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

PAGE 1
000 A000000 06/30/2006
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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002 A000000 400 CENTRE STREET
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010 A000002 STATE STREET BANK AND TRUST CO.
010 B000002 812-12992
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012 A000001 Wells Fargo Bank NA
012 B000001 85-10133
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012 C040001 0854
013 A000001 ERNST & YOUNG LLP
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PAGE 2
015 A000001 STATE STREET BANK AND TRUST CO.
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015 E010001 X

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020 A000001 STIFEL NICOLAUS & CO., INC.
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020 B000002 34-1542819
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020 A000003 BEAR STEARNS SECURITIES CORP
020 B000003 13-3299429
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020 A000004 LEHMAN BROTHERS
020 B000004 13-3216325
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020 A000005 CITIGROUP GLOBAL MARKETS INC.
020 B000005 13-3214963
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020 A000006 MCDONALD & CO. INVESTMENTS
020 B000006 34-0642435
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020 A000007 SANDLER O'NEILL
020 B000007 13-3481277
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020 B000008 13-4078651
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020 A000009 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
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020 A000010 UBS SECURITIES LLC
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022 A000003 DEUTSCHE BANC ALEX BROWN, INC.
022 B000003 13-2730828
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022 A000004 WACHOVIA SECURITIES, INC.
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022 A000005 BEAR STEARNS SECURITIES CORP
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022 A000006 JPMORGAN CHASE & CO.
022 B000006 13-3224016
022 C000006 250
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022 A000007 PERSHING LLC
022 B000007 13-3769702

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087	A030000	RFR
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088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	THOMAS M. O'BRIEN	
TITLE	PRESIDENT	