

Leading OTC Energy Broker Data to Settle New NYMEX Electricity Futures Contracts

HOUSTON – March 7, 2008 – The SNL Energy ERCOT Broker Index will be used as the settlement vehicle for the eight new NYMEX electricity futures contracts slated for the Texas market starting on March 9, 2008 for trade date March 10, 2008.

The daily and monthly contracts will provide transparency and clearing for the day-ahead market in the Electric Reliability Council of Texas (ERCOT) and will settle based on ERCOT Broker Indices published by SNL Energy.

SNL Energy's ERCOT Broker Index is a next day ERCOT index based on transactional information from OTC energy brokers Amerex, ICAP and Tullett Prebon. SNL Energy provides data aggregation, error checking, and daily posting of the Index. The Index is posted for public use on SNL Energy's website at <http://www.snl.com/energy/ercot/>.

Randy Rischard, Publisher, SNL Energy states, "We have been posting the SNL ERCOT Broker Index since September of 2006. Our methodologies have been proven and we are confident we will deliver a reliable index to settle the new NYMEX ERCOT contracts."

Mike Prokop, Executive Vice President, Amerex Brokers LLC continues, "The advantages of using broker data for index creation are clear: the data contributed is accurate, it is from a deep pool of liquidity and it is available on a timely basis when the market needs it."

"Launching these new ERCOT contracts re-affirms the close working relationship the NYMEX has with the energy broker community and the commitment to our customers to provide the most functional and liquid contracts possible," adds James Newsome, President and Chief Executive Officer of NYMEX.

ABOUT AMEREX BROKERS LLC

Founded in 1978, Amerex is a leading over-the-counter energy brokerage offering services in electricity, natural gas, emission credits and allowances, renewable energy credits, retail energy procurement and energy data services. From its office in Houston, Amerex offers liquidity and timely execution to meet the needs of a global client network of more than 1,000 firms including thousands of traders and risk management professionals. For additional information, please visit www.amerexenergy.com.

Amerex Brokers LLC is a wholly-owned subsidiary of GFI Group Inc. (Nasdaq: GFIG), a leading inter-dealer broker specializing in over-the-counter derivatives products and related securities. GFI provides brokerage services, market data and analytics software products for a range of credit, financial, equity and commodity instruments. GFI operates one of the largest OTC energy brokerage businesses in North America through its GFI, Amerex and StarSupply businesses.

ABOUT ICAP ENERGY

ICAP Energy is the energy-focused commodity arm of ICAP plc, providing specialist intermediary execution and clearing services for base and precious metals, emission credits, crude oil and oil products, electricity, natural gas, coal, freight and weather derivatives. ICAP Energy is a leading global energy broker with operations in ten centers throughout the world. For additional information, please visit www.icapenergy.com.

ICAP is the world's largest inter-dealer broker and following the acquisition of the BrokerTec fixed income securities businesses is the world's leading electronic broker of fixed income securities with a daily average transaction volume in excess of \$1.5 trillion, 60% of which is electronic. The Group is active in the wholesale market for OTC derivatives, fixed income securities, money market products, foreign exchange, energy, credit and equity derivatives.

ABOUT PREBON ENERGY

Prebon Energy is a leading global energy broker providing power marketers, utilities, producers, risk managers and institutions with a single comprehensive source for price information and liquidity in a broad and expanding range of energy markets, including natural gas, oil and power.

Prebon Energy is a part of Tullett Prebon plc, the inter dealer broker. Tullett Prebon operates as an intermediary in wholesale financial markets facilitating the trading activities of its clients, in particular commercial and investment banks. The business now covers seven major product groups: Volatility, Rates, Non Banking & Sterling Cash, Treasury, Energy, Credit & CDS, and Equities. Tullett Prebon's electronic trading platform, TradeBlade®, was launched in January 2006 and currently trades two products, US Dollar Repos and US Treasuries. For additional information, please visit www.tullettprebon.com.

ABOUT SNL ENERGY

SNL Energy is a division of SNL Financial, LC focused on developing leading edge information products for the energy and financial communities. Every day thousands of industry professionals rely on our news and data for the most accurate, comprehensive, relevant, and timely information.

SNL Financial is the premier sector-specific information and research firm in the financial information marketplace. SNL collects, standardizes and disseminates all relevant corporate, financial, market, asset, and M&A data - plus news and analysis - for the industries we cover: energy, banking, insurance, specialized financial services, real estate, gaming and lodging. For additional information, please visit www.snl.com/energy.

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Forward-looking statement

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