### 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

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

OMB APP	ROVAL
OMB Number:	3235-028

Estimated average burden	
hours per response:	0.5

1. Name and Addres	ss of Reporting Perso Z RITA M	n*	2. Issuer Name <b>and</b> Ticker or Trading Symbol <u>AFFILIATED MANAGERS GROUP INC</u> [ AMG ]		tionship of Reporting Perso all applicable) Director	n(s) to Issuer 10% Owner
(Last) C/O AFFILIATE 600 HALE STR	(First) ED MANAGERS ( EET	(Middle) GROUP, INC.	3. Date of Earliest Transaction (Month/Day/Year) 09/07/2012		Officer (give title below)	Other (specify below)
(Street) PRIDES CROSSING (City)	MA (State)	01965 (Zip)	4. If Amendment, Date of Original Filed (Month/Day/Year)	6. Indiv Line) X	idual or Joint/Group Filing ( Form filed by One Report Form filed by More than C Person	ing 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. Transa Code ( 8)				5. Amount of Securities Beneficially Owned Following Reported	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership	
			Code	v	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)		(Instr. 4)
Common Stock	09/07/2012		М		5,625	A	\$45.27	13,765	D	
Common Stock	09/07/2012		М		5,625	A	\$63.38	13,765	D	
Common Stock	09/07/2012		S		11,250	D	\$121.02 <sup>(1)</sup>	13,765	D	
Common Stock	09/07/2012		М		4,218	A	\$48.38	13,765	D	
Common Stock	09/07/2012		М		2,694	A	\$62.04	13,765	D	
Common Stock	09/07/2012		М		1,705	A	\$65.51	13,765	D	
Common Stock	09/07/2012		М		1,638	A	\$62.91	13,765	D	
Common Stock	09/07/2012		М		2,200	A	\$71.75	13,765	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. Transa Code ( 8)	ction	5. No of Deri Seco Acq (A) o Disp of (E	umber vative urities uired or oosed	6. Date Exercisable and Expiration Date (Month/Day/Year) 7. Title and Securities Underlying Derivative Securit (Instr. 3 and 4)		d f g Security	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
				Code	v	and (A)	5) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares				
Director Stock Option (Right to Buy)	<b>\$</b> 45.27	09/07/2012		М			5,625	12/31/2007	07/27/2014	Common Stock	5,625	\$45.27	0	D	
Director Stock Option (Right to Buy)	\$63.38	09/07/2012		М			5,625	12/31/2008	11/30/2014	Common Stock	5,625	\$63.38	0	D	
Director Stock Option (Right to Buy)	<b>\$</b> 48.38	09/07/2012		М			4,218	12/31/2011	11/03/2015	Common Stock	4,218	\$48.38	1,407	D	
Director Stock Option (Right to Buy)	\$62.04	09/07/2012		М			2,694	12/31/2011	07/21/2016	Common Stock	2,694	\$62.04	899	D	
Director Stock Option (Right to Buy)	<b>\$</b> 65.51	09/07/2012		М			1,705	12/31/2011	12/02/2019	Common Stock	1,705	\$65.51	1,706	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. Transa Code ( 8)		of Deri Sec Acq (A) ( Disp of (I	oosed D) tr. 3, 4	6. Date Exercisable and Expiration Date (Month/Day/Year)		Expiration Date		Expiration Date		Date Amount of //Year) Securities Underlying		Amount of Securities Underlying Derivative Security		8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code	v	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares										
Director Stock Option (Right to Buy)	<b>\$</b> 62.91	09/07/2012		М			1,638	12/31/2011	07/20/2017	Common Stock	1,638	\$62.91	1,639	D							
Director Stock Option (Right to Buy)	<b>\$</b> 71.75	09/07/2012		М			2,200	12/31/2008	07/26/2015	Common Stock	2,200	\$71.75	3,425	D							

Explanation of Responses:

1. The sale reflects the weighted average sales price of the shares sold; the individual transaction prices ranged from \$121.00 to \$121.05. Specific transaction details will be provided to the SEC upon request.

<u>/s/ John Kingston, III,</u> <u>Attorney-in-Fact</u>	<u>09/11/2012</u>
** Signature of Reporting Person	Date

Signature of Reporting Person Date

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

\* 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).

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.