



GFI GROUP AND NITTAN EXTEND USE OF GFI FENICS® FX

Asian broker adds GFI's Exotics Math, renews agreement

New York, September 16, 2009 – GFI Group (Nasdaq: 'GFIG') and Nittan Capital Asia (Nittan), a leading inter-dealer broker specializing in financial derivatives between banks and authorized financial institutions worldwide, have extended their agreement for the use by Nittan of GFI Fenics FX, a pricing and risk management system for foreign exchange options. This extended agreement includes Fenics Exotic Math pricing tool.

Fenics Exotic Math enables Nittan to price a range of exotic option types with confidence by applying math models that are backed up by white papers and widely used in the market.

Denis Cheung, Managing Director at Nittan said, "We have used FENICS since 2006, and have confidence in using FENICS FX as a benchmark for FX options. The Exotic Math offering to our entire brokerage desk will allow us to price up not only Vanilla, but Exotic FX options effectively to our clients.

"We are very happy to prolong our relationship with Nittan" said Elliott Hann, Head of Fenics sales for GFI in the region "their continued use of GFI Fenics FX emphasizes the fact that Fenics FX is recognized as the preferred platform, that brokers and banks alike turn to for fast and accurate price discovery."

GFI Fenics is licensed to over 350 clients worldwide, financial institutions and corporations, with thousands of users benefiting from its solutions.

About GFI Group Inc. www.GFIgroup.com

GFI Group Inc. (Nasdaq: "GFIG") is a leading provider of wholesale brokerage, 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 credit, financial, equity and commodity instruments. Fenics Software Limited is a wholly owned subsidiary of GFI Group Inc.

Headquartered in New York, GFI was founded in 1987 and employs more than 1,700 people with additional offices in London, Paris, Dubai, Dublin, Hong Kong, Shanghai, Tokyo, Singapore, Sydney, Seoul, Cape Town, Calgary, Englewood (NJ), and Sugar Land (TX). GFI provides services and products to over 2,200 institutional clients, including leading banks, corporations, insurance companies and hedge funds. Its brands include GFI™, GFI.net®, CreditMatch®, GFI ForexMatch™, EnergyMatch®, FENICS®, Starsupply®, Amerex® and Trayport®.

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 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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