

Edgar Filing: RMR F.I.R.E. Fund - Form NSAR-A

RMR F.I.R.E. Fund  
Form NSAR-A  
August 21, 2006

PAGE 1  
000 A000000 06/30/2006  
000 C000000 0001299993  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 RMR F.I.R.E. Fund  
001 B000000 811-21616  
001 C000000 6173329530  
002 A000000 400 CENTRE STREET  
002 B000000 NEWTON  
002 C000000 MA  
002 D010000 02458  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 RMR ADVISORS, INC.  
008 B000001 A  
008 C000001 801-62519  
008 D010001 NEWTON  
008 D020001 MA  
008 D030001 02458  
008 D040001 2076  
010 A000001 RMR ADVISORS, INC.  
010 B000001 801-62519  
010 C010001 NEWTON  
010 C020001 MA  
010 C030001 02458  
010 C040001 2076  
010 A000002 STATE STREET BANK AND TRUST CO.  
010 B000002 812-12992  
010 C010002 BOSTON  
010 C020002 MA  
010 C030002 02110  
012 A000001 Wells Fargo Bank NA  
012 B000001 85-10133  
012 C010001 St. Paul  
012 C020001 MN  
012 C030001 55164  
012 C040001 0854  
013 A000001 ERNST & YOUNG LLP  
013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02116  
PAGE 2  
015 A000001 STATE STREET BANK AND TRUST CO.  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
015 E010001 X

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018 000000 Y  
019 A000000 Y  
019 B000000 5  
019 C000000 RMRFUNDSXX  
020 A000001 STIFEL NICOLAUS & CO., INC.  
020 B000001 84-1436680  
020 C000001 4  
020 A000002 WACHOVIA SECURITIES LLC  
020 B000002 34-1542819  
020 C000002 3  
020 A000003 BEAR STEARNS SECURITIES CORP  
020 B000003 13-3299429  
020 C000003 2  
020 A000004 LEHMAN BROTHERS  
020 B000004 13-3216325  
020 C000004 2  
020 A000005 CITIGROUP GLOBAL MARKETS INC.  
020 B000005 13-3214963  
020 C000005 2  
020 A000006 MCDONALD & CO. INVESTMENTS  
020 B000006 34-0642435  
020 C000006 1  
020 A000007 SANDLER O'NEILL  
020 B000007 13-3481277  
020 C000007 1  
020 A000008 BANC/AMERICA SECURITIES LLC MONTGOMERY  
020 B000008 13-4078651  
020 C000008 1  
020 A000009 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000009 13-5674085  
020 C000009 1  
020 A000010 UBS SECURITIES LLC  
020 B000010 13-2638166  
020 C000010 1  
021 000000 23  
022 A000001 STATE STREET BANK & TRUST CO.  
022 B000001 04-1867445  
022 C000001 32846  
022 D000001 12869  
022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
022 B000002 13-5674085  
022 C000002 1500  
022 D000002 0  
022 A000003 DEUTSCHE BANC ALEX BROWN, INC.  
022 B000003 13-2730828  
PAGE 3  
022 C000003 695  
022 D000003 0  
022 A000004 WACHOVIA SECURITIES, INC.  
022 B000004 54-0796506  
022 C000004 343  
022 D000004 0  
022 A000005 BEAR STEARNS SECURITIES CORP  
022 B000005 13-3299429  
022 C000005 338  
022 D000005 0  
022 A000006 JPMORGAN CHASE & CO.  
022 B000006 13-3224016  
022 C000006 250  
022 D000006 0  
022 A000007 PERSHING LLC  
022 B000007 13-3769702

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|     |         |  |
|-----|---------|--|
| 022 | C000007 | 229                                    |
| 022 | D000007 | 0                                      |
| 022 | A000008 | STIFEL NICOLAUS & CO., INC.            |
| 022 | B000008 | 84-1436680                             |
| 022 | C000008 | 49                                     |
| 022 | D000008 | 0                                      |
| 022 | A000009 | BANC/AMERICA SECURITIES LLC MONTGOMERY |
| 022 | B000009 | 13-4078651                             |
| 022 | C000009 | 30                                     |
| 022 | D000009 | 0                                      |
| 022 | A000010 | NATIONAL FINANCIAL SERVICES            |
| 022 | B000010 | 04-3523567                             |
| 022 | C000010 | 30                                     |
| 022 | D000010 | 0                                      |
| 023 | C000000 | 36309                                  |
| 023 | D000000 | 12869                                  |
| 024 | 000000  | N                                      |
| 026 | A000000 | N                                      |
| 026 | B000000 | N                                      |
| 026 | C000000 | N                                      |
| 026 | D000000 | Y                                      |
| 026 | E000000 | N                                      |
| 026 | F000000 | N                                      |
| 026 | G010000 | N                                      |
| 026 | G020000 | N                                      |
| 026 | H000000 | N                                      |
| 027 | 000000  | N                                      |
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| 028 | A020000 | 0                                      |
| 028 | A030000 | 0                                      |
| 028 | A040000 | 0                                      |
| 028 | B010000 | 0                                      |
| 028 | B020000 | 0                                      |
| 028 | B030000 | 0                                      |
| 028 | B040000 | 0                                      |
|     | PAGE    | 4                                      |
| 028 | C010000 | 0                                      |
| 028 | C020000 | 0                                      |
| 028 | C030000 | 0                                      |
| 028 | C040000 | 0                                      |
| 028 | D010000 | 0                                      |
| 028 | D020000 | 0                                      |
| 028 | D030000 | 0                                      |
| 028 | D040000 | 0                                      |
| 028 | E010000 | 0                                      |
| 028 | E020000 | 0                                      |
| 028 | E030000 | 0                                      |
| 028 | E040000 | 0                                      |
| 028 | F010000 | 0                                      |
| 028 | F020000 | 0                                      |
| 028 | F030000 | 0                                      |
| 028 | F040000 | 0                                      |
| 028 | G010000 | 0                                      |
| 028 | G020000 | 0                                      |
| 028 | G030000 | 0                                      |
| 028 | G040000 | 0                                      |
| 028 | H000000 | 0                                      |
| 030 | A000000 | 0                                      |
| 030 | B000000 | 0.00                                   |
| 030 | C000000 | 0.00                                   |
| 031 | A000000 | 0                                      |
| 031 | B000000 | 0                                      |

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|     |         |       |
|-----|---------|-------|
| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
| 042 | A000000 | 0     |
| 042 | B000000 | 0     |
| 042 | C000000 | 0     |
| 042 | D000000 | 0     |
| 042 | E000000 | 0     |
| 042 | F000000 | 0     |
| 042 | G000000 | 0     |
| 042 | H000000 | 0     |
| 043 | 000000  | 0     |
| 044 | 000000  | 0     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
| 048 | 000000  | 0.600 |
| 048 | A010000 | 0     |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0     |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0     |
| 048 | C020000 | 0.000 |
|     | PAGE    | 5     |
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| 048 | D020000 | 0.000 |
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| 048 | E020000 | 0.000 |
| 048 | F010000 | 0     |
| 048 | F020000 | 0.000 |
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| 048 | G020000 | 0.000 |
| 048 | H010000 | 0     |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0     |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0     |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0     |
| 048 | K020000 | 0.000 |
| 049 | 000000  | N     |
| 050 | 000000  | N     |
| 051 | 000000  | N     |
| 052 | 000000  | N     |
| 053 | A000000 | Y     |
| 053 | B000000 | Y     |
| 053 | C000000 | N     |
| 054 | A000000 | Y     |
| 054 | B000000 | Y     |
| 054 | C000000 | Y     |
| 054 | D000000 | N     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | Y     |
| 054 | H000000 | Y     |
| 054 | I000000 | N     |
| 054 | J000000 | Y     |
| 054 | K000000 | N     |
| 054 | L000000 | Y     |
| 054 | M000000 | Y     |

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054 N000000 N  
054 O000000 Y  
055 A000000 N  
055 B000000 N  
056 000000 N  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 N  
060 B000000 N  
061 000000 0  
062 A000000 N  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
PAGE 6  
062 E000000 0.0  
062 F000000 0.0  
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062 O000000 0.0  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0  
063 A000000 0  
063 B000000 0.0  
066 A000000 Y  
066 B000000 N  
066 C000000 N  
066 D000000 N  
066 E000000 Y  
066 F000000 N  
066 G000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
070 A020000 N  
070 B010000 Y  
070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
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070 E020000 N  
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070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
070 H020000 N  
070 I010000 N  
070 I020000 N  
070 J010000 Y

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|       |         |   |        |
|-------|---------|---|--------|
| 070   | J020000 | Y |        |
| 070   | K010000 | Y |        |
| 070   | K020000 | Y |        |
| 070   | L010000 | Y |        |
| 070   | L020000 | N |        |
|       | PAGE    | 7 |        |
| 070   | M010000 | Y |        |
| 070   | M020000 | N |        |
| 070   | N010000 | Y |        |
| 070   | N020000 | N |        |
| 070   | O010000 | Y |        |
| 070   | O020000 | N |        |
| 070   | P010000 | N |        |
| 070   | P020000 | N |        |
| 070   | Q010000 | Y |        |
| 070   | Q020000 | N |        |
| 070   | R010000 | Y |        |
| 070   | R020000 | N |        |
| 071   | A000000 |   | 16165  |
| 071   | B000000 |   | 15879  |
| 071   | C000000 |   | 52061  |
| 071   | D000000 |   | 31     |
| 072   | A000000 |   | 6      |
| 072   | B000000 |   | 32     |
| 072   | C000000 |   | 1932   |
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| 072   | F000000 |   | 226    |
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| 072   | I000000 |   | 11     |
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| 072   | N000000 |   | 0      |
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| 072   | P000000 |   | 0      |
| 072   | Q000000 |   | 0      |
| 072   | R000000 |   | 27     |
| 072   | S000000 |   | 19     |
| 072   | T000000 |   | 0      |
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| 072   | V000000 |   | 0      |
| 072   | W000000 |   | 70     |
| 072   | X000000 |   | 462    |
| 072   | Y000000 |   | 66     |
| 072   | Z000000 |   | 1568   |
| 072AA | 000000  |   | 577    |
| 072BB | 000000  |   | 0      |
| 072CC | 010000  |   | 0      |
| 072CC | 020000  |   | 648    |
| 072DD | 010000  |   | 1533   |
| 072DD | 020000  |   | 0      |
| 072EE | 000000  |   | 0      |
| 073   | A010000 |   | 1.0300 |
| 073   | A020000 |   | 0.0000 |
|       | PAGE    | 8 |        |
| 073   | B000000 |   | 0.0000 |
| 073   | C000000 |   | 0.0000 |
| 074   | A000000 |   | 0      |
| 074   | B000000 |   | 0      |

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|           |                   |               |
|-----------|-------------------|---------------|
| 074       | C000000           | 724           |
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| 074       | F000000           | 29248         |
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| 074       | I000000           | 0             |
| 074       | J000000           | 998           |
| 074       | K000000           | 0             |
| 074       | L000000           | 521           |
| 074       | M000000           | 14            |
| 074       | N000000           | 53319         |
| 074       | O000000           | 433           |
| 074       | P000000           | 56            |
| 074       | Q000000           | 0             |
| 074       | R010000           | 0             |
| 074       | R020000           | 0             |
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| 074       | R040000           | 122           |
| 074       | S000000           | 20000         |
| 074       | T000000           | 32708         |
| 074       | U010000           | 1542          |
| 074       | U020000           | 0             |
| 074       | V010000           | 22.04         |
| 074       | V020000           | 0.00          |
| 074       | W000000           | 0.0000        |
| 074       | X000000           | 1774          |
| 074       | Y000000           | 0             |
| 075       | A000000           | 0             |
| 075       | B000000           | 33542         |
| 076       | 000000            | 19.29         |
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| 078       | 000000            | N             |
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| 086       | A010000           | 0             |
| 086       | A020000           | 0             |
| 086       | B010000           | 0             |
| 086       | B020000           | 0             |
| 086       | C010000           | 0             |
| 086       | C020000           | 0             |
| 086       | D010000           | 0             |
| 086       | D020000           | 0             |
| 086       | E010000           | 0             |
|           | PAGE              | 9             |
| 086       | E020000           | 0             |
| 086       | F010000           | 0             |
| 086       | F020000           | 0             |
| 087       | A010000           | COMMON SHARES |
| 087       | A020000           | 74963M101     |
| 087       | A030000           | RFR           |
| 088       | A000000           | N             |
| 088       | B000000           | N             |
| 088       | C000000           | N             |
| 088       | D000000           | Y             |
| SIGNATURE | THOMAS M. O'BRIEN |               |
| TITLE     | PRESIDENT         |               |