

ROMEO CARMEN  
Form 4  
October 25, 2005

**FORM 4**

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

OMB APPROVAL

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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 OF SECURITIES**

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

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
ROMEO CARMEN

2. Issuer Name and Ticker or Trading Symbol  
SEI INVESTMENTS CO [SEIC]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
ONE FREEDOM VALLEY DRIVE

3. Date of Earliest Transaction  
(Month/Day/Year)  
10/21/2005

Director  10% Owner  
 Officer (give title below)  Other (specify below)

Executive Vice President

(Street)  
OAKS, PA 19456

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 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)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
			Code	V	Amount or Price		
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 <sup>(1)</sup>
Common Stock						35,000	I	By Wife

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

**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 control number.**

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(9-02)

**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. Transaction Code (Instr. 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)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)	Amount or Number of Shares	
				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	

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

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
ROMEO CARMEN ONE FREEDOM VALLEY DRIVE OAKS, PA 19456	X		Executive Vice President	

**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.