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AFFILIATED MANAGERS GROUP INC
Form 13F-NT
May 15, 2003

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, 2003

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

Prides Crossing, Massachusetts 01965

Form 13F File Number: 28-04975

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, Secretary and General Counsel

Phone: 617-747-3300

Signature, Place, and Date of Signing:

| | | |
|------------------------|--------------------------------|--------------|
| /s/ John Kingston, III | Prides Crossing, Massachusetts | May 14, 2003 |
| ----- | ----- | ----- |
| [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:

[If there are no entries in this list, omit this section.]

Form 13F File Name
Number

| | |
|----------|-------------------------------------------|
| 28-6222 | The Burridge Group LLC |
| 28-03192 | Davis Hamilton Jackson & Associates, L.P. |
| 28-20878 | Essex Investment Management Company, LLC |
| 28-05582 | First Quadrant, L.P. |
| 28-01346 | Friess Associates, LLC |
| 28-01185 | Frontier Capital Management Company, LLC |
| 28-04421 | GeoCapital, LLC |
| 28-1240 | Gofen & Glossberg, L.L.C. |
| 28-4534 | J.M. Hartwell Limited Partnership |
| 28-3326 | The Managers Funds LLC |
| 28-04884 | The Renaissance Group LLC |
| 28-03869 | Rorer Asset Management, LLC |
| 28-04021 | Skyline Asset Management, L.P. |
| 28-5136 | Systematic Financial Management, L.P. |
| 28-5110 | Third Avenue Management LLC |
| 28-01222 | Tweedy, Browne Company LLC |
| 28-00262 | Welch & Forbes LLC |