



For Immediate Release

GFI GROUP VOTED TOP OVERALL BROKER IN 2012 ENERGY RISK AWARDS

GFI rewarded for impressive growth and technological advances

New York, May 16, 2012 - GFI Group Inc. (NYSE: "GFIG") a leading provider of wholesale brokerage, electronic execution and trading support products for global financial markets, has been named the 2012 Broker of the Year for *Energy Risk* magazine's 16th Annual Awards.

GFI Group, including wholly-owned subsidiary Amerex and the StarSupply division of GFI, was selected from among the industry's largest market players because of GFI's impressive growth in the energy and commodities sectors -- both in terms of revenue and new customers. Another factor contributing to the award was GFI's technological advances, including the enhancements to the EnergyMatch® platform which highlights the firm's continued innovation in products, services and technology.

Colin Heffron, GFI Group President said "We are very happy to receive this honour from Energy Risk. At GFI, Amerex and Starsupply we strive to provide the highest quality service and products to our clients along with cutting edge technology. We continue to evolve our product offering and technology in energy and commodities on a global scale".

The Energy Risk "Broker of the Year" award is bestowed annually, the winner being selected amongst the major commodities brokers. The judging panel comprised the Energy Risk editorial staff and two outside expert advisors.

GFI Group and Amerex provide access to global energy, power and emissions markets through a hybrid approach that combines voice brokering with state-of-the-art electronic trading platforms: EnergyMatch® and EnergyMatch® Europe.

About GFI Group Inc.

GFI Group Inc. (NYSE: "GFIG") is a leading provider of wholesale brokerage services, clearing services, electronic execution and trading support products for global financial markets. 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.

Headquartered in New York, GFI was founded in 1987 and employs more than 2,100 people with additional offices in London, Paris, Nyon, Hong Kong, Seoul, Tokyo, Singapore, Sydney, Cape Town, Santiago, Bogota, Buenos Aires, Dubai, Dublin, Tel Aviv, Los Angeles and Sugar Land (TX). GFI Group Inc. provides services and products to over 2,600 institutional clients, including leading investment and commercial banks, corporations, insurance companies and hedge funds. Its brands include GFISM, GFInet®, CreditMatch®, GFI ForexMatch®, EnergyMatch®, FENICS®, Starsupply®, Amerex®, Trayport® and Kyte®.

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. (NYSE:GFIG), a leading inter-dealer 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 OTC energy brokerage businesses in North America both directly and through its Amerex and StarSupply businesses.

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.

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