

MF Global Ltd.  
Form 4  
February 29, 2008

**FORM 4**

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

OMB APPROVAL

OMB Number: 3235-0287  
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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 \*  
Smith Christopher J

(Last) (First) (Middle)

SUGAR QUAY, LOWER THAMES STREET

(Street)

LONDON, X0 EC3R6DU

(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)  
COO, Deputy CEO

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	600 A	\$ 16.86 26,600	D	
Common Shares, par value \$1.00 per share	02/29/2008		P	200 A	\$ 16.855 26,800	D	
Common Shares, par value \$1.00 per share	02/29/2008		P	300 A	\$ 16.855 27,100	D	

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value \$1.00 per share							
Common Shares, par value	02/29/2008	P	800	A	\$ 16.92	27,900	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.91	28,000	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.91	28,100	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.92	28,200	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.92	28,300	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.92	28,400	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	1,200	A	\$ 16.92	29,600	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.92	29,700	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.91	29,800	D

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\$1.00 per share							
Common Shares, par value	02/29/2008	P	300	A	\$ 16.92	30,100	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.91	30,200	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	800	A	\$ 16.91	31,000	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	800	A	\$ 16.91	31,800	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	400	A	\$ 16.91	32,200	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.8999	32,300	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	900	A	\$ 16.89	33,200	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	400	A	\$ 16.89	33,600	D
\$1.00 per share							
Common Shares, par value	02/29/2008	P	100	A	\$ 16.89	33,700	D
\$1.00 per share							

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share							
Common Shares, par value \$1.00 per share	02/29/2008	P	800	A	\$ 16.86	34,500	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.85	34,600	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.85	34,800	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.85	34,900	D
Common Shares, par value \$1.00 per share	02/29/2008	P	1,000	A	\$ 16.85	35,900	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.845	36,100	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.85	36,300	D
Common Shares, par value \$1.00 per share	02/29/2008	P	200	A	\$ 16.85	36,500	D
Common Shares, par value \$1.00 per share	02/29/2008	P	100	A	\$ 16.86	36,600	D

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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. 5)
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## Reporting Owners

**Reporting Owner Name / Address**

**Relationships**

Director    10% Owner    Officer    Other

Smith Christopher J  
SUGAR QUAY, LOWER THAMES STREET  
LONDON, X0 EC3R6DU

X

COO, Deputy CEO

## 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 6

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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