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

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: December 31, 2006

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: Greg Meyer

Title: Controller

Phone: 612-303-6000

Signature, Place, and Date of Signing:

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ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	2,308	1,610,000	PRN	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	4	139	SH	
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	2	100	SH	
AMERICAN MED SYS HLDGS INC	NOTE 3.250% 7/0	02744MAA6	9,222	7,907,000	PRN	
ARENA PHARMACEUTICALS INC	COM	040047102	1	100	SH	
ARTHROCARE CORP	COM	043136100	2	56	SH	
BEACON ROOFING SUPPLY INC	COM	073685109	2	100	SH	
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	1,460	1,207,000	PRN	
CADENCE DESIGN SYSTEM INC	COM	127387108	1,481	82,700	SH	
CASTLE BRANDS INC	COM	148435100	5	800	SH	
CELGENE CORP	COM	151020104	3	52	SH	
CIENA CORP	NOTE 3.750% 2/0	171779AA9	484	500,000	PRN	
CIENA CORP	NOTE 0.250% 5/0	171779AB7	227	250,000	PRN	
COHEN & STEERS INC	COM	19247A100	522	13,000	SH	
CORTS TR VI IBM DEB	CTF CAL 6.375%	22080F202	102	4,000	SH	
CREDENCE SYS CORP	NOTE 1.500% 5/1	225302AF5	2,341	2,500,000	PRN	
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	904	1,000,000	PRN	
CYBERONICS INC	COM	23251P102	826	40,000	SH	CALL
CYTORI THERAPEUTICS INC	COM	23283K105	1	80	SH	
CYTYC CORP	NOTE 2.250% 3/1	232946AB9	2,455	2,284,000	PRN	
DIODES INC	NOTE 2.250%10/0	254543AA9	2,378	2,500,000	PRN	
EARTHLINK INC	NOTE 3.250%11/1	270321AA0	2,128	2,000,000	PRN	
ECLIPSYS CORP	COM	278856109	210	10,205	SH	
EDWARDS LIFESCIENCES CORP	COM	28176E108	376	8,000	SH	
EDWARDS LIFESCIENCES CORP	COM	28176E108	517	11,000	SH	PUT
ELECTRONIC ARTS INC	COM	285512109	10	198	SH	
ELONG INC	SPONSORED ADR	290138205	1	100	SH	
EMULEX CORP	COM NEW	292475209	585	30,000	SH	CALL
EURONET WORLDWIDE INC	COM	298736109	3	100	SH	
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	908	850,000	PRN	
GAMETECH INTERNATIONAL INC	COM	36466D102	19	1,600	SH	
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	3	100	SH	
HARRIS INTERACTIVE INC	COM	414549105	2	400	SH	

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	PUT/ CALL INVESTMENT DISCRETION
HITTITE MICROWAVE CORP	COM	43365Y104	555	17,182	SH
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	804	1,000,000	PRN
INNERWORKINGS INC	COM	45773Y105	2	100	SH
INSPIRE PHARMACEUTICALS INC	COM	457733103	12	1,820	SH
INTEL CORP	SDCV 2.950%12/1	458140AD2	176	195,000	PRN
INTERNATIONAL RECTIFIER CORP	COM	460254105	87	2,246	SH
INVITROGEN CORP	COM	46185R100	6	111	SH
JABIL CIRCUIT INC	COM	466313103	39	1,600	SH
JONES SODA CO	COM	48023P106	36	2,940	SH
JUPITERMEDIA CORP	COM	48207D101	2	312	SH
KLA-TENCOR CORP	COM	482480100	1	17	SH
KOMAG INC	COM NEW	500453204	3	79	SH
KRAFT FOODS INC	CL A	50075N104	893	25,000	SH
LATTICE SEMICONDUCTOR CORP	NOTE 7/0	518415AE4	4,738	5,000,000	PRN
MAF BANCORP INC	COM	55261R108	8	189	SH
MELLON FINL CORP	COM	58551A108	25	600	SH

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MENTOR CORP MINN	NOTE 2.750% 1/0	587188AC7	4,275	2,500,000	PRN
METABOLIX INC	COM	591018809	17	888	SH
MILLENNIUM PHARMACEUTICALS I	NOTE 2.250%11/1	599902AD5	740	750,000	PRN
MOTOROLA INC	COM	620076109	33	1,600	SH
NASDAQ STOCK MARKET INC	COM	631103108	9	300	SH
NEUROCHEM INC	COM	64125K101	4	200	SH
NYSE GROUP INC	COM	62949W103	5,389	55,440	SH
O I CORP	COM	670841105	9	800	SH
O2MICRO INTERNATIONAL LTD	SPONS ADR	67107W100	43	5,011	SH
OMRIX BIOPHARMACEUTICALS INC	COM	681989109	2	50	SH
PAIN THERAPEUTICS INC	COM	69562K100	183	20,536	SH
PEOPLESUPPORT INC	COM	712714302	2	100	SH
POZEN INC	COM	73941U102	8	478	SH
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	2,641	2,500,000	PRN
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	63	2,600	SH
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G	780097887	50	2,000	SH
SANDISK CORP	NOTE 1.000% 5/1	80004CAC5	89	100,000	PRN
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	1	37	SH
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	7	328	SH
SYBASE INC	NOTE 1.750% 2/2	871130AB6	789	709,000	PRN
TRIZETTO GROUP INC	NOTE 2.750%10/0	896882AB3	1,757	1,500,000	PRN
VITAL IMAGES INC	COM	92846N104	3	100	SH
VITAL SIGNS INC	COM	928469105	42	832	SH