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

OMB APPROVAL

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hours per response....23.3

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

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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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 |
| | ----- |
| Form 13F Information Table Entry Total: | 95 |
| | ----- |
| Form 13F Information Table Value Total: | \$ 50,060 |
| | ----- |
| | (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 | DBC | 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 |