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PIPER JAFFRAY COMPANIES  
Form 13F-HR/A  
December 12, 2006

OMB APPROVAL

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THIS FILING LISTS SECURITIES HOLDINGS REPORTED ON FORM 13F FILED ON 11/14/06  
PURSUANT TO A REQUEST FOR CONFIDENTIAL TREATMENT.

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, 2006  
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Check here if Amendment ; Amendment Number: 1  
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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  
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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: Chief Accounting Officer  
-----  
Phone: 612-303-6000



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ACORDA THERAPEUTICS INC	COM		00484M106	2		270SH		SOL
ACTIVISION INC NEW	COM NEW		004930202	1		37SH		SOL
ACUITY BRANDS INC	COM		00508Y102	5		100SH		SOL
ADAMS RESPIRATORY THERAPEUTI	COM		00635P107	8		227SH		SOL
ADOBE SYS INC	COM		00724F101	4		110SH		SOL
ADVANCED MEDICAL OPTICS INC	NOTE	2.500% 7/1	00763MAG3	3,101		3,000,000PRN		SOL
AFFYMETRIX INC	COM		00826T108	7		319SH		SOL
AGCO CORP	COM		001084102	3		100SH		SOL
ALEXION PHARMACEUTICALS INC	NOTE	1.375% 2/0	015351AF6	4,955		3,940,000PRN		SOL
ALEXZA PHARMACEUTICALS INC	COM		015384100	4		545SH		SOL
ALNYLAM PHARMACEUTICALS INC	COM		02043Q107	1		50SH		SOL
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	4		84SH		SOL
AMERICAN ELEC PWR INC	COM		025537101	73		2,000SH		SOL
AMERICAN GREETINGS CORP	CL A		026375105	116		5,000SH		SOL
AMERICAN MED SYS HLDGS INC	NOTE	3.250% 7/0	02744MAA6	5,992		5,132,000PRN		SOL
AMERUS GROUP CO	COM		03072M108	14		200SH		SOL
AMGEN INC	COM		031162100	644		9,000SH		SOL
AMGEN INC	COM		031162100	2,146		30,000SH		PUT
ANADYS PHARMACEUTICALS INC	COM		03252Q408	2		814SH		SOL
ANDRX CORP DEL	ANDRX GROUP		034553107	4		150SH		SOL
ANTHRACITE CAP INC	COM		037023108	31		2,400SH		SOL
ANWORTH MORTGAGE ASSET CP	COM		037347101	2		200SH		SOL
APPLIED INDL TECHNOLOGIES IN	COM		03820C105	5		200SH		SOL
ARRAY BIOPHARMA INC	COM		04269X105	1		77SH		SOL
ASSOCIATED BANC CORP	COM		045487105	12		363SH		SOL
ATHEROGENICS INC	COM		047439104	2		133SH		SOL
AURORA OIL & GAS CORP	COM		052036100	19		6,300SH		SOL
AUTODESK INC	COM		052769106	10		300SH		SOL
AUTODESK INC	COM		052769106	696		20,000SH		PUT
AUXILIUM PHARMACEUTICALS INC	COM		05334D107	7		700SH		SOL
AVID TECHNOLOGY INC	COM		05367P100	1		23SH		SOL
AVISTA CORP	COM		05379B107	5		200SH		SOL
BEA SYS INC	COM		073325102	3		200SH		SOL
BELO CORP	COM SER A		080555105	3		200SH		SOL
BEST BUY INC	SDCV	2.250% 1/1	086516AF8	484		400,000PRN		SOL
BEST BUY INC	COM		086516101	1,607		30,000SH		PUT
BIOMARIN PHARMACEUTICAL INC	COM		09061G101	4		260SH		SOL
BIOMARIN PHARMACEUTICAL INC	NOTE	2.500% 3/2	09061GAC5	4,820		4,397,000PRN		SOL
BOSTON SCIENTIFIC CORP	COM		101137107	10		700SH		SOL
BUCA INC	COM		117769109	1		195SH		SOL
BUSINESS OBJECTS S A	SPONSORED ADR		12328X107	17		513SH		SOL
CACHE INC	COM NEW		127150308	2		100SH		SOL
CALIPER LIFE SCIENCES INC	COM		130872104	1		267SH		SOL
CANDELA CORP	COM		136907102	1		89SH		SOL
CBEYOND INC	COM		149847105	12		436SH		SOL
CELGENE CORP	COM		151020104	11		243SH		SOL
CELL GENESYS INC	COM		150921104	2		341SH		SOL
CEPHALON INC	COM		156708109	6		98SH		SOL
CHEESECAKE FACTORY INC	COM		163072101	3		121SH		SOL
CHESAPEAKE ENERGY CORP	COM		165167107	26		900SH		SOL
CHEVRON CORP NEW	COM		166764100	259		4,000SH		SOL
CHIPOTLE MEXICAN GRILL INC	CL A		169656105	104		2,100SH		SOL
CIRRUS LOGIC INC	COM		172755100	42		5,700SH		SOL
CITI TRENDS INC	COM		17306X102	3		100SH		SOL
CLARCOR INC	COM		179895107	2		64SH		SOL
CMS ENERGY CORP	COM		125896100	52		3,600SH		SOL
CNET NETWORKS INC	COM		12613R104	191		20,000SH		CAL
COCA COLA ENTERPRISES INC	COM		191219104	62		3,000SH		SOL
COHERENT INC	COM		192479103	347		10,000SH		PUT
COHERENT INC	COM		192479103	347		10,000SH		CAL
COLONIAL BANCGROUP INC	COM		195493309	10		400SH		SOL
COMPASS BANCSHARES INC	COM		20449H109	8		144SH		SOL

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COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	86	4,000SH		SOL
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	429	20,000SH	PUT	SOL
CONOCOPHILLIPS	COM	20825C104	321	5,400SH		SOL
CONTINENTAL AIRLS INC	CL B	210795308	3	100SH		SOL
CRAWFORD & CO	CL B	224633107	1	200SH		SOL
CREDIT ACCEP CORP MICH	COM	225310101	47	1,600SH		SOL
CROWN HOLDINGS INC	COM	228368106	89	4,800SH		SOL
CTS CORP	COM	126501105	3	200SH		SOL
CV THERAPEUTICS INC	COM	126667104	380	34,100SH		SOL
CYTYC CORP	COM	232946103	220	9,000SH	PUT	SOL
CYTYC CORP	NOTE 2.250% 3/1	232946AB9	1,446	1,439,000PRN		SOL
DECODE GENETICS INC	COM	243586104	1	226SH		SOL
DEXCOM INC	COM	252131107	5	467SH		SOL
DIGENE CORP	COM	253752109	7	173SH		SOL
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2	200SH		SOL
DUKE ENERGY CORP NEW	COM	26441C105	145	4,800SH		SOL
DYNAVAX TECHNOLOGIES CORP	COM	268158102	1	163SH		SOL
EAGLE TEST SYS INC	COM	270006109	3	200SH		SOL
EDISON INTL	COM	281020107	187	4,500SH		SOL
EDWARDS LIFESCIENCES CORP	DCV 3.875% 5/1	28176EAB4	3,056	3,000,000PRN		SOL
EL PASO ELEC CO	COM NEW	283677854	2	100SH		SOL
EMCOR GROUP INC	COM	29084Q100	5	100SH		SOL
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	3	101SH		SOL
EOG RES INC	COM	26875P101	59	900SH		SOL
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	5	100SH		SOL
EV3 INC	COM	26928A200	200	11,781SH		SOL
EXACT SCIENCES CORP	COM	30063P105	1	250SH		SOL
EXELIXIS INC	COM	30161Q104	2	282SH		SOL
FAIR ISAAC CORP	NOTE 1.500% 8/1	303250AD6	3,782	3,712,000PRN		SOL
FASTENAL CO	COM	311900104	2	62SH		SOL
FBL FINL GROUP INC	CL A	30239F106	3	100SH		SOL
FEDERAL AGRIC MTG CORP	CL C	313148306	3	100SH		SOL
FINANCIAL FED CORP	COM	317492106	3	100SH		SOL
FPL GROUP INC	COM	302571104	9	200SH		SOL
GENENTECH INC	COM NEW	368710406	17	200SH		SOL
GEN-PROBE INC NEW	COM	36866T103	6	131SH		SOL
GENTIVA HEALTH SERVICES INC	COM	37247A102	2	100SH		SOL
GEO GROUP INC	COM	36159R103	4	100SH		SOL
GOLF GALAXY INC	COM	381639103	2	170SH		SOL
GRANITE CITY FOOD & BREWERY	COM	38724Q107	4	973SH		SOL
GRAPHIC PACKAGING CORP DEL	COM	388688103	1	200SH		SOL
GREATER BAY BANCORP	COM	391648102	6	200SH		SOL
HARVEST NATURAL RESOURCES IN	COM	41754V103	2	200SH		SOL
HNI CORP	COM	404251100	4	100SH		SOL
HOKU SCIENTIFIC INC	COM	434712105	2	537SH		SOL
HOME BANCSHARES INC	COM	436893200	15	685SH		SOL
HOME PROPERTIES INC	COM	437306103	6	100SH		SOL
HORACE MANN EDUCATORS CORP N	COM	440327104	6	300SH		SOL
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	250	10,000SH		SOL
HUDSON CITY BANCORP	COM	443683107	1	100SH		SOL
HUMAN GENOME SCIENCES INC	COM	444903108	2	189SH		SOL
HYTHIAM INC	COM	44919F104	1	100SH		SOL
ICOS CORP	COM	449295104	3	104SH		SOL
IDENIX PHARMACEUTICALS INC	COM	45166R204	2	200SH		SOL
ILLUMINA INC	COM	452327109	22	679SH		SOL
INCYTE CORP	COM	45337C102	1	126SH		SOL
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	38	1,000SH		SOL
INNKEEPERS USA TR	COM	4576J0104	5	300SH		SOL
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2	135SH		SOL
INTEL CORP	SDCV 2.950%12/1	458140AD2	358	400,000PRN		SOL
INTERMUNE INC	COM	45884X103	1	83SH		SOL
INVESTORS FINL SERVICES CORP	COM	461915100	2	54SH		SOL

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KAYDON CORP	NOTE	4.000%	5/2	486587AB4	3,328	2,500,000PRN	SOL
KERYX BIOPHARMACEUTICALS INC	COM			492515101	2	211SH	SOL
KOMAG INC	NOTE	2.000%	2/0	500453AE5	1,894	1,500,000PRN	SOL
LAKELAND BANCORP INC	COM			511637100	1	100SH	SOL
LAM RESEARCH CORP	COM			512807108	3	70SH	SOL
LAMAR ADVERTISING CO	CL A			512815101	230	4,300SH	SOL
LATTICE SEMICONDUCTOR CORP	COM			518415104	1	100SH	SOL
LEXINGTON CORP PPTYS TR	COM			529043101	4	200SH	SOL
LUMINEX CORP DEL	COM			55027E102	20	1,100SH	SOL
MAGELLAN HEALTH SVCS INC	COM NEW			559079207	9	200SH	SOL
MANNKIND CORP	COM			56400P201	6	290SH	SOL
MANOR CARE INC NEW	COM			564055101	5	100SH	SOL
MARINER ENERGY INC	COM			56845T305	4	200SH	SOL
MARTEK BIOSCIENCES CORP	COM			572901106	2	104SH	SOL
MARVELL TECHNOLOGY GROUP LTD	ORD			G5876H105	2	100SH	SOL
MCKESSON CORP	COM			58155Q103	74	1,400SH	SOL
MEDAREX INC	COM			583916101	1	128SH	SOL
MEDICAL PPTYS TRUST INC	COM			58463J304	88	6,600SH	SOL
MEDICINES CO	COM			584688105	10	452SH	SOL
MEDIMMUNE INC	COM			584699102	23	800SH	SOL
MEDTRONIC INC	COM			585055106	5	100SH	SOL
MGI PHARMA INC	COM			552880106	4	251SH	SOL
MICROSEMI CORP	COM			595137100	2	100SH	SOL
MODINE MFG CO	COM			607828100	5	200SH	SOL
MOLECULAR DEVICES CORP	COM			60851C107	11	600SH	SOL
MONARCH CASINO & RESORT INC	COM			609027107	6	300SH	SOL
MWI VETERINARY SUPPLY INC	COM			55402X105	14	409SH	SOL
MYOGEN INC	COM			62856E104	4	116SH	SOL
MYRIAD GENETICS INC	COM			62855J104	11	426SH	SOL
NEENAH PAPER INC	COM			640079109	3	100SH	SOL
NEUROCRINE BIOSCIENCES INC	COM			64125C109	1	86SH	SOL
NEW ORIENTAL ED & TECH GRP I	SPON ADR			647581107	12	500SH	SOL
NEW YORK TIMES CO	CL A			650111107	2	100SH	SOL

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 DISCRE
NEWKIRK REALTY TR INC	COM	651497109	59	3,600SH	SOL
NEWS CORP	CL A	65248E104	114	5,800SH	SOL
NICOR INC	COM	654086107	9	200SH	SOL
O REILLY AUTOMOTIVE INC	COM	686091109	3	100SH	SOL
O2MICRO INTERNATIONAL LTD	SPONS ADR	67107W100	139	20,150SH	SOL
OMNIVISION TECHNOLOGIES INC	COM	682128103	30	2,100SH	SOL
ON SEMICONDUCTOR CORP	COM	682189105	1	100SH	SOL
ORACLE CORP	COM	68389X105	4	200SH	SOL
OSIRIS THERAPEUTICS INC	COM	68827R108	2	175SH	SOL
PACIFIC SUNWEAR CALIF INC	COM	694873100	2	100SH	SOL
PAIN THERAPEUTICS INC	COM	69562K100	2	207SH	SOL
PANACOS PHARMACEUTICALS INC	COM	69811Q106	2	400SH	SOL
PARK ELECTROCHEMICAL CORP	COM	700416209	3	100SH	SOL
PER-SE TECHNOLOGIES INC	COM NEW	713569309	2	100SH	SOL
PHARMACEUTICAL PROD DEV INC	COM	717124101	9	240SH	SOL
PINNACLE WEST CAP CORP	COM	723484101	14	300SH	SOL
PIIONEER DRILLING CO	COM	723655106	58	4,500SH	SOL
PIIONEER DRILLING CO	COM	723655106	128	10,000SH	PUT SOL

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PLAYTEX PRODS INC	COM		72813P100	4		300SH	SOL
POINT THERAPEUTICS INC	COM		730694106	1		800SH	SOL
POWERWAVE TECHNOLOGIES INC	NOTE	1.250% 7/1	739363AB5	2,484		2,500,000PRN	SOL
POWERWAVE TECHNOLOGIES INC	NOTE	1.875%11/1	739363AD1	6,733		6,950,000PRN	SOL
POZEN INC	COM		73941U102	3		249SH	SOL
PROGENICS PHARMACEUTICALS IN	COM		743187106	10		413SH	SOL
PS BUSINESS PKS INC CALIF	COM		69360J107	6		100SH	SOL
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	34		1,000SH	SOL
PUGET ENERGY INC NEW	COM		745310102	5		200SH	SOL
READERS DIGEST ASSN INC	COM		755267101	1		100SH	SOL
REALNETWORKS INC	COM		75605L104	10		950SH	SOL
RED HAT INC	COM		756577102	234		11,100SH	SOL
RED HAT INC	COM		756577102	422		20,000SH	CAL SOL
RETAIL HOLDRS TR	DEP RCPT		76127U101	4		39SH	SOL
RETAIL VENTURES INC	COM		76128Y102	3		200SH	SOL
RIGEL PHARMACEUTICALS INC	COM NEW		766559603	1		104SH	SOL
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF		780097788	7		280SH	SOL
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SER N		780097770	78		3,100SH	SOL
SANGAMO BIOSCIENCES INC	COM		800677106	2,502		450,000SH	SOL
SAVIENT PHARMACEUTICALS INC	COM		80517Q100	65		10,000SH	SOL
SENSIENT TECHNOLOGIES CORP	COM		81725T100	4		200SH	SOL
SEPRACOR INC	COM		817315104	3		56SH	SOL
SIERRA WIRELESS INC	COM		826516106	2		204SH	SOL
SPARTECH CORP	COM NEW		847220209	3		100SH	SOL
SPHERION CORP	COM		848420105	4		500SH	SOL
STANDARD REGISTER CO	COM		853887107	1		100SH	SOL
STARWOOD HOTELS&RESORTS WRLD	COM		85590A401	74		1,300SH	SOL
STATE AUTO FINL CORP	COM		855707105	26		855SH	SOL
STEWART ENTERPRISES INC	CL A		860370105	1		100SH	SOL
SUN MICROSYSTEMS INC	COM		866810104	36		7,370SH	SOL
SYCAMORE NETWORKS INC	COM		871206108	5		1,362SH	SOL
TAKE-TWO INTERACTIVE SOFTWARE	COM		874054109	1		44SH	SOL
TANOX INC	COM		87588Q109	2		142SH	SOL
TARO PHARMACEUTICAL INDS LTD	SHS A		M8737E108	3		223SH	SOL
TECHNE CORP	COM		878377100	3		63SH	SOL
TELIK INC	COM		87959M109	4		209SH	SOL
TEMPUR PEDIC INTL INC	COM		88023U101	859		50,000SH	SOL
TEXAS CAPITAL BANCSHARES INC	COM		88224Q107	3		180SH	SOL
THESTREET COM	COM		88368Q103	32		3,000SH	SOL
THQ INC	COM NEW		872443403	2		65SH	SOL
TIBCO SOFTWARE INC	COM		88632Q103	56		6,182SH	SOL
TIDEWATER INC	COM		886423102	27		600SH	SOL
TOWER GROUP INC	COM		891777104	138		4,150SH	SOL
TOWN SPORTS INTL HLDGS INC	COM		89214A102	1		100SH	SOL
TRIAD GTY INC	COM		895925105	8		152SH	SOL
TRIZETTO GROUP INC	COM		896882107	2		100SH	SOL
UMPQUA HLDGS CORP	COM		904214103	3		100SH	SOL
UNITED INDL CORP	COM		910671106	16		300SH	SOL
VALUECLICK INC	COM		92046N102	45		2,430SH	SOL
VECTREN CORP	COM		92240G101	3		100SH	SOL
VERIZON COMMUNICATIONS	COM		92343V104	1,537		41,400SH	SOL
VICAL INC	COM		925602104	1		100SH	SOL
VIROPHARMA INC	COM		928241108	2		184SH	SOL
VOLCANO CORPORATION	COM		928645100	59		5,134SH	SOL
WARNACO GROUP INC	COM NEW		934390402	2		100SH	SOL
WATSON PHARMACEUTICALS INC	COM		942683103	39		1,500SH	SOL
WEBMD CORP	NOTE	3.125% 9/0	94769MAG0	1,074		1,075,000PRN	SOL
WEBSITE PROS INC	COM		94769V105	1		56SH	SOL
WELLCARE HEALTH PLANS INC	COM		94946T106	5		90SH	SOL
WILD OATS MARKETS INC	COM		96808B107	2		100SH	SOL
WILEY JOHN & SONS INC	CL A		968223206	7		200SH	SOL
XENOPOINT INC	COM		98411C100	2		85SH	SOL

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XTO ENERGY INC	COM	98385X106	295	7,000SH		SOL
XTO ENERGY INC	COM	98385X106	843	20,000SH	PUT	SOL