

Press Release

New York, December 18, 2012

GFI FENICS® develops reporting capability for new OTC derivative regulation in Japan.

FENICS Professional™ to provide automated reporting workflow solution.

GFI Group Inc. (NYSE: "GFIG") is pleased to announce that GFI FENICS has developed an automated data report generator for FENICS Professional™ users in Japan to meet new Japanese regulatory reform requirements.

A Japanese Cabinet Office Ordinance was recently put into force to reform part of the Financial Instruments and Exchange Act with regard to restrictions of OTC derivatives trading. As a part of this reform, all financial institutions are required to store all trade-related information and report this information to Financial Authorities.

Mr. Aoyagi, FX Manager of Hokuetsu Bank, who has worked in partnership with FENICS to define the reporting requirements said, "Strengthened regulation against financial institutions is a need at this time, and we should make our utmost efforts to enhance efficiency to maintain competitiveness in the market. In order to reduce the work load of reporting with secured accuracy, we judged that the automated procedure was the best solution and requested that GFI FENICS complete this development".

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Atsuo Kanazawa, Head of GFI FENICS Tokyo said, "This appeal by Financial Authorities reflects the global trend to strengthen the regulation on derivative trading, and it is now a requirement for vendor systems to accommodate these demands flexibly and to provide necessary services. GFI FENICS is always ready to serve our customers changing needs, in this case to facilitate changes to regulatory reporting requirements".

Richard Brunt, Global Head of GFI FENICS added, "GFI FENICS has evolved over the past 25 years by listening to client needs and to market trends. Once again, FENICS Professional has addressed our clients' need to automate and enhance trader workflow. We expect this trend to continue globally as regulatory reporting continues to be at the forefront of our customers business requirements".

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. Fenics Software Limited is a subsidiary of GFI Group Inc. Headquartered in New York, GFI was founded in 1987 and employs more than 2,200 people with additional offices in London, Paris, Nyon, Hong Kong, Seoul, Tokyo, Singapore, Sydney, Cape Town, Santiago, Bogota, Dubai, Dublin, Tel Aviv, Calgary, 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 GFI(SM), GFI net®, CreditMatch®, GFI ForexMatch®, EnergyMatch®, FENICS®, Starsupply®, Amerex®, Trayport® and Kyte®.

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.