

Final Terms dated 29 April 2016

JEFFERIES GROUP LLC

Issue of €11,000,000 Floating Rate Notes due 3 May 2018
under the U.S.\$2,000,000,000 Euro Medium Term Note Programme

Part A
Contractual Terms

Terms used herein shall be deemed to be defined as such for the purposes of the terms and conditions (the “**Conditions**”) set forth in the Base Prospectus dated 29 April 2016 which constitutes a base prospectus (the “**Base Prospectus**”) for the purposes of Directive 2003/71/EC, as amended (the “**Prospectus Directive**”). This document constitutes the Final Terms of the Notes described herein for the purposes of Article 5.4 of the Prospectus Directive and must be read in conjunction with the Base Prospectus. Full information on the Issuer and the offer of the Notes is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus has been published on the website of the Irish Stock Exchange <http://www.ise.ie/>.

- | | | | |
|-----|-------|--|---|
| 1. | (i) | Series Number: | 6 |
| | (ii) | Tranche Number: | 1 |
| | (iii) | Date on which the Notes become fungible: | Not Applicable |
| 2. | | Specified Currency or Currencies: | Euro (“€”) |
| 3. | | Aggregate Nominal Amount: | |
| | (i) | Series: | €11,000,000 |
| | (ii) | Tranche: | €11,000,000 |
| 4. | | Issue Price: | 100 per cent. of the Aggregate Nominal Amount |
| 5. | (i) | Specified Denominations: | €100,000 |
| | (ii) | Calculation Amount: | €100,000 |
| 6. | (i) | Issue Date: | 3 May 2016 |
| | (ii) | Interest Commencement Date: | Issue Date |
| 7. | | Maturity Date: | 3 May 2018 |
| 8. | | Interest Basis: | 3 Month EURIBOR + Margin. Floating Rate (further particulars specified below) |
| 9. | | Redemption/Payment Basis: | Subject to any purchase and cancellation or early redemption, the Notes will be redeemed on the Maturity Date at 100 per cent of their nominal amount |
| 10. | | Change of Interest Basis: | Not Applicable |
| 11. | | Put/Call Options: | Investor Put (further particulars specified below) |
| 12. | (i) | Status of the Notes: | Senior |
| | (ii) | Date Board approval for | Not Applicable |

issuance of Notes obtained:

PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE

13.	Fixed Rate Note Provisions	Not Applicable
14.	Floating Rate Note Provisions	Applicable
(i)	Interest Period(s):	Each period beginning on (and including) the Interest Commencement Date or any Interest Payment Date (as applicable) and ending on (but excluding) the next Interest Payment Date or the Maturity Date (as applicable).
(ii)	Specified Period/Specified Interest Payment Dates:	3 August 2016, 3 November 2016, 3 February 2017, 3 May 2017, 3 August 2017, 3 November 2017, 3 February 2018 and 3 May 2018, in each case, subject to adjustment in accordance with the Business Day Convention set out in (iv) below.
(iii)	First Interest Payment Date:	3 August 2016, subject to adjustment in accordance with the Business Day Convention set out in (iv) below.
(iv)	Business Day Convention:	Modified Following Business Day Convention
(v)	Additional Business Centre(s):	New York
(vi)	Manner in which the Rate(s) of Interest is/are to be determined:	ISDA Determination
(vii)	Screen Rate Determination:	Not Applicable
(viii)	ISDA Determination:	
	– Floating Rate Option:	EUR-EURIBOR-Reuters
	– Designated Maturity:	3 months
	– Reset Date:	The first day of each Interest Period
(ix)	Margin(s):	In respect of the Interest Period beginning on (and including) the Interest Commencement Date and ending on (but excluding) 3 August 2016: +0.40% In respect of the Interest Period beginning on (and including) 3 August 2016 and ending on (but excluding) 3 November 2016: +0.75% In respect of the Interest Period beginning on (and including) 3 November 2016 and ending on (but excluding) 3 February 2017: +0.85% In respect of the Interest Period beginning on (and including) 3 February 2017 and ending on (but excluding) 3 May 2017: +0.95%

	In respect of the Interest Period beginning on (and including) 3 May 2017 and ending on (but excluding) 3 August 2017:	+1.05%
	In respect of the Interest Period beginning on (and including) 3 August 2017 and ending on (but excluding) 3 November 2017:	+1.15%
	In respect of the Interest Period beginning on (and including) 3 November 2017 and ending on (but excluding) 3 February 2018:	+1.20%
	In respect of the Interest Period beginning on (and including) 3 February 2018 and ending on (but excluding) 3 May 2018:	+1.25%
(x)	Minimum Rate of Interest:	0 per cent. per annum
(xi)	Maximum Rate of Interest:	Not Applicable
(xii)	Day Count Fraction:	Actual/360
15.	Zero Coupon Note Provisions	Not Applicable

PROVISIONS RELATING TO REDEMPTION

16.	Call Option	Not Applicable
17.	Put Option	Applicable
(i)	Optional Redemption Date(s):	Any Business Day from, and including, 3 August 2016 to, but excluding, the Maturity Date
(ii)	Optional Redemption Amount(s) of each Note:	€100,000 per Calculation Amount.
(iii)	Notice period:	A minimum of 92 calendar days' notice of exercise of Put Option to be given to the Issuer by the Noteholder before the Optional Redemption Date.

18. **Final Redemption Amount of each Note** €100,000 per Calculation Amount
19. **Early Redemption Amount**
- Early Redemption Amount(s) per Calculation Amount payable on redemption for taxation reasons or on event of default: Not Applicable

GENERAL PROVISIONS APPLICABLE TO THE NOTES

20. **Form of Notes:** Global Note exchangeable for Individual Note Certificates in the limited circumstances specified in the Global Note
21. **New Safekeeping Structure:** Yes
22. **Additional Financial Centre(s):** New York
23. **Redenomination provisions:** Not Applicable

PURPOSE OF FINAL TERMS

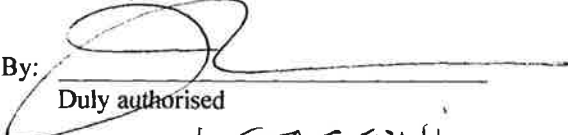
These Final Terms comprise the final terms required for issue and admission to trading on the regulated market of the Irish Stock Exchange of the Notes described herein pursuant to the Programme for the issuance of U.S.\$2,000,000,000 Euro Medium-Term Notes of Jefferies Group LLC.

RESPONSIBILITY

The Issuer accepts responsibility for the information contained in these Final Terms.

Signed on behalf of the Issuer:

JEFFERIES GROUP LLC

By: 
Duly authorised
JOHN STACCONI

Part B
Other Information

1. LISTING

- | | | |
|------|--|--|
| (i) | Admission to trading | Application has been made to the Irish Stock Exchange for the Notes to be admitted to the Official List and trading on its regulated market with effect from the Issue Date. |
| (ii) | Estimate of total expenses related to admission to trading | €600 |

2. RATINGS

Not Applicable

3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE/OFFER

Save for any fees payable to the Dealer, so far as the Issuer is aware, no person involved in the offer of the Notes has an interest material to the offer. The Dealer and its affiliates have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and its affiliates in the ordinary course of business.

4. OPERATIONAL INFORMATION

- | | |
|--|---|
| ISIN Code: | XS1402344433 |
| Common Code: | 140234443 |
| Any clearing system(s) other than Euroclear Bank SA/NV and Clearstream Banking, société anonyme and the relevant identification number(s): | Not Applicable |
| Delivery: | Delivery free of payment |
| Names and addresses of initial Paying Agent(s): | Citibank, N.A., London Branch
Citigroup Centre
Canada Square
Canary Wharf
London E14 5LB
England |
| Names and addresses of additional Paying Agent(s) (if any): | Not Applicable |
| Intended to be held in a manner which would allow Eurosystem eligibility: | Yes. Note that the designation "yes" simply means that the Notes are intended upon issue to be deposited with one of the ICSDs as common safekeeper (and registered in the name of a nominee of one of the ICSDs acting as common safekeeper), and does not necessarily mean that |

the Notes will be recognised as eligible collateral for Eurosystem monetary policy and intra-day credit operations by the Eurosystem either upon issue or at any or all times during their life. Such recognition will depend upon the European Central Bank being satisfied that Eurosystem eligibility criteria have been met.

5. DISTRIBUTION

- | | | |
|-------|--------------------------------------|---------------------------------|
| (i) | Method of distribution: | Non-syndicated |
| (ii) | If syndicated: | |
| | (A) Names of Managers: | Not Applicable |
| | (B) Stabilising Manager(s) (if any): | Not Applicable |
| (iii) | If non-syndicated, name of Dealer: | Jefferies International Limited |