

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 | |
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| 1. Name and Address of Reporting Person* DORAN WILLIAM (Last) (First) (Middle) ONE FREEDOM VALLEY DRIVE (Street) OAKS PA 19456 (City) (State) (Zip) | 2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [SEIC] | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) <input checked="" type="checkbox"/> Director 10% Owner Officer (give title below) Other (specify below) |
| | 3. Date of Earliest Transaction (Month/Day/Year) 05/30/2008 | |
| | | 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 Beneficial Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|------------|--------------------|---|--|--|
| | | | Code | V | Amount | (A) or (D) | Price | | | |
| Common Stock | 07/17/2007 | | G | V | 2,250 | D | \$0 ⁽²⁾ | 910,392 ⁽¹⁾ | D | |
| Common Stock | 12/29/2007 | | G | V | 3,000 | D | \$0 ⁽²⁾ | 907,392 | D | |
| Common Stock | 12/29/2007 | | G | V | 150,000 | D | \$0 ⁽²⁾ | 757,392 | I | William M. Doran 2007 Grantor Retained Annuity Trust |
| Common Stock | 05/30/2008 | | S | | 7,000 | D | \$23.99 | 750,392 | D | |
| Common Stock | 05/30/2008 | | S | | 500 | D | \$24 | 749,892 | D | |
| Common Stock | 05/30/2008 | | S | | 1,900 | D | \$24.01 | 747,992 | D | |
| Common Stock | 05/30/2008 | | S | | 600 | D | \$24.02 | 747,392 | D | |
| Common Stock | | | | | | | | 5,768 | I | William M. Doran 2002 Grantor Retained Annuity Trust |
| Common Stock | | | | | | | | 17,126 | I | William M. Doran 2004 Grantor Retained Annuity Trust |
| Common Stock | | | | | | | | 53,400 | I | Held by Wife |
| Common Stock | | | | | | | | 33,000 | I | Doran Family Foundation |
| Common Stock | 05/30/2008 | | S | | 900 | D | \$23.99 | 32,100 | I | Doran Family Foundation |
| Common Stock | 05/30/2008 | | S | | 600 | D | \$24 | 31,500 | I | Doran Family Foundation |

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 | 12/29/2007 | | G | V | 325 | D | \$0 ⁽²⁾ | 31,175 | I | Doran Family Foundation |

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:

- On June 21, 2007 the common stock of SEI Investments Company split 2-for-1, resulting in the reporting person's ownership of an additional 456,321 shares.
- Not applicable. Gift Transfer

Remarks:

Ruth Montgomery (attorney in fact) 06/02/2008

** 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.