## FORM 4

## **UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

C. 20549

OMB APPROVAL OMB Number: Estimated average burden hours per response: 0.5

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 S	Secti	ion 30(h)	of the In	vestmer	t Con	npany Act o	of 194	40								
2. Hairie and Address of Reporting Ferson							2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [ SEIC ]									5. Relationship of Reporting Person(s) to Issuer (Check all applicable)  Director X 10% Owner					
(Last) (First) (Middle) 323 RAILROAD AVENUE						3. Date of Earliest Transaction (Month/Day/Year) 12/15/2005									Officer (give title X Other (specify below)  Member of Section 13(d) Group						
(Street) GREENWICH CT 06830				4. If	4. If Amendment, Date of Original Filed (Month/Day/Year)									6. Individual or Joint/Group Filing (Check Applicable Line)  Form filed by One Reporting Person  X Form filed by More than One Reporting Person							
(City)	(5	•	(Zip)		<u> </u>									<u>.</u>							
1. Title of S	Security (Ins		Date (Month/Day/Year)   Execution Date, if any (Month/Day/Year)   (Month/Day/Year)   (Month/Day/Year)   Execution Date, if any (Month/Day/Year)   Execution Date, if any (Month/Day/Year)   Execution Date, if any (Month/Day/Year)   Disposed Of (D) (Instr. 3, 4 and Beneficially (Downed Following)   Securities (D) or Indirect (D) or Indirect (D) owned Following (I) (Instr. 4)   Owned Following (II) (II) (Instr. 4)   Owned Following (II) (II) (Instr. 4)   Owned Following (II) (II) (II) (II) (II) (II) (II) (II								7. Nature of Indirect Beneficial Ownership										
									Code	v	Amount	(A) or (D)		Price		rted action(s) 3 and 4)			(Instr. 4)		
Common Stock 12/15/2						2005		S		35,000		D	\$3	8.6 1	99,100	I(1)		By Prescott Investors Profit Sharing Trust			
		Ta									sed of, o				ly Owned	]					
1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	e (Month/Day/Year)	3A. Deem Execution if any (Month/Da	ed n Date,	d 4. Date, Transaction Code (Ins		5. Number 6		6. Date Exercisa Expiration Date (Month/Day/Yea		able and 7. Ar Ar Comparison Comp		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 (Instr. 4)	Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	(D) irect	11. Nature of Indirect Beneficial Ownership (Instr. 4)		
				Code		v	(A)		Date Exercisal		Expiration Date	Title	Amount or Number of Shares								
		f Reporting Person* O SCOTT J																			
(Last) 323 RAII	LROAD A	(First) VENUE	(Midd	dle)																	
(Street)	VICH	CT	0683	30																	
(City)		(State)	(Zip)			_															

## **Explanation of Responses:**

323 RAILROAD AVENUE

**TRUST** 

(Street) **GREENWICH** 

(City)

1. Name and Address of Reporting Person\*

CT

(State)

PRESCOTT INVESTORS PROFIT SHARING

(Middle)

06830

(Zip)

/s/ Scott J. Vassalluzzo, individually and as trustee of Prescott Investors Profit

Sharing Trust

\*\* Signature of Reporting Person Date

12/16/2005

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

- $^{\star}$  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.