If you have a hard fire-wall you shouldn't need a soft one aswell. What I mean is if you're behind a router and it is setup correctly theres no reason for a software firewall. However, before I had my router I used BlackIce Server Protection 3.6 and it blocked everything I had on my computer. It Can become annoying at first allowing the applications to use the net. But that is a one time thing.

I have my own personal reasons why you shouldn't use Mcafee for anything. Which I shall keep to myself.