



**Item 2.02 Results of Operations and Financial Condition**

On July 22, 2008, we issued a press release announcing financial results for the second quarter ended June 30, 2008. A copy of the press release is attached hereto as Exhibit 99 and is incorporated herein by reference.

**Item 9.01 Financial Statements and Exhibits**

The following exhibit is furnished with this report:

Number Exhibit

99 July 22, 2008 press release.

***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.

Date: July 22, 2008 By: /s/ Roland T. Kelly  
Roland T. Kelly  
Assistant Secretary

***INDEX TO EXHIBITS***

**Exhibit No. Description**

99 July 22, 2008 press release.