Light is affected by gravity because light has energy and momentum.

Here are some explanations:

http://hubblesite.org/reference\_desk/faq/answer.php.id=58&cat=exotic

http://physics.stackexchange.com/questions/34352/how-is-light-affected-by-gravity

https://www.quora.com/Why-is-light-affected-by-gravity-if-photons-are-massless

https://www.physicsforums.com/threads/why-does-gravity-affects-light.302973/