



Amerex Energy Services Helps Baylor University Save \$2 Million Per Year on a Ten-Year Power Deal

HOUSTON, February 22, 2007--Amerex Energy Services, a division of Amerex Brokers LLC, recently concluded a ten year power contract for Baylor University in Waco, Texas. Baylor is expected to save two million dollars annually through this contract. The Baylor contract is the result of an ongoing collaboration between Amerex and ARAMARK Higher Education to provide cost savings in electrical power procurement for ARAMARK clients throughout the United States.

"This transaction represents the many strengths of our energy services group, bringing together multiple parties with the best interests of academia and green power in mind," remarks Michael Cosgrove, President of Amerex Brokers LLC.

"This is a win-win both financially and environmentally," said Don Bagby, Director of Facilities Management at Baylor. "The fact that we can go 10 years and know how much we will pay for electricity is an added benefit."

"We are proud to support the development of renewable energy sources at Baylor University," said Ron Mesaros, Associate Vice President at ARAMARK. "We hope that this collaborative effort with Amerex will have a positive impact on energy efficiency and cost savings for many of our Higher Education partners."

For more information, please visit <http://www.amerexenergyservices.com>.

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, retail energy procurement and energy data services. From its office in Houston, Amerex offers liquidity and timely execution to meet the needs of thousands of traders and risk management professionals. For additional information, please visit <http://www.amerexenergy.com/> .

Amerex Brokers LLC is a wholly-owned subsidiary of GFI Group Inc. ("GFIG"), a leading inter-dealer broker specializing in over-the-counter derivative products and related securities. GFI Group Inc. provides brokerage services, market data and analytics software products to institutional clients in markets for a range of credit, financial, equity and commodity instruments.

Forward-looking statement

Certain matters discussed in this press release contain forward-looking statements within the meaning of the Private Securities Litigation Reform Act of 1995. When used in this press release, the words "anticipate," "believe," "estimate," "may," "might," "intend," "expect" and similar expressions identify such forward-looking statements. Actual results, performance or achievements could differ materially from those contemplated, expressed or implied by the forward-looking statements contained herein. These forward-looking statements are based largely on the expectations of Amerex and GFI Group Inc. (collectively, the "Company") and are subject to a number of risks and uncertainties. These include, but are not limited to, risks and uncertainties associated with: economic, political and market factors affecting trading volumes, securities prices or demand for the Company's brokerage services; competition from current and new competitors; the Company's ability to attract and retain key personnel, including highly-qualified brokerage personnel; the Company's ability to identify and develop new products and markets; changes in laws and regulations governing the Company's business and operations or permissible activities; the Company's ability to manage its international operations; financial difficulties experienced by the Company's customers or key participants in the markets in which the Company focuses its brokerage services; the Company's ability to keep up with technological changes; and uncertainties relating to litigation. Further information about factors that could affect the Company's financial and other results is included in the Company's filings with the Securities and Exchange Commission. The Company does not undertake to publicly update or revise any forward-looking statements, whether as a result of new information, future events or otherwise.

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