



Amerex Data Announces Newly Expanded West Power Options Volatility Report

Houston – September 1, 2010

Amerex Data is now offering a newly expanded weekly indicative west power options volatility report. The report includes monthly and daily at-the-money strike, premium and volatility indications as well as heat rate option indications for west power locations.

“We recognized the need for additional data in the west power options market and we expanded our report accordingly,” said Melissa Mundy, Vice President, Marketing and Data Services of Amerex Brokers LLC. “Response from existing customers has been extremely positive and we expect the new content to attract additional customers as well,” she added.

In addition to the updated west power options volatility 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.

Please visit www.amerexdata.com for more information and to sign up for a one week free trial of Amerex Data.

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 Group Inc. provides brokerage services, market data, trading platform and analytics software products to institutional clients in markets for a range of fixed income, 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 forward-looking statements contained herein. These forward-looking statements are based largely on the expectations of GFI Group Inc. (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; uncertainties relating to litigation and the Company's ability to assess and integrate acquisition prospects. 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.