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AFFILIATED MANAGERS GROUP INC  
Form 13F-NT  
May 15, 2012

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, 2012  
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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.  
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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: Vice Chairman, 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, 2012  
-----  
[Signature]                      [City, State]                      [Date]

Report Type (Check only one.):

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

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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

28-12347	Aston Asset Management, LP
28-05835	Chicago Equity Partners, LLC
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
28-04145	Gannett Welsh & Kotler, LLC
28-10957	Genesis Asset Managers, LLP
28-10955	Genesis Investment Management, LLP
28-04434	Harding Loevner LP
28-04534	J.M. Hartwell Limited Partnership
28-04884	The Renaissance Group LLC
28-05015	Systematic Financial Management, L.P.
28-11289	Third Avenue Management LLC
28-11092	TimesSquare Capital Management, LLC
28-10163	Trilogy Global Advisors, LP
28-01222	Tweedy, Browne Company LLC
28-00262	Welch & Forbes LLC