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AFFILIATED MANAGERS GROUP INC  
Form 13F-NT  
May 15, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2006  
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Check Here if Amendment / /; Amendment Number: -----

This Amendment (Check only one.): / / is a restatement.  
/ / adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Affiliated Managers Group, Inc.  
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Address: 600 Hale Street  
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Prides Crossing, Massachusetts 01965  
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Form 13F File Number: 28-04975  
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The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: John Kingston, III  
-----  
Title: Senior Vice President, General Counsel and Secretary  
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Phone: 617-747-3300  
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Signature, Place, and Date of Signing:

/s/ John Kingston, III      Prides Crossing, Massachusetts      May 15, 2006  
-----  
[Signature]                              [City, State]                              [Date]

Report Type (Check only one.):

/ / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting

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manager are reported in this report.)

/X/ 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

/ / 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

### List of Other Managers Reporting for this Manager:

| Form 13F File Number | Name                                      |
|----------------------|---|
| 28-10120             | AQR Capital Management, LLC               |
|                      | Beutel, Goodman & Company, Ltd.           |
| 28-11323             | Bowling Portfolio Management LLC          |
| 28-03671             | Davis Hamilton Jackson & Associates, L.P. |
| 28-00878             | Essex Investment Management Company, LLC  |
| 28-05582             | First Quadrant, L.P.                      |
| 28-11858             | Foyston, Gordon & Payne Inc.              |
| 28-01346             | Friess Associates, LLC                    |
| 28-01185             | Frontier Capital Management Company, LLC  |
| 28-10956             | Genesis Asset Managers, LLP               |
| 28-10957             | Genesis Fund Managers, LLP                |
| 28-10955             | Genesis Investment Management, LLP        |
| 28-04421             | GeoCapital, LLC                           |
| 28-01240             | Gofen & Glossberg, L.L.C.                 |
| 28-04534             | J.M. Hartwell Limited Partnership         |
| 28-03593             | Managers Investment Group LLC             |
| 28-04884             | The Renaissance Group LLC                 |
| 28-03869             | Rorer Asset Management, LLC               |
| 28-04021             | Skyline Asset Management, L.P.            |
| 28-05015             | Systematic Financial Management, L.P.     |
| 28-05110             | Third Avenue Management LLC               |
| 28-11092             | TimesSquare Capital Management, LLC       |

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28-01222                      Tweedy, Browne Company LLC

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28-00262                      Welch & Forbes LLC  
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