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PIPER JAFFRAY COMPANIES  
Form 13F-HR  
August 07, 2007

OMB APPROVAL

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OMB Number: 3235-0006  
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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, 2007  
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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  
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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: Greg Meyer  
-----  
Title: Controller  
-----  
Phone: 612-303-6000  
-----

Signature, Place, and Date of Signing:

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Greg Meyer

Minneapolis, MN

08/07/07

-----  
[Signature]

-----  
[City, State]

-----  
[Date]

Report Type (Check only one.):

- 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  
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Form 13F Information Table Entry Total: 95  
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Form 13F Information Table Value Total: \$ 50,060  
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(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 SH/ PRN AMT PRN	PUT/ CALL INVESTMENT DISCRETION
ACTIVISION INC NEW	COM NEW	004930202	3	153 SH	SOLE
ADVANCED ANALOGIC TECHNOL	COM	00752J108	14	1,396 SH	SOLE
ADVANCED MEDICAL OPTICS I	NOTE 3.250% 8/0	00763MAK4	627	700,000 PRN	SOLE
ALEXION PHARMACEUTICALS I	NOTE 1.375% 2/0	015351AF6	4,612	2,990,000 PRN	SOLE
ALLIANCE IMAGING INC	COM NEW	018606202	72	7,700 SH	SOLE
AMERICAN MED SYS HLDGS IN	NOTE 3.250% 7/0	02744MAA6	368	329,000 PRN	SOLE
ANDERSONS INC	COM	034164103	5	100 SH	SOLE
BEBE STORES INC	COM	075571109	1	36 SH	SOLE

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BEST BUY INC	COM		086516101	1,633	35,000	SH		SOLE
BJS RESTAURANTS INC	COM		09180C106	2	100	SH		SOLE
BLOCKBUSTER INC	CL A		093679108	254	59,000	SH		SOLE
BON-TON STORES INC	COM		09776J101	3	77	SH		SOLE
BORLAND SOFTWARE CORP	COM		099849101	11	1,797	SH		SOLE
BUFFALO WILD WINGS INC	COM		119848109	4	100	SH		SOLE
BUILDERS FIRSTSOURCE INC	COM		12008R107	64	4,000	SH		SOLE
CAI INTERNATIONAL INC	COM		12477X106	4,528	346,420	SH		SOLE
CALLIDUS SOFTWARE INC	COM		13123E500	1	160	SH		SOLE
CANADIAN SOLAR INC	COM		136635109	90	9,562	SH		SOLE
CARNIVAL CORP	DBCV	2.000% 4/1	143658AN2	973	771,000	PRN		SOLE
CEPHALON INC	COM		156708109	31	390	SH		SOLE
CERADYNE INC	NOTE	2.875% 12/1	156710AA3	1,394	1,000,000	PRN		SOLE
CHILDRENS PL RETAIL STORE	COM		168905107	10	200	SH		SOLE
CISCO SYS INC	COM		17275R102	1,393	50,000	SH	CALL	SOLE
CITI TRENDS INC	COM		17306X102	6	165	SH		SOLE
CONMED CORP	NOTE	2.500% 11/1	207410AD3	981	1,000,000	PRN		SOLE
COST PLUS INC CALIF	COM		221485105	2	200	SH		SOLE
COUNTRYWIDE FINANCIAL COR	COM		222372104	105	2,900	SH		SOLE
CRA INTL INC	COM		12618T105	5	100	SH		SOLE
CROCS INC	COM		227046109	323	7,500	SH		SOLE
CUTERA INC	COM		232109108	5	206	SH		SOLE
DEXCOM INC	COM		252131107	12	1,502	SH		SOLE
DOLLAR FINL CORP	COM		256664103	75	2,634	SH		SOLE
DTS INC	COM		23335C101	114	5,222	SH		SOLE
ELECTRONIC DATA SYS NEW	COM		285661104	6	200	SH		SOLE
EV3 INC	COM		26928A200	88	5,200	SH		SOLE
EVERGREEN SOLAR INC	COM		30033R108	140	15,000	SH		SOLE
EXELIXIS INC	COM		30161Q104	1	100	SH		SOLE
FOUNDRY NETWORKS INC	COM		35063R100	583	35,000	SH		SOLE
GENERAL MTRS CORP	COM		370442105	4	100	SH		SOLE
GENOMIC HEALTH INC	COM		37244C101	2	100	SH		SOLE
GUITAR CTR MGMT INC	COM		402040109	1,495	25,000	SH		SOLE
HALLMARK FINL SVCS INC	COM NEW		40624Q203	31	2,521	SH		SOLE
HANSEN MEDICAL INC	COM		411307101	6	300	SH		SOLE
HIBBETT SPORTS INC	COM		428567101	3	100	SH		SOLE
ILLUMINA INC	COM		452327109	743	18,300	SH		SOLE
INFORMATICA CORP	NOTE	3.000% 3/1	45666QAB8	756	750,000	PRN		SOLE
KINETIC CONCEPTS INC	COM NEW		49460W208	26	500	SH		SOLE
LEVEL 3 COMMUNICATIONS IN	COM		52729N100	293	50,000	SH	PUT	SOLE
LEVEL 3 COMMUNICATIONS IN	NOTE	6.000% 9/1	52729NAG5	1,649	1,700,000	PRN		SOLE
LIFEPOINT HOSPITALS INC	COM		53219L109	1,907	49,300	SH		SOLE
MATHSTAR INC	COM		576801203	13	8,318	SH		SOLE
MAXTOR CORP	NOTE	2.375% 8/1	577729AE6	3,444	2,500,000	PRN		SOLE
MEDAREX INC	COM		583916101	20	1,367	SH		SOLE
MEDICINES CO	COM		584688105	67	3,800	SH		SOLE
METABOLIX INC	COM		591018809	125	5,000	SH		SOLE
MICREL INC	COM		594793101	19	1,480	SH		SOLE
MOVE INC COM	COM		62458M108	183	40,898	SH		SOLE
MYLAN LABS INC	NOTE	1.250% 3/1	628530AG2	2,425	2,500,000	PRN		SOLE
NEKTAR THERAPEUTICS	COM		640268108	2	258	SH		SOLE
NEW YORK & CO INC	COM		649295102	712	65,000	SH		SOLE
NMS COMMUNICATIONS CORP	COM		629248105	103	60,000	SH		SOLE
ON SEMICONDUCTOR CORP	NOTE	4/1	682189AE5	3,022	2,500,000	PRN		SOLE
OPTIMER PHARMACEUTICALS I	COM		68401H104	180	20,000	SH		SOLE
OSCIENT PHARMACEUTICALS C	NOTE	3.500% 4/1	68812RAC9	17	23,000	PRN		SOLE
PATRIOT CAPITAL FUNDING I	COM		70335Y104	42	2,855	SH		SOLE
PDL BIOPHARMA INC	COM		69329Y104	123	5,300	SH		SOLE
PDL BIOPHARMA INC	COM		69329Y104	466	20,000	SH	PUT	SOLE
PETROHAWK ENERGY CORP	COM		716495106	167	10,500	SH		SOLE
POOL CORPORATION	COM		73278L105	9	225	SH		SOLE
PROTEIN DESIGN LABS INC	NOTE	2.750% 8/1	74369LAD5	124	100,000	PRN		SOLE

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QUEST DIAGNOSTICS INC	COM	74834L100	36	700	SH	SOLE
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	1,978	2,000,000	PRN	SOLE
RLI CORP	COM	749607107	6	100	SH	SOLE
ROCKY BRANDS INC	COM	774515100	7	376	SH	SOLE
SALIX PHARMACEUTICALS INC	COM	795435106	137	11,143	SH	SOLE
SEABRIGHT INSURANCE HLDGS	COM	811656107	39	2,245	SH	SOLE
SELECT COMFORT CORP	COM	81616X103	18	1,129	SH	SOLE
SHANDA INTERACTIVE ENTMT	SPONSORED ADR	81941Q203	10	333	SH	SOLE
SINA CORP	ORD	G81477104	42	1,000	SH	SOLE
SIRIUS SATELLITE RADIO IN	COM	82966U103	2	600	SH	SOLE
SOLARFUN POWER HOLDINGS C	SPONSORED ADR	83415U108	7	657	SH	SOLE
SYBASE INC	COM	871130100	134	5,600	SH	SOLE
SYMANTEC CORP	NOTE 0.750% 6/1	871503AD0	3,958	3,397,000	PRN	SOLE
SYNAPTICS INC	NOTE 0.750% 12/0	87157DAB5	1,453	1,500,000	PRN	SOLE
SYSCO CORP	COM	871829107	20	600	SH	SOLE
TEXAS ROADHOUSE INC	CL A	882681109	48	3,768	SH	SOLE
THQ INC	COM NEW	872443403	3	100	SH	SOLE
TIBCO SOFTWARE INC	COM	88632Q103	1	100	SH	SOLE
TRIZETTO GROUP INC	NOTE 2.750%10/0	896882AB3	2,991	2,500,000	PRN	SOLE
TUESDAY MORNING CORP	COM NEW	899035505	5	400	SH	SOLE
VISUAL SCIENCES INC	COM	92845H108	408	26,352	SH	SOLE
WAVECOM S A	SPONSORED ADR	943531103	21	600	SH	SOLE
WHOLE FOODS MKT INC	COM	966837106	4	100	SH	SOLE
WILSON GREATBATCH TECHNOL	SDCV 2.250% 6/1	972232AB8	219	200,000	PRN	SOLE
ZYMOGENETICS INC	COM	98985T109	1,796	122,900	SH	SOLE