FORM 4

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

Washington, D.C. 20549

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).

## 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

1. Name and Address of Reporting Person* BLUMENSTEIN SARAH						2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [ SEIC ]								5. Relationship of Reporting Person(s) to Issuer (Check all applicable)  X Director 10% Own				
(Last)	(Firs	rst) (Middle)				3. Date of Earliest Transaction (Month/Day/Year) 12/11/2012								Officer ( below)	give title		Other (spec below)	
(Street) (City) (State) (Zip)					4. If	4. If Amendment, Date of Original Filed (Month/Day/Year)								lividual or Joint/Group Filing (Check Applicable  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. Transa Date (Month/D				Day/Year) if		2A. Deemed Execution Date, if any (Month/Day/Year)		Transaction Code (Instr.		4. Securities Acquired (A) of Disposed Of (D) (Instr. 3, 4		(A) or 3, 4 and 5	Beneficial Owned Fo	ly	Form:	Direct Indirect I	7. Nature of Indirect Beneficial Ownership	
							Code	v	Amount	(A) or (D)	Price	Reported Transactio (Instr. 3 ar				(Instr. 4)		
	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)	Execution Date, if any		4. Transaction Code (Instr. 8)		ı of		6. Date Exercisable ar Expiration Date (Month/Day/Year)		•	7. Title and of Securitie Underlying Security (In: 4)	s Derivative	8. Price of Derivative Security (Instr. 5)	9. Number derivativ Securitie Beneficia Owned Following Reported Transact (Instr. 4)	e s ally g	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	Beneficial Ownership t (Instr. 4)
					Code	v	(A)	(D)	Date Exercisab		Expiration Date	Title	Amount or Number of Shares					
STOCK OPTION (RIGHT TO PURCHASE)	\$22.45	12/11/2012			M		10,000		12/11/201	.9 1	12/11/2022	COMMON STOCK	10,000	\$22.45	10,00	00	D	

**Explanation of Responses:** 

RUTH MONTGOMERY (ATTORNY IN FACT)

12/12/2012

\*\* 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.