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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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/s/ Greg Meyer

Minneapolis, MN

2/7/07

[Signature]

[City, State]

[Date]

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: 79

Form 13F Information Table Value Total: \$ 61,651

(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 | PUT/ CALL INVESTMENT DISCRETION |
| 24/7 REAL MEDIA INC | COM NEW | 901314203 | 36 | 4,000 SH | |
| 8X8 INC NEW | COM | 282914100 | 9 | 8,000 SH | |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 2 | 96 SH | |
| ADVANCED MEDICAL OPTICS INC | NOTE 2.500% 7/1 | 00763MAG3 | 4,533 | 4,685,000 PRN | |
| AGCO CORP | NOTE 1.750%12/3 | 001084AL6 | 3,781 | 2,500,000 PRN | |
| AGCO CORP | NOTE 1.250%12/1 | 001084AM4 | 246 | 250,000 PRN | |
| ALASKA COMMUNICATIONS SYS GR | COM | 01167P101 | 9 | 563 SH | |

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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 |