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PIPER JAFFRAY COMPANIES  
Form 13F-HR  
November 09, 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: September 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 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 11/09/09

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[Signature] [City, State] [Date]  
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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: 40

Form 13F Information Table Value Total: \$52,588  
(thousands)

List of Other Included Managers: None

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.

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COL	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	MAN
51JOB INC	SP ADR REP COM	316827104	42	3,036	SH		
AIRTRAN HLDGS INC	NOTE 7.000% 7/0	00949PAB4	3,950	4,000,000	PRN		
ALCOA INC	NOTE 5.250% 3/1	013817AT8	5,500	2,500,000	PRN		
ALLIANCE DATA SYSTEMS CORP	NOTE 1.750% 8/0	018581AD0	4,659	4,840,000	PRN		
ALLIANCE HEALTHCARE SRVCS IN	COM NEW	018606202	57	10,000	SH		
AMERICAN MED SYS HLDGS INC	NOTE 3.250% 7/0	02744MAA6	1,297	1,229,000	PRN		
ASPECT MED SYS INC	NOTE 2.500% 6/1	045235AB4	3,935	4,000,000	PRN		
BRIDGEPOINT ED INC	COM	10807M105	2	100	SH		
CADENCE DESIGN SYSTEM INC	NOTE 1.500%12/1	127387AF5	897	1,120,000	PRN		
CHANGYOU COM LTD	ADS REP CL A	15911M107	7	200	SH		
CRAY INC	NOTE 3.000%12/0	225223AB2	23	23,000	PRN		
CYBERONICS INC	COM	23251P102	2	100	SH		
E M C CORP MASS	NOTE 1.750%12/0	268648AM4	616	500,000	PRN		
EARTHLINK INC	NOTE 3.250%11/1	270321AA0	4,910	4,459,000	PRN		
EXPEDIA INC DEL	COM	30212P105	2	66	SH		
FINANCIAL FED CORP	COM	317492106	247	10,000	SH		
GREAT ATLANTIC & PAC TEA INC	NOTE 5.125% 6/1	390064AJ2	2,762	2,900,000	PRN		
HOLOGIC INC	FRNT 2.000%12/1	436440AA9	916	1,121,000	PRN		
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	9	300	SH		
INCYTE CORP	NOTE 3.500% 2/1	45337CAF9	1,491	1,500,000	PRN		
KENSEY NASH CORP	COM	490057106	2	85	SH		
KING PHARMACEUTICALS INC	NOTE 1.250% 4/0	495582AJ7	258	300,000	PRN		
LCA-VISION INC	COM PAR \$.001	501803308	1	100	SH		
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	519	400,000	PRN		
MASIMO CORP	COM	574795100	6	236	SH		
MEDTRONIC INC	NOTE 1.625% 4/1	585055AM8	1,975	2,000,000	PRN		
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	59	61,000	PRN		

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NANOSPHERE INC	COM	63009F105	4	515	SH
NII HLDGS INC	NOTE 3.125% 6/1	62913FAJ1	4,295	4,916,000	PRN
NYSE EURONEXT	COM	629491101	1,837	63,578	SH
OPTIMER PHARMACEUTICALS INC	COM	68401H104	63	4,662	SH
PHARMACEUTICAL RES INC	NOTE 2.875% 9/3	717125AC2	107	110,000	PRN
RF MICRODEVICES INC	NOTE 1.000% 4/1	749941AJ9	147	168,000	PRN
ROPER INDS INC NEW	NOTE 1/1	776696AA4	202	320,000	PRN
SAVVIS INC	NOTE 3.000% 5/1	805423AA8	1,730	2,000,000	PRN
SMITH & WESSON HLDG CORP	NOTE 4.000%12/1	831756AB7	2,328	2,500,000	PRN
SUNPOWER CORP	DBCV 4.750% 4/1	867652AC3	803	625,000	PRN
SYNAPTICS INC	NOTE 0.750%12/0	87157DAB5	21	21,000	PRN
TRANSOCEAN INC	NOTE 1.625%12/1	893830AU3	547	550,000	PRN
UNITED STATES STL CORP NEW	NOTE 4.000% 5/1	912909AE8	6,360	4,000,000	PRN