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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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010 B000002 812-12992  
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012 A000001 Wells Fargo Bank NA  
012 B000001 85-10133  
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013 A000001 ERNST & YOUNG LLP  
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015 A000001 STATE STREET BANK AND TRUST CO.  
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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.  
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020 A000006 MCDONALD & CO. INVESTMENTS  
020 B000006 34-0642435  
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020 B000008 13-4078651  
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020 A000009 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
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022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
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022 B000006 13-3224016  
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022 A000007 PERSHING LLC  
022 B000007 13-3769702

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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