

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

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 APPROVAL	
OMB Number:	3235-0287
Estimated average burden hours per response:	0.5

1. Name and Address of Reporting Person * <b>NUTT WILLIAM J</b>  (Last) (First) (Middle) <b>C/O AFFILIATED MANAGERS GROUP, INC.</b> <b>600 HALE STREET</b>  (Street) <b>PRIDES CROSSING MA 01965</b>  (City) (State) (Zip)	2. Issuer Name and Ticker or Trading Symbol <b>AFFILIATED MANAGERS GROUP INC [ AMG ]</b>	5. Relationship of Reporting Person(s) to Issuer (Check all applicable) <input checked="" type="checkbox"/> Director 10% Owner Officer (give title below) <input checked="" type="checkbox"/> Other (specify below) <b>Chairman</b>
	3. Date of Earliest Transaction (Month/Day/Year) <b>06/06/2007</b>	
6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting 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. Transaction Code (Instr. 8)		4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(A) or (D)	Price			
Common Stock	06/06/2007		M		16,666	A	\$23.09	131,104	D	
Common Stock	06/06/2007		S <sup>(1)</sup>		16,666	D	\$128.64 <sup>(2)</sup>	131,104	D	
Common Stock	06/07/2007		M		16,666	A	\$23.09	131,104	D	
Common Stock	06/07/2007		S <sup>(1)</sup>		16,666	D	\$127.16 <sup>(2)</sup>	131,104	D	
Common Stock	06/08/2007		M		619	A	\$23.09	131,104	D	
Common Stock	06/08/2007		M		16,049	A	\$18.46	131,104	D	
Common Stock	06/08/2007		S <sup>(1)</sup>		16,668	D	\$125.82 <sup>(2)</sup>	131,104	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. Transaction Code (Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)	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					
Employee Stock Option (Right to Buy)	\$23.09	06/06/2007		M			16,666	04/16/2002	04/16/2008	Common Stock	16,666	\$23.09	0	D
Employee Stock Option (Right to Buy)	\$23.09	06/07/2007		M			16,666	04/16/2002	04/16/2008	Common Stock	16,666	\$23.09	0	D
Employee Stock Option (Right to Buy)	\$23.09	06/08/2007		M			619	04/16/2002	04/16/2008	Common Stock	619	\$23.09	0	D
Employee Stock Option (Right to Buy)	\$18.46	06/08/2007		M			16,049	12/03/2002	12/03/2008	Common Stock	16,049	\$18.46	23,534	D

**Explanation of Responses:**

- The sales of Common Stock reported on this Form 4 were effected pursuant to a Rule 10b5-1 Plan dated December 8, 2006.
- The sale price reflects the average sale price of the shares sold; the individual transaction prices ranged from \$127.65 to \$129.90 on June 6, 2007, from \$125.76 to \$130.08 on June 7, 2007 and from \$124.14 to \$127.35 on June 8, 2007.

/s/ John Kingston, III,  
Attorney-in-Fact

06/08/2007

\*\* 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.**