

NUTT WILLIAM J  
Form 4  
June 22, 2006

**FORM 4** UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

OMB APPROVAL

OMB Number: 3235-0287  
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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 OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
NUTT WILLIAM J

2. Issuer Name and Ticker or Trading Symbol  
AFFILIATED MANAGERS GROUP INC [AMG]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
C/O AFFILIATED MANAGERS GROUP, INC., 600 HALE STREET  
(Street)

3. Date of Earliest Transaction (Month/Day/Year)  
06/20/2006

Director  10% Owner  
 Officer (give title below)  Other (specify below)  
Chairman

PRIDES CROSSING, MA 01965

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

(City) (State) (Zip)

**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	06/20/2006		M		3,085	A	\$ 15.67
Common Stock	06/20/2006		S <sup>(1)</sup>		16,700	D	\$ 85.06
Common Stock	06/21/2006		M		16,700	A	\$ 15.67
Common Stock	06/21/2006		S <sup>(1)</sup>		16,700	D	\$ 85.09
Common Stock	06/22/2006		M		16,600	A	\$ 15.67

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Common Stock      06/22/2006      S<sup>(1)</sup>      16,600      D      \$ 85.06      140,907      D

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

**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 control number.**

SEC 1474  
(9-02)

**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 Underlying Securities (Instr. 3 and 4)
				Code	V (A) (D)	Date Exercisable      Expiration Date	Title      Amount or Number of Shares
Employee Stock Option (Right to Buy)	\$ 15.67	06/20/2006		M	3,085	11/26/2004      11/26/2007	Common Stock      3,085
Employee Stock Option (Right to Buy)	\$ 15.67	06/21/2006		M	16,700	11/26/2004      11/26/2007	Common Stock      16,700
Employee Stock Option (Right to Buy)	\$ 15.67	06/22/2006		M	16,600	11/26/2004      11/26/2007	Common Stock      16,600

## Reporting Owners

**Reporting Owner Name / Address**

**Relationships**

Director      10% Owner      Officer      Other

NUTT WILLIAM J  
C/O AFFILIATED MANAGERS GROUP, INC.  
600 HALE STREET  
PRIDES CROSSING, MA 01965

X

Chairman

## Signatures

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

06/22/2006

\_\_Signature of Reporting Person

Date

## Explanation of Responses:

- \* 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).

(1) The sales of Common Stock reported on this Form 4 were effected pursuant to a Rule 10b5-1 Plan dated January 30, 2006, as amended.

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