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JEFFERIES GROUP INC /DE/
Form 8-K
October 14, 2003

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM 8-K

CURRENT REPORT

Pursuant to Section 13 OR 15(d) of the Securities Exchange Act of 1934

Date of Report (Date of earliest event reported) October 14, 2003

Jefferies Group, Inc.
(Exact name of registrant as specified in its charter)

Delaware	1-14947	95-4719745
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(State or other jurisdiction of incorporation)	(Commission File Number)	(IRS Employer Identification No.)

520 Madison Avenue, 12th Floor, New York, New York 10022
(Address of principal executive offices) (Zip Code)

Registrant's telephone number, including area code: 212-284-2550

(Former name or former address, if changed since last report)

Item 12. Results of Operations and Financial Condition.

On October 14, 2003, Jefferies Group, Inc. issued a press release announcing financial results for the quarter ended September 26, 2003. A copy of the press release is attached hereto as Exhibit 99.1.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Jefferies Group, Inc.

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Date: October 14, 2003

/s/ Joseph A. Schenk

Joseph A. Schenk
Executive Vice President and
Chief Financial Officer

INDEX TO EXHIBITS

Exhibit No.	Description
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99.1	October 14, 2003 press release issued by Jefferies Group, Inc.