

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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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

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

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

Table with 10 columns: 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. Nature of Derivative Security (Instr. 3 and 4), 10. Amount or Number of Shares.

Reporting Owners

Table with columns: Reporting Owner Name / Address, Relationships (Director, 10% Owner, Officer, Other). Entry: Davis Kevin R, 717 FIFTH AVE, 9TH FLOOR, NEW YORK, NY 10022, 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

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