

DALTON NATHANIEL  
 Form 4  
 August 24, 2009

**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 \*  
 DALTON NATHANIEL

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)  
 08/20/2009

\_\_\_\_ Director \_\_\_\_\_ 10% Owner  
 Officer (give title below) \_\_\_\_\_ Other (specify below)  
 Executive V.P. and COO

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 Ownership (Instr. 4) |   |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|--|-----------------------------------|---|
|                                 |                                      |  |                                | (A) or (D)  | Price   |  |                                   |   |
|                                 |                                      |  |                                | Code  | V   | Amount   |                                   |   |
| Common Stock                    | 08/20/2009                           |  | M                              | 15,000  | A   | \$ 35.42   | 60,274                            | D |
| Common Stock                    | 08/20/2009                           |  | M                              | 87,702  | A   | \$ 43.5  | 60,274                            | D |
| Common Stock                    | 08/20/2009                           |  | S                              | 27,455  | D   | \$ 64.13<br>(1)  | 60,274                            | D |
| Common Stock                    | 08/21/2009                           |  | S                              | 75,247  | D   | \$ 63.76<br>(2)  | 60,274                            | D |

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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)       | \$ 35.42   | 08/20/2009                           |  | M                              | 15,000  | 12/31/2003 08/14/2010                                    | Common Stock 15,000   |
| Employee Stock Option (Right to Buy)       | \$ 43.5  | 08/20/2009                           |  | M                              | 87,702  | 12/31/2006 07/24/2010                                    | Common Stock 87,702   |

## Reporting Owners

| Reporting Owner Name / Address  | Relationships |           |                              |       |
|---|---------------|-----------|------------------------------|-------|
|   | Director      | 10% Owner | Officer                      | Other |
| DALTON NATHANIEL<br>C/O AFFILIATED MANAGERS GROUP, INC.<br>600 HALE STREET<br>PRIDES CROSSING, MA 01965 |               |           | Executive<br>V.P. and<br>COO |       |

## Signatures

/s/ John Kingston, III, 08/24/2009  
Attorney-in-Fact

\*\*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 reported amount is the weighted average sales price; the individual transaction prices ranged from \$63.75 to \$64.51. Specific transaction details will be provided to the SEC upon request.
- (2) The reported amount is the weighted average sales price; the individual transaction prices ranged from \$62.97 to \$64.47. Specific transaction details will be provided to the SEC upon request.

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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