HAYNES INTERNATIONAL INC Form SC 13G October 27, 2006

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

SCHEDULE 13G

UNDER THE SECURITIES EXCHANGE ACT OF 1934 (AMENDMENT NO.)

HAYNES INTERNATIONAL, INC.

(Name of Issuer)

Common Stock, par value \$0.001 per share
----(Title of Class of Securities)

420877201 -----(CUSIP Number)

September 29, 2006
-----(Date of Event which Requires Filing of this Statement)

Check the appropriate box to designate the rule pursuant to which this Schedule is filed:

[] Rule 13d-1(b)

[X] Rule 13d-1(c)

[] Rule 13d-1(d)

* The remainder of this cover page shall be filled out for a reporting person's initial filing on this form with respect to the subject class of securities, and for any subsequent amendment containing information which would alter the disclosures provided in a prior cover page.

The information required in the remainder of this cover page shall not be deemed to be "filed" for the purpose of Section 18 of the Securities Exchange Act of 1934 ("Act") or otherwise subject to the liabilities of that section of the Act but shall be subject to all other provisions of the Act (however, see the Notes).

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1.	Names of Reporting Persons. I.R.S. Identification Nos. of above persons (entities only) Jefferies Group, Inc. 95-4719745			
2.	Check the Appropriate Box if a Member of a Group (See Instructions)			
	(a) []			
	(b) []			
3.	SEC Use Only			
4.	Citizenship or	Place	of Organization Delaware	
	per of Shares	5.	Sole Voting Power	649,991
by Each Reporting Person With:		6.	Shared Voting Power	0
		7.	Sole Dispositive Power	649,991
		8.	Shared Dispositive Power	0
9.	Aggregate Amour	nt Ben	eficially Owned by Each Reporti	ng Person 649,991
10.	. Check if the Aggregate Amount in Row (9) Excludes Certain Shares (See Instructions)			
	[]			
11.	Percent of Class Represented by Amount in Row (9)			
	6.5% (Based on	10,00	0,000 shares of common stock ou	ıtstanding)
12.	Type of Reporting Person:			
	CO			
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ITEN	1 1			
(a)	Name of Issuer			
	Haynes International, Inc.			
(b)	Address of 1	ssuer	's Principal Executive Offices	
	1020) West	Park Avenue, Kokomo, Indiana	46904-9013
ITEN	1 2			
(a)	Name of Pers	on Fi	ling	

Jefferies Group, Inc.

(b) Address of Principal Business Office or, if None, Residence

Jefferies Group, Inc.
520 Madison Ave., 12th Floor
New York, New York 10022

(c) Citizenship

Delaware

(d) Title of Class of Securities

Common Stock, par value \$0.001 per share

(e) CUSIP Number

420877201

- ITEM 3 IF THIS STATEMENT IS FILED PURSUANT TO SECTIONS 240.13D-1(b) OR 240.13D-2(b) OR (c), CHECK WHETHER THE PERSON FILING IS A:
- (a) [] Broker or dealer registered under Section 15 of the Act (15 U.S.C. 780);
- (b) [] Bank as defined in Section 3(a)(6) of the Act (15 U.S.C. 78c);
- (c) [] Insurance company as defined in Section 3(a)(19) of the Act (15 U.S.C. 78c);

- (f) [] An employee benefit plan or endowment fund in accordance with Rule 13d-1(b)(1)(ii)(F);
- (g) [] A parent holding company or control person in accordance with Rule 13d-1 (b) (ii) (G);
- (i) [] A church plan that is excluded from the definition of an investment company under section 3(c)(14) of the Investment Company Act of 1940 (15 U.S.C. 80a-3);

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(j) [] Group, in accordance with Rule13d-1(b)(1)(ii)(J).

ITEM 4 OWNERSHIP

The following sets forth beneficial ownership information as of October 26, 2006:

(a) Amount beneficially owned:

649,991

(b) Percent of class: 6.5%

(c) Number of shares as to which the person has:

(i) Sole power to vote or to direct the vote: 649,991

(ii) Shared power to vote or direct the vote:

(iii) Sole power to dispose or direct the disposition of: 649,991

(iv) Shared power to dispose or direct the disposition of: 0

ITEM 5 OWNERSHIP OF FIVE PERCENT OR LESS OF A CLASS

Not applicable

ITEM 6 OWNERSHIP OF MORE THAN FIVE PERCENT ON BEHALF OF ANOTHER PERSON

Not applicable

ITEM 7 IDENTIFICATION AND CLASSIFICATION OF THE SUBSIDIARY WHICH ACQUIRED THE SECURITY BEING REPORTED ON BY THE PARENT HOLDING COMPANY

Not applicable

ITEM 8 IDENTIFICATION AND CLASSIFICATION OF MEMBERS OF THE GROUP

Not applicable

ITEM 9 NOTICE OF DISSOLUTION OF GROUP

Not applicable

ITEM 10 CERTIFICATION

By signing below I certify that, to the best of my knowledge and belief, the securities referred to above were not acquired and are not held for the purpose of or with the effect of changing or influencing the control of the issuer of the securities and were not acquired and are not held in connection with or as a participant in any transaction having that purpose or effect.

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SIGNATURE

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

Dated: October 26, 2006 Jefferies Group, Inc.

/s/ Roland T. Kelly
-----Roland T. Kelly
Assistant Secretary