

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2006

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.

Address: 600 Hale Street

Prides Crossing, Massachusetts 01965

Form 13F File Number: 28-04975

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: Executive Vice President, General Counsel and Secretary

Phone: 617-747-3300

Signature, Place, and Date of Signing:

/s/ John Kingston, III Prides Crossing, Massachusetts August 14, 2006

[Signature] [City, State] [Date]

Report Type (Check only one.):

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

28-10120 AQR Capital Management, LLC

28-11939 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

28-11395 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

28-01222 Tweedy, Browne Company LLC

28-00262 Welch & Forbes LLC
