

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

JEFFERIES GROUP INC /DE/
Form 13F-HR
May 17, 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: March 31, 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-

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 May 14, 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: 1
Form13F Information Table Entry Total: 235
Form13F Information Table Value Total: \$177,307 (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.

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH	MANA
3M CO	COM	88579Y101	220	2700	SH		SOLE		01
3M CO	NOTE	11/2 88579YAB7	236	260000	PRN		SOLE		01
ABERCROMBIE & FITCH CO	CL A	002896207	10149	300900	SH		SOLE		01
ADVANCED MICRO DEVICES INC	DBCV	4.750% 2/0 007903AE7	1312	1250000	PRN		SOLE		01
AEROPOSTALE	COM	007865108	5889	179400	SH		SOLE		01
AETNA INC NEW	COM	00817Y108	241	2700	SH		SOLE		01
AGILENT TECHNOLOGIES INC	COM	00846U101	313	10000	SH		SOLE		01
AGILENT TECHNOLOGIES INC	DBCV	3.000%12/0 00846UAB7	884	789000	PRN		SOLE		01
ALCOA INC	COM	013817101	249	7150	SH		SOLE		01
ALLERGAN INC	NOTE	11/0 018490AE2	514	512000	PRN		SOLE		01
ALLIANCE GAMING CORP	COM NEW	01859P609	320	10000	SH		SOLE		01
ALLIANT TECHSYSTEMS INC	COM	018804104	323	6000	SH		SOLE		01
ALLSTATE CORP	COM	020002101	297	6555	SH		SOLE		01
ALTRIA GROUP INC	COM	02209S103	497	9150	SH		SOLE		01
ALZA CORP	SDCV	7/2 02261WAB5	501	705000	PRN		SOLE		01
AMB PROPERTY CORP	COM	00163T109	363	10000	SH		SOLE		01
AMDOCS LTD	ORD	G02602103	396	14500	SH		SOLE		01
AMERADA HESS CORP	COM	023551104	414	6350	SH		SOLE		01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	2179	91840	SH		SOLE		01
AMERICAN INTL GROUP INC	COM	026874107	211	2950	SH		SOLE		01
AMERICAN TOWER CORP	CL A	029912201	731	66800	SH		SOLE		01
AMERISOURCE HEALTH CORP	NOTE	5.000%12/0 03071PAD4	34	30000	PRN		SOLE		01
AMGEN INC	COM	031162100	226	3860	SH		SOLE		01
AMR CORP	COM	001765106	142	11800	SH		SOLE		01
ANDREW CORP	PFD A CV	7.75% 034425207	1098	5603	SH		SOLE		01
ANIXTER INTL INC	NOTE	6/2 035290AC9	585	1709000	PRN		SOLE		01
ANN TAYLOR STORES CORP	COM	036115103	5581	128400	SH		SOLE		01
ANTEON INTL CORP	COM	03674E108	270	9600	SH		SOLE		01
ANTHEM INC	COM	03674B104	691	7700	SH		SOLE		01
AON CORP	COM	037389103	276	10000	SH		SOLE		01
ARCHSTONE SMITH TR	COM	039583109	292	10000	SH		SOLE		01
ARDEN RLTY INC	COM	039793104	718	22100	SH		SOLE		01
ARGONAUT GROUP INC	COM	040157109	225	12100	SH		SOLE		01
ASK JEEVES INC	COM	045174109	356	10000	SH		SOLE		01
AVALONBAY CMNTYS INC	COM	053484101	343	6500	SH		SOLE		01
AVNET INC	DBCV	2.000% 3/1 053807AL7	796	750000	PRN		SOLE		01
BANK ONE CORP	COM	06423A103	240	4400	SH		SOLE		01
BISYS GROUP INC	NOTE	4.000% 3/1 055472AB0	29	30000	PRN		SOLE		01
BOISE CASCADE CORP	COM	097383103	1548	44700	SH		SOLE		01
BOSTON PROPERTIES INC	COM	101121101	2130	39456	SH		SOLE		01
BP PLC	SPONSORED ADR	055622104	211	4210	SH		SOLE		01
BRINKER INTL INC	DBCV	10/1 109641AC4	94	133000	PRN		SOLE		01
BRISTOL MYERS SQUIBB CO	COM	110122108	366	15000	SH		SOLE		01
BROWN FORMAN CORP	CL B	115637209	741	16000	SH		SOLE		01
BUCKLE INC	COM	118440106	831	35600	SH		SOLE		01

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

CAMDEN PPTY TR	SH BEN INT		133131102	499	11500	SH	SOLE	01
CAPSTONE TURBINE CORP	COM		14067D102	47	20000	SH	SOLE	01
CARNIVAL CORP	DBCV	2.000% 4/1	143658AN2	48	38000	PRN	SOLE	01
CATELLUS DEV CORP NEW	COM		149113102	302	11800	SH	SOLE	01
CELESTICA INC	NOTE	8/0	15101QAA6	169	310000	PRN	SOLE	01
CENDANT CORP	COM		151313103	1435	61745	SH	SOLE	01
CHARLES RIV LABORATORIES INC	DBCV	3.500% 2/0	159863AL3	119	100000	PRN	SOLE	01
CHELSEA PPTY GROUP INC	COM		163421100	1087	17700	SH	SOLE	01
CHEVRONTEXACO CORP	COM		166764100	390	4500	SH	SOLE	01
CHINADOTCOM CORP	CL A		G2108N109	881	99467	SH	SOLE	01
CITIGROUP INC	COM		172967101	504	9745	SH	SOLE	01
CLAIRES STORES INC	COM		179584107	302	14500	SH	SOLE	01
COMVERSE TECHNOLOGY INC	DEBT	5/1	205862AL9	32	27000	PRN	SOLE	01
CONOCOPHILLIPS	COM		20825C104	336	4900	SH	SOLE	01
CONSECO INC	COM NEW		208464883	541	24000	SH	SOLE	01
CONVERGYS CORP	COM		212485106	312	20500	SH	SOLE	01
COSTCO COMPANIES INC	NOTE	8/1	22160QAC6	235	282000	PRN	SOLE	01
COSTCO WHSL CORP NEW	COM		22160K105	224	6060	SH	SOLE	01
COUNTRYWIDE FINANCIAL CORP	COM		222372104	227	2441	SH	SOLE	01
COUNTRYWIDE FINANCIAL CORP	NOTE	2/0	222372AE4	1837	1276000	PRN	SOLE	01
CYPRESS SEMICONDUCTOR CORP	NOTE	1.250% 6/1	232806AH2	7396	5000000	PRN	SOLE	01
DAIMLERCHRYSLER AG	ORD		D1668R123	209	5000	SH	SOLE	01
DANIELSON HLDG CORP	COM		236274106	408	44400	SH	SOLE	01
DELL INC	COM		24702R101	249	7410	SH	SOLE	01
DISNEY WALT CO	NOTE	2.125% 4/1	254687AU0	26	25000	PRN	SOLE	01
DOLLAR GEN CORP	COM		256669102	209	11000	SH	SOLE	01
DRESS BARN INC	COM		261570105	2028	117619	SH	SOLE	01
DUANE READE INC	NOTE	2.148% 4/1	263578AC0	525	925000	PRN	SOLE	01
DUKE ENERGY CORP	COM		264399106	231	10500	SH	SOLE	01
E TRADE FINANCIAL CORP	NOTE	6.000% 2/0	269246AB0	345	338000	PRN	SOLE	01
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750% 5/1	278762AG4	385	370000	PRN	SOLE	01
EL PASO CORP	COM		28336L109	68	10000	SH	SOLE	01
ELECTRIC CITY CORP	COM		284868106	168	80000	SH	SOLE	01
ENTERGY CORP NEW	COM		29364G103	231	3925	SH	SOLE	01
EQUITY OFFICE PROPERTIES TRU	COM		294741103	386	13300	SH	SOLE	01
ERESEARCHTECHNOLOGY INC	COM		29481V108	282	10000	SH	SOLE	01
EVERGREEN RES INC	NOTE	4.750%12/1	299900AB6	23	15000	PRN	SOLE	01
EXXON MOBIL CORP	COM		30231G102	610	14745	SH	SOLE	01
FEDERAL NATL MTG ASSN	COM		313586109	3446	46600	SH	SOLE	01
FEDERAL REALTY INVT TR	SH BEN INT NEW		313747206	455	10000	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01		345370860	133	10000	SH	SOLE	01
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	469	12167	SH	SOLE	01
FREEMPORT-MCMORAN COPPER & GO	NOTE	7.000% 2/1	35671DAK1	39	25000	PRN	SOLE	01
FRONTLINE LTD	ORD		G3682E127	282	10300	SH	SOLE	01
GAP INC DEL	COM		364760108	1968	90125	SH	SOLE	01
GAP INC DEL	NOTE	5.750% 3/1	364760AJ7	131	93000	PRN	SOLE	01
GATX CORP	NOTE	7.500% 2/0	361448AC7	30	27000	PRN	SOLE	01
GENERAL ELEC CO	COM		369604103	483	15905	SH	SOLE	01
GENERAL GROWTH PPTYS INC	COM		370021107	407	12000	SH	SOLE	01
GENERAL MARITIME CORP	SHS		Y2692M103	386	18200	SH	SOLE	01
GENERAL MLS INC	DBCV	10/2	370334AU8	25	36000	PRN	SOLE	01
GENERAL MTRS CORP	DEB SR CONV B		370442733	654	25900	SH	SOLE	01
GENETRONICS BIOMEDICAL CORP	COM		371916107	18	11000	SH	SOLE	01
GEORGIA PAC CORP	COM		373298108	1597	47507	SH	SOLE	01
GOODRICH CORP	COM		382388106	225	8000	SH	SOLE	01
GOODYS FAMILY CLOTHING INC	COM		382588101	2288	215876	SH	SOLE	01
GOVERNMENT PPTYS TR INC	COM		38374W107	675	50000	SH	SOLE	01
GUESS INC	COM		401617105	132	11000	SH	SOLE	01
GYMBOREE CORP	COM		403777105	978	62815	SH	SOLE	01
HASBRO INC	DBCV	2.750%12/0	418056AN7	25	21000	PRN	SOLE	01
HEALTH MGMT ASSOC INC NEW	NOTE	1/2	421933AD4	13	14000	PRN	SOLE	01
HEWLETT PACKARD CO	COM		428236103	240	10500	SH	SOLE	01

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

HEWLETT PACKARD CO	NOTE	10/1	428236AC7	117	205000	PRN	SOLE	01
HNC SOFTWARE INC	NOTE	5.250%	9/0 40425PAC1	80	75000	PRN	SOLE	01
HOME DEPOT INC	COM		437076102	487	13104	SH	SOLE	01
HUANENG PWR INTL INC	SPON ADR N		443304100	749	10000	SH	SOLE	01
IDT CORP	CL B		448947309	4697	250000	SH	SOLE	01
IMC GLOBAL INC	PFDD CV 7.5%		449669209	240	2600	SH	SOLE	01
INDYMAC BANCORP INC	COM		456607100	494	13600	SH	SOLE	01
INPUT/OUTPUT INC	COM		457652105	79	10300	SH	SOLE	01
INTERNATIONAL BUSINESS MACHS	COM		459200101	321	3487	SH	SOLE	01
INTERNATIONAL GAME TECHNOLOG	DBCV	1/2	459902AL6	39	40000	PRN	SOLE	01
INTERNATIONAL RECTIFIER CORP	NOTE	4.250%	7/1 460254AE5	11	11000	PRN	SOLE	01
INTERPUBLIC GROUP COS INC	NOTE	1.870%	6/0 460690AJ9	168	179000	PRN	SOLE	01
INTRAWEST CORPORATION	COM NEW		460915200	1635	75000	SH	SOLE	01
INTUIT	COM		461202103	485	11000	SH	SOLE	01
INVITROGEN CORP	COM		46185R100	328	4715	SH	SOLE	01
ISIS PHARMACEUTICALS INC DEL	NOTE	5.500%	5/0 464337AC8	60	65000	PRN	SOLE	01
JOHNSON & JOHNSON	COM		478160104	391	7740	SH	SOLE	01
KEY ENERGY SVCS INC	NOTE	5.000%	9/1 492914AF3	241	242000	PRN	SOLE	01
KFX INC	COM		48245L107	4090	421000	SH	SOLE	01
KINDRED HEALTHCARE INC	*W EXP	04/20/200	494580111	290	13102	SH	SOLE	01
KIRKLANDS INC	COM		497498105	238	574	SH	SOLE	01
KOHL'S CORP	COM		500255104	1518	31200	SH	SOLE	01
LAMAR ADVERTISING CO	NOTE	2.875%	12/3 512815AG6	151	145000	PRN	SOLE	01
LEGG MASON INC	NOTE	6/0	524901AG0	3415	5000000	PRN	SOLE	01
LENNAR CORP	NOTE	4/0	526057AF1	2081	2665000	PRN	SOLE	01
LIBERTY MEDIA CORP NEW	COM SER A		530718105	267	24413	SH	SOLE	01
LIBERTY PPTY TR	SH BEN INT		531172104	448	10000	SH	SOLE	01
LONGS DRUG STORES CORP	COM		543162101	548	30000	SH	SOLE	01
LOWES COS INC	NOTE	2/1	548661CF2	108	120000	PRN	SOLE	01
LOWES COS INC	NOTE	0.861%	10/1 548661CG0	268	253000	PRN	SOLE	01
MAGELLAN HEALTH SVCS INC	COM NEW		559079207	418	15302	SH	SOLE	01
MANOR CARE INC NEW	NOTE	2.125%	4/1 564055AE1	19	15000	PRN	SOLE	01
MATSUSHITA ELEC INDL	ADR		576879209	341	22000	SH	SOLE	01
MAVERICK TUBE CORP	COM		577914104	210	9000	SH	SOLE	01
MCDONALDS CORP	COM		580135101	259	9200	SH	SOLE	01
MCMORAN EXPLORATION CO	NOTE	6.000%	7/0 582411AB0	2	100000	PRN	SOLE	01
MEDTRONIC INC	DBCV	1.250%	9/1 585055AB2	1032	1000000	PRN	SOLE	01
MERCER INS GROUP INC	COM		587902107	258	20000	SH	SOLE	01
MERCURY INTERACTIVE CORP	NOTE	4.750%	7/0 589405AB5	74	74200	PRN	SOLE	01
MERRILL LYNCH & CO INC	COM		590188108	220	3700	SH	SOLE	01
MERRILL LYNCH & CO INC	NOTE	5/2	590188A65	164	300000	PRN	SOLE	01
MI DEVS INC	CL A SUB VTG		55304X104	221	8100	SH	SOLE	01
MICRON TECHNOLOGY INC	NOTE	2.500%	2/0 595112AG8	1459	1000000	PRN	SOLE	01
MICROSOFT CORP	COM		594918104	346	13810	SH	SOLE	01
MISSION RESOURCES CORP	COM		605109107	230	100000	SH	SOLE	01
MOTOROLA INC	COM		620076109	263	15000	SH	SOLE	01
NASDAQ 100 TR	UNIT SER 1		631100104	1091	30900	SH	SOLE	01
NETFLIX COM INC	COM		64110L106	283	10000	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	30	30000	PRN	SOLE	01
NICOR INC	COM		654086107	12430	350000	SH	SOLE	01
NOKIA CORP	SPONSORED ADR		654902204	318	16110	SH	SOLE	01
OMI CORP NEW	COM		Y6476W104	255	25000	SH	SOLE	01
ORACLE CORP	COM		68389X105	191	15876	SH	SOLE	01
PACIFIC SUNWEAR CALIF INC	COM		694873100	2098	92476	SH	SOLE	01
PENN TREATY AMERN CORP	NOTE	6.250%	10/1 707874AD5	4201	3106000	PRN	SOLE	01
PEPSICO INC	COM		713448108	388	7355	SH	SOLE	01
PERFORMANCE FOOD GROUP CO	NOTE	5.500%	10/1 713755AA4	387	344000	PRN	SOLE	01
PFIZER INC	COM		717081103	415	11875	SH	SOLE	01
PG&E CORP	COM		69331C108	858	29600	SH	SOLE	01
PHELPS DODGE CORP	COM		717265102	1037	12700	SH	SOLE	01
PHOENIX COS INC NEW	CORPORATE UNIT		71902E406	569	14200	SH	SOLE	01

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

POLO RALPH LAUREN CORP	CL A		731572103	1268	37000	SH	SOLE	01
PRENTISS PPTYS TR	SH BEN INT		740706106	615	17000	SH	SOLE	01
PRIDE INTL INC DEL	FRNT	2.500%	3/0 74153QAB8	27	24000	PRN	SOLE	01
PROCTER & GAMBLE CO	COM		742718109	305	2900	SH	SOLE	01
PROVIDIAN FINL CORP	NOTE		2/1 74406AAB8	10	20000	PRN	SOLE	01
PROVIDIAN FINL CORP	NOTE	3.250%	8/1 74406AAA0	50	50000	PRN	SOLE	01
PROVINCE HEALTHCARE CO	NOTE	4.500%	11/2 743977AC4	25	25000	PRN	SOLE	01
PUBLIC STORAGE INC	COM		74460D109	604	12500	SH	SOLE	01
REGENCY CTRS CORP	COM		758849103	518	11500	SH	SOLE	01
RENTECH INC	COM		760112102	54	60000	SH	SOLE	01
REVLON INC	CL A		761525500	248	96776	SH	SOLE	01
RF MICRODEVICES INC	NOTE	3.750%	8/1 749941AB6	490	490000	PRN	SOLE	01
RICHARDSON ELECTRS LTD	SDCV	7.250%	12/1 763165AB3	99	100000	PRN	SOLE	01
ROBBINS & MYERS INC	NOTE	8.000%	1/3 770196AB9	625	1311000	PRN	SOLE	01
ROUSE CO	COM		779273101	1429	27000	SH	SOLE	01
SAFeway INC	COM NEW		786514208	213	10700	SH	SOLE	01
SCHERING PLOUGH CORP	COM		806605101	251	15700	SH	SOLE	01
SCHLUMBERGER LTD	COM		806857108	355	5600	SH	SOLE	01
SCHOOL SPECIALTY INC	NOTE	6.000%	8/0 807863AC9	46	45000	PRN	SOLE	01
SCHWAB CHARLES CORP NEW	COM		808513105	220	19500	SH	SOLE	01
SIERRA HEALTH SVCS INC	DBCV	2.250%	3/1 826322AB5	828	410000	PRN	SOLE	01
SILICON GRAPHICS INC	COM		827056102	178	69800	SH	SOLE	01
SILICON VY BANCSHARES	NOTE		6/1 827064AC0	65	59000	PRN	SOLE	01
SIMON PPTY GROUP INC NEW	COM		828806109	952	16500	SH	SOLE	01
SL GREEN RLTY CORP	COM		78440X101	253	5300	SH	SOLE	01
SMITHFIELD FOODS INC	COM		832248108	781	28800	SH	SOLE	01
SOUTHWEST WTR CO	COM		845331107	342	25000	SH	SOLE	01
SPDR TR	UNIT SER 1		78462F103	1459	13000	SH	SOLE	01
STAGE STORES INC	COM NEW		85254C305	1787	49200	SH	SOLE	01
STANDARD MTR PRODS INC	COM		853666105	188	12900	SH	SOLE	01
STANDARD MTR PRODS INC	SDCV	6.750%	7/1 853666AB1	23	29000	PRN	SOLE	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	401	10000	SH	SOLE	01
STONE ENERGY CORP	COM		861642106	558	11800	SH	SOLE	01
STONEPATH GROUP INC	COM		861837102	58	16000	SH	SOLE	01
SUNRISE SENIOR LIVING INC	NOTE	5.250%	2/0 86768KAE6	1703	1450000	PRN	SOLE	01
SYNTROLEUM CORP	COM		871630109	172	72000	SH	SOLE	01
TALBOTS INC	COM		874161102	3267	91300	SH	SOLE	01
TAUBMAN CTRS INC	COM		876664103	491	19900	SH	SOLE	01
TEEKAY SHIPPING MARSHALL ISL	COM		Y8564W103	1390	20500	SH	SOLE	01
TELEFONOS DE MEXICO S A	DBCV	4.250%	6/1 879403AD5	55	47000	PRN	SOLE	01
TERRA INDS INC	COM		880915103	124	20000	SH	SOLE	01
TEVA PHARMACEUTICALS FIN B V	DBCV	0.375%	11/1 88164MAB4	31	21000	PRN	SOLE	01
TRAVELERS PPTY CAS CORP NEW	CL A		89420G109	664	38670	SH	SOLE	01
TYCO INTL GROUP S A	DBCV	2.750%	1/1 902118BF4	6692	5000000	PRN	SOLE	01
TYCO INTL GROUP S A	DBCV	3.125%	1/1 902118BG2	4	160000	PRN	SOLE	01
TYCO INTL LTD NEW	COM		902124106	442	15689	SH	SOLE	01
UNITED STATES CELLULAR CORP	NOTE		6/1 911684AA6	349	665000	PRN	SOLE	01
UNITED STATES STL CORP NEW	COM		912909108	928	24900	SH	SOLE	01
US BANCORP DEL	COM NEW		902973304	307	11100	SH	SOLE	01
USEC INC	COM		90333E108	98	12000	SH	SOLE	01
VECTOR GROUP LTD	COM		92240M108	1044	62350	SH	SOLE	01
VECTOR GROUP LTD	NOTE	6.250%	7/1 92240MAC2	161	180000	PRN	SOLE	01
VECTREN CORP	COM		92240G101	243	10000	SH	SOLE	01
VERITAS DGC INC	FRNT		3/1 92343PAD9	1648	1500000	PRN	SOLE	01
VERIZON COMMUNICATIONS	COM		92343V104	226	6240	SH	SOLE	01
VIOPHARMA INC	NOTE	6.000%	3/0 928241AC2	339	500000	PRN	SOLE	01
VODAFONE GROUP PLC NEW	SPONSORED ADR		92857W100	291	12145	SH	SOLE	01
VORNADO RLTY TR	PFD CONV SER A		929042208	458	5600	SH	SOLE	01
WAL MART STORES INC	COM		931142103	300	4999	SH	SOLE	01
WASTE CONNECTIONS INC	FRNT		5/0 941053AD2	63	61000	PRN	SOLE	01
WEATHERFORD INTL INC	DBCV		6/3 947074AB6	183	300000	PRN	SOLE	01
WESTERN GAS RES INC	PFD CONV \$2.625		958259301	2701	43548	SH	SOLE	01

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

WHOLE FOODS MKT INC	SDCV	3/0	966837AC0	24	30000	PRN	SOLE	01
WYETH	COM		983024100	243	6500	SH	SOLE	01
XEROX CORP	PFD CONV SER C		984121509	666	5100	SH	SOLE	01
YOUNG & RUBICAM INC	NOTE	3.000%	1/1 987425AC9	47	47000	PRN	SOLE	01