

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.  
-----  
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 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

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28-10120 AQR Capital Management, LLC  
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Beutel, Goodman & Company, Ltd.

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28-11323            Bowling Portfolio Management LLC  
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28-03671            Davis Hamilton Jackson & Associates, L.P.  
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28-00878            Essex Investment Management Company, LLC  
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28-05582            First Quadrant, L.P.  
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28-11858            Foyston, Gordon & Payne Inc.  
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28-01346            Friess Associates, LLC  
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28-01185            Frontier Capital Management Company, LLC  
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28-10956            Genesis Asset Managers, LLP  
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28-10957            Genesis Fund Managers, LLP  
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28-10955            Genesis Investment Management, LLP  
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28-04421            GeoCapital, LLC  
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28-01240            Gofen & Glossberg, L.L.C.  
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28-04534            J.M. Hartwell Limited Partnership  
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28-03593            Managers Investment Group LLC  
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28-04884            The Renaissance Group LLC  
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28-03869            Rorer Asset Management, LLC  
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28-04021            Skyline Asset Management, L.P.  
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28-05015            Systematic Financial Management, L.P.  
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28-05110            Third Avenue Management LLC  
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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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