FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL									
OMB Number:	3235-0287								
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	Check this box if no longer subject to							
\neg	Section 16. Form 4 or Form 5							
J	obligations may continue. See							
	Instruction 1(h)							

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person* WEST ALFRED P JR						2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [SEIC]									Relationship of Reporting Person(s) to Issuer (Check all applicable) X Director X 10% Owner							
																	X					
(Last)	(Fir	rst) (Middle)			3. Date of Earliest Transaction (Month/Day/Year)									belov	er (give title w)		below)	(specify			
ONE FREEDOM VALLEY DRIVE						09/26/2011																
ONLINELDOW VALLET DRIVE							4. If Amendment, Date of Original Filed (Month/Day/Year)									6. Individual or Joint/Group Filing (Check Applicable						
(Street)							4. II Ameriament, Date of Original Filed (Month/Day/Year)								Line)							
OAKS	PA													X	Form filed by One Reporting Person				on			
																Form filed by More than One Reporting Person						
(City)	(Sta	ate) (Zip)																			
	Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned																					
1. Title of Security (Instr. 3) 2. Transac Date (Month/Da						Execution Date,			3. Transaction Code (Instr. 8) 3. 4. Securities Acquired (A) Disposed Of (D) (Instr. 3, 5)				4 and Secu Bene Own		icially d Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)		7. Nature of Indirect Beneficial Ownership				
									Code	v	Amount	(A) (D)	or F	rice		action(s) 3 and 4)			(Instr. 4)			
Common Stock 09/26/2					/2011	2011		S		45,000 I) !	\$15.24	14,601,916			D					
		Та									sed of, onvertib				wned							
1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deem Executior if any (Month/Da	n Date,		ransaction ode (Instr.		of		xercis on Dat Day/Ye		Amount of		Der Sed (Ins	rice of ivative urity tr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4)	Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	wnership orm: irect (D) r Indirect	11. Nature of Indirect Beneficial Ownership (Instr. 4)			
			Code	v	(A)		Date Exercisa		Expiration Date	Title	Amou or Numb of Share	er	1 1									

Explanation of Responses:

Remarks:

Ruth Montgomery (Attorney in FAct) 09/28/2011

** Signature of Reporting Person Date

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

- * If the form is filed by more than one reporting person, see Instruction 4 (b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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 Number.