

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

RMR F.I.R.E. Fund  
Form NSAR-B  
February 27, 2006

PAGE 1  
000 B000000 12/31/2005  
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 4  
 019 C000000 RMRFUNDSXX  
 020 A000001 WACHOVIA SECURITIES LLC  
 020 B000001 34-1542819  
 020 C000001 10  
 020 A000002 DEUTSCHE BANC ALEX BROWN, INC.  
 020 B000002 13-2730828  
 020 C000002 7  
 020 A000003 SANDLER O'NEILL  
 020 B000003 13-3481277  
 020 C000003 4  
 020 A000004 LEGG MASON WOOD WALKER INC.  
 020 B000004 52-0902557  
 020 C000004 4  
 020 A000005 CITIGROUP GLOBAL MARKETS, INC.  
 020 B000005 13-3214963  
 020 C000005 4  
 020 A000006 EDWARDS (AG) & SONS, INC.  
 020 B000006 43-0895477  
 020 C000006 3  
 020 A000007 RBC DAIN RAUSCHER, INC.  
 020 B000007 41-1228350  
 020 C000007 3  
 020 A000008 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
 020 B000008 13-5674085  
 020 C000008 3  
 020 A000009 CREDIT SUISSE FIRST BOSTON CORP.  
 020 B000009 13-5659485  
 020 C000009 3  
 020 A000010 MCDONALD & CO., INVESTMENTS  
 020 B000010 34-0642435  
 020 C000010 3  
 021 000000 51  
 022 A000001 STATE STREET BANK & TRUST CO.  
 022 B000001 04-1867445  
 022 C000001 102790  
 022 D000001 22013  
 022 A000002 LEGG MASON WOOD WALKER INC.  
 022 B000002 52-0902557  
 022 C000002 2974  
 022 D000002 252  
 022 A000003 Intercapital Securities LLC  
 022 C000003 2314  
 PAGE 3  
 022 D000003 624  
 022 A000004 OPPENHEIMER & CO., INC.  
 022 B000004 13-2527171  
 022 C000004 2067  
 022 D000004 388  
 022 A000005 UBS FINANCIAL SERVICES, INC.  
 022 B000005 13-3873456  
 022 C000005 2101  
 022 D000005 251  
 022 A000006 CITIGROUP GLOBAL MARKETS INC.  
 022 B000006 13-3214963  
 022 C000006 1774  
 022 D000006 0  
 022 A000007 EDWARDS (AG) & SONS, INC.  
 022 B000007 43-0895477  
 022 C000007 1733

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|     |         |                                |
|-----|---------|--------------------------------|
| 022 | D000007 | 0                              |
| 022 | A000008 | DEUTSCHE BANC ALEX BROWN, INC. |
| 022 | B000008 | 13-2730828                     |
| 022 | C000008 | 1217                           |
| 022 | D000008 | 0                              |
| 022 | A000009 | RBC DAIN RAUSCHER, INC.        |
| 022 | B000009 | 41-1228350                     |
| 022 | C000009 | 0                              |
| 022 | D000009 | 741                            |
| 022 | A000010 | BEAR STERNS SECURITIES CORP    |
| 022 | B000010 | 13-3604093                     |
| 022 | C000010 | 719                            |
| 022 | D000010 | 0                              |
| 023 | C000000 | 120263                         |
| 023 | D000000 | 24773                          |
| 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                              |
| 028 | A010000 | 0                              |
| 028 | A020000 | 0                              |
| 028 | A030000 | 0                              |
| 028 | A040000 | 0                              |
| 028 | B010000 | 0                              |
| 028 | B020000 | 0                              |
| 028 | B030000 | 0                              |
| 028 | B040000 | 0                              |
| 028 | C010000 | 0                              |
|     | PAGE    | 4                              |
| 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                              |
| 032 | 000000  | 0                              |

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|     |         |       |
|-----|---------|-------|
| 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 |
| 048 | D010000 | 0     |
|     | PAGE    | 5     |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0     |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0     |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0     |
| 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     |
| 054 | N000000 | N     |

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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  
062 E000000 0.0  
PAGE 6  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
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  
070 D020000 N  
070 E010000 Y  
070 E020000 N  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
070 H020000 N  
070 I010000 N  
070 I020000 N  
070 J010000 Y  
070 J020000 N

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | K010000 | Y  |        |
| 070   | K020000 | Y  |        |
| 070   | L010000 | Y  |        |
| 070   | L020000 | N  |        |
| 070   | M010000 | Y  |        |
|       | PAGE    | 7  |        |
| 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 |    | 42170  |
| 071   | B000000 |    | 33337  |
| 071   | C000000 |    | 51322  |
| 071   | D000000 |    | 65     |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 53     |
| 072   | C000000 |    | 2732   |
| 072   | D000000 |    | 0      |
| 072   | E000000 |    | 9      |
| 072   | F000000 |    | 457    |
| 072   | G000000 |    | 131    |
| 072   | H000000 |    | 0      |
| 072   | I000000 |    | 26     |
| 072   | J000000 |    | 69     |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 19     |
| 072   | M000000 |    | 23     |
| 072   | N000000 |    | 0      |
| 072   | O000000 |    | 0      |
| 072   | P000000 |    | 0      |
| 072   | Q000000 |    | 0      |
| 072   | R000000 |    | 49     |
| 072   | S000000 |    | 50     |
| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 199    |
| 072   | X000000 |    | 1023   |
| 072   | Y000000 |    | 134    |
| 072   | Z000000 |    | 1905   |
| 072AA | 000000  |    | 1463   |
| 072BB | 000000  |    | 0      |
| 072CC | 010000  |    | 0      |
| 072CC | 020000  |    | 2981   |
| 072DD | 010000  |    | 2039   |
| 072DD | 020000  |    | 0      |
| 072EE | 000000  |    | 1196   |
| 073   | A010000 |    | 1.3700 |
| 073   | A020000 |    | 0.0000 |
| 073   | B000000 |    | 0.8200 |
|       | PAGE    | 8  |        |
| 073   | C000000 |    | 0.0000 |
| 074   | A000000 |    | 6      |
| 074   | B000000 |    | 0      |
| 074   | C000000 |    | 1712   |

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|     |         |                                     |
|-----|---------|-------------------------------------|
| 074 | D000000 | 0                                   |
| 074 | E000000 | 22836                               |
| 074 | F000000 | 28012                               |
| 074 | G000000 | 0                                   |
| 074 | H000000 | 0                                   |
| 074 | I000000 | 0                                   |
| 074 | J000000 | 0                                   |
| 074 | K000000 | 0                                   |
| 074 | L000000 | 547                                 |
| 074 | M000000 | 2                                   |
| 074 | N000000 | 53115                               |
| 074 | O000000 | 0                                   |
| 074 | P000000 | 38                                  |
| 074 | Q000000 | 0                                   |
| 074 | R010000 | 0                                   |
| 074 | R020000 | 0                                   |
| 074 | R030000 | 0                                   |
| 074 | R040000 | 332                                 |
| 074 | S000000 | 20000                               |
| 074 | T000000 | 32745                               |
| 074 | U010000 | 1484                                |
| 074 | U020000 | 0                                   |
| 074 | V010000 | 22.07                               |
| 074 | V020000 | 0.00                                |
| 074 | W000000 | 0.0000                              |
| 074 | X000000 | 2700                                |
| 074 | Y000000 | 0                                   |
| 075 | A000000 | 0                                   |
| 075 | B000000 | 33897                               |
| 076 | 000000  | 18.99                               |
| 077 | A000000 | Y                                   |
| 077 | B000000 | Y                                   |
| 077 | C000000 | N                                   |
| 077 | D000000 | N                                   |
| 077 | E000000 | N                                   |
| 077 | F000000 | N                                   |
| 077 | G000000 | N                                   |
| 077 | H000000 | N                                   |
| 077 | I000000 | N                                   |
| 077 | J000000 | N                                   |
| 077 | K000000 | N                                   |
| 077 | L000000 | N                                   |
| 077 | M000000 | N                                   |
| 077 | N000000 | N                                   |
| 077 | O000000 | N                                   |
| 077 | P000000 | N                                   |
| 077 | Q010000 | Y                                   |
|     | PAGE    | 9                                   |
| 077 | Q020000 | N                                   |
| 077 | Q030000 | N                                   |
| 078 | 000000  | N                                   |
| 080 | A000000 | Hartford Casualty Insurance Company |
| 080 | C000000 | 400                                 |
| 081 | A000000 | N                                   |
| 081 | B000000 | 0                                   |
| 082 | A000000 | N                                   |
| 082 | B000000 | 0                                   |
| 083 | A000000 | N                                   |
| 083 | B000000 | 0                                   |
| 084 | A000000 | N                                   |
| 084 | B000000 | 0                                   |
| 085 | A000000 | Y                                   |

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|           |                   |               |   |
|-----------|-------------------|---------------|---|
| 085       | B000000           | N             |   |
| 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 |
| 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         |               |   |