

Press Release

New York, May 6, 2013

FENICS® and E.SUN Commercial Bank agree to extend use of FENICS Professional™

Premier Taiwanese bank to extend roll-out of market-leading FX options system

FENICS® Software Ltd, a GFI Group Inc. (NYSE:"GFIG") company, announced today that E.SUN Commercial Bank Ltd., a leading Taiwanese Commercial Bank, has extended its license for the use of FENICS Professional™.

FENICS Professional provides E.SUN Commercial Bank with capabilities such as volatility surface management, Internal RFQ (request for quote) and automatic term sheet generation. The bank has been a customer of FENICS since 2004.

"We are very proud that E.SUN Commercial Bank has chosen to expand its usage of our software and renew its contract with us for the use of FENICS Professional. Our excellent relationship with the bank goes back almost 10 years", said Elliott Hann, Commercial Director of FENICS, and added, "This is an exciting time for us as we continue to bring new and innovative capabilities to market through our FENICS Professional service".

Mr. Peter Shih, Executive Vice President & General Manager, at E.SUN Commercial Bank Treasury Division commented: "E.SUN Commercial Bank encourages innovation in all areas and FENICS Professional fits our strategy in helping to streamline procedures and support innovation in our Foreign Exchange products. E SUN Commercial Bank is pleased to expand and continue this long standing partnership with FENICS".

Headquartered in Taipei, E.SUN Commercial bank was founded in 1989 under the leadership of Chairman Mr. Yung-Jen Huang and commenced operations in 1992. The passage of the Financial Holding Company Law in 2001 paved the way for birth of E.SUN Financial Holding Company Ltd, on January 28, 2002. E.SUN Commercial Bank provides complete financial services inclusive of corporate, personal, wealth management, credit card, and treasury division.

FENICS Professional is a suite of pricing, trading, risk management and STP (straight-through processing) components allowing customers to control, monitor and oversee a comprehensive range of FX option trading and lifecycle management from one single interface.

FENICS has been providing leading FX derivatives software since 1987. Its products are licensed to over 350 institutions worldwide with thousands of users benefiting from its solutions. Clients include banks, multinational corporations, brokers, and hedge funds.

About FENICS®

FENICS Software Limited is a wholly owned subsidiary of GFI Group Inc., a leading provider of wholesale brokerage services and trading support products in a multitude of global cash and derivatives markets.

FENICS has more than 25 years' experience of providing intuitive price discovery software to currency derivative markets. Its ability to deliver powerful and accurate price discovery and revaluation is enhanced by GFI's presence as an important independent intermediary in OTC markets.

FENICS analytics is supported with an abundance of independent market data sourced directly from GFI's trading systems. FENICS' leading foreign exchange option pricing and analysis tool is licensed for use at over 350 client sites worldwide. FENICS operates from offices in London, New York, Shanghai, Singapore, Hong Kong, Tokyo and Sydney.

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.