

JEFFERIES GROUP INC /DE/  
Form NT 10-K  
February 01, 2011

**SEC FILE NUMBER**  
**CUSIP NUMBER: 472319102**

**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**  
**FORM 12b-25**  
**NOTIFICATION OF LATE FILING**

(Check One):     Form 10-K     Form 20-F     Form 11-K     Form 10-Q  
 Form N-SAR     Form N-CSR

For Period Ended:

Transition Report on Form 10-K

Transition Report on Form 20-F

Transition Report on Form 11-K

Transition Report on Form 10-Q

Transition Report on  
Form N-SAR

For the Transition Period Ended: November 30, 2010

*Read Instruction (on back page) Before Preparing Form. Please Print or Type.*

**Nothing in this form shall be construed to imply that the Commission has verified any information contained herein.**

If the notification relates to a portion of the filing checked above, identify the Item(s) to which the notification relates:

**PART I REGISTRANT INFORMATION**  
**JEFFERIES GROUP, INC.**

**Full Name of Registrant**

**Former Name if Applicable**  
520 Madison Avenue

**Address of Principal Executive Office (Street and Number)**  
New York, New York 10022

**City, State and Zip Code**



**PART II RULE 12b-25(b) AND (c)**

If the subject report could not be filed without unreasonable effort or expense and the registrant seeks relief pursuant to Rule 12b-25(b), the following should be completed. (Check box if appropriate)

- (a) The reasons described in reasonable detail in Part III of this form could not be eliminated without unreasonable effort or expense;
- (b) The subject annual report, semi-annual report, transition report on Form 10-K, Form 20-F, 11-K or Form N-SAR, or portion thereof, will be filed on or before the fifteenth calendar day following the prescribed due date; or the subject quarterly report or transition report on Form 10-Q, or portion thereof will be filed on or before the fifth calendar day following the prescribed due date; and
- (c) The accountant's statement or other exhibit required by Rule 12b-25(c) has been attached if applicable.

**PART III NARRATIVE**

State below in reasonable detail the reasons why the Forms 10-K, 20-F, 11-K, 10-Q, 10-D, N-SAR, NCSR, or the transition report or portion thereof, could not be filed within the prescribed time period.  
Due to our delays in completing the Transition Report on Form 10-K for the period ended November 30, 2010 ( Transition Report ), including management's report on our internal control over financial reporting, we were unable to file our Transition Report without unreasonable effort or expense by January 31, 2011.

**PART IV OTHER INFORMATION**

- (1) Name and telephone number of person to contact in regard to this notification

<b>Peregrine C. Broadbent</b>	<b>212</b>	<b>284-2338</b>
<b>(Name)</b>	<b>(Area Code)</b>	<b>(Telephone Number)</b>

- (2) Have all other periodic reports required under Section 13 or 15(d) of the Securities Exchange Act of 1934 or Section 30 of the Investment Company Act of 1940 during the preceding 12 months or for such shorter period that the registrant was required to file such report(s) been filed? If answer is no, identify report(s).  Yes  No
- (3) Is it anticipated that any significant change in results of operations from the corresponding period for the last fiscal year will be reflected by the earnings statements to be included in the subject report or portion thereof?  Yes  No

**JEFFERIES GROUP, INC.**

**(Name of Registrant as Specified in Charter)**

has caused this notification to be signed on its behalf by the undersigned hereunto duly authorized.

Date: February 1, 2011

By: /s/ Peregrine C. Broadbent  
Peregrine C. Broadbent  
Chief Financial Officer