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PIPER JAFFRAY COMPANIES  
Form 13F-HR  
February 09, 2009

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, 2008

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: Tim Carter  
-----  
Title: Treasurer  
-----  
Phone: 612 303-6000  
-----

Signature, Place, and Date of Signing:

----- Tim Carter ----- Minneapolis, MN ----- 2/9/09 -----  
[Signature] [City, State] [Date]

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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:	52	
Form 13F Information Table Value Total:	\$ 17,968	
	(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	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL
AMERICAN TOWER CORP	CL A	029912201	1	50	SH	
AMERISOURCEBERGEN CORP	COM	03073E105	3,188	89,400	SH	CALL
AMERISOURCEBERGEN CORP	COM	03073E105	1,662	46,600	SH	PUT
ARENA RESOURCES INC	COM	040049108	6	225	SH	
ATS MED INC	NOTE 6.000%10/1	002083AB9	1,435	2,000,000	PRN	
BARCLAYS BANK PLC	ADR PFD SR 5	06739H362	907	60,400	SH	
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	2	100	SH	
CHICOS FAS INC	COM	168615102	0	5	SH	
CTRIP COM INTL LTD	ADR	22943F100	119	5,000	SH	
D & E COMMUNICATIONS INC	COM	232860106	1	200	SH	
DIGITAL RLTY TR INC	COM	253868103	2	50	SH	
ENPRO INDS INC	DBC 3.937%10/1	29355XAB3	77	100,000	PRN	
F5 NETWORKS INC	COM	315616102	2	91	SH	
FGX INTERNATIONAL HLDGS LTD	ORD SHS	G3396L102	26	1,925	SH	
FISERV INC	COM	337738108	2	50	SH	
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	136	15,000	SH	

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GAMESTOP CORP NEW	CL A		36467W109	1	50	SH	
GREATBATCH INC	SDCV	2.250% 6/1	39153LAB2	2,834	3,305,000	PRN	
HATTERAS FINL CORP	COM		41902R103	5	200	SH	
IHS INC	CL A		451734107	2	50	SH	
JA SOLAR HOLDINGS CO LTD	SPON ADR		466090107	87	20,000	SH	
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	35	475	SH	
LAWSON SOFTWARE INC NEW	NOTE	2.500% 4/1	52078PAA0	205	265,000	PRN	
LINCOLN ELEC HLDGS INC	COM		533900106	3	50	SH	
MAGMA DESIGN AUTOMATION	COM		559181102	20	20,000	SH	PUT
MAGMA DESIGN AUTOMATION	NOTE	2.000% 5/1	559181AC6	1,639	2,869,000	PRN	
MARINER ENERGY INC	COM		56845T305	7	700	SH	
MCAFEE INC	COM		579064106	36	1,050	SH	
MWI VETERINARY SUPPLY INC	COM		55402X105	3	100	SH	
NEW YORK CMNTY BANCORP INC	COM		649445103	40	3,325	SH	
NYSE EURONEXT	COM		629491101	1,741	63,578	SH	
O REILLY AUTOMOTIVE INC	COM		686091109	12	400	SH	
O2MICRO INTERNATIONAL LTD	SPONS ADR		67107W100	1	500	SH	
OLD DOMINION FGHT LINES INC	COM		679580100	9	300	SH	
ON SEMICONDUCTOR CORP	COM		682189105	36	10,532	SH	
OSI PHARMACEUTICALS INC	NOTE	2.000%12/1	671040AF0	339	250,000	PRN	

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL
PATTERSON COMPANIES INC	COM	703395103	469	25,000	SH	PUT
PATTERSON COMPANIES INC	COM	703395103	469	25,000	SH	
PHARMERICA CORP	COM	71714F104	1,758	112,200	SH	CALL
PHARMERICA CORP	COM	71714F104	235	15,000	SH	PUT
PHARMERICA CORP	COM	71714F104	1	45	SH	
POWERWAVE TECHNOLOGIES INC	COM	739363109	16	32,500	SH	
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	1	50	SH	
ROYAL BK SCOTLAND GROUP PLC	ADR PEF SHS R	780097747	120	15,000	SH	
SANDISK CORP	COM	80004C101	96	10,000	SH	
SIGNATURE BK NEW YORK N Y	COM	82669G104	32	1,125	SH	
SIRIUS XM RADIO INC	COM	82967N108	8	68,600	SH	CALL
SOLERA HOLDINGS INC	COM	83421A104	37	1,550	SH	
SPDR GOLD TRUST	GOLD SHS	78463V107	35	400	SH	
SUPERTEX INC	COM	868532102	34	1,403	SH	
THERMO FISHER SCIENTIFIC INC	COM	883556102	12	350	SH	
YAHOO INC	COM	984332106	24	2,000	SH	CALL