#### Edgar Filing: PIPER JAFFRAY COMPANIES - Form 13F-HR

## PIPER JAFFRAY COMPANIES Form 13F-HR February 09, 2009

OMB	APP	ROY	/ Δ T.

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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: December 31, 2008 Check here if Amendment [ ]; Amendment Number: This Amendment (Check only one.): [ ] is a restatement. [ ] adds new holdings entries. Institutional Investment Manager Filing this Report: 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: Tim Carter Name: \_\_\_\_\_\_ Title: Treasurer Phone: 612 303-6000 Signature, Place, and Date of Signing:

Tim Carter	Minneapolis, MN	2/9/09
[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 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: 52

Form 13F Information Table Value Total: \$ 17,968 ----- (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 2	COLUMN 3	COLUMN 4	CC	OLUMN 5		COLUMN
TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVEST DISCRE
L A OM OM OM OTE 6.000%10/1 DR PFD SR 5 OM OM OM	029912201 03073E105 03073E105 040049108 002083AB9 06739H362 09061G101 168615102 22943F100 232860106	1 3,188 1,662 6 1,435 907 2 0 119	50 89,400 46,600 225 2,000,000 60,400 100 5 5,000	SH SH SH PRN SH SH SH SH SH SH	CALL	
BCV 3.937%10/1 OM RD SHS OM	29355XAB3 315616102 G3396L102 337738108	77 2 26 2	100,000 91 1,925 50	PRN SH SH SH		
L0000D00D00B0R0	TITLE OF CLASS  A OM OM OM OTE 6.000%10/1 OR PFD SR 5 OM OR OM OR OM OR OM ON	TITLE OF CLASS CUSIP  OM 03073E105 OM 03073E105 OM 040049108 OTE 6.000%10/1 002083AB9 OR PFD SR 5 06739H362 OM 09061G101 OM 168615102 OR 22943F100 OM 232860106 OM 232860106 OM 253868103 OM 253868103 OM 315616102 OM 315616102 OM 337738108	TITLE OF CLASS CUSIP (X\$1000)  A 029912201 1  OM 03073E105 3,188  OM 040049108 6  OTE 6.000%10/1 002083AB9 1,435  OM 09061G101 2  OM 09061G101 2  OM 168615102 0  OM 232860106 1  OM 233868103 2  OM 315616102 2  OM 315616102 2  OM 315616102 2  OM 337738108 2	TITLE OF CLASS CUSIP (X\$1000) PRN AMT  OM 03073E105 3,188 89,400 OM 03073E105 1,662 46,600 OM 040049108 6 225 OTE 6.000%10/1 002083AB9 1,435 2,000,000 OR PFD SR 5 06739H362 907 60,400 OM 09061G101 2 100 OM 168615102 0 5 OR 22943F100 119 5,000 OM 232860106 1 200 OM 232860106 1 200 OM 253868103 2 50 OM 253868103 2 50 OM 315616102 2 91 OM 315616102 2 91 OM 315616102 2 91 OM 337738108 2 50	TITLE OF CLASS CUSIP (X\$1000) PRN AMT SH/PRN  A 029912201 1 50 SH  BM 03073E105 3,188 89,400 SH  BM 040049108 6 225 SH  BTE 6.000%10/1 002083AB9 1,435 2,000,000 PRN  BR PFD SR 5 06739H362 907 60,400 SH  BM 09061G101 2 100 SH  BM 09061G101 2 100 SH  BM 168615102 0 5 SH  BM 22943F100 119 5,000 SH  BM 232860106 1 200 SH  BM 232860106 1 200 SH  BM 253868103 2 50 SH  BM 253868103 2 50 SH  BM 253868103 2 91 SH	03073E105 3,188 89,400 SH CALL 0M 03073E105 1,662 46,600 SH PUT 0M 040049108 6 225 SH 0TE 6.000%10/1 002083AB9 1,435 2,000,000 PRN 0R PFD SR 5 06739H362 907 60,400 SH 0M 09061G101 2 100 SH 0M 168615102 0 5 SH 0R 22943F100 119 5,000 SH 0M 232860106 1 200 SH 0M 253868103 2 50 SH 0M 315616102 2 91 SH 0M 315616102 2 91 SH 0M 337738108 2 50 SH

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GAMESTOP CORP NEW	CL A			36467W109	1	50	SH	
GREATBATCH INC	SDCV	2.250%	6/1	39153LAB2	2,834	3,305,000	PRN	
HATTERAS FINL CORP	COM			41902R103	5	200	SH	
IHS INC							SH	
JA SOLAR HOLDINGS CO LTD	SPON A	ADR		466090107	87	20,000	SH	
L-3 COMMUNICATIONS HLDGS INC	COM			502424104	35	475	SH	
LAWSON SOFTWARE INC NEW	NOTE	2.500%	4/1	52078PAA0	205	265,000	PRN	
LINCOLN ELEC HLDGS INC	COM			533900106	3	50	SH	
MAGMA DESIGN AUTOMATION	COM			559181102	20	20,000	SH	PUT
MAGMA DESIGN AUTOMATION	NOTE	2.000%	5/1	559181AC6	,	2,869,000	PRN	
MARINER ENERGY INC	COM			56845T305	7	700	SH	
MCAFEE INC	COM			579064106 55402X105	36	1,050	SH	
MWI VETERINARY SUPPLY INC	COM			55402X105	3	100	SH	
NEW YORK CMNTY BANCORP INC	COM			649445103	40	3 <b>,</b> 325	SH	
NYSE EURONEXT	COM			629491101			SH	
O REILLY AUTOMOTIVE INC	COM			686091109	12	400	SH	
O2MICRO INTERNATIONAL LTD						500	SH	
OLD DOMINION FGHT LINES INC	COM			679580100	9	300	SH	
ON SEMICONDUCTOR CORP				682189105			SH	
OSI PHARMACEUTICALS INC	NOTE	2.000%1	2/1	671040AF0	339	250,000	PRN	

	COLUMN 2						
	TITLE OF CLASS		VALUE	SHRS OR		PUT/	INVEST
PATTERSON COMPANIES INC	COM	703395103	469	25,000	SH	PUT	
PATTERSON COMPANIES INC	COM	703395103	469	25,000	SH		
PHARMERICA CORP	COM	71714F104	1,758	112,200	SH	CALL	
PHARMERICA CORP	COM	71714F104	235	15,000	SH	PUT	
PHARMERICA CORP	COM	71714F104	1	45	SH		
POWERWAVE TECHNOLOGIES INC	COM	739363109	16	32,500	SH		
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	1	50	SH		
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SHS R	780097747	120	15,000	SH		
SANDISK CORP	COM	80004C101	96	10,000	SH		
SIGNATURE BK NEW YORK N Y	COM	82669G104	32	1,125	SH		
SIRIUS XM RADIO INC	COM	82967N108	8	68,600	SH	CALL	
SOLERA HOLDINGS INC	COM	83421A104	37	1,550	SH		
SPDR GOLD TRUST	GOLD SHS	78463V107	35	400	SH		
SUPERTEX INC	COM	868532102	34	1,403	SH		
THERMO FISHER SCIENTIFIC INC	COM	883556102	12	350	SH		
YAHOO INC	COM	984332106	24	2,000	SH	CALL	