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PIPER JAFFRAY COMPANIES  
Form 13F-HR  
July 30, 2009

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Omb APPROVAL  
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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2009

Check here if Amendment [ ]; Amendment Number: \_\_\_\_\_

This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Piper Jaffray Companies  
Address: 800 Nicoilet Mall  
Suite 800  
Minneapolis, MN 55402-7020

Form 13F File Number: 28-10776

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Tim Carter  
Title: Treasurer  
Phone: 612 303-6000

Signature, Place, and Date of Signing:

Tim Carter	Minneapolis, MN	7/30/09
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[Signature]	[City, State]	[Date]

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

[ ] 13F NOTICE. (Check here if no holdings reported are in this report, and all

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holdings are reported by other reporting manager(s).)

[ ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

### FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 41

Form 13F Information Table Value Total: \$16,854  
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report. NONE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN PUT/ CALL	INVESTME DISCRETI
AIRTRAN HLDGS INC	NOTE 7.000% 7/0	00949PAB4	3,820	4,000,000	PRN	
ALEXION PHARMACEUTICALS INC	COM	015351109	2	39	SH	
AMERICAN ITALIAN PASTA CO	CL A	027070101	3	100	SH	
AMERICAN MED SYS HLDGS INC	NOTE 3.250% 7/0	02744MAA6	482	500,000	PRN	
APOGEE ENTERPRISES INC	COM	037598109	1	100	SH	
ARYX THERAPEUTICS INC	COM	043387109	1	200	SH	
ATMI INC	COM	00207R101	6	400	SH	
BIOFORM MEDICAL INC	COM	09065G107	7	3,181	SH	
CADENCE DESIGN SYSTEM INC	NOTE 1.500%12/1	127387AF5	1,650	2,500,000	PRN	
CANADIAN SOLAR INC	COM	136635109	1	100	SH	
CERNER CORP	COM	156782104	393	6,305	SH	
CHATTEM INC	COM	162456107	1	10	SH	
CIGNA CORP	COM	125509109	9	357	SH	
CRAY INC	NOTE 3.000%12/0	225223AB2	23	23,000	PRN	
DEXCOM INC	COM	252131107	1	147	SH	
EPICOR SOFTWARE CORP	NOTE 2.375% 5/1	29426LAA6	806	1,194,000	PRN	
EV3 INC	COM	26928A200	3	287	SH	
FLOWSERVE CORP	COM	34354P105	14	200	SH	
HOLOGIC INC	FRNT 2.000%12/1	436440AA9	598	842,000	PRN	
INTEL CORP	COM	458140100	118	7,100	SH	
JONES APPAREL GROUP INC	COM	480074103	1	58	SH	
KING PHARMACEUTICALS INC	COM	495582108	1	65	SH	
MACROVISION SOLUTIONS CORP	COM	55611C108	462	21,200	SH	
MAGMA DESIGN AUTOMATION	NOTE 2.000% 5/1	559181AC6	1,790	2,869,000	PRN	
MASIMO CORP	COM	574795100	1	33	SH	
MICROCHIP TECHNOLOGY INC	COM	595017104	5	200	SH	

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NANOSPHERE INC	COM		63009F105	7	1,361	SH
NEW YORK & CO INC	COM		649295102	494	160,025	SH
NORDSTROM INC	COM		655664100	1	33	SH
NYSE EURONEXT	COM		629491101	1,733	63,578	SH
OMNICELL INC	COM		68213N109	1	97	SH
PENN VA CORP	NOTE	4.500%11/1	707882AA4	107	130,000	PRN
PHARMACEUTICAL RES INC	NOTE	2.875% 9/3	717125AC2	1,436	1,500,000	PRN
POWER INTEGRATIONS INC	COM		739276103	70	2,937	SH
SHUTTERFLY INC	COM		82568P304	18	1,307	SH
SINCLAIR BROADCAST GROUP INC	NOTE	4.875% 7/1	829226AU3	529	750,000	PRN
SUNPOWER CORP	DBC	0.750% 8/0	867652AB5	2,139	2,350,000	PRN
TJX COS INC NEW	COM		872540109	1	37	SH
VITAL IMAGES INC	COM		92846N104	1	100	SH
WORLD ACCEP CORP DEL	COM		981419104	2	100	SH
WRIGHT MED GROUP INC	COM		98235T107	116	7,125	SH