

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

JEFFERIES GROUP INC /DE/
Form 13F-HR
February 15, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2010

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: 028-10917

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 February 15, 2011

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: 4
Form 13F Information Table Entry Total: 431
Form 13F Information Table Value Total: \$1,678,153 (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	028-13184	Jefferies & Company, Inc.
02	028-11239	Jefferies Asset Management, LLC
03	028-13012	Jefferies High Yield Trading, LLC
04	028-13965	Jefferies Investment Advisers 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
3M CO	NOTE 11/2	88579YAB7	94	102000	PRN		SOLE	01
ABBOTT LABS	COM	002824100	2686	56069	SH		SOLE	04
ABERCROMBIE & FITCH CO	CL A	002896207	1067	18510	SH		SOLE	01
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1565	32277	SH		SOLE	04
ACCURAY INC	COM	004397105	338	50000	SH		SOLE	01 0
ACE LTD	SHS	H0023R105	316	5084	SH		SOLE	01 0
ACORDA THERAPEUTICS INC	COM	00484M106	894	32790	SH		SOLE	01 0
ACORDA THERAPEUTICS INC	COM	00484M106	1622	59500	SH	PUT	SOLE	01
ADOBE SYS INC	COM	00724F101	9719	315743	SH		SOLE	01
ADOBE SYS INC	COM	00724F101	4463	145000	SH	CALL	SOLE	01
ADVANCE AUTO PARTS INC	COM	00751Y106	822	12428	SH		SOLE	01 0
ADVANCED BATTERY TECHNOLOG I	COM	00752H102	83	21663	SH		SOLE	04
ADVANCED ENERGY INDS	COM	007973100	8648	634000	SH	CALL	SOLE	01
ADVANCED MICRO DEVICES INC	COM	007903107	738	90200	SH	CALL	SOLE	01
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	1105	105900	SH	PUT	SOLE	01
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	686	65800	SH		SOLE	01 0
AERCAP HOLDINGS NV	SHS	N00985106	494	35000	SH		SOLE	02
AEROPOSTALE	COM	007865108	3602	146189	SH		SOLE	01 0
AEROPOSTALE	COM	007865108	7885	320000	SH	CALL	SOLE	01
AEROPOSTALE	COM	007865108	7885	320000	SH	PUT	SOLE	01
AES CORP	COM	00130H105	2827	232100	SH	CALL	SOLE	01
AES CORP	COM	00130H105	387	31800	SH	PUT	SOLE	01
AFFYMAX INC	COM	00826A109	447	67191	SH		SOLE	01
AFFYMAX INC	COM	00826A109	229	34500	SH	CALL	SOLE	01
AGCO CORP	NOTE 1.750%12/3	001084AL6	23	10000	PRN		SOLE	01
AGNICO EAGLE MINES LTD	COM	008474108	1420	18508	SH		SOLE	01 0
AGNICO EAGLE MINES LTD	COM	008474108	2109	27500	SH	CALL	SOLE	01
AGNICO EAGLE MINES LTD	COM	008474108	6121	79800	SH	PUT	SOLE	01
AGRIUM INC	COM	008916108	288	3142	SH		SOLE	01 0
AIR METHODS CORP	COM PAR \$.06	009128307	215	3828	SH		SOLE	04
AIR METHODS CORP	COM PAR \$.06	009128307	3236	57500	SH	CALL	SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	4256	46800	SH	CALL	SOLE	01
AIRCASTLE LTD	COM	G0129K104	2174	208000	SH		SOLE	02 0
AIRGAS INC	COM	009363102	45921	735200	SH	CALL	SOLE	01
AIRGAS INC	COM	009363102	10531	168600	SH	PUT	SOLE	01
AIXTRON AKTIENGESELLSCHAFT	SPONSORED ADR	009606104	10714	288000	SH		SOLE	01 0
AK STL HLDG CORP	COM	001547108	758	46260	SH		SOLE	01 0
AK STL HLDG CORP	COM	001547108	3853	235400	SH	CALL	SOLE	01
AKAMAI TECHNOLOGIES INC	COM	00971T101	3704	78719	SH		SOLE	01 0
ALCOA INC	COM	013817101	1544	100300	SH	PUT	SOLE	01
ALCOA INC	COM	013817101	3940	256007	SH		SOLE	01 0
ALCOA INC	COM	013817101	2001	130000	SH	CALL	SOLE	01
ALCOA INC	NOTE 5.250% 3/1	013817AT8	45	18000	PRN		SOLE	01

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

ALCON INC	COM SHS	H01301102	392	2400	SH	SOLE	01
ALCON INC	COM SHS	H01301102	7353	45000	SH	CALL SOLE	01
ALERE INC	COM	01449J105	1673	45700	SH	CALL SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	4016	49848	SH	SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	2215	27500	SH	PUT SOLE	01
ALLEGHENY ENERGY INC	COM	017361106	20604	850000	SH	SOLE	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3857	69907	SH	SOLE	01
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1378	19400	SH	PUT SOLE	01
ALLIANT ENERGY CORP	COM	018802108	305	8291	SH	SOLE	01
ALLIED NEVADA GOLD CORP	COM	019344100	737	28000	SH	SOLE	01
ALLOS THERAPEUTICS INC	COM	019777101	789	171120	SH	SOLE	01
ALLSCRIPTS HEALTHCARE SOLUTN	COM	01988P108	2064	107145	SH	SOLE	01
ALLSTATE CORP	COM	020002101	912	28596	SH	SOLE	01
ALLSTATE CORP	COM	020002101	5738	180000	SH	PUT SOLE	01
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	247	25000	SH	SOLE	01
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	532	54000	SH	PUT SOLE	01
ALTERA CORP	COM	021441100	1474	41441	SH	SOLE	01
ALTRA HOLDINGS INC	COM	02208R106	204	10261	SH	SOLE	01
ALZA CORP	SDCV 7/2	02261WAB5	323	367000	PRN	SOLE	01
AMAZON COM INC	COM	023135106	29844	165800	SH	PUT SOLE	01
AMEDISYS INC	COM	023436108	4376	130600	SH	PUT SOLE	01
AMEDISYS INC	COM	023436108	2080	62094	SH	SOLE	01
AMEDISYS INC	COM	023436108	10214	304900	SH	CALL SOLE	01
AMERCO	COM	023586100	280	2919	SH	SOLE	04
AMEREN CORP	COM	023608102	300	10638	SH	SOLE	01
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	201	15617	SH	SOLE	01
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	270	9400	SH	SOLE	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	327	22348	SH	SOLE	01
AMERICAN ELEC PWR INC	COM	025537101	2476	68814	SH	SOLE	01
AMERICAN ELEC PWR INC	COM	025537101	371	10300	SH	CALL SOLE	01
AMERICAN EXPRESS CO	COM	025816109	3219	75000	SH	CALL SOLE	01
AMERICAN INTL GROUP INC	COM NEW	026874784	6692	116137	SH	SOLE	01
AMERICAN INTL GROUP INC	COM NEW	026874784	2881	50000	SH	CALL SOLE	01
AMERICAN INTL GROUP INC	COM NEW	026874784	17862	318100	SH	PUT SOLE	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	257	9000	SH	PUT SOLE	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	646	22600	SH	SOLE	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	1544	54000	SH	CALL SOLE	01
AMERIGROUP CORP	COM	03073T102	359	8182	SH	SOLE	04
AMERIGROUP CORP	NOTE 2.000% 5/1	03073TAB8	2325	2000000	PRN	SOLE	01
AMERIPRISE FINL INC	COM	03076C106	1386	24080	SH	SOLE	01
AMGEN INC	COM	031162100	4475	81502	SH	SOLE	01
AMGEN INC	COM	031162100	15103	275100	SH	CALL SOLE	01
AMKOR TECHNOLOGY INC	COM	031652100	700	94400	SH	SOLE	01
AMPHENOL CORP NEW	CL A	032095101	306	5800	SH	SOLE	01
AMR CORP	COM	001765106	1250	160500	SH	CALL SOLE	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	1885	128157	SH	SOLE	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	1187	80700	SH	CALL SOLE	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	1103	75000	SH	PUT SOLE	01
ANADARKO PETE CORP	COM	032511107	44424	583300	SH	CALL SOLE	01
ANADARKO PETE CORP	COM	032511107	3966	52075	SH	SOLE	01
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	394	7996	SH	SOLE	01
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	1723	35000	SH	PUT SOLE	01
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	445	7800	SH	SOLE	01
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	1142	20000	SH	PUT SOLE	01
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	56	50000	PRN	SOLE	01
ANNALY CAP MGMT INC	COM	035710409	231	12890	SH	SOLE	01
ANNALY CAP MGMT INC	COM	035710409	643	35900	SH	PUT SOLE	01
AOL INC	COM	00184X105	3026	127647	SH	SOLE	01
AOL INC	COM	00184X105	1186	50000	SH	CALL SOLE	02
APOLLO GROUP INC	CL A	037604105	1294	32759	SH	SOLE	01
APOLLO GROUP INC	CL A	037604105	1232	31200	SH	CALL SOLE	01
APOLLO GROUP INC	CL A	037604105	1497	37900	SH	PUT SOLE	01

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

APPLE INC	COM	037833100	105574	327300	SH	PUT	SOLE	01
APPLE INC	COM	037833100	141249	437900	SH	CALL	SOLE	01
APPLE INC	COM	037833100	43300	134237	SH		SOLE	01 0
APPLIED MATLS INC	COM	038222105	1510	107500	SH	CALL	SOLE	01
APPLIED MATLS INC	COM	038222105	351	25015	SH		SOLE	01 0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	36952	969100	SH		SOLE	01 0
ARCH CAP GROUP LTD	ORD	G0450A105	229	2600	SH		SOLE	01 0
ARCH COAL INC	COM	039380100	1578	45000	SH	CALL	SOLE	01
ARCH COAL INC	COM	039380100	1315	37500	SH	PUT	SOLE	01
ARCHER DANIELS MIDLAND CO	COM	039483102	4051	134678	SH		SOLE	01 0
ARCHER DANIELS MIDLAND CO	COM	039483102	8392	279000	SH	CALL	SOLE	01
ARENA PHARMACEUTICALS INC	COM	040047102	1064	618500	SH	CALL	SOLE	01
ARES CAP CORP	COM	04010L103	760	46141	SH		SOLE	02 0
ARIAD PHARMACEUTICALS INC	COM	04033A100	4249	833200	SH	PUT	SOLE	01
ARIAD PHARMACEUTICALS INC	COM	04033A100	731	143414	SH		SOLE	01
ARM HLDGS PLC	SPONSORED ADR	042068106	654	31494	SH		SOLE	04
ARM HLDGS PLC	SPONSORED ADR	042068106	519	25000	SH	CALL	SOLE	01
ARRIS GROUP INC	NOTE 2.000%11/1	04269QAC4	56	55000	PRN		SOLE	01
ARUBA NETWORKS INC	COM	043176106	1044	50000	SH	PUT	SOLE	01
ASHLAND INC NEW	COM	044209104	6444	126678	SH		SOLE	01
ASM INTL NV	NOTE 4.250%12/0	00207DAG7	137	82000	PRN		SOLE	01
ASSURANT INC	COM	04621X108	1445	37509	SH		SOLE	01 0
ASSURED GUARANTY LTD	COM	G0585R106	1630	92114	SH		SOLE	01
ASSURED GUARANTY LTD	COM	G0585R106	1299	73400	SH	PUT	SOLE	01
ASTRAZENECA PLC	SPONSORED ADR	046353108	309	6700	SH		SOLE	01 0
ASTRAZENECA PLC	SPONSORED ADR	046353108	5626	121800	SH	CALL	SOLE	01
AT&T INC	COM	00206R102	15307	521000	SH	CALL	SOLE	01
AT&T INC	COM	00206R102	294	10000	SH	PUT	SOLE	01
ATHENAHEALTH INC	COM	04685W103	752	18358	SH		SOLE	01 0
ATHENAHEALTH INC	COM	04685W103	820	20000	SH	PUT	SOLE	01
ATLAS ENERGY INC	COM	049298102	1905	43315	SH		SOLE	01
ATMEL CORP	COM	049513104	473	38438	SH		SOLE	01 0
AU OPTRONICS CORP	SPONSORED ADR	002255107	1344	129000	SH	CALL	SOLE	01
AUTODESK INC	COM	052769106	790	20670	SH		SOLE	01 0
AUTOZONE INC	COM	053332102	2599	9536	SH		SOLE	01
AUTOZONE INC	COM	053332102	2617	9600	SH	CALL	SOLE	01
AUTOZONE INC	COM	053332102	2998	11000	SH	PUT	SOLE	01
AVAGO TECHNOLOGIES LTD	SHS	Y0486S104	304	10675	SH		SOLE	01 0
AVALONBAY CMNTYS INC	COM	053484101	2352	20903	SH		SOLE	01 0
AVANIR PHARMACEUTICALS INC	CL A NEW	05348P401	325	79700	SH	CALL	SOLE	01
AVANIR PHARMACEUTICALS INC	CL A NEW	05348P401	815	199700	SH	PUT	SOLE	01
AVON PRODS INC	COM	054303102	2059	70844	SH		SOLE	01 0
AVON PRODS INC	COM	054303102	2150	74000	SH	CALL	SOLE	01
BABCOCK & WILCOX CO NEW	COM	05615F102	441	17237	SH		SOLE	01
BAIDU INC	SPON ADR REP A	056752108	1883	19506	SH		SOLE	01 0
BAIDU INC	SPON ADR REP A	056752108	4827	50000	SH	CALL	SOLE	01
BAIDU INC	SPON ADR REP A	056752108	1689	17500	SH	PUT	SOLE	01
BAKER HUGHES INC	COM	057224107	60029	1050000	SH	CALL	SOLE	01
BAKER HUGHES INC	COM	057224107	20010	350000	SH	PUT	SOLE	01
BALL CORP	COM	058498106	252	3697	SH		SOLE	01 0
BALLANTYNE STRONG INC	COM	058516105	145	18627	SH		SOLE	04
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	8252	811357	SH		SOLE	01 0
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	259	12789	SH		SOLE	04
BANCO SANTANDER SA	ADR	05964H105	239	22400	SH		SOLE	01 0
BANCORPSOUTH INC	COM	059692103	305	19059	SH		SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	4333	324839	SH		SOLE	01 0
BANK OF AMERICA CORPORATION	COM	060505104	9698	727000	SH	PUT	SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	17852	1338200	SH	CALL	SOLE	01
BANK OF NEW YORK MELLON CORP	COM	064058100	241	8004	SH		SOLE	01
BARD C R INC	COM	067383109	4074	44396	SH		SOLE	01 0
BARRICK GOLD CORP	COM	067901108	225	4233	SH		SOLE	02
BARRICK GOLD CORP	COM	067901108	16252	305600	SH	CALL	SOLE	01

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

BAXTER INTL INC	COM	071813109	1739	34340	SH	SOLE	01	0
BAXTER INTL INC	COM	071813109	2227	44000	SH	CALL SOLE	01	
BB&T CORP	COM	054937107	3243	123369	SH	SOLE	01	
BECKMAN COULTER INC	NOTE 2.500%12/1	075811AD1	3866	3388000	PRN	SOLE	01	
BED BATH & BEYOND INC	COM	075896100	3755	76409	SH	SOLE	01	0
BED BATH & BEYOND INC	COM	075896100	4920	100100	SH	CALL SOLE	01	
BELO CORP	COM SER A	080555105	100	14247	SH	SOLE	01	0
BEMIS INC	COM	081437105	721	22081	SH	SOLE	01	0
BERRY PETE CO	CL A	085789105	449	10288	SH	SOLE	01	0
BEST BUY INC	COM	086516101	686	20000	SH	CALL SOLE	01	
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	83	78000	PRN	SOLE	01	
BHP BILLITON LTD	SPONSORED ADR	088606108	5277	56790	SH	SOLE	01	0
BHP BILLITON LTD	SPONSORED ADR	088606108	3735	40200	SH	CALL SOLE	01	
BHP BILLITON LTD	SPONSORED ADR	088606108	1385	14900	SH	PUT SOLE	01	
BIOCRYST PHARMACEUTICALS	COM	09058V103	362	70100	SH	PUT SOLE	01	
BIODEL INC	COM	09064M105	1411	771300	SH	CALL SOLE	01	
BIODEL INC	COM	09064M105	55	30000	SH	PUT SOLE	01	
BIODELIVERY SCIENCES INTL IN	COM	09060J106	413	116336	SH	SOLE	01	0
BIODELIVERY SCIENCES INTL IN	COM	09060J106	2580	726700	SH	PUT SOLE	01	
BIOSCRIP INC	COM	09069N108	445	85032	SH	SOLE	01	0
BJS WHOLESALE CLUB INC	COM	05548J106	3174	66267	SH	SOLE	01	0
BJS WHOLESALE CLUB INC	COM	05548J106	3257	68000	SH	CALL SOLE	01	
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	217	15348	SH	SOLE	02	0
BLOCK H & R INC	COM	093671105	8934	750100	SH	CALL SOLE	01	
BLOCK H & R INC	COM	093671105	935	78500	SH	PUT SOLE	02	
BLOUNT INTL INC NEW	COM	095180105	432	27400	SH	CALL SOLE	01	
BLUE COAT SYSTEMS INC	COM NEW	09534T508	385	12900	SH	SOLE	01	0
BMC SOFTWARE INC	COM	055921100	452	9607	SH	SOLE	01	0
BMP SUNSTONE CORP	COM	05569C105	3051	307825	SH	SOLE	01	
BOEING CO	COM	097023105	1090	16706	SH	SOLE	01	0
BOISE INC	COM	09746Y105	246	31072	SH	SOLE	01	0
BOISE INC	*W EXP 06/18/201	09746Y113	218	283400	SH	SOLE	01	
BORGWARNER INC	COM	099724106	4342	60000	SH	PUT SOLE	01	
BORGWARNER INC	NOTE 3.500% 4/1	099724AF3	306	137000	PRN	SOLE	01	
BOSTON SCIENTIFIC CORP	COM	101137107	632	83518	SH	SOLE	01	0
BOSTON SCIENTIFIC CORP	COM	101137107	1126	148800	SH	CALL SOLE	01	0
BP PLC	SPONSORED ADR	055622104	640	14502	SH	SOLE	01	0
BP PLC	SPONSORED ADR	055622104	15521	351400	SH	CALL SOLE	01	
BP PLC	SPONSORED ADR	055622104	552	12500	SH	PUT SOLE	01	
BRIDGEPOINT ED INC	COM	10807M105	3448	181476	SH	SOLE	01	0
BRIDGEPOINT ED INC	COM	10807M105	1064	56000	SH	CALL SOLE	02	
BRIDGEPOINT ED INC	COM	10807M105	570	30000	SH	PUT SOLE	01	
BRIGHAM EXPLORATION CO	COM	109178103	2509	92100	SH	CALL SOLE	01	
BRIGHTPOINT INC	COM NEW	109473405	89	10179	SH	SOLE	04	
BRINKER INTL INC	COM	109641100	230	11000	SH	SOLE	01	0
BRISTOL MYERS SQUIBB CO	COM	110122108	6864	259223	SH	SOLE	01	
BRISTOL MYERS SQUIBB CO	COM	110122108	8474	320000	SH	PUT SOLE	01	
BROADCOM CORP	CL A	111320107	858	19700	SH	SOLE	01	0
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	254	11600	SH	SOLE	04	
BROADSOFT INC	COM	11133B409	1839	77000	SH	SOLE	02	
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	268	50650	SH	SOLE	01	
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	11003	2080000	SH	CALL SOLE	01	
BROOKDALE SR LIVING INC	COM	112463104	243	11313	SH	SOLE	01	0
BROWN & BROWN INC	COM	115236101	302	12640	SH	SOLE	01	0
BROWN FORMAN CORP	CL B	115637209	927	13314	SH	SOLE	01	0
BRUKER CORP	COM	116794108	632	38074	SH	SOLE	01	0
BUNGE LIMITED	COM	G16962105	645	9843	SH	SOLE	01	0
BUNGE LIMITED	COM	G16962105	11545	176200	SH	CALL SOLE	01	
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	5108	63700	SH	PUT SOLE	01	
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	1365	17022	SH	SOLE	01	0
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	12029	150000	SH	CALL SOLE	01	
CA INC	COM	12673P105	231	9462	SH	SOLE	01	0

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

CADENCE DESIGN SYSTEM INC	NOTE 1.375%12/1	127387AD0	98	100000	PRN	SOLE	01
CADENCE PHARMACEUTICALS INC	COM	12738T100	1479	195900	SH CALL	SOLE	01
CAI INTERNATIONAL INC	COM	12477X106	686	35000	SH	SOLE	02
CAL DIVE INTL INC	NOTE 3.250%12/1	127914AB5	270	280000	PRN	SOLE	01
CALPINE CORP	COM NEW	131347304	987	74000	SH CALL	SOLE	01
CAMDEN PPTY TR	SH BEN INT	133131102	455	8436	SH	SOLE	04
CAMECO CORP	COM	13321L108	379	9371	SH	SOLE	01 0
CAMERON INTERNATIONAL CORP	COM	13342B105	515	10155	SH	SOLE	01 0
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	44	30000	PRN	SOLE	01
CAMPBELL SOUP CO	COM	134429109	7307	210276	SH	SOLE	01 0
CAMPBELL SOUP CO	COM	134429109	7311	210400	SH PUT	SOLE	01
CANON INC	ADR	138006309	248	4827	SH	SOLE	01 0
CAPITAL ONE FINL CORP	COM	14040H105	2056	48302	SH	SOLE	01
CAPITAL ONE FINL CORP	COM	14040H105	5320	125000	SH PUT	SOLE	01
CAPITAL ONE FINL CORP	COM	14040H105	472	11100	SH CALL	SOLE	01
CARDINAL HEALTH INC	COM	14149Y108	2153	56200	SH CALL	SOLE	01
CAREER EDUCATION CORP	COM	141665109	829	40000	SH CALL	SOLE	01
CARMAX INC	COM	143130102	3723	116781	SH	SOLE	01 0
CARMAX INC	COM	143130102	1157	36300	SH CALL	SOLE	01
CARNIVAL CORP	PAIRED CTF	143658300	4981	108014	SH	SOLE	01
CARNIVAL CORP	PAIRED CTF	143658300	4611	100000	SH PUT	SOLE	01
CARNIVAL PLC	ADR	14365C103	4285	92407	SH	SOLE	01
CARPENTER TECHNOLOGY CORP	COM	144285103	592	14700	SH CALL	SOLE	01
CARTER INC	COM	146229109	380	12861	SH	SOLE	01 0
CASEYS GEN STORES INC	COM	147528103	319	7500	SH CALL	SOLE	01
CAVIUM NETWORKS INC	COM	14965A101	644	17096	SH	SOLE	01 0
CB RICHARD ELLIS GROUP INC	CL A	12497T101	872	42563	SH	SOLE	01 0
CBOE HLDGS INC	COM	12503M108	914	40000	SH PUT	SOLE	01
CBOE HLDGS INC	COM	12503M108	439	19200	SH	SOLE	01
CBS CORP NEW	CL B	124857202	1155	60636	SH	SOLE	01
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	910	60000	SH	SOLE	01
CELGENE CORP	COM	151020104	8652	146300	SH CALL	SOLE	01
CELGENE CORP	COM	151020104	2661	45000	SH PUT	SOLE	01
CELL THERAPEUTICS INC	COM NO PAR	150934503	24	65700	SH CALL	SOLE	01
CELSION CORPORATION	COM NEW	15117N305	186	90500	SH CALL	SOLE	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	182	17000	SH	SOLE	01 0
CEMEX SAB DE CV	SPON ADR NEW	151290889	2635	246000	SH CALL	SOLE	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	1729	161400	SH PUT	SOLE	01
CENTER FINL CORP CALIF	COM	15146E102	120	15800	SH	SOLE	01 0
CENTERPOINT ENERGY INC	COM	15189T107	646	41092	SH	SOLE	01 0
CENTRAL EUROPEAN DIST CORP	NOTE 3.000% 3/1	153435AA0	42	45000	PRN	SOLE	01
CENTRAL VT PUB SVC CORP	COM	155771108	231	10556	SH	SOLE	04
CENTURYLINK INC	COM	156700106	1052	22793	SH	SOLE	01 0
CEPHALON INC	COM	156708109	1755	28441	SH	SOLE	01 0
CERADYNE INC	COM	156710105	315	10000	SH CALL	SOLE	01
CERNER CORP	COM	156782104	628	6629	SH	SOLE	01 0
CERNER CORP	COM	156782104	1895	20000	SH CALL	SOLE	01
CF INDS HLDGS INC	COM	125269100	10434	77200	SH CALL	SOLE	01
CF INDS HLDGS INC	COM	125269100	2703	20000	SH PUT	SOLE	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1480	32000	SH	SOLE	02
CHELSEA THERAPEUTICS INTL LT	COM	163428105	170	22600	SH	SOLE	01 0
CHELSEA THERAPEUTICS INTL LT	COM	163428105	1384	184500	SH PUT	SOLE	01
CHEMTURA CORP	COM NEW	163893209	6763	423236	SH	SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	7208	278200	SH CALL	SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	389	15000	SH PUT	SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	165167BZ9	1351	1514000	PRN	SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	165167CA3	1314	1480000	PRN	SOLE	01
CHEVRON CORP NEW	COM	166764100	1920	21043	SH	SOLE	01 0
CHEVRON CORP NEW	COM	166764100	5092	55800	SH CALL	SOLE	01
CHEVRON CORP NEW	COM	166764100	1825	20000	SH PUT	SOLE	01
CHICOS FAS INC	COM	168615102	375	31207	SH	SOLE	04
CHINA GREEN AGRICULTURE INC	COM	16943W105	180	20000	SH PUT	SOLE	02

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

CHINA LIFE INS CO LTD	SPON ADR REP H	16939P106	559	9132	SH		SOLE	01	0
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P106	4582	74900	SH	CALL	SOLE	01	
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P106	1523	24900	SH	PUT	SOLE	01	
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	478	42500	SH	PUT	SOLE	01	
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	455	40500	SH	CALL	SOLE	01	
CHIPOTLE MEXICAN GRILL INC	COM	169656105	4253	20000	SH	PUT	SOLE	01	
CHIPOTLE MEXICAN GRILL INC	COM	169656105	6449	30323	SH		SOLE	01	
CHUBB CORP	COM	171232101	502	8424	SH		SOLE	01	0
CHURCH & DWIGHT INC	COM	171340102	262	3791	SH		SOLE	01	0
CIENA CORP	COM NEW	171779309	318	15100	SH		SOLE	01	0
CIGNA CORP	COM	125509109	1055	28773	SH		SOLE	01	0
CIMAREX ENERGY CO	COM	171798101	1735	19586	SH		SOLE	01	
CINCINNATI FINL CORP	COM	172062101	438	13802	SH		SOLE	01	0
CIRRUS LOGIC INC	COM	172755100	518	32400	SH		SOLE	01	0
CISCO SYS INC	COM	17275R102	3108	153665	SH		SOLE	01	0
CISCO SYS INC	COM	17275R102	24956	1233600	SH	CALL	SOLE	01	
CISCO SYS INC	COM	17275R102	5122	253200	SH	PUT	SOLE	01	
CIT GROUP INC	COM NEW	125581801	603	12800	SH		SOLE	01	0
CIT GROUP INC	COM NEW	125581801	7720	163900	SH	CALL	SOLE	01	
CITIGROUP INC	COM	172967101	3017	637900	SH	CALL	SOLE	01	
CITIGROUP INC	COM	172967101	2716	574266	SH		SOLE	01	0
CITRIX SYS INC	COM	177376100	200	2923	SH		SOLE	04	
CLIFFS NATURAL RESOURCES INC	COM	18683K101	8355	107114	SH		SOLE	01	0
CLIFFS NATURAL RESOURCES INC	COM	18683K101	10921	140000	SH	PUT	SOLE	01	
CLINICAL DATA INC NEW	COM	18725U109	183	11500	SH		SOLE	01	
CLINICAL DATA INC NEW	COM	18725U109	398	25000	SH	PUT	SOLE	01	
CLOROX CO DEL	COM	189054109	2056	32488	SH		SOLE	01	0
CLOUD PEAK ENERGY INC	COM	18911Q102	328	14139	SH		SOLE	04	
CME GROUP INC	COM	12572Q105	14607	45400	SH	CALL	SOLE	01	
CME GROUP INC	COM	12572Q105	4955	15400	SH	PUT	SOLE	01	
CNH GLOBAL N V	SHS NEW	N20935206	234	4892	SH		SOLE	01	0
CNO FINL GROUP INC	COM	12621E103	157	23135	SH		SOLE	01	0
COACH INC	COM	189754104	2338	42281	SH		SOLE	01	
COBALT INTL ENERGY INC	COM	19075F106	211	17313	SH		SOLE	04	
COCA COLA CO	COM	191216100	1388	21103	SH		SOLE	01	0
COCA COLA ENTERPRISES INC NE	COM	19122T109	703	28100	SH		SOLE	01	0
COCA COLA ENTERPRISES INC NE	COM	19122T109	1252	50000	SH	PUT	SOLE	01	
COGDELL SPENCER INC	COM	19238U107	145	25000	SH		SOLE	01	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1481	20194	SH		SOLE	01	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1832	25000	SH	CALL	SOLE	01	
COINSTAR INC	COM	19259P300	1129	20000	SH	CALL	SOLE	01	
COINSTAR INC	COM	19259P300	2314	41000	SH	PUT	SOLE	02	
COINSTAR INC	NOTE 4.000% 9/0	19259PAF9	294	185000	PRN		SOLE	01	
COLEMAN CABLE INC	COM	193459302	573	91281	SH		SOLE	01	0
COLLECTIVE BRANDS INC	COM	19421W100	953	45168	SH		SOLE	01	0
COMCAST CORP NEW	CL A	20030N101	870	39627	SH		SOLE	01	
COMCAST CORP NEW	CL A	20030N101	439	20000	SH	CALL	SOLE	01	
COMERICA INC	COM	200340107	657	15539	SH		SOLE	01	0
COMMERCIAL METALS CO	COM	201723103	633	38098	SH		SOLE	01	
COMMERCIAL METALS CO	COM	201723103	4222	254500	SH	CALL	SOLE	01	
COMMONWEALTH REIT	COM SH BEN INT	203233101	215	8439	SH		SOLE	04	
COMMSCOPE INC	COM	203372107	1561	50000	SH		SOLE	01	
COMMSCOPE INC	COM	203372107	1124	36000	SH	CALL	SOLE	01	
COMMUNITY BK SYS INC	COM	203607106	375	13500	SH	CALL	SOLE	01	
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	576	18573	SH		SOLE	01	0
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	4495	85000	SH	CALL	SOLE	01	
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	1732	103900	SH	PUT	SOLE	01	
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	680	40818	SH		SOLE	01	0
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	965	57900	SH	CALL	SOLE	01	
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	608	12431	SH		SOLE	01	0
COMPASS DIVERSIFIED HOLDINGS	SH BEN INT	20451Q104	185	10440	SH		SOLE	04	
COMPELLENT TECHNOLOGIES INC	COM	20452A108	2766	100252	SH		SOLE	01	

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

COMPELLENT TECHNOLOGIES INC	COM	20452A108	2806	101700	SH	CALL	SOLE	01
COMPELLENT TECHNOLOGIES INC	COM	20452A108	510	18500	SH	PUT	SOLE	01
COMSTOCK RES INC	COM NEW	205768203	795	32402	SH		SOLE	01 0
COMTECH TELECOMMUNICATIONS C	NOTE 3.000% 5/0	205826AF7	243	234000	PRN		SOLE	01
CONOCOPHILLIPS	COM	20825C104	360	5282	SH		SOLE	01 0
CONSOL ENERGY INC	COM	20854P109	1051	21567	SH		SOLE	01 0
CONSOL ENERGY INC	COM	20854P109	8286	170000	SH	PUT	SOLE	01
CONSOLIDATED EDISON INC	COM	209115104	2767	55817	SH		SOLE	01 0
CONTINUCARE CORP	COM	212172100	65	13900	SH		SOLE	04
CONVERGYS CORP	COM	212485106	165	12564	SH		SOLE	04
COOPER COS INC	COM NEW	216648402	1769	31400	SH	CALL	SOLE	01
COOPER COS INC	COM NEW	216648402	839	14900	SH	PUT	SOLE	01
COOPER INDUSTRIES PLC	SHS	G24140108	348	5972	SH		SOLE	01 0
COPART INC	COM	217204106	721	19300	SH		SOLE	01 0
COPART INC	COM	217204106	1188	31800	SH	CALL	SOLE	01
CORINTHIAN COLLEGES INC	COM	218868107	1461	280400	SH		SOLE	02 0
CORNING INC	COM	219350105	284	14723	SH		SOLE	01 0
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	250	9982	SH		SOLE	04
COUSINS PPTYS INC	COM	222795106	89	10727	SH		SOLE	01 0
COVANCE INC	COM	222816100	218	4233	SH		SOLE	01 0
COVANTA HLDG CORP	COM	22282E102	293	17052	SH		SOLE	04
COVENTRY HEALTH CARE INC	COM	222862104	331	12558	SH		SOLE	01 0
COVIDIEN PLC	SHS	G2554F105	2632	57643	SH		SOLE	01 0
CREE INC	COM	225447101	275	4180	SH		SOLE	01
CREE INC	COM	225447101	33663	510900	SH	PUT	SOLE	01
CREE INC	COM	225447101	15675	237900	SH	CALL	SOLE	01
CRESUD SA COMERCIAL	*W EXP 05/22/201	P3311R192	7738	33641443	SH		SOLE	01
CROWN CASTLE INTL CORP	COM	228227104	1608	36689	SH		SOLE	01 0
CTRIIP COM INTL LTD	AMERICAN DEP SHS	22943F100	326	8057	SH		SOLE	01 0
CTRIIP COM INTL LTD	AMERICAN DEP SHS	22943F100	1638	40500	SH	CALL	SOLE	01
CUBIST PHARMACEUTICALS INC	COM	229678107	2964	138488	SH		SOLE	01 0
CUBIST PHARMACEUTICALS INC	COM	229678107	3082	144000	SH	CALL	SOLE	01
CUBIST PHARMACEUTICALS INC	COM	229678107	1233	57600	SH	PUT	SOLE	01
CUMMINS INC	COM	231021106	259	2355	SH		SOLE	01 0
CURRENCYSHS JAPANESE YEN TR	JAPANESE YEN	23130A102	14496	119060	SH		SOLE	01
CURRENCYSHS JAPANESE YEN TR	JAPANESE YEN	23130A102	74925	615400	SH	PUT	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	676	19458	SH		SOLE	01 0
CVS CAREMARK CORPORATION	COM	126650100	20619	593000	SH	CALL	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	3195	91900	SH	PUT	SOLE	01
CYTOKINETICS INC	COM	23282W100	199	95000	SH	CALL	SOLE	01
D R HORTON INC	COM	23331A109	5100	427476	SH		SOLE	01 0
D R HORTON INC	COM	23331A109	7587	636000	SH	CALL	SOLE	01
D R HORTON INC	COM	23331A109	4340	363800	SH	PUT	SOLE	01
DANA HLDG CORP	COM	235825205	258	14976	SH		SOLE	01 0
DARDEN RESTAURANTS INC	COM	237194105	213	4598	SH		SOLE	01
DARLING INTL INC	COM	237266101	1169	88000	SH	CALL	SOLE	01
DEAN FOODS CO NEW	COM	242370104	1239	140095	SH		SOLE	01
DEAN FOODS CO NEW	COM	242370104	1820	205900	SH	CALL	SOLE	01
DEAN FOODS CO NEW	COM	242370104	3864	437100	SH	PUT	SOLE	01
DECKERS OUTDOOR CORP	COM	243537107	256	3214	SH		SOLE	04
DEERE & CO	COM	244199105	1736	20904	SH		SOLE	01 0
DEERE & CO	COM	244199105	2840	34200	SH	PUT	SOLE	01
DEL MONTE FOODS CO	COM	24522P103	12241	651105	SH		SOLE	01
DEL MONTE FOODS CO	COM	24522P103	308	16400	SH	CALL	SOLE	01
DELL INC	COM	24702R101	637	46957	SH		SOLE	01 0
DELTA AIR LINES INC DEL	COM NEW	247361702	175	13888	SH		SOLE	01 0
DELTA AIR LINES INC DEL	COM NEW	247361702	300	23800	SH	CALL	SOLE	01
DENBURY RES INC	COM NEW	247916208	896	46965	SH		SOLE	01 0
DENDREON CORP	COM	24823Q107	817	23373	SH		SOLE	01 0
DENDREON CORP	COM	24823Q107	6293	180200	SH	CALL	SOLE	01
DENDREON CORP	COM	24823Q107	5908	169200	SH	PUT	SOLE	01
DEPOMED INC	COM	249908104	73	11416	SH		SOLE	04

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

DEPOMED INC	COM	249908104	245	38600	SH	PUT	SOLE	01
DEUTSCHE BANK AG	NAMEN AKT	D18190898	3123	60001	SH		SOLE	01 0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	3461	66500	SH	CALL	SOLE	01
DEUTSCHE BANK AG	NAMEN AKT	D18190898	3383	65000	SH	PUT	SOLE	01
DEVON ENERGY CORP NEW	COM	25179M103	6571	83700	SH	CALL	SOLE	01
DEVON ENERGY CORP NEW	COM	25179M103	887	11300	SH	PUT	SOLE	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	368	5500	SH	CALL	SOLE	01
DIANA SHIPPING INC	COM	Y2066G104	386	32100	SH		SOLE	01 0
DIGITAL RIV INC	COM	25388B104	231	6730	SH		SOLE	01 0
DIGITAL RIV INC	COM	25388B104	3311	96200	SH	CALL	SOLE	01
DIGITAL RIV INC	COM	25388B104	8505	247100	SH	PUT	SOLE	01
DIRECTV	COM CL A	25490A101	3973	99529	SH		SOLE	01
DISCOVER FINL SVCS	COM	254709108	193	10447	SH		SOLE	01 0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	214	5134	SH		SOLE	01
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	273	7435	SH		SOLE	01
DISNEY WALT CO	COM DISNEY	254687106	223	5938	SH		SOLE	01 0