

Amerex Data Now Offering Daily North American Carbon Indicative Price Report

HOUSTON – June 15, 2010

Amerex Data is now offering a daily North American indicative price report for the carbon market. The carbon report includes Regional Greenhouse Gas Initiative (RGGI) prices, four different types of offset registry prices, five different protocol types under the Climate Action Reserve (CAR) registry, and California CO2 offset prices.

In addition to the new carbon report, Amerex offers daily indicative data reports covering the North American natural gas, power and emissions markets. Amerex natural gas data offers 66 physical and financial price points and tenors to 2014. Amerex electrical power data offers 134 instruments and tenors to 2017. Amerex emissions data reports offer NOx and Renewable Energy Credits (RECs) with tenors to 2014 and SO2 with tenors to 2030. Weekly reports are available for west power options volatility values and RECs.

"We are pleased to release the new daily carbon report we developed in response to customer requests," said Francisco Padua, Manager of the Environmental Commodities Desk at Amerex. "We know that it will be helpful to customers navigating the ever changing environmental commodities landscape. As regulations change going forward, our report will adapt to the changing markets," he added.

Please visit www.amerexdata.com for more information and to sign up for a free trial.

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, energy consulting 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 wholesale broker specializing in over-the-counter derivatives products and related securities. GFI provides brokerage services, trading system software and market data and analytics software products for a range of credit, financial, equity and commodity instruments. GFI operates one of the largest wholesale energy brokerage businesses in North America both directly and through its Amerex and StarSupply businesses.

For more information, contact:

Melissa Mundy Vice President, Marketing & Data Services Amerex Brokers LLC 281-340-5206 mmundy@amerexenergy.com

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 forwardlooking 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.