

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 \*  
Healy Simon P

(Last) (First) (Middle)

SUGAR QUAY, LOWER THAMES STREET

(Street)

LONDON, X0 EC3R 6DU

(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  
\_X\_ Officer (give title below) \_\_\_ Other (specify below)

CEO of European Operations

6. Individual or Joint/Group Filing(Check Applicable Line)

\_X\_ 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)	(A) or (D)	5. Amount or Price	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
Common Shares, par value \$1.00 per share	02/29/2008		P	100	A	\$ 16.67	7,600	D
Common Shares, par value \$1.00 per share	02/29/2008		P	400	A	\$ 16.67	8,000	D
Common Shares, par value \$1.00 per share	02/29/2008		P	300	A	\$ 16.67	8,300	D

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Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.67	8,400	D
Common Shares, par value \$1.00 per share	02/29/2008	P	300	A	\$ 16.67	8,700	D
Common Shares, par value \$1.00 per share	02/29/2008	P	900	A	\$ 16.67	9,600	D
Common Shares, par value \$1.00 per share	02/29/2008	P	400	A	\$ 16.67	10,000	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.67	10,200	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.68	10,300	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.68	10,400	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.68	10,500	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.69	10,600	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.69	10,800	D
Common Shares, par value \$1.00 per share	02/29/2008	P	1,300	A	\$ 16.7	12,100	D
	02/29/2008	P	500	A	\$ 16.7	12,600	D

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Common Shares, par value \$1.00 per share							
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.7	12,700	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.7	12,800	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.7	13,000	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.7	13,100	D
Common Shares, par value \$1.00 per share	02/29/2008	P	6,900	A	\$ 16.7	20,000	D
Common Shares, par value \$1.00 per share	02/29/2008	P	900	A	\$ 16.64	20,900	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.65	21,000	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.65	21,100	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.65	21,200	D
Common Shares, par value \$1.00 per share	02/29/2008	P	600	A	\$ 16.65	21,800	D
	02/29/2008	P	3,200	A		25,000	D

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Common Shares, par value \$1.00 per share					\$			
					16.65			
Common Shares, par value \$1.00 per share	02/29/2008		P	100	A	\$ 16.6	25,100	D
Common Shares, par value \$1.00 per share	02/29/2008		P	400	A	\$ 16.6	25,500	D
Common Shares, par value \$1.00 per share	02/29/2008		P	100	A	\$ 16.61	25,600	D
Common Shares, par value \$1.00 per share	02/29/2008		P	100	A	\$ 16.61	25,700	D

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)

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
Healy Simon P SUGAR QUAY, LOWER THAMES STREET LONDON, X0 EC3R 6DU			CEO of European Operations	

## 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:

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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.