

AFFILIATED MANAGERS GROUP INC  
 Form 4  
 June 08, 2007

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

OMB APPROVAL  
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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)  
 06/06/2007

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)
				(A) or (D)	Price		
				Code	V	Amount	
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	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	131,104 D

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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	<u>S<sup>(1)</sup></u>	16,668	D	\$ <u>125.82</u> <u>(2)</u>	131,104	D

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

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(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)	\$ 23.09	06/06/2007		M	16,666	04/16/2002 04/16/2008	Common Stock	16,666	
Employee Stock Option (Right to Buy)	\$ 23.09	06/07/2007		M	16,666	04/16/2002 04/16/2008	Common Stock	16,666	
Employee Stock Option (Right to Buy)	\$ 23.09	06/08/2007		M	619	04/16/2002 04/16/2008	Common Stock	619	
Employee Stock Option (Right to Buy)	\$ 18.46	06/08/2007		M	16,049	12/03/2002 12/03/2008	Common Stock	16,049	

## 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

06/08/2007

\_\_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 December 8, 2006.

(2) 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.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

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