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PIPER JAFFRAY COMPANIES

Form 13F-HR

April 24, 2009

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: March 31, 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 Nicollet 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	4/24/09
-----	-----	-----
[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

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all 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: 20

Form 13F Information Table Value Total: \$ 9,071
(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	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	Value (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
ACADIA PHARMACEUTICALS INC	COM	004225108	36	37,500	SH		
ANN TAYLOR STORES CORP	COM	036115103	27	5,100	SH		
BAXTER INTL INC	COM	071813109	653	12,743	SH		
ECLIPSYS CORP	COM	278856109	25	2,500	SH		
FOSSIL INC	COM	349882100	1	59	SH		
HELICOS BIOSCIENCES CORP	COM	42326R109	1	2,500	SH		
IMMUCOR INC	COM	452526106	273	10,846	SH		
KROGER CO	COM	501044101	159	7,500	SH		
LAS VEGAS SANDS CORP	COM	517834107	1	400	SH		
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	1,828	2,000,000	PRN		
MAGMA DESIGN AUTOMATION	NOTE 2.000% 5/1	559181AC6	1,793	2,869,000	PRN		
MASIMO CORP	COM	574795100	384	13,234	SH		
MINDRAY MEDICAL INTL LTD	SPON ADR	602675100	385	20,815	SH		
MWI VETERINARY SUPPLY INC	COM	55402X105	2	83	SH		
NYSE EURONEXT	COM	629491101	1,138	63,578	SH		
OCWEN FINL CORP	NOTE 3.250% 8/0	675746AD3	1,995	2,000,000	PRN		
PALM INC NEW	COM	696643105	43	5,000	SH		
RF MICRODEVICES INC	COM	749941100	33	25,000	SH		
SANDISK CORP	COM	80004C101	32	2,500	SH		
WRIGHT MED GROUP INC	COM	98235T107	262	20,106	SH		