

MF Global Ltd.  
Form 4  
February 29, 2008

**FORM 4**

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549**

OMB APPROVAL

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Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

**STATEMENT OF CHANGES IN 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

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
Davis Kevin R

(Last) (First) (Middle)  
717 FIFTH AVE, 9TH FLOOR  
(Street)

NEW YORK, NY 10022

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol  
MF Global Ltd. [MF]

3. Date of Earliest Transaction  
(Month/Day/Year)  
02/29/2008

4. If Amendment, Date Original Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

Director  10% Owner  
 Officer (give title below)  Other (specify below)  
Chief Executive Officer

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)			
			Code	V	Amount	(D)	Price			
Common Shares, par value \$1.00 per share	02/29/2008		P		200	A	\$ 16.28	202,477	D	
Common Shares, par value \$1.00 per share	02/29/2008		P		3,000	A	\$ 16.29	205,477	D	
Common Shares, par value \$1.00 per share	02/29/2008		P		200	A	\$ 16.3	205,677	D	

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value \$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.31	205,777	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	1,900	A	\$ 16.32	207,677	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.33	207,777	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	1,900	A	\$ 16.34	209,677	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	300	A	\$ 16.3425	209,977	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	2,400	A	\$ 16.35	212,377	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	2,600	A	\$ 16.36	214,977	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	1,300	A	\$ 16.37	216,277	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	3,200	A	\$ 16.38	219,477	D

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\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.3925	219,577	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	1,800	A	\$ 16.44	221,377	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	7,200	A	\$ 16.45	228,577	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	400	A	\$ 16.46	228,977	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	300	A	\$ 16.69	229,277	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	1,600	A	\$ 16.7	230,877	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	2,300	A	\$ 16.71	233,177	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.72	233,277	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	300	A	\$ 16.92	233,577	D
\$1.00 per share							

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share

Common  
Shares, par  
value 02/29/2008 P 4,600 A \$ 16.93 238,177 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 200 A \$  
16.9525 238,377 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 1,500 A \$ 16.96 239,877 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 400 A \$ 16.97 240,277 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 2,400 A \$ 16.98 242,677 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 300 A \$ 16.99 242,977 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 5,226 A \$ 17 248,203 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 800 A \$ 17.01 249,003 D  
\$1.00 per  
share

Common  
Shares, par  
value 02/29/2008 P 1,100 A \$ 17.02 250,103 D  
\$1.00 per  
share

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

**Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.**

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(9-02)

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	9. Number of Derivative Securities Owned Following Transaction (Instr. 6)
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares

### Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Davis Kevin R 717 FIFTH AVE, 9TH FLOOR NEW YORK, NY 10022	X		Chief Executive Officer	

### Signatures

/s/ Jacqueline M. Giammarco, by power of attorney 02/29/2008  
\*\*Signature of Reporting Person Date

### Explanation of Responses:

- \* If the form is filed by more than one reporting person, see Instruction 4(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).

### Remarks:

Form 1 of 2

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.