

JEFFERIES GROUP INC /DE/

Form 8-K

June 24, 2009

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): June 24, 2009

Jefferies Group, Inc.

(Exact name of registrant as specified in its charter)

Delaware 1-14947 95-4719745

(State or other jurisdiction (Commission (IRS Employer

of incorporation) File Number) Identification No.)

520 Madison Ave., 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)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions: (*see* General Instruction A.2. below):

Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)

Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)

Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))

Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

INDEX TO EXHIBITS

| <i>Exhibit No.</i> | <i>Description</i> |
|--------------------|-----------------------------|
| 99 | June 24, 2009 press release |