ROMEO CARMEN

Form 4

October 25, 2005

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB 3235-0287 Number:

burden hours per

response...

Check this box if no longer subject to Section 16.

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF **SECURITIES**

January 31, Expires: 2005 Estimated average

0.5

OMB APPROVAL

Form 4 or Form 5 obligations may continue.

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

See Instruction 1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person * 5. Relationship of Reporting Person(s) to 2. Issuer Name and Ticker or Trading **ROMEO CARMEN** Issuer Symbol SEI INVESTMENTS CO [SEIC] (Check all applicable) (Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year) _X__ Director 10% Owner X_ Officer (give title Other (specify ONE FREEDOM VALLEY DRIVE 10/21/2005 below) **Executive Vice President** (Street) 4. If Amendment, Date Original 6. Individual or Joint/Group Filing(Check Filed(Month/Day/Year) Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting OAKS, PA 19456 Person

(City)	(State)	(Zip) Tabl	e I - Non-I	Derivative :	Securi	ities Acqu	ired, Disposed of	f, or Beneficial	ly 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)	Fransaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code V	Amount	(D)	Price	(Instr. 3 and 4)		
Common Stock	10/21/2005		M	3,900	A	\$ 1.75	1,762,080	D	
Common Stock	10/21/2005		S	3,900	D	\$ 38	1,758,180	D	
Common Stock	10/24/2005		M	11,100	A	\$ 19.75	1,769,280	D	
Common Stock	10/24/2005		M	3,250	A	\$ 14.96	1,772,530	D	
Common Stock	10/24/2005		S	9,813	D	\$ 37.8	1,762,717	D	

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Common Stock	10/24/2005	S	52	D	\$ 37.84	1,762,665	D	
Common Stock	10/24/2005	S	100	D	\$ 37.81	1,762,565	D	
Common Stock	10/24/2005	S	35	D	\$ 37.82	1,762,530	D	
Common Stock	10/24/2005	S	4,150	D	\$ 38.1	1,758,380	D	
Common Stock	10/24/2005	S	200	D	\$ 38.11	1,758,180	D	
Common Stock						39,600	I	Custodia FBO the reporting person's children (1)
Common Stock						35,000	I	By Wife

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

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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. Transactic Code (Instr. 8)	5. Number of or 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 Underlying Securities (Instr. 3 and 4)	
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Stock Option (Right to Buy)	\$ 19.75	10/21/2005		M	3,900	12/20/2006	12/20/2009	Common Stock	3,900
Stock Option (Right to Buy)	\$ 19.75	10/24/2005		M	11,100	12/20/2006	12/20/2009	Common Stock	11,100

Stock

Buy)

Option (Right to \$ 14.96 10/24/2005 M 3,250 12/16/2005 12/16/2008 Common Stock 3,250

Reporting Owners

Reporting Owner Name / Address Relationships

Director 10% Owner Officer Other

ROMEO CARMEN
ONE FREEDOM VALLEY DRIVE X Executive Vice President
OAKS, PA 19456

Signatures

Ruth A. Montgomery (Attorney-in-fact) 10/25/2005

**Signature of Reporting Person Date

Explanation of Responses:

* 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).

(1) The reporting person disclaims ownership of all securities held in custodianship for the benefit of his minor children and the report should not be deemed as an admission that the reporting person is the beneficial owner of such securities for Section 16 or for any other purpose.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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