SEI INVESTMENTS CO

Form 4 May 08, 2009

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

Check this box

if no longer subject to Section 16. Form 4 or

Form 5 obligations may continue. See Instruction 1(b).

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF **SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

2. Issuer Name and Ticker or Trading

SEI INVESTMENTS CO [SEIC]

(Print or Type Responses)

1. Name and Address of Reporting Person * WEST ALFRED P JR

(First) (Middle)

(Month/Day/Year) 05/08/2009

Symbol

ONE FREEDOM VALLEY DRIVE

(Street) 4. If Amendment, Date Original

Filed(Month/Day/Year)

3. Date of Earliest Transaction

OMB APPROVAL

OMB Number:

3235-0287

January 31, Expires:

2005

Estimated average burden hours per

response... 0.5

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

_ 10% Owner _X__ Director _ Other (specify Officer (give title below)

6. Individual or Joint/Group Filing(Check Applicable Line)

X Form filed by One Reporting Person Form filed by More than One Reporting

Person

OAKS, PA 19456

(Last)

| (City) | (State) (Z | (State) (Zip) Table | | e I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owne | | | | | | |
|--------------------------------------|-----------------------------------------|-------------------------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------------------|-----|------------------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------------------|--|--|
| 1.Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) | 3. 4. Securities Acquired Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5) | | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | |
| | | | Code V | Amount | (D) | Price | (Instr. 3 and 4) | | | |
| Commonh Stock | 05/08/2009 | | S | 7,223 | D | \$ 15.15 | 16,627,857 | D | | |
| Common Stock | 05/08/2009 | | S | 3,600 | D | \$ 15.16 | 16,624,257 | D | | |
| Common Stock | 05/08/2009 | | S | 4,103 | D | \$ 15.17 | 16,620,154 | D | | |
| Common Stock | 05/08/2009 | | S | 6,800 | D | \$ 15.18 | 16,613,354 | D | | |
| Common Stock | 05/08/2009 | | S | 5,500 | D | \$ 15.19 | 16,607,854 | D | | |
| | 05/08/2009 | | S | 6,273 | D | \$ 15.2 | 16,601,581 | D | | |

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| Common Stock | | | | | | | |
|-----------------|------------|---|--------|---|-------------|------------|---|
| Common Stock | 05/08/2009 | S | 10,748 | D | \$ 15.21 | 16,590,833 | D |
| Common Stock | 05/08/2009 | S | 6,877 | D | \$ 15.22 | 16,583,956 | D |
| Common Stock | 05/08/2009 | S | 6,830 | D | \$ 15.23 | 16,577,126 | D |
| Common Stock | 05/08/2009 | S | 9,546 | D | \$ 15.24 | 16,567,580 | D |
| Common Stock | 05/08/2009 | S | 10,564 | D | \$ 15.25 | 16,557,016 | D |
| Common Stock | 05/08/2009 | S | 9,900 | D | \$ 15.26 | 16,547,116 | D |
| Common Stock | 04/08/2009 | S | 7,000 | D | \$ 15.27 | 16,540,116 | D |
| Common Stock | 05/08/2009 | S | 5,200 | D | \$ 15.28 | 16,534,916 | D |
| Common Stock | 05/08/2009 | S | 8,940 | D | \$ 15.29 | 16,525,976 | D |
| Common Stock | 05/08/2009 | S | 5,796 | D | \$ 15.3 | 16,520,180 | D |
| Common Stock | 05/08/2009 | S | 1,000 | D | \$ 15.31 | 16,519,180 | D |
| Common Stock | 05/08/2009 | S | 1,400 | D | \$ 15.32 | 16,517,780 | D |
| Common Stock | 05/08/2009 | S | 700 | D | \$ 15.33 | 16,517,080 | D |
| Common Stock | 05/08/2009 | S | 1,500 | D | \$ 15.34 | 16,515,580 | D |
| Common Stock | 05/08/2009 | S | 3,300 | D | \$ 15.36 | 16,512,280 | D |
| Common Stock | 05/08/2009 | S | 6,200 | D | \$ 15.37 | 16,506,080 | D |
| Common Stock | 05/08/2009 | S | 2,800 | D | \$ 15.38 | 16,503,280 | D |
| Common Stock | 05/08/2009 | S | 1,700 | D | \$ 15.39 | 16,501,580 | D |
| Common Stock | 05/08/2009 | S | 1,500 | D | \$ 15.41 | 16,500,080 | D |

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Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474 (9-02)

> 9. Nu Deriv Secur Bene Own Follo Repo Trans (Instr

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

| Title of | 2. | 3. Transaction Date | 3A. Deemed | 4. | 5. | 6. Date Exerc | cisable and | 7. Titl | e and | 8. Price of | 9 |
|------------------------------|-------------|---------------------|--------------------|------------|------------|------------------|-------------|---------|----------|-------------|---|
| Derivative | Conversion | (Month/Day/Year) | Execution Date, if | Transacti | onNumber | Expiration D | ate | Amou | nt of | Derivative | J |
| Security | or Exercise | | any | Code | of | (Month/Day/ | Year) | Under | lying | Security | , |
| (Instr. 3) | Price of | | (Month/Day/Year) | (Instr. 8) | Derivative | e | | Secur | ities | (Instr. 5) |] |
| | Derivative | | | | Securities | 1 | | (Instr. | 3 and 4) | | (|
| | Security | | | | Acquired | | | | | |] |
| | | | | | (A) or | | | | | | J |
| | | | | | Disposed | | | | | | - |
| | | | | | of (D) | | | | | | (|
| | | | | | (Instr. 3, | | | | | | |
| | | | | | 4, and 5) | | | | | | |
| | | | | | | | | | Amount | | |
| | | | | | | | | | or | | |
| | | | | | | Date | Expiration | Title | Number | | |
| | | | | | | Exercisable Date | 11110 | of | | | |
| | | | | Code V | (A) (D) | | | | Shares | | |
| | | | | Code v | (A) (D) | | | | Shares | | |

Reporting Owners

| Reporting Owner Name / Address | Relationships | | | | | | | |
|----------------------------------------------------------------|---------------|-----------|---------|-------|--|--|--|--|
| . 0 | Director | 10% Owner | Officer | Other | | | | |
| WEST ALFRED P JR ONE FREEDOM VALLEY DRIVE OAKS, PA 19456 | X | X | | | | | | |

Signatures

Ruth Montgomery (Attorney in Fact) 05/08/2009

**Signature of Reporting Person Date

Explanation of Responses:

* If the form is filed by more than one reporting person, see Instruction 4(b)(v).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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^{**} Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).