIAN TEL & CABLE CORP	COM		445542103	124	13300	SH	SOLE	01
IMC GLOBAL INC	PFD CV 7.5%		449669209	244	2600	SH	SOLE	01
INTEL CORP	COM		458140100	396	14325	SH	SOLE	01
INTERNATIONAL GAME TECHNOLOG	DBCV	1/2	459902AL6	33	40000	PRN	SOLE	01
INTERPUBLIC GROUP COS INC	NOTE	1.870% 6/0	460690AJ9	225	239000	PRN	SOLE	01
INTERPUBLIC GROUP COS INC	PFD CONV SER A		460690308	1402	27000	SH	SOLE	01
INVITROGEN CORP	NOTE	2.250%12/1	46185RAD2	53	50000	PRN	SOLE	01
ISHARES TR	1-3 YR TRS BD		464287457	1001	12300	SH	SOLE	01
ISHARES TR	DJ US TELECOMM		464287713	261	12293	SH	SOLE	01
ISHARES TR	RUSL 2000 VALU		464287630	254	1500	SH	SOLE	01
ISHARES TR	RUSSELL 2000		464287655	1067	9285	SH	SOLE	01
ISIS PHARMACEUTICALS INC DEL	NOTE	5.500% 5/0	464337AC8	58	65000	PRN	SOLE	01
ISLE OF CAPRI CASINOS INC	COM		464592104	266	15000	SH	SOLE	01
KFX INC	COM		48245L107	5561	687800	SH	SOLE	01
KINDRED HEALTHCARE INC	*W EXP 04/20/200		494580111	592	26000	SH	SOLE	01
KOHL'S CORP	COM		500255104	2585	60125	SH	SOLE	01
L-3 COMMUNICATIONS HLDGS INC	DEBT	4.000% 9/1	502424AD6	228	183000	PRN	SOLE	01
LAMAR ADVERTISING CO	NOTE	2.875%12/3	512815AG6	158	145000	PRN	SOLE	01
LANDRYS RESTAURANTS INC	COM		51508L103	4185	140000	SH	SOLE	04
LEGG MASON INC	NOTE	6/0	524901AG0	3441	5000000	PRN	SOLE	01
LENNAR CORP	NOTE	4/0	526057AF1	1810	2665000	PRN	SOLE	01

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LINENS N THINGS INC	COM		535679104	289	10000	SH	SOLE	01
LOWES COS INC	NOTE	2/1	548661CF2	898	1004000	PRN	SOLE	01
LOWES COS INC	NOTE	0.861%10/1	548661CG0	260	253000	PRN	SOLE	01
LYDALL INC DEL	COM		550819106	112	12455	SH	SOLE	01
MACERICH CO	COM		554382101	484	10029	SH	SOLE	01
MANOR CARE INC NEW	NOTE	2.125% 4/1	564055AE1	25	21000	PRN	SOLE	01
MASSEY ENERGY CO	NOTE	4.750% 5/1	576203AB9	59	35000	PRN	SOLE	01
MATERIAL SCIENCES CORP	COM		576674105	120	11155	SH	SOLE	01
MCDONALDS CORP	COM		580135101	11850	455375	SH	SOLE	01
MCMORAN EXPLORATION CO	NOTE	6.000% 7/0	582411AB0	9	100000	PRN	SOLE	01
MEDTRONIC INC	DCV	1.250% 9/1	585055AB2	2999	2950000	PRN	SOLE	01
MERISTAR HOSPITALITY CORP	NOTE	9.500% 4/0	58984YAJ2	128	105000	PRN	SOLE	01
MICRON TECHNOLOGY INC	COM		595112103	177	12000	SH	SOLE	01
MICROS SYS INC	COM		594901100	369	7988	SH	SOLE	01
MIDCAP SPDR TR	UNIT SER 1		595635103	1141	10335	SH	SOLE	01
MISSION RESOURCES CORP	COM		605109107	59	10000	SH	SOLE	01
MOBIUS MGMT SYSTEMS INC	COM		606925105	127	20390	SH	SOLE	01
NABORS INDUSTRIES LTD	SHS		G6359F103	246	5530	SH	SOLE	01
NASDAQ 100 TR	UNIT SER 1		631100104	3804	102596	SH	SOLE	01
NATURAL MICROSYSTEMS CORP	NOTE	5.000%10/1	638882AA8	1000	1000000	PRN	SOLE	01
NETWORK EQUIP TECHNOLOGIES	COM		641208103	150	15576	SH	SOLE	01
NETWORKS ASSOCS INC	NOTE	5.250% 8/1	64123LAB7	50	47000	PRN	SOLE	01
NEXTEL COMMUNICATIONS INC	NOTE	5.250% 1/1	65332VAY9	29	30000	PRN	SOLE	01
NICOR INC	COM		654086107	8226	240000	SH	SOLE	01
NISSAN MOTORS	SPONSORED ADR		654744408	222	10000	SH	SOLE	01
OHIO CAS CORP	NOTE	5.000% 3/1	677240AC7	69	65000	PRN	SOLE	01
OMNICARE CAP TR I	PIERS		68214L201	763	12400	SH	SOLE	01
OMNICOM GROUP INC	COM		681919106	388	5065	SH	SOLE	01
OMNICOM GROUP INC	NOTE	2/0	681919AK2	15	15000	PRN	SOLE	01
PARAMETRIC TECHNOLOGY CORP	COM		699173100	326	69341	SH	SOLE	01
PENNEY J C INC	COM		708160106	774	20000	SH	SOLE	01
PHELPS DODGE CORP	COM		717265102	3263	42100	SH	SOLE	01
PHOENIX COS INC NEW	CORPORATE UNIT		71902E406	664	17600	SH	SOLE	01
POLO RALPH LAUREN CORP	CL A		731572103	1781	51700	SH	SOLE	01
POLYMEDICA CORP	COM		731738100	2879	95400	SH	SOLE	01
PRIDE INTL INC DEL	FRNT	2.500% 3/0	74153QAB8	25	22000	PRN	SOLE	01
PROGRESS SOFTWARE CORP	COM		743312100	343	15500	SH	SOLE	01
PROVIDIAN FINL CORP	NOTE	2/1	74406AAB8	10	20000	PRN	SOLE	01
PROVIDIAN FINL CORP	NOTE	3.250% 8/1	74406AAA0	355	362000	PRN	SOLE	01
PROVIDIAN FINL CORP	NOTE	4.000% 5/1	74406AAC6	127	100000	PRN	SOLE	01
RAYTECH CORP DEL	COM		755103108	106	70440	SH	SOLE	01
RENTECH INC	COM		760112102	129	145000	SH	SOLE	01
RETRACTABLE TECHNOLOGIES INC	COM		76129W105	105	17556	SH	SOLE	01
RF MICRODEVICES INC	NOTE	3.750% 8/1	749941AB6	25	25000	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
ROBBINS & MYERS INC	NOTE	8.000% 1/3	770196AB9	627	1311000	PRN	SOLE	01
SCHERING PLOUGH CORP	COM		806605101	224	12320	SH	SOLE	01
SCHLUMBERGER LTD	DCV	2.125% 6/0	806857AD0	26	25000	PRN	SOLE	01
SCHOOL SPECIALTY INC	NOTE	6.000% 8/0	807863AC9	51	45000	PRN	SOLE	01
SCHWAB CHARLES CORP NEW	COM		808513105	250	25500	SH	SOLE	01
SCHWEITZER-MAUDUIT INTL INC	COM		808541106	606	20500	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-ENERGY		81369Y506	665	21100	SH	SOLE	01
SEMCO ENERGY INC	COM		78412D109	110	19170	SH	SOLE	01
SEMICONDUCTOR HLDERS TR	DEP RCPT		816636203	1646	44525	SH	SOLE	01
SILICON GRAPHICS INC	COM		827056102	209	95200	SH	SOLE	01
SILICON VY BANCSHARES	NOTE	6/1	827064AC0	107	86000	PRN	SOLE	01
SIRIUS SATELLITE RADIO INC	NOTE	3.500% 6/0	82966UAA1	565	245000	PRN	SOLE	01
SIZELER PPTY INVS INC	COM		830137105	116	13040	SH	SOLE	01
SL GREEN RLTY CORP	COM		78440X101	288	6219	SH	SOLE	01
SMITHFIELD FOODS INC	COM		832248108	4087	139000	SH	SOLE	04
SOUTHWEST BANCORP INC OKLA	COM		844767103	263	14505	SH	SOLE	01

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SPDR TR	UNIT SER 1	78462F103	8775	76730	SH	SOLE	01
STAKTEK HLDGS INC	COM	85256P106	92	14030	SH	SOLE	01
STANDARD MTR PRODS INC	SDCV 6.750% 7/1	853666AB1	26	29000	PRN	SOLE	01
STATE STR CORP	UNIT 99/99/9999	857477202	278	1200	SH	SOLE	01
STONEPATH GROUP INC	COM	861837102	28	13000	SH	SOLE	01
SUNRISE SENIOR LIVING INC	NOTE 5.250% 2/0	86768KAE6	306	259000	PRN	SOLE	01
SYNTROLEUM CORP	*W EXP 05/26/200	871630125	66	26826	SH	SOLE	01
SYNTROLEUM CORP	COM	871630109	502	90000	SH	SOLE	01
TALBOTS INC	COM	874161102	3300	84300	SH	SOLE	01
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	1438	36700	SH	SOLE	01
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	154	17800	SH	SOLE	01
THERAGENICS CORP	COM	883375107	124	28220	SH	SOLE	01
THERMA-WAVE INC	COM	88343A108	47	10000	SH	SOLE	01
THREE FIVE SYS INC	COM	88554L108	125	25050	SH	SOLE	01
TLC VISION CORP	COM	872549100	602	51800	SH	SOLE	01
TOO INC	COM	890333107	3534	211600	SH	SOLE	01
UNIFI INC	COM	904677101	121	45635	SH	SOLE	01
UNITED STATES CELLULAR CORP	NOTE 6/1	911684AA6	769	1471000	PRN	SOLE	01
UNITED STATES STL CORP NEW	COM	912909108	3863	110000	SH	SOLE	04
VECTOR GROUP LTD	NOTE 6.250% 7/1	92240MAC2	761	854000	PRN	SOLE	01
VERIZON COMMUNICATIONS	COM	92343V104	2357	65900	SH	SOLE	01
VIROPHARMA INC	NOTE 6.000% 3/0	928241AC2	360	500000	PRN	SOLE	01
WASTE CONNECTIONS INC	DBCV 5/0	941053AD2	44	46000	PRN	SOLE	01
WEATHERFORD INTL INC	DBCV 6/3	947074AB6	189	300000	PRN	SOLE	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	544	5000	SH	SOLE	01
WET SEAL INC	CL A	961840105	3138	600000	SH	SOLE	04
WHITEHALL JEWELLERS INC	COM	965063100	131	16910	SH	SOLE	01
WILSON GREATBATCH TECHNOLOGI	SDCV 2.250% 6/1	972232AB8	472	500000	PRN	SOLE	01
YOUNG & RUBICAM INC	NOTE 3.000% 1/1	987425AC9	47	47000	PRN	SOLE	01
YUM BRANDS INC	COM	988498101	10422	280000	SH	SOLE	04