

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

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

| OMB APPROVAL | |
|--|-----------|
| OMB Number: | 3235-0287 |
| Estimated average burden hours per response: | 0.5 |

| | | |
|---|---|--|
| 1. Name and Address of Reporting Person* <u>WEST ALFRED P JR</u> (Last) (First) (Middle) <u>ONE FREEDOM VALLEY DRIVE</u> (Street) <u>OAKS PA 19456</u> (City) (State) (Zip) | 2. Issuer Name and Ticker or Trading Symbol <u>SEI INVESTMENTS CO [SEIC]</u> | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) <input checked="" type="checkbox"/> Director <input checked="" type="checkbox"/> 10% Owner Officer (give title below) Other (specify below) |
| | 3. Date of Earliest Transaction (Month/Day/Year) <u>11/26/2008</u> | |
| | | 6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting Person |

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

| 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) | | 4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5) | | | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|------------|---------|---|--|---|
| | | | Code | V | Amount | (A) or (D) | Price | | | |
| Common Stock | 11/26/2008 | | S | | 500 | D | \$14 | 16,875,086 | D | |
| Common Stock | 11/26/2008 | | S | | 1,000 | D | \$14.01 | 16,874,086 | D | |
| Common Stock | 11/26/2008 | | S | | 600 | D | \$14.02 | 16,873,486 | D | |
| Common Stock | 11/26/2008 | | S | | 1,500 | D | \$14.03 | 16,871,986 | D | |
| Common Stock | 11/26/2008 | | S | | 2,000 | D | \$14.05 | 16,869,986 | D | |
| Common Stock | 11/26/2008 | | S | | 900 | D | \$14.06 | 16,869,086 | D | |
| Common Stock | 11/26/2008 | | S | | 2,100 | D | \$14.07 | 16,866,986 | D | |
| Common Stock | 11/26/2008 | | S | | 300 | D | \$14.08 | 16,866,686 | D | |
| Common Stock | 11/26/2008 | | S | | 600 | D | \$14.09 | 16,866,086 | D | |
| Common Stock | 11/26/2008 | | S | | 900 | D | \$14.1 | 16,865,186 | D | |
| Common Stock | 11/26/2008 | | S | | 800 | D | \$14.12 | 16,864,386 | D | |
| Common Stock | 11/26/2008 | | S | | 600 | D | \$14.13 | 16,863,786 | D | |
| Common Stock | 11/26/2008 | | S | | 2,200 | D | \$14.14 | 16,861,586 | D | |
| Common Stock | 11/26/2008 | | S | | 1,216 | D | \$14.15 | 16,860,370 | D | |
| Common Stock | 11/26/2008 | | S | | 900 | D | \$14.16 | 16,859,470 | D | |
| Common Stock | 11/26/2008 | | S | | 300 | D | \$14.17 | 16,859,170 | D | |
| Common Stock | 11/26/2008 | | S | | 1,456 | D | \$14.18 | 16,857,714 | D | |
| Common Stock | 11/26/2008 | | S | | 500 | D | \$14.19 | 16,857,214 | D | |
| Common Stock | 11/26/2008 | | S | | 1,728 | D | \$14.2 | 16,855,486 | D | |
| Common Stock | 11/26/2008 | | S | | 1,600 | D | \$14.21 | 16,853,886 | D | |
| Common Stock | 11/26/2008 | | S | | 1,696 | D | \$14.22 | 16,852,190 | D | |
| Common Stock | 11/26/2008 | | S | | 3,100 | D | \$14.23 | 16,859,090 | D | |
| Common Stock | 11/26/2008 | | S | | 3,100 | D | \$14.24 | 16,845,990 | D | |
| Common Stock | 11/26/2008 | | S | | 1,800 | D | \$14.25 | 16,844,190 | D | |
| Common Stock | 11/26/2008 | | S | | 1,100 | D | \$14.26 | 16,843,090 | D | |
| Common Stock | 11/26/2008 | | S | | 2,700 | D | \$14.27 | 16,840,390 | D | |
| Common Stock | 11/26/2008 | | S | | 2,014 | D | \$14.28 | 16,838,376 | D | |
| Common Stock | 11/26/2008 | | S | | 1,100 | D | \$14.29 | 16,837,276 | D | |
| Common Stock | 11/26/2008 | | S | | 996 | D | \$14.3 | 16,836,280 | D | |
| Common Stock | 11/26/2008 | | S | | 1,200 | D | \$14.31 | 16,835,080 | D | |

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

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) | | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | | 6. Date Exercisable and Expiration Date (Month/Day/Year) | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |
|--|--|--------------------------------------|--|--------------------------------|---|--|-----|--|-----------------|---|--|--|---|--|
| | | | | Code | V | (A) | (D) | Date Exercisable | Expiration Date | | | | | |

Explanation of Responses:

Remarks:

Ruth Montgomery (Attorney in fact) 12/01/2008

** 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.