

MF Global Ltd.
Form 4
February 29, 2008

FORM 4

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

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

OMB APPROVAL

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(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)
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	02/29/2008		P	200	A \$ 16.3	205,677	D

value
\$1.00 per
share

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

100

A

\$ 16.31

205,777

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

1,900

A

\$ 16.32

207,677

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

100

A

\$ 16.33

207,777

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

1,900

A

\$ 16.34

209,677

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

300

A

\$
16.3425

209,977

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

2,400

A

\$ 16.35

212,377

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

2,600

A

\$ 16.36

214,977

D

Common
Shares, par
value
\$1.00 per
share

02/29/2008

P

1,300

A

\$ 16.37

216,277

D

Common
Shares, par
value

02/29/2008

P

3,200

A

\$ 16.38

219,477

D

\$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							

share

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 4,600 A \$ 16.93 238,177 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 200 A \$ 16.9525 238,377 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 1,500 A \$ 16.96 239,877 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 400 A \$ 16.97 240,277 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 2,400 A \$ 16.98 242,677 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 300 A \$ 16.99 242,977 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 5,226 A \$ 17 248,203 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 800 A \$ 17.01 249,003 D

Common
Shares, par
value 02/29/2008
\$1.00 per
share

P 1,100 A \$ 17.02 250,103 D

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

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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 Beneficially Owned Following Reported 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.

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