FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL									
OMB Number:	3235-0287								
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 Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person*  ROMEO CARMEN						2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [ SEIC ]									. Relati Check a		,			
(Last) (First) (Middle) ONE FREEDOM VALLEY DRIVE						3. Date of Earliest Transaction (Month/Day/Year) 09/28/2009										Office below	cer (give title w)		Other (specify below)	
(Street) OAKS (City)	PA (St		.9456 Zip)		4. If	4. If Amendment, Date of Original Filed (Month/Day/Year)									. Individine) X	•				
Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned																				
1. Title of Security (Instr. 3)  2. Transposite (Month/L						Execution			Code (	Transaction Disposed Code (Instr. 5)		ities Acquired (A) d Of (D) (Instr. 3, 4			4 and Secur Benef Owne		cially Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)		7. Nature of Indirect Beneficial Ownership
									Code	v	Amount		(A) or (D)	Price	, lı	Reported Transaction(s) (Instr. 3 and 4)				(Instr. 4)
common	09/28	09/28/2009				S		20,000	20,000 D		\$1	9.8	.8 2,504,852			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)			Date,	Transaction Code (Instr.		5. Nu of Deriv Secu Acqu (A) o Dispo of (D (Instr	rative rities ired r osed )	Expiratio	6. Date Exercisable and Expiration Date (Month/Day/Year)			itle and bunt of urities erlying vative urity (Ins. 4)	str. 3			9. Number of derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4)	F C	.0. Ownership Form: Direct (D) or Indirect I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
			v	(A)			Date I Exercisable I		Number of Shares											

**Explanation of Responses:** 

Remarks:

Ruth Montgomery (attorney in 09/29/2009

<u>fact</u>)

\*\* 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.