

LOUGHLIN EDWARD

Form 4

June 08, 2006

FORM 4
UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

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

OMB APPROVAL

OMB
Number: 3235-0287
Expires: January 31,
2005
Estimated average
burden hours per
response... 0.5

(Print or Type Responses)

1. Name and Address of Reporting Person *
LOUGHLIN EDWARD

(Last) (First) (Middle)

ONE FREEDOM VALLEY DRIVE

(Street)

OAKS, PA 19456

(City) (State) (Zip)

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

3. Date of Earliest Transaction
(Month/Day/Year)
06/07/2006

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

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

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

Executive Vice President

6. Individual or Joint/Group Filing(Check
Applicable Line)
__X__ 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. 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 Indirect Beneficial Ownership (Instr. 4)
Common Stock	06/07/2006		S	1,000 D	\$ 425,817.839 45.41 (1)	D	
Common Stock	06/07/2006		S	2,000 D	\$ 423,817.839 45.45	D	
Common Stock	06/07/2006		S	12,000 D	\$ 411,817.839 45.6	D	
Common Stock	06/07/2006		S	2,000 D	\$ 409,817.839 42.62	D	
Common Stock	06/07/2006		S	10,500 D	\$ 399,317.839 45.63	D	

Edgar Filing: LOUGHLIN EDWARD - Form 4

Common Stock	06/07/2006	S	8,500	D	\$ 45.64	390,817.839	D
Common Stock	06/07/2006	S	15,000	D	\$ 45.65	375,817.839	D
Common Stock	06/07/2006	S	28,500	D	\$ 45.66	347,317.839	D
Common Stock	06/07/2006	S	6,000	D	\$ 45.67	341,317.839	D
Common Stock	06/07/2006	S	2,000	D	\$ 45.69	339,317.839	D
Common Stock	06/07/2006	S	7,500	D	\$ 45.7	331,817.839	D
Common Stock	06/07/2006	S	5,000	D	\$ 45.71	326,817.839	D
Common Stock	06/07/2006	S	10,000	D	\$ 45.8	316,817.839	D

Common Stock					2,834.79 ⁽²⁾	I	By the SEI 401(k) Plan
--------------	--	--	--	--	-------------------------	---	------------------------

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.

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 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)	8. Price of Derivative Security (Instr. 5)	9. Number of Derivative Securities Owned Beneficially (Instr. 5)
						Date Exercisable	Expiration Date	Title	Amount or Number of Shares
				Code	V (A) (D)				

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 Montgomery
(Attorney-in-fact)

06/07/2006

__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) Holdings represent an increase of 652.7508 shares purchased through the Employee Stock Purchase Plan in 2005.

(2) Holdings represent an increase of 624.69 shares acquired in the SEI Stock Fund of the SEI 401(k) Plan in 2005.

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.