FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

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* Klauder N Jeffrey | | | 2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [SEIC] | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner Officer (give title Other (specify |
|---|-------------------------|----------------|--|--|
| (Last) ONE FREEDO | (First) M VALLEY DRI | (Middle) | 3. Date of Earliest Transaction (Month/Day/Year) 12/18/2012 | EXECUTIVE VICE PRESIDENT |
| (Street) OAKS (City) | PA (State) | 19456 (Zip) | 4. If Amendment, Date of Original Filed (Month/Day/Year) | 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) | Transaction Code (Instr. | | Disposed Of (D) (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 | | Amount | (A) or (D) | Price | (Instr. 3 and 4) | | (msu. 4) | |
| STOCK OPTION (right to purchase) | 12/18/2012 | | M | | 30,000 | A | \$15.01 | 35,010 | D | |
| COMMON STOCK | 12/18/2012 | | S | | 30,000 | D | \$23.03 | 5,010 | D | |

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. Transac Code (Ir 8) | | Derivative | | 6. Date Exercisable and Expiration Date (Month/Day/Year) | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported | Ownership | Beneficial Ownership (Instr. 4) |
|--|---|--|---|---------------------------------|---|------------|-----|--|--------------------|--|-------------------------------------|---|--|-----------|---------------------------------------|
| | | | | Code | v | (A) | (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares | | Transaction(s) (Instr. 4) | | |
| STOCK OPTION (right to purchase) | \$15.01 | 12/18/2012 | | М | | 30,000 | | 08/13/2006 | 08/13/2014 | COMMON STOCK | 30,000 | \$15.01 | 315,000 | D | |

Explanation of Responses:

RUTH MONTGOMERY

(attorney-in-fact0

12/19/2012

** Signature of Reporting Person

Date

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

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.

 $^{^{\}star}$ 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).