JEFFERIES GROUP INC /DE/ Form 3 July 20, 2007 UNITED STATES SECURITIES AND EXCHANGE COMMISSION FORM 3 Washington, D.C. 20549 OMB

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person <u>*</u> Hendrickson Charles J	 Date of Event Requiring Statement (Month/Day/Year) 	3. Issuer Name and Ticker or Trading Symbol JEFFERIES GROUP INC /DE/ [JEF]		
(Last) (First) (Middle) C/O JEFFERIES & COMPAN	07/16/2007	4. Relationship of Reporting Person(s) to Issuer	5. If Amendment, Date Original Filed(Month/Day/Year)	
INC., 520 MADISON AVE., 12TH FLOOR	ι,	(Check all applicable)	Owner	
(Street)		_X_OfficerOther (give title below) (specify below Treasurer	6. Individual or Joint/Group	
NEW YORK, NY 10022			Person Form filed by More than One Reporting Person	
(City) (State) (Zip)	Table I - I	Non-Derivative Securiti	es Beneficially Owned	
1.Title of Security (Instr. 4)	2. Amount of Beneficially (Instr. 4)		4. Nature of Indirect Beneficial Ownership (Instr. 5)	
Common Stock	23,767	D	Â	
Common Stock	2,102	Ι	See footnote (1)	

Reminder: Report on a separate line for each class of securities beneficially SEC 1473 (7-02) owned directly or indirectly.

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Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security	2. Date Exercisable and	3. Title and Amount of	4.	5.	6. Nature of Indirect
(Instr. 4)	Expiration Date	Securities Underlying	Conversion	Ownership	Beneficial Ownership
	(Month/Day/Year)	Derivative Security	or Exercise	Form of	(Instr. 5)

OMB APPROVAL

3235-0104 Number: January 31, Expires: 2005 Estimated average burden hours per response... 0.5

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		(Instr. 4)		Price of	Derivative
Date Exercisable	Expiration Date	Title	Amount or Number of Shares	Derivative Security	Security: Direct (D) or Indirect (I) (Instr. 5)

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Hendrickson Charles J C/O JEFFERIES & COMPANY, INC. 520 MADISON AVE., 12TH FLOOR NEW YORK, NY 10022	Â	Â	Â Treasurer	Â
Signatures				
/s/ Ashley B. Geller, by power of attorney	07/20/2007			
**Signature of Reporting Person		Date		

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Shares indirectly held by the Reporting Person by the Trustee under the Jefferies Group, Inc. Profit Sharing Plan for the benefit of the Reporting Person.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.