#### BAILEY FRANK J Form 3 November 22, 2004 UNITED STATES SECURITIES AND EXCHANGE COMMISSION FORM 3 Washington, D.C. 20549 OMB

### **INITIAL STATEMENT OF 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

#### OMB APPROVAL

3235-0104 Number: January 31, Expires: 2005 Estimated average burden hours per response... 0.5

(Print or Type Responses)

1. Name and Address of Reporting Person <u>*</u> BAILEY FRANK J			2. Date of Eve Statement (Month/Day/		3. Issuer Name and Ticker or Trading Symbol RMR F.I.R.E. Fund [AMEX:RFR]					
(Last)	(First)	(Middle)	11/22/2004	4. Relationship of Reporting Person(s) to Issuer			5. If Amendment, Date Original Filed(Month/Day/Year)			
C/O RMR ADVISORS, INC., 400 CENTRE STREET			(Check all			all applicable)	× • •			
(Street) NEWTON, MA 02458					OfficerOther (give title below) (specify below)			6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person		
1.2.11.101.1,1								Form filed by More than One Reporting Person		
(City)	(State)	(Zip)		Table I - N	Non-Derivat	ive Securiti	es Be	neficially Owned		
1.Title of Secu (Instr. 4)	rity			2. Amount of Beneficially (Instr. 4)		3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nat Owne (Instr	•		
Common Shares of Beneficial Interest			erest 0			D	Â			
Reminder: Rep owned directly		ate line for ea	ch class of secu	urities benefici	ially S	EC 1473 (7-02	2)			
	inform	nation conta	oond to the c ained in this f nd unless th	form are not						

#### Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

currently valid OMB control number.

1. Title of Derivative Security	2. Date Exercisable and	3. Title and Amount of	4.	5.	6. Nature of Indirect
(Instr. 4)	Expiration Date	Securities Underlying	Conversion	Ownership	Beneficial Ownership
	(Month/Day/Year)	Derivative Security	or Exercise	Form of	(Instr. 5)
		(Instr. 4)	Price of	Derivative	
		Title	Derivative	Security:	
			Security	Direct (D)	

## Edgar Filing: BAILEY FRANK J - Form 3

Date	Expiration	Amount or	or Indirect
Exercisable	Date	Number of	(I)
		Shares	(Instr. 5)

# **Reporting Owners**

Reporting Owner Name / Address		Relationships				
		Director	10% Owner	Officer	Other	
BAILEY FRANK J C/O RMR ADVISORS, INC. 400 CENTRE STREET NEWTON, MA 02458		ÂX	Â	Â	Â	
Signatures						
/s/ Frank J. Bailey	11/2					
<u>**</u> Signature of Reporting Person		Date				

## **Explanation of Responses:**

\* If the form is filed by more than one reporting person, see Instruction 5(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).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.