LOUGHLIN EDWARD

Form 4

August 11, 2005

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB Number:

3235-0287

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subject to Section 16. Form 4 or Form 5 obligations may continue.

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if no longer

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 LOUGHLIN EDWARD Issuer Symbol SEI INVESTMENTS CO [SEIC] (Check all applicable) (First) (Middle) (Last) 3. Date of Earliest Transaction (Month/Day/Year) Director 10% Owner Other (specify X_ Officer (give title ONE FREEDOM VALLEY DRIVE 08/09/2005 below) 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

Person

OAKS, PA 19456

(City) (State) (Zip) Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned 1. Title of 2. Transaction Date 2A. Deemed 3. 4. Securities Acquired (A) 5. Amount of 7. Nature of Security (Month/Day/Year) Execution Date, if Transaction Disposed of (D) Securities Ownership Indirect (Instr. 3) any Code (Instr. 3, 4 and 5) Beneficially Form: Beneficial (Month/Day/Year) Ownership Owned (Instr. 8) Direct (D) Following or Indirect (Instr. 4) Reported (A) Transaction(s) (Instr. 4) (Instr. 3 and 4) Code V Amount Price Common 08/10/2005 S 2,500 D \$38.06 513,665.0882 Stock Common 08/10/2005 S 3,000 D \$ 38.09 510,665.0882 D Stock Common 08/10/2005 S 3,000 D \$38.12 507,665.0882 D Stock Common 08/10/2005 S 5,000 D \$ 38.15 502,665.0882 D Stock Common D 08/10/2005 S 5,000 \$ 38.16 497,665.0882 D Stock

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| Common Stock | 08/10/2005 | S | 2,000 | D | \$ 38.19 | 495,665.0882 | D | |
|-----------------|------------|---|--------|---|---------------|--------------|---|------------------------|
| Common Stock | 08/10/2005 | S | 5,000 | D | \$ 38.22 | 490,665.0882 | D | |
| Common Stock | 08/10/2005 | S | 5,000 | D | \$ 38.25 | 485,665.0882 | D | |
| Common Stock | 08/10/2005 | S | 2,000 | D | \$ 38.2605 | 483,665.0882 | D | |
| Common Stock | 08/09/2005 | S | 42,500 | D | \$ 38 | 441,165.0882 | D | |
| Common Stock | 08/09/2005 | S | 9,000 | D | \$ 38.01 | 432,165.0882 | D | |
| Common Stock | 08/09/2005 | S | 3,000 | D | \$ 38.02 | 429,165.0882 | D | |
| Common Stock | 08/09/2005 | S | 3,000 | D | \$ 38.0726 | 426,165.0882 | D | |
| Common Stock | | | | | | 2,210.1 | I | By the SEI 401(k) Plan |

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

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SEC 1474

(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

| 1. Title of | 2. | 3. Transaction Date | 3A. Deemed | 4. | 5. | 6. Date Exer | cisable and | 7. Title | and | 8. Price of |
|-------------|-------------|---------------------|--------------------|-----------|-------------|---------------|-------------|-----------|--------------|-------------|
| Derivative | Conversion | (Month/Day/Year) | Execution Date, if | Transac | tionNumber | Expiration D | ate | Amoun | t of | Derivative |
| Security | or Exercise | | any | Code | of | (Month/Day/ | Year) | Underly | ying | Security |
| (Instr. 3) | Price of | | (Month/Day/Year) | (Instr. 8 |) Derivativ | e | | Securiti | ies | (Instr. 5) |
| | Derivative | | | | Securities | S | | (Instr. 3 | 3 and 4) | |
| | Security | | | | Acquired | | | | | |
| | | | | | (A) or | | | | | |
| | | | | | Disposed | | | | | |
| | | | | | of (D) | | | | | |
| | | | | | (Instr. 3, | | | | | |
| | | | | | 4, and 5) | | | | | |
| | | | | | | | | , | Amount | |
| | | | | | | | | | | |
| | | | | | | Date | Expiration | | or Number | |
| | | | | | | Exercisable 1 | Date | | of | |
| | | | | Codo | 7 (A) (D) | | | | | |
| | | | | Code ' | V (A) (D) | | | 2 | Shares | |

9. Nu Deriv Secur Bene Own Follo Repo Trans (Instr

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Reporting Owners

Reporting Owner Name / Address Relationships

Director 10% Owner Officer Other

LOUGHLIN EDWARD ONE FREEDOM VALLEY DRIVE OAKS, PA 19456

Executive Vice President

Signatures

Ruth A. Montgomery (Attorney-in-fact)

08/11/2005

**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).

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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