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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  
-----  
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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