SEC Form 4	
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## FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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-										
Estimated average burden										
hours per response:	0.5									

1. Name and Address of Reporting Person <sup>*</sup> <u>WEST ALFRED P JR</u>			2. Issuer Name <b>and</b> Ticker or Trading Symbol <u>SEI INVESTMENTS CO</u> [ SEIC ]	5. Relationship of Reporting Person(s) to Issuer (Check all applicable) X Director X 10% Owner
(Last) ONE FREE	(First) DOM VALLEY I	(Middle) DRIVE	3. Date of Earliest Transaction (Month/Day/Year) 11/26/2008	Officer (give title Other (specify below) below)
(Street)			4. If Amendment, Date of Original Filed (Month/Day/Year)	6. Individual or Joint/Group Filing (Check Applicable Line)
OAKS	PA	19456		X Form filed by One Reporting Person
		13430		Form filed by More than One Reporting Person
(City)	(State)	(Zip)		

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)	Transaction Code (Instr.					5. Amount of Securities Beneficially Owned Following Reported	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership		
			Code	v	Amount (A) or (D) Price		Price	Transaction(s) (Instr. 3 and 4)		(Instr. 4)		

				(D)		(Instr. 3 and 4)		
Common Stock	11/26/2008	S	1,104	D	\$14.64	16,729,586	D	
Common Stock	11/26/2008	S	700	D	\$14.65	16,728,886	D	
Common Stock	11/26/2008	S	3,000	D	\$14.66	16,725,886	D	
Common Stock	11/26/2008	S	900	D	\$14.67	16,724,986	D	
Common Stock	11/26/2008	S	2,500	D	\$14.68	16,722,486	D	
Common Stock	11/26/2008	S	200	D	\$14.69	16,722,286	D	
Common Stock	11/26/2008	S	2,000	D	\$14.7	16,720,286	D	
Common Stock	11/26/2008	S	700	D	\$14.71	16,719,586	D	
Common Stock	11/26/2008	S	600	D	\$14.72	16,718,986	D	
Common Stock	11/26/2008	S	300	D	\$14.73	16,718,686	D	
Common Stock	11/26/2008	S	500	D	\$14.74	16,718,186	D	
Common Stock	11/26/2008	S	9,200	D	\$14.75	16,708,986	D	
Common Stock	11/26/2008	S	7,200	D	\$14.76	16,701,786	D	
Common Stock	11/26/2008	S	700	D	\$14.8	16,701,086	D	
Common Stock	11/26/2008	S	2,900	D	\$14.81	16,698,186	D	
Common Stock	11/26/2008	S	2,400	D	\$14.83	16,695,786	D	
Common Stock	11/26/2008	S	4,000	D	\$14.84	16,691,786	D	
Common Stock	11/26/2008	S	2,300	D	\$14.85	16,689,486	D	
Common Stock	11/26/2008	S	300	D	\$14.86	16,689,186	D	
Common Stock	11/26/2008	S	3,200	D	\$14.88	16,685,986	D	
Common Stock	11/26/2008	S	7,145	D	\$14.89	16,678,841	D	
Common Stock	11/26/2008	S	8,500	D	\$14.9	16,670,341	D	
Common Stock	11/26/2008	S	2,420	D	\$14.91	16,667,921	D	
Common Stock	11/26/2008	S	4,445	D	\$14.92	16,663,476	D	
Common Stock	11/26/2008	S	4,000	D	\$14.93	16,659,476	D	
Common Stock	11/26/2008	S	29,829	D	\$14.94	16,629,647	D	
Common Stock	11/26/2008	S	18,891	D	\$14.95	16,610,756	D	
Common Stock	11/26/2008	S	4,600	D	\$14.96	16,606,156	D	
Common Stock	11/26/2008	S	1,410	D	\$14.97	16,604,746	D	
Common Stock	11/26/2008	S	1,000	D	\$14.98	16,603,746	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. Transa Code ( 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)       0     Disposed (Month/Day/Year)       0     Disposed (Instr. 3, 4 and 5)       0     Date Exercisable       0     Date Exercisable		of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4		of Expiration Date Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4		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					Title	Amount or Number of Shares						

Explanation of Responses:

Remarks:

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

Date

\*\* Signature of Reporting Person

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.