

Amerex Brokers LLC Receives Numerous Top Market Rankings from Energy Risk

HOUSTON, February 22, 2007 – Energy Risk Magazine, a leading publication in the energy industry has just posted their 2007 Commodity Rankings. Amerex Brokers LLC, a wholly-owned subsidiary of GFI Group Inc. (GFIG), is proud to announce 15 first, second, and third place rankings in the natural gas, electricity, and environmental commodity categories. "We are very proud to receive this recognition from our customers. Amerex will continue to offer a high level of excellent service and benefit to our customers in 2007." remarked Michael Cosgrove, President of Amerex Brokers LLC. Amerex received recognition in the following categories:

NATURAL GAS

EASTERN US – NATURAL GAS – LONG TERM 2^{ND} EASTERN US – NATURAL GAS – SHORT TERM 2^{ND} EASTERN US – NATURAL GAS – OPTION 3^{RD} WESTERN US – NATURAL GAS – LONG TERM 1^{ST} WESTERN US – NATURAL GAS – SHORT TERM 1^{ST} WESTERN US – NATURAL GAS – OPTIONS 1^{ST} US – HENRY HUB SWAPS AND OPTIONS 3^{RD} WESTERN CANADA – NATURAL GAS 2^{ND}

ELECTRICITY

EASTERN US – ELECTRICITY – LONG TERM 2^{ND} EASTERN US – ELECTRICITY – SHORT TERM 2^{ND} EASTERN US – ELECTRICITY – OPTIONS 1^{ST} WESTERN US – ELECTRICITY – LONG TERM 3^{RD} WESTERN US – ELECTRICITY – SHORT TERM 3^{RD}

ENVIRONMENT US – SOX AND NOX 3RD

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 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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