

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2003  
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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.  
-----  
Address: 600 Hale Street  
-----  
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  
-----

Signature, Place, and Date of Signing:

/s/ John Kingston, III Prides Crossing, Massachusetts November 13, 2003  
-----  
[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:  
[If there are no entries in this list, omit this section.]

Form 13F File Name  
Number

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28-6222 The Burr ridge Group LLC  
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28-03192 Davis Hamilton Jackson & Associates, L.P.  
-----  
28-20878 Essex Investment Management Company, LLC  
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28-05582 First Quadrant, L.P.  
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28-01346 Friess Associates, LLC  
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28-01185 Frontier Capital Management Company, LLC  
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28-04421 GeoCapital, LLC  
-----  
28-1240 Gofen & Glossberg, L.L.C.  
-----  
28-4534 J.M. Hartwell Limited Partnership  
-----  
28-3326 The Managers Funds LLC  
-----  
28-04884 The Renaissance Group LLC  
-----  
28-03869 Rorer Asset Management, LLC  
-----  
28-04021 Skyline Asset Management, L.P.  
-----  
28-5136 Systematic Financial Management, L.P.  
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28-5110 Third Avenue 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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