

**UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK**

PUBLIC EMPLOYEES' RETIREMENT SYSTEM
OF MISSISSIPPI, Individually and On Behalf of All
Others Similarly Situated,

Plaintiff,

v.

GOLDMAN SACHS GROUP, INC., et al.,

Defendants.

Civil Action No. 09-CV-1110-HB

ECF case

CLASS ACTION

**NOTICE OF (I) PENDENCY OF CLASS ACTION AND PROPOSED SETTLEMENT,
(II) SETTLEMENT FAIRNESS HEARING, AND (III) MOTION FOR AN AWARD OF ATTORNEYS' FEES
AND REIMBURSEMENT OF LITIGATION EXPENSES**

A Federal Court authorized this Notice. This is not a solicitation from a lawyer.

NOTICE OF PENDENCY OF CLASS ACTION: Please be advised that your rights may be affected by the above-captioned class action lawsuit pending in this Court (the "Litigation") if you purchased or otherwise acquired publicly offered mortgage pass-through certificates of GSAMP Trust 2006-S2 from March 30, 2006 through February 6, 2009, inclusive, (the "Class Period"), and were damaged thereby.¹

NOTICE OF SETTLEMENT: Please also be advised that Lead Plaintiff Public Employees' Retirement System of Mississippi (the "Lead Plaintiff" or "MissPERS"), on behalf of any and all Persons who or which purchased or otherwise acquired publicly offered certificates of GSAMP Trust 2006-S2 during the Class Period, and were damaged thereby (the "Class"),² has reached a proposed settlement of the Litigation for a total of \$26,612,500 in cash, inclusive of fees and expenses and subject to potential reduction as stated herein, that will resolve all Released Claims (as defined below) in the Litigation (the "Settlement").

This Notice explains important rights you may have, including your possible receipt of cash from the Settlement. Your legal rights will be affected whether or not you act. Please read this Notice carefully!

1. **Securities and Time Period:** Publicly offered certificates of GSAMP Trust 2006-S2 purchased or acquired from March 30, 2006 through February 6, 2009, inclusive.

Class	CUSIP	Class	CUSIP
A1A	362334HK3	M3	362334HP2
A1B	362334JE5	M4	362334HQ0
A2	362334HL1	M5	362334HR8
A3	362334JF2	M6	362334HS6
M1	362334HM9	M7	362334HT4
M2	362334HN7		

¹ All capitalized terms that are not defined herein shall have the meaning ascribed to them in the Stipulation and Agreement of Settlement (the "Stipulation").

² Excluded from the Class are Defendants and each of their Related Parties except for any Investment Vehicle. "Related Parties" means (i) with respect to each Individual Defendant, his or her assigns, attorneys, advisors, representatives, members of his or her Immediate Family, heirs, executors, estates, administrators, and insurers, in their respective capacities as such; (ii) with respect to all other Defendants, each of their predecessors, successors, past, present or future parents, subsidiaries, affiliates, and each of their respective past or present officers, directors, agents, partners, principals, members, employees, attorneys, advisors, auditors, accountants and insurers, in their respective capacities as such; and (iii) with respect to all Defendants, any firm, trust, corporation, or other entity in which any of Defendants has or had a controlling interest, in their respective capacities as such. "Investment Vehicle" means any investment company or pooled investment fund, including, but not limited to, mutual fund families, exchange-traded funds, fund of funds and hedge funds, in which Defendants, or any of them, have, has or may have a direct or indirect interest, or as to which its affiliates may act as an investment advisor but of which any Defendant or any of their respective affiliates is not a majority owner or does not hold a majority beneficial interest. Also excluded from the Class are any persons or entities who exclude themselves by filing a valid request for exclusion in accordance with the requirements set forth in this Notice.

2. **Settlement Amount:** \$26,612,500.00 in cash, consisting of \$21,312,500.00 in cash, subject to a \$1,312,500.00 reduction if Stichting ABP (“ABP”) requests exclusion from the Class pursuant to ¶ 35 of the Stipulation (the “Potential ABP Reduction”), plus interest (the “Settlement Fund”), and \$5,300,000.00 for fees and expenses (collectively, the “Settlement Amount”). Your recovery will depend on, among other things, which security you purchased or acquired, the amount you purchased or acquired, and the timing of your purchases or acquisitions, any sales, and the number and amount of valid claims submitted by other Class members.

3. **The Lawsuit:** The Settlement resolves class action litigation involving claims that Defendants The Goldman Sachs Group, Inc., Goldman, Sachs & Co., Goldman Sachs Mortgage Co., GS Mortgage Securities Corp. (“Goldman Sachs”), Jonathan S. Sobel, Daniel L. Sparks and Mark Weiss (the “Individual Defendants”; collectively, with Goldman Sachs, the “Defendants”) allegedly made false and misleading statements in connection with offering documents for mortgage pass-through certificates of GSAMP Trust 2006-S2. See “What Is This Case About? What Has Happened So Far?” below for more information.

4. **Statement of Average Distribution Per \$1,000 in Initial Certificate Value:** The Settlement Amount totals \$26,612,500.00 and consists of \$21,312,500 in cash, subject to the Potential ABP Reduction, plus interest, and \$5,300,000.00 for fees and expenses. Based on the total initial face dollar value of the relevant certificates as stated in the prospectus supplement, and assuming all purchasers of the initially offered certificates elect to participate, the estimated average distribution is \$30.52 per \$1,000 of original face value offered. Class members may receive more or less than this amount depending on, among other things, when their certificates were purchased or sold, the amount of principal that has been repaid, the value of the certificates on the date that the Litigation was filed, the amount of repaid principal, the number of Class members who timely file Claims, and the Plan of Allocation, as more fully described below in this Notice.

5. **Statement of the Parties’ Position on Damages:** Defendants deny that the Litigation is subject to proper class certification, that they engaged in any wrongdoing, that they are liable to Lead Plaintiff and/or the Class, and that Lead Plaintiff or other members of the Class suffered any injury. Moreover, the parties do not agree on the amount of recoverable damages or on the average amount of damages per certificate that would be recoverable if Lead Plaintiff was to prevail on each of the claims. The issues on which the parties disagree include, but are not limited to: (1) whether the statements made or facts allegedly omitted were material, false or misleading; (2) whether Defendants are otherwise liable under the securities laws for those statements or omissions; and (3) whether all or part of the damages allegedly suffered by members of the Class were caused by economic conditions or factors other than the allegedly false or misleading statements or omissions.

6. **Statement of Attorneys’ Fees and Expenses Sought:** Lead Counsel intends to apply to the Court for an award of attorneys’ fees, reimbursement of litigation expenses (which, in accordance with 15 U.S.C. §78u-4(a)(4), may include the costs and expenses of Lead Plaintiff directly related to its representation of the Class), and claims administration expenses to be paid by Defendants in an amount not to exceed \$5.3 million, plus interest earned at the same rate and for the same period as earned by the Settlement Amount (“Lead Counsel Fees”). Based on the total initial face dollar value of the relevant certificates as stated in the prospectus supplement, and assuming all purchasers of the initially offered certificates elect to participate, if the Court approves the Lead Counsel Fees application, the estimated average cost is \$7.59 per \$1,000 of original face value offered. The actual cost may be more or less than this amount depending on, among other factors, when a Class member’s certificates were purchased or sold, the amount of principal repaid, the value of the certificates on the date that the Litigation was filed, the number of Class members who timely file Claims and the Plan of Allocation.

7. **Deadlines:**

Submit Proof of Claim Form:	December 18, 2012
File Objection:	October 18, 2012
Request Exclusion From the Class:	October 18, 2012
Court Hearing on Fairness of Settlement:	November 8, 2012, 10:00 a.m.

8. **For More Information:**

Claims Administrator:	Class Counsel:
Goldman Sachs Mortgage	David L. Wales
Pass-Through Litigation	Bernstein Litowitz Berger & Grossmann LLP
c/o GCG	1285 Avenue of the Americas
P.O. Box 35100	New York, NY 10019
Seattle, WA 98124-1100	(866) 648-2524
(888) 260-2722	blbg@blbglaw.com
www.GoldmanSachsRMBSLitigation.com	

YOUR LEGAL RIGHTS AND OPTIONS IN THE SETTLEMENT:	
REMAIN A MEMBER OF THE CLASS.	This is the only way to get a payment. If you wish to obtain a payment as a member of the Class, you will need to file a claim form (the “Proof of Claim Form”), which is included with this Notice, postmarked no later than December 18, 2012.
EXCLUDE YOURSELF FROM THE CLASS BY SUBMITTING A WRITTEN REQUEST FOR EXCLUSION SO THAT IT IS <i>RECEIVED</i> NO LATER THAN OCTOBER 18, 2012.	Receive no payment pursuant to this Settlement. This is the only option that allows you to ever be part of any other lawsuit against any of the Defendants or the other Released Defendant Parties concerning the claims that were, or could have been, asserted in this case.
OBJECT TO THE SETTLEMENT BY SUBMITTING WRITTEN OBJECTIONS SO THAT THEY ARE <i>RECEIVED</i> NO LATER THAN OCTOBER 18, 2012.	Write to the Court and explain why you do not like the proposed Settlement, the proposed Plan of Allocation, or the request for attorneys’ fees and reimbursement of expenses. You cannot object to the Settlement unless you are a Class member and do not exclude yourself.
GO TO THE HEARING ON NOVEMBER 8, 2012 AT 10:00 A.M., AND FILE A NOTICE OF INTENTION TO APPEAR SO THAT IT IS <i>RECEIVED</i> NO LATER THAN OCTOBER 18, 2012.	Ask to speak in Court about the fairness of the Settlement, the proposed Plan of Allocation, or the request for attorneys’ fees and reimbursement of expenses.
DO NOTHING.	Get no payment. Remain a Class member. Give up your rights.

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WHY DID I GET THIS NOTICE?

9. This Notice is being sent to you pursuant to an Order of the United States District Court for the Southern District of New York (the “Court”) because you or someone in your family may have purchased or otherwise acquired the securities described above. The Court has directed us to send you this Notice because, as a potential Class member, you have a right to know about your options before the Court rules on the proposed Settlement of this case. Additionally, you have the right to understand how a class action lawsuit may generally affect your legal rights. If the Court approves the Settlement, a claims administrator selected by Lead Plaintiff and approved by the Court will make payments pursuant to the Settlement after any objections and appeals are resolved.

10. In a class action lawsuit, the Court selects one or more people, known as class representatives, to sue on behalf of all people with similar claims, commonly known as the class or the class members. In this Litigation, the Court appointed MissPERS as Lead Plaintiff under a federal law governing lawsuits such as this one, and approved the law firm of Bernstein Litowitz Berger & Grossmann LLP (“Bernstein Litowitz” or “Lead Counsel”) to serve as Lead Counsel, or “Class Counsel,” in the Litigation. The Lead Plaintiff is also known as the Class Representative. A class action is a type of lawsuit in which the claims of a number of individuals are resolved together, thus providing the class members with both consistency and efficiency. Once the class is certified, as this Litigation has been, the Court must resolve all issues on behalf of the Class members, except for any persons who choose to exclude themselves from the Class, such as by following the instructions in this Notice. See “How Do I Exclude Myself?” below.

11. The Court in charge of this case is the United States District Court for the Southern District of New York, and the case is known as *Public Employees' Retirement Sys. Of Mississippi v. Goldman Sachs Group, Inc., et al.*, Civil Action No. 09-cv-01110-HB. The Judge presiding over this case is The Honorable Harold Baer, Jr., United States District Judge. The party suing is called a plaintiff, and those who are being sued are called defendants. In this case, the plaintiff, referred to as the Lead Plaintiff, is MissPERS, and is suing Defendants on behalf of itself and the Class.

12. This Notice explains the lawsuit, the Settlement, your legal rights, what benefits are available, who is eligible for them, and how to receive them. The purpose of this Notice is to inform you of this case, that it is a class action, how you might be affected, and how to exclude yourself from the Class if you wish to do so. It also is being sent to inform you of the terms of the proposed Settlement, and of a hearing to be held by the Court to consider the fairness, reasonableness and adequacy of the proposed Settlement, the proposed Plan of Allocation, and the application by Lead Counsel for attorneys' fees and reimbursement of expenses (the "Settlement Hearing").

13. The Settlement Hearing will be held on November 8, 2012, at 10:00 a.m., before The Honorable Harold Baer, Jr., at the United States District Court for the Southern District of New York, 500 Pearl Street, Courtroom 23B, New York, New York 10007, to determine:

- (i) whether the proposed Settlement is fair, reasonable and adequate, and in the best interests of the Class and should be approved by the Court;
- (ii) whether the Released Claims against Defendants and the Released Defendant Parties should be dismissed with prejudice and fully and finally released by Lead Plaintiff and the Class as set forth in the Stipulation;
- (iii) whether the proposed Plan of Allocation for the net proceeds of the Settlement is fair and reasonable and should be approved by the Court; and
- (iv) whether Lead Counsel's application for an award of attorneys' fees and reimbursement of litigation expenses and claims administration expenses should be approved by the Court.

The Court may adjourn the hearing to another date without further notice to the Class.

14. This Notice does not express any opinion by the Court concerning the merits of any claim in the Litigation, and the Court still has to decide whether to approve the Settlement. If the Court approves the Settlement, payments to Authorized Claimants, as defined in the Stipulation, will be made after any appeals are resolved, and after the completion of all claims processing. Please be patient.

WHAT IS THIS CASE ABOUT? WHAT HAS HAPPENED SO FAR?
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15. On February 6, 2009, MissPERS filed a complaint against the Defendants in the Court. Among other things, Lead Plaintiff has alleged in the Litigation that Defendants violated Sections 11, 12(a)(2) and 15 of the Securities Act by making untrue statements of material fact, or by omitting material facts necessary to make statements not misleading, in offering documents for the certificates, regarding: (1) the underwriting standards purportedly used in connection with the origination of the underlying mortgages; (2) the maximum loan-to-value ratios used to qualify borrowers; (3) the appraisals of the properties underlying the mortgages; (4) the debt-to-income ratios permitted on the loans; and (5) the ratings of the certificates.³

16. MissPERS filed an amended complaint on June 22, 2009 and the Second Amended Complaint – the operative complaint – on September 18, 2009, which both contained allegations substantially similar to those in the initial complaint. Defendants moved to dismiss the Second Amended Complaint on November 2, 2009. MissPERS filed its opposition to the motion to dismiss on December 21, 2009, and Defendants filed their reply in support of the motion to dismiss on January 20, 2010. Following oral argument, the Court granted in part and denied in part the motion to dismiss by Opinion and Order dated January 12, 2011. The Court dismissed for lack of standing MissPERS' claims as to the securities that were not issued in the GSAMP 2006-S2 Offering, but allowed MissPERS to proceed with its claims under Section 11 and 12(a)(2) of the Securities Act as to alleged misstatements and omissions in the offering materials for the certificates of GSAMP Trust 2006-S2. The Court also allowed MissPERS to proceed with its claims under Section 15 of the Securities Act.

17. Defendants filed their answer to the Second Amended Complaint on February 28, 2011. On March 3, 2011, the Court issued a Pre-Trial Scheduling Order pursuant to Rule 26(f) of the Federal Rules in which the Court: (i) added the Litigation to the October 2012 Trailing Trial Calendar as a jury trial; (ii) required that the parties engage in discovery related to class certification issues between April 1, 2011 and June 30, 2011; (iii) required that the parties disclose their expert reports and begin expert discovery related to class certification issues by July 15, 2011, to be completed by August 1, 2011; and (iv) established a schedule for merits discovery and dispositive motion practice. Thereafter, Defendants and MissPERS engaged in document and deposition discovery in accordance with the Pre-Trial Scheduling Order.

³ The recitation of the underlying facts of the Litigation is made only with respect to MissPERS' claims against Defendants. MissPERS' claims as to McGraw-Hill Companies, Inc., Moody's Investors Service, Inc. and Fitch, Inc. (the "Ratings Agency Defendants") were dismissed by Order dated January 12, 2011.

18. On September 27, 2011, MissPERS moved for class certification pursuant to Rules 23(a) and 23(b) of the Federal Rules. On October 28, 2011, Defendants opposed the class certification motion. On February 3, 2012, the Court certified the case to proceed as a class action, appointed MissPERS as Lead Plaintiff and Bernstein Litowitz as Lead Counsel. Defendants filed a petition seeking to appeal the class certification order, which the Second Circuit Court of Appeals (“Second Circuit”) granted on June 13, 2012. On July 19, 2012, Defendants filed in the Second Circuit a consent motion to stay the appeal pending approval of the Settlement. The Second Circuit granted the consent motion on July 23, 2012.

19. In connection with the prosecution of the Litigation, Lead Plaintiff conducted an extensive investigation into the alleged untrue statements and omissions, filed three complaints, opposed motions to dismiss, obtained class certification, and undertook significant fact discovery, including serving requests for answers to interrogatories and requests for admission, reviewing and analyzing more than 800,000 pages of documents, and participating in eight depositions.

20. On July 13, 2012, after extensive arm’s-length negotiations with the assistance of The Honorable Daniel Weinstein (Retired) as Mediator, Lead Plaintiff and Defendants accepted the Mediator’s proposal to settle all claims asserted in the Litigation against Defendants on the terms described herein.

21. Lead Plaintiff and Lead Counsel agree that the proposed Settlement is fair, reasonable and adequate, and in the best interests of the Class.

22. The Court authorized this Notice to be sent to potential Class members, and scheduled the Settlement Hearing to consider whether to grant final approval to the Settlement.

HOW DO I KNOW IF I AM AFFECTED BY THE SETTLEMENT?

23. If you are a member of the Class, you are subject to the Settlement unless you timely request to be excluded. The Class consists of any and all Persons who or which purchased or otherwise acquired publicly offered certificates of GSAMP Trust 2006-S2 during the Class Period, and were damaged thereby. Excluded from the Class are Defendants and each of their Related Parties except for any Investment Vehicle as defined herein. Also excluded from the Class are any persons or entities who exclude themselves by filing a valid request for exclusion in accordance with the requirements set forth in this Notice. (*see* “What If I Do Not Want To Be A Part of The Settlement? How Do I Exclude Myself?” below).

RECEIPT OF THIS NOTICE DOES NOT NECESSARILY MEAN THAT YOU ARE A CLASS MEMBER OR THAT YOU ARE ENTITLED TO RECEIVE PROCEEDS FROM THE SETTLEMENT. IF YOU WISH TO BE POTENTIALLY ELIGIBLE TO PARTICIPATE IN THE SETTLEMENT, YOU MUST SUBMIT THE ENCLOSED CLAIM FORM POSTMARKED NO LATER THAN DECEMBER 18, 2012.

WHAT ARE THE PARTIES’ REASONS FOR THE SETTLEMENT?

24. Lead Plaintiff and Lead Counsel believe that the claims asserted against Defendants have merit. Lead Plaintiff and Lead Counsel recognize, however, the expense and length of continued proceedings necessary to pursue the claims against Defendants through trial and appeals, as well as the difficulties in establishing liability and damages. Lead Plaintiff and Lead Counsel have considered the uncertain outcome of trial and appellate risks in complex lawsuits like this one.

25. In light of the amount of the Settlement and the immediacy of recovery to the Class, Lead Plaintiff and Lead Counsel believe that the proposed Settlement is fair, reasonable and adequate, and in the best interests of the Class. Lead Plaintiff and Lead Counsel believe that the Settlement provides a substantial benefit now, namely \$26,612,500 in cash (subject to the Potential ABP Reduction and inclusive of the fees and expenses described in this Notice), as compared to the risk that the claims would produce a similar, smaller, or no recovery after summary judgment, trial and appeals, possibly years in the future.

26. Defendants have denied and continue to deny each and all of the claims alleged by Lead Plaintiff in the Litigation. Defendants expressly have denied and continue to deny all charges of wrongdoing or liability against them arising out of any of the conduct, statements, acts or omissions alleged, or that could have been alleged, in the Litigation. Defendants also have denied and continue to deny, among other things, the allegations that Lead Plaintiff or the Class have suffered any damage, that Lead Plaintiff or the Class were harmed by the conduct alleged in the Litigation, or that the Litigation is properly certifiable as a class action. Defendants also have taken into account the uncertainty and risks inherent in any litigation, especially in a complex case such as this. Nonetheless, Defendants have concluded that further conduct of the Litigation would be protracted and expensive, and that it is desirable that the Litigation be fully and finally settled in the manner and upon the terms and conditions set forth in the Stipulation.

WHAT MIGHT HAPPEN IF THERE WERE NO SETTLEMENT?

27. If there were no Settlement and Lead Plaintiff failed to establish any essential legal or factual element of their claims, neither Lead Plaintiff nor the Class would recover anything from Defendants. Also, if Defendants were successful in proving any of their defenses, the Class likely would recover substantially less than the amount provided in the Settlement, or nothing at all. Finally, if there were no Settlement, there is a possibility that the appellate court might reverse the Court’s determination that the Litigation is properly certifiable as a class action.

I. THE PROPOSED PLAN OF ALLOCATION: GENERAL PROVISIONS

28. The Settlement Fund, less escrow fees and Taxes (the “Net Settlement Fund”) will be distributed to Class members who timely submit valid Claim Forms under the Plan of Allocation described below, or as otherwise ordered by the Court (“Authorized Claimants”).

29. Your share of the Net Settlement Fund will depend on several considerations, including (a) the aggregate number of eligible Goldman Sachs mortgage pass-through certificates (represented by valid and acceptable Claim Forms) that members of the Class submit to the Claims Administrator, relative to the Net Settlement Fund; (b) when your Certificates were purchased or acquired and the price at the time of purchase; (c) any principal payments received; (d) whether your Certificates were sold, and if so, when they were sold and for how much; and/or (e) if held on February 6, 2009 (the “Date of Suit”), the value of the Certificates on that date.

30. A payment to any Authorized Claimant that would amount to less than \$10.00 in total will not be included in the calculation of the Net Settlement Fund, and no payment to those members of the Class will be made.

31. To determine the amount that an Authorized Claimant may recover under the Plan of Allocation, Lead Counsel conferred with a valuation consultant. The proposed Plan of Allocation is generally based upon the statutory measure of damages for claims based on material misrepresentations in Goldman Sachs registration statements. For each Authorized Claimant, a “Recognized Claim” will be calculated. The calculation of a “Recognized Claim,” as defined below, is not intended to be an estimate of, nor does it indicate, the amount that a Class member might have been able to recover after a trial. Nor is the calculation of a Recognized Claim pursuant to the Plan of Allocation an estimate of the amount that will be paid to Authorized Claimants pursuant to the Settlement, which would depend on the total amount of all Recognized Claims. The Recognized Claim formula provides the basis for proportionately allocating the Net Settlement Fund to Authorized Claimants. That computation is only a method to weigh Class members’ claims against one another. Each Authorized Claimant will receive a *pro rata* share of the Net Settlement Fund based on his, her or its Recognized Claim.

II. CALCULATION OF RECOGNIZED LOSS OR GAIN AMOUNTS

32. A “Recognized Loss or Gain Amount” will be calculated for each Certificate purchased or acquired for which adequate documentation is provided (each an “Eligible Certificate”). The calculation of the Recognized Loss or Gain Amount will depend on several considerations, including: (a) the aggregate number of eligible Goldman Sachs mortgage pass-through certificates (represented by valid and acceptable Claim Forms) that members of the Class submit to the Claims Administrator, relative to the Net Settlement Fund; (b) when your Certificates were purchased or acquired and the price at the time of purchase; (c) any principal payments received; (d) whether your Certificates were sold, and if so, when they were sold and for how much; and/or (e) if held on the Date of Suit, the value of the Certificates on that date.

33. The proposed Plan of Allocation includes various values for each Certificate at issue, including: (1) the value of each Certificate, if any, on the Date of Suit. Values at the Date of Suit are listed in the attached Table A; (2) the portion of original face value remaining on each Certificate as of various dates between the Certificate’s initial offering and the most recent monthly distribution. This portion is commonly referred to as the Certificate’s “Factor” and reflects all principal payments received and write-downs incurred; (3) the portion of original face value remaining on each Certificate as of various dates between the Certificate’s initial offering and the most recent monthly distribution reflecting only principal payments received. This portion is referred to as the Write-Down Free Factor (“WFF”). The attached Table B contains a full listing of all Factors and WFF’s for all Certificates and relevant dates.⁴

34. For each calculation of the Recognized Loss or Gain Amount, the purchase price used for the calculation may not exceed the price at which the Certificate was offered to the public. Thus, if the actual purchase price exceeds the price at which the Certificate was offered to the public, the price at which it was offered to the public will be used as the purchase price. If you have a net Recognized Gain Amount for a Certificate, you will not receive a recovery in this Settlement for that Certificate.

35. A “Total Recognized Loss or Gain Amount By CUSIP” will be calculated for each Authorized Claimant on a CUSIP by CUSIP basis. Accordingly, multiple transactions by an Authorized Claimant in a single CUSIP will be netted; *i.e.*, the total Recognized Gain or Loss Amounts for that CUSIP shall be calculated by (1) totaling all Recognized Loss Amounts for that CUSIP; and (2) subtracting from that sum the total of all Recognized Gain Amounts for that CUSIP. In order to be potentially eligible for a recovery, the Total Recognized Loss By CUSIP cannot be less than zero.

36. Each Authorized Claimant’s “Recognized Claim” is the sum of all that Authorized Claimant’s Total Recognized Loss or Gain Amount By CUSIPs.

⁴ These materials are also available online at www.GoldmanSachsRMBSLitigation.com, or you can contact GCG toll-free at (888) 260-2722.

37. **Certificates Sold Prior To Date Of Suit:** For each Certificate sold prior to the Date of Suit, the Recognized Loss Amount or Gain Amount is calculated as follows:

Step 1: Determine the Original Principal Amount

Original Principal Amount = Original Face Amount of Certificates Purchased x Factor on Date of Purchase x (Purchase Price/100)

The original face amount of the Certificates you purchased and the purchase price can be determined from your records. The value of the Factor on the date of your purchase or sale can be found in Table B.

Step 2: Determine the Principal Payments Received

Principal Payments Received = Original Face Amount of Certificates Purchased x (WFF at Purchase – WFF at Sale)

The original face amount of the Certificates you purchased can be determined from your records. The WFF at the date of purchase and the WFF at the date of sale can be found in Table B.

Step 3: Determine the Amount Received on Sale

Amount Received on Sale = Original Face Amount of Certificates Purchased x Factor on Date of Sale x (Sale Price/100)

The original face amount of the Certificates you purchased and the sale price can be determined from your records. The Factor on date of sale can be found in Table B.

Step 4: Calculate Recognized Loss or Gain Amount Using the Results of Steps 1-3

Recognized Loss or Gain Amount = Original Principal Amount - Principal Payments Received - Amount Received on Sale

Example 1: Investor A purchased \$100,000.00 original face amount of Certificate 362334HL1 (GSAMP 2006-S2 A-2) on June 1, 2006. The purchase price was 99.50. On October 1, 2008, Investor A sold its remaining interest in the Certificate. The sales price was 55.50.

Step 1: Investor A uses Table B to determine that the Factor at the purchase date (June 1, 2006) is 0.898413. Therefore, Original Principal Amount = \$100,000.00 x 0.898413 x (99.50/100) = **\$89,392.09**.

Step 2: Investor A uses Table B to determine that the WFFs at the date of purchase and sale are 0.898413 and 0.211972, respectively. Therefore, Principal Payments Received = \$100,000.00 x (0.898413 - 0.211972) = **\$68,644.10**.

Step 3: Investor A uses Table B to determine that the Factor at October 1, 2008 was 0.211972. Therefore, Amount Received on Sale = \$100,000.00 x 0.211972 x (55.50/100) = **\$11,764.45**.

Step 4: Investor A uses the results of Steps 1-3 to calculate its Recognized Loss or Gain Amount: Original Principal Amount less Principal Payments Received less Amount Received on Sale = \$89,392.09 - \$68,644.10 - \$11,764.45 = **\$8,983.54**.

Investor A's Recognized Loss Amount is **\$8,983.54**

Note that if a sale did not result in a complete disposition of an investor's ownership in a particular Certificate (*i.e.*, only a portion of the holdings of a Certificate was sold), a Recognized Loss or Gain Amount, if any, related to the remaining portion of the Certificate will be calculated separately.

38. **Certificates Not Sold:** For each Certificate not sold (*i.e.*, still currently held by the investor), the Recognized Loss Amount or Gain Amount is calculated using the same steps set forth directly above, except that a sale on the Date of Suit is assumed.

Example 2: Investor B purchased \$100,000.00 original face amount of Certificate 362334HL1 (GSAMP 2006-S2 A-2) on May 1, 2006. The purchase price was 100. Investor B continues to hold its Certificate.

Step 1: Investor B uses Table B to determine that the Factor at the purchase date (May 1, 2006) is 0.944411. Therefore, Original Principal Amount = \$100,000.00 x 0.944411 x (100/100) = **\$94,441.10**.

Step 2: Investor B uses Table B to determine that the WFFs at the date of purchase and Date of Suit are 0.944411 and 0.200691, respectively. Therefore, Principal Payments Received = \$100,000.00 x (0.944411 - 0.200691) = **\$74,372.00**.

Step 3: Investor B uses Table A to determine that the value at the Date of Suit was 15.40. Investor B uses Table B to determine that the Factor at Date of Suit was 0.200691. Therefore, Amount Received on Sale = \$100,000.00 x 0.200691 x (15.40/100) = **\$3,090.64**.

Step 4: Investor B uses the results of Steps 1-3 to calculate its Recognized Loss or Gain Amount: Original Principal Amount less Principal Payments Received less Amount Received on Sale = \$94,441.10 - \$74,372.00 - \$3,090.64 = **\$16,978.46**.

Investor B's Recognized Loss Amount is **\$16,978.46**.

39. **Certificates Sold On Or After Date Of Suit:** For each Certificate that was sold on or after the Date of Suit, the Recognized Loss or Gain is calculated using steps similar to those set forth above. For Certificates sold on or after the Date of Suit, the Recognized Loss or Gain Amount shall be calculated using the *greater* of the sum of Principal Payments Received and Amount Received on Sale (Steps 2 and 3) as of (A) the Date of Suit (February 6, 2009); or (2) the Date of Actual Sale.

Example 3: Investor C purchased \$100,000.00 original face amount of Certificate 362334JF2 (GSAMP 2006-S2 A-3) on February 1, 2007. The purchase price was 82.15. On July 1, 2011, Investor C sold its remaining interest in the Certificate. The sales price was 31.25. Table A indicates that the value at the Date of Suit was 22.94.

Step 1: Investor C uses Table B to determine that the Factor at the purchase date (February 1, 2007) is 1.0. Therefore, Original Principal Amount = $\$100,000.00 \times 1.0 \times (82.15/100) = \mathbf{\$82,150.00}$.

Steps 2 and 3: Investor C conducts independent summations of Principal Payments Received and Amount Received on Sale at both (1) the Date of Suit; and (2) the Date of Actual Sale. Investor C shall use the *greater* of the sums in Step 4.

(A) Date of Suit

Investor C first uses Table B to determine that the WFFs at the date of purchase and the Date of Suit are 1.0 and 0.995508, respectively. Therefore, Principal Payments Received as of Date of Suit = $\$100,000.00 \times (1.0 - 0.995508) = \mathbf{\$449.20}$.

Investor C then uses Table A to determine that the value at the Date of Suit was 22.94. Investor C uses Table B to determine that the Factor at the Date of Suit was 0.995508. Therefore, Amount Received on Sale at Date of Suit = $\$100,000.00 \times 0.995508 \times (22.94/100) = \mathbf{\$22,836.95}$.

The sum of Steps 2 and 3 for the Date of Suit is $\$449.20 + \$22,836.95 = \mathbf{\$23,286.15}$.

(B) Date of Actual Sale

Investor C first uses Table B to determine that the WFFs at the date of purchase and Date of Actual Sale are 1.0 and 0.918920, respectively. Therefore, Principal Payments Received as of Date of Actual Sale = $\$100,000.00 \times (1.0 - 0.918920) = \mathbf{\$8,108.00}$.

Investor C uses the actual sales price of \$31.25. Investor C uses Table B to determine that the Factor at the Date of Actual Sale was 0.918920. Therefore, Amount Received on Sale at Date of Actual Sale = $\$100,000.00 \times 0.918920 \times (\$31.25/100) = \mathbf{\$28,716.25}$.

The sum of steps 2 and 3 for the Date of Actual Sale is $\$8,108.00 + \$28,716.25 = \mathbf{\$36,824.25}$.

Investor C shall use \$36,824.25 (rather than \$23,286.15) in Step 4.

Step 4: Investor C uses the results of Steps 1-3 to calculate its Recognized Loss or Gain Amount.

Original Principal Amount less the *greater* of the sums from Steps 2 and 3 above (*i.e.*, Principal Payments Received + Amount Received on Sale) = $\mathbf{\$82,150.00 - \$36,824.25 = \$45,325.75}$.

Investor C's Recognized Loss Amount is **\$45,325.75**.

III. DISTRIBUTION OF THE NET SETTLEMENT FUND

40. The "Recognized Claim" will be used solely to represent the relative amount of participation in the Net Settlement Fund for each Authorized Claimant and does not reflect the actual amount an Authorized Claimant may expect to recover from the Net Settlement Fund. The combined Recognized Claims of all Authorized Claimants may be greater than the Net Settlement Fund. If this is the case, and subject to the \$10.00 minimum payment requirement described above, each Authorized Claimant shall receive his, her or its *pro rata* share of the Net Settlement Fund, which shall be his, her or its Recognized Claim divided by the total of all Recognized Claims to be paid, multiplied by the total amount in the Net Settlement Fund.

41. All members of the Class who fail to timely submit an acceptable Proof of Claim Form by the deadline set by the Court, or such other deadline as may be ordered by the Court, or otherwise allowed, shall be forever barred from receiving any payments pursuant to the Settlement, but will in all other respects be subject to and bound by the terms of the Settlement, including the release of the Released Claims against any of the Released Defendant Parties.

42. The Court has reserved jurisdiction to allow, disallow, or adjust on equitable grounds a Claim by any member of the Class. The Plan of Allocation set forth herein is the proposed plan submitted by Lead Plaintiff and Lead Counsel for the Court's approval. The Court may approve this plan as proposed or it may modify it without further notice to the Class.

43. The objective of the Plan of Allocation is to equitably distribute the settlement proceeds to those Class members who suffered economic losses as a result of the alleged wrongdoing. The Plan of Allocation, developed by Lead Plaintiff's

valuation consultant, is generally based upon the statutory measure of damages for claims based on material misrepresentations in registration statements.

44. Payment pursuant to the Plan of Allocation approved by the Court shall be conclusive against all Authorized Claimants. No person shall have any claim against Lead Plaintiff or Lead Counsel in the Action, Defendants, Defendants' Counsel, the other Released Parties or their counsel, or the Claims Administrator or other agent designated by Lead Counsel arising from distributions made substantially in accordance with the Stipulation, the Plan of Allocation, or further orders of the Court. Lead Plaintiff, Lead Counsel, Defendants, Defendants' Counsel, the other Released Parties and their counsel shall have no responsibility or liability whatsoever for the investment or distribution of the Settlement Fund, the Net Settlement Fund, the Plan of Allocation, or the determination, administration, calculation, or payment of any Proof of Claim Form or nonperformance of the Claims Administrator, the payment or withholding of taxes owed by the Settlement Fund, or any losses incurred in connection therewith.

45. Each Claimant shall be deemed to have submitted to the jurisdiction of the United States District Court for the Southern District of New York with respect to his, her or its Proof of Claim Form.

46. Persons and entities that exclude themselves from the Class will not be eligible to receive a distribution from the Net Settlement Fund and should not submit Proof of Claim Forms.

WHAT RIGHTS AM I GIVING UP BY AGREEING TO THE SETTLEMENT?

47. If the Settlement is approved, the Court will enter a judgment (the "Judgment"). The Judgment will dismiss with prejudice claims against Defendants and will provide that Lead Plaintiff and all other Class members (on behalf of themselves and their heirs, executors, trustees, administrators, predecessors, successors and assigns) will be deemed to have fully, finally and forever waived, released, discharged and dismissed each and every one of the Released Claims (as defined below) against each and every one of the Released Defendant Parties (as defined below), with prejudice and on the merits, and will be forever barred and enjoined from commencing, instituting, prosecuting or maintaining any of the Released Claims against any of the Released Defendant Parties.

48. The Judgment will also provide that Defendants and each of the Released Defendant Parties, on behalf of themselves and each of their respective heirs, executors, trustees, administrators, predecessors, successors and assigns by operation of the Judgment, shall be deemed to have fully, finally and forever waived, released, discharged and dismissed each and every one of the Released Defendants' Claims, as against each and every one of the Released Plaintiff Parties and shall forever be barred and enjoined from commencing, instituting, prosecuting or maintaining any of the Released Defendants' Claims against any of the Released Plaintiff Parties.

49. Capitalized terms not otherwise defined have the meaning set forth in the Stipulation. In case of any conflict between the terms and definitions set forth in this Notice and the Stipulation, the latter terms and definitions shall govern. For ease of reference, certain of the terms pertaining to Class members' release of claims are repeated and set forth below:

50. "Released Claims" means (a) to the fullest extent permitted by law or equity, any and all claims, allegations, rights, causes of action, duties, obligations, demands, actions, debts, sums of money, suits, contracts, agreements, promises, damages, and liabilities of every nature and description, whether known or Unknown (as defined below), whether arising under federal, state, local, statutory, common law or any other domestic or foreign law, rule or regulation, that arise from, relate to or are in connection with the purchase, acquisition, holding, sale or disposition of certificates of GSAMP Trust 2006-S2, that Lead Plaintiff or any other member of the Class asserted in the Litigation or could have asserted in any forum arising out of or based upon the allegations, transactions, facts, claims, matters or occurrences, representations or omissions involved, set forth, or referred to in any of the complaints filed in the Litigation, including the SAC, and (b) Lead Plaintiff's and/or any Class member's right or claim, based on his, her or its status as Lead Plaintiff or a Class member, to appeal from any pretrial ruling in this Litigation. Released Claims do not include claims based upon, relating to or arising out of the interpretation or enforcement of the terms of the Settlement.

51. "Released Defendant Parties" means the Defendants and (i) with respect to each Individual Defendant, his or her assigns, attorneys, advisors, representatives, members of his or her Immediate Family, heirs, executors, estates, administrators, and insurers, in their respective capacities as such; (ii) with respect to all other Defendants, each of their predecessors, successors, past, present or future parents, subsidiaries, affiliates, and each of their respective past or present officers, directors, agents, partners, principals, members, employees, attorneys, advisors, auditors, accountants and insurers, in their respective capacities as such; and (iii) with respect to all Defendants, any firm, trust, corporation, or other entity in which any of Defendants has or had a controlling interest, in their respective capacities as such.

52. "Released Defendants' Claims" means to the fullest extent permitted by law or equity, any and all claims, allegations, rights, causes of action, duties, obligations, demands, actions, debts, sums of money, suits, contracts, agreements, promises, damages, and liabilities of every nature and description, whether known or Unknown (as defined below), whether arising under federal, state, local, statutory, common law or any other domestic or foreign law, rule or regulation, that Defendants, or any of them, or any other Released Defendant Party asserted, or could have asserted, against any of the Released Plaintiff Parties that arise from, relate to or are in connection with the commencement, prosecution, settlement or resolution of the Litigation or the Claims against the Released Defendant Parties; *provided that* Released Defendants' Claims do not include claims based upon, relating to or arising out of the interpretation or enforcement of the terms of the Settlement.

53. “Released Plaintiff Parties” means Lead Plaintiff, each and every member of the Class and Lead Counsel, and their respective trustees, officers, directors, partners, employees, contractors, auditors, principals, agents, attorneys, predecessors, successors, parents, subsidiaries, divisions, joint ventures, general or limited partners or partnerships, and limited liability companies; the Immediate Families of the members of the Class who are individuals, as well as their legal representatives, heirs, successors or assigns; and any trust of which Lead Plaintiff, any member of the Class or Lead Counsel is the settlor or which is for the benefit of any of their immediate family members.

54. “Unknown Claims” means any and all Released Claims that the Lead Plaintiff or any other member of the Class does not know or suspect to exist in his, her or its favor at the time of the release of the Released Defendant Parties, and any Released Defendants’ Claims that any Defendant or any other Released Defendant Party does not know or suspect to exist in his, her or its favor at the time of the release of the Released Plaintiff Parties, which if known by him, her or it might have affected his, her or its decision(s) with respect to the Settlement. With respect to any and all Released Claims and Released Defendants’ Claims, upon the Effective Date, Lead Plaintiff and each of Defendants shall expressly waive, and each other member of the Class and each other Released Defendant Party will be deemed to have, and by operation of the Judgment or any Alternative Judgment will have, expressly waived and relinquished any and all provisions, rights and benefits conferred by any law of any state or territory of the United States or any other jurisdiction, or principle of common law that is similar, comparable, or equivalent to Cal. Civ. Code § 1542, which provides:

A general release does not extend to claims which the creditor does not know or suspect to exist in his or her favor at the time of executing the release, which if known by him or her must have materially affected his or her settlement with the debtor.

Lead Plaintiff, the other members of the Class, Defendants or the other Released Defendant Parties may hereafter discover facts in addition to or different from those that he, she, or it now knows or believes to be true with respect to the subject matter of, respectively, the Released Claims and the Released Defendants’ Claims, but Lead Plaintiff and Defendants shall expressly, fully, finally and forever settle and release, and each other member of the Class and each other Released Defendant Party shall be deemed to have settled and released, and upon the Effective Date and by operation of the Judgment shall have settled and released, fully, finally, and forever, any and all Released Claims and Released Defendants’ Claims as applicable, without regard to the existence or subsequent discovery of such different or additional facts. Lead Plaintiff and Defendants acknowledge, and each other member of the Class and each other Released Defendant Party by operation of law shall be deemed to have acknowledged, that the inclusion of “Unknown Claims” in the definition of Released Claims and Released Defendants’ Claims was separately bargained for and was a key and material element of the Settlement.

WHAT PAYMENT ARE THE ATTORNEYS FOR THE CLASS SEEKING? HOW WILL THE LAWYERS BE PAID?

55. Lead Counsel has not received any payment for its services in pursuing claims against Defendants on behalf of the Class, nor has Lead Counsel been reimbursed for its out-of-pocket expenses. Lead Counsel intends to apply to the Court for an award of the Lead Counsel Fees, which constitutes attorneys’ fees, reimbursement of Plaintiffs’ Counsel’s litigation expenses (which may include the reasonable costs and expenses of Lead Plaintiff directly related to its representation to the Class), and claims administration fees and expenses to be paid by Defendants in an amount not to exceed \$5.3 million. The Court will determine the amount of the award. Following the Court’s approval of this Notice, Defendants paid \$5.3 million into an escrow account for purposes of paying the Lead Counsel Fees as may be awarded by the Court. In the event that less than \$5.3 million is awarded by the Court for Lead Counsel Fees, the difference between \$5.3 million and the amount awarded will be returned to Defendants from the escrow account.

HOW DO I PARTICIPATE IN THE SETTLEMENT? WHAT DO I NEED TO DO?

56. If you purchased or otherwise acquired the certificates described above, and you are not excluded by the definition of the Class and you do not elect to exclude yourself from the Class, then you are a Class member, and you will be bound by the proposed Settlement if the Court approves it, and by any judgment or determination of the Court affecting the Class. If you are a member of the Class, you must submit a Proof of Claim Form and supporting documentation to establish your entitlement to share in the Settlement. A Proof of Claim Form is included with this Notice, or you may go to the website maintained by the Claims Administrator for the Settlement to request that a Proof of Claim Form be mailed to you. The website is www.GoldmanSachsRMBSLitigation.com. You may also request a Proof of Claim Form by calling toll-free (888) 260-2722. Copies of the Proof of Claim Form can also be downloaded from Lead Counsel’s website at www.blbglaw.com. Those who exclude themselves from the Class, and those who do not submit timely and valid Proof of Claim Forms with adequate supporting documentation will not be entitled to share in the Settlement. Please retain all records of your ownership of, or transactions in the Certificates, as they may be needed to document your Claim.

57. As a Class member, you are represented by Lead Counsel, unless you enter an appearance through counsel of your own choice at your own expense. You are not required to retain your own counsel, but if you choose to do so, such counsel must file a notice of appearance on your behalf and must serve copies of his or her notice of appearance on the attorneys listed in the section entitled, “When and Where Will the Court Decide Whether to Approve the Settlement?” below.

58. If you do not wish to remain a Class member, you may exclude yourself from the Class by following the instructions in the section entitled, “What If I Do Not Want To Be A Part Of The Settlement? How Do I Exclude Myself?” below. If you exclude yourself from the Class, you will not be eligible to receive any benefit from the Settlement and you should not submit a Proof of Claim Form but you will retain the right to be a part of any other lawsuit against any of the Released Defendant Parties (as defined in ¶ 51 above) with respect to any of the Released Claims (as defined in ¶ 50 above).

59. If you wish to object to the Settlement or any of its terms, the proposed Plan of Allocation, or Lead Counsel’s application for Lead Counsel Fees, and if you do not exclude yourself from the Class, you may present your objections by following the instructions in the section entitled, “When and Where Will the Court Decide Whether to Approve the Settlement?” below. If you exclude yourself from the Class, you are not entitled to submit an objection.

WHAT IF I DO NOT WANT TO BE A PART OF THE SETTLEMENT? HOW DO I EXCLUDE MYSELF?

60. Each Class member will be bound by all determinations and judgments in this lawsuit, including those concerning the Settlement, whether favorable or unfavorable, unless such person or entity mails, by first-class mail (or its equivalent outside the U.S.), or otherwise delivers a written request for exclusion from the Class, addressed to Goldman Sachs Mortgage Pass-Through Litigation, c/o GCG EXCLUSIONS, P.O. Box 35100, Seattle, WA 98124-1100. The exclusion request must be *received* no later than October 18, 2012. Each request for exclusion must include the following information: (i) your name; (ii) address; (iii) telephone number; (iv) that you request to be excluded from the Class in the Goldman Sachs Litigation RMBS Settlement, Civil Action No. 09-CV-1110 (HB); (v) the identity and original face value of all certificates purchased (or otherwise acquired) or sold during the Class Period; (vi) prices or other consideration paid or received for the certificates; and (vii) the date of each purchase or sale transaction. The request must be signed by the Person seeking exclusion from the Class. A request for exclusion will not be effective unless it provides the required information and is made within the time stated herein, or the exclusion is otherwise accepted by the Court. All requests for exclusion must be received no later than October 18, 2012. You cannot exclude yourself by telephone or e-mail. The request for exclusion must be sent to the following:

Goldman Sachs Mortgage Pass-Through Litigation
c/o GCG EXCLUSIONS
P.O. Box 35100
Seattle, WA 98124-1100

61. Requests for exclusion will not be valid if they do not include the information set forth above and they are not received within the time stated above, unless the Court otherwise determines.

62. If a person or entity requests to be excluded from the Class, that person or entity will not receive any benefit provided for in the Stipulation.

63. If the requests for exclusion from the Settlement exceed a certain amount, as set forth in a separate confidential supplemental agreement between Lead Plaintiff and Defendants (the “Supplemental Agreement”), Defendants shall have, in their sole and absolute discretion, the option to terminate the Settlement in accordance with the procedures set forth in the Supplemental Agreement.

WHEN AND WHERE WILL THE COURT DECIDE WHETHER TO APPROVE THE SETTLEMENT? DO I HAVE TO COME TO THE HEARING? MAY I SPEAK AT THE HEARING IF I DON’T LIKE THE SETTLEMENT?

64. Any Class member who does not request exclusion *received* no later than October 18, 2012 may object to the Settlement, the Plan of Allocation, or Lead Counsel’s request for Lead Counsel Fees. Objections or oppositions must be in writing. You must file any written objection or opposition, together with copies of all other supporting papers and briefs, with the Clerk’s Office at the United States District Court for the Southern District of New York at the address set forth below on or before October 18, 2012. You must also serve the papers on Lead Counsel for the Class and counsel for the Defendants at the addresses set forth below so that the papers are *received* on or before October 18, 2012.

Clerk’s Office

UNITED STATES DISTRICT
COURT FOR THE SOUTHERN
DISTRICT OF NEW YORK
500 Pearl Street
New York, New York 10007

Lead Counsel for the Class

BERNSTEIN LITOWITZ BERGER
& GROSSMANN LLP
David L. Wales, Esq.
1285 Avenue of the Americas
New York, New York 10019

Counsel For Defendants

SULLIVAN & CROMWELL LLP
Richard H. Klapper, Esq.
125 Broad Street
New York, New York 10004-2498

65. If you do not wish to object in person to the proposed Settlement, the proposed Plan of Allocation, and/or the application for Lead Counsel Fees, you do not need to attend the Settlement Hearing. You can object to or participate in the Settlement without attending the Settlement Hearing.

66. You may file a written objection without having to appear at the Settlement Hearing. Any objection must include: (a) the full name, address, and phone number of the objecting Class member; (b) a list and documentation of all of the Class member's transactions involving the Certificates, including transaction confirmation receipts or other competent documentary evidence of such transactions, including the amount and date of each purchase or sale and the prices paid and/or received; (c) a written statement indicating all grounds for the objection accompanied by any legal support for the objection; (d) copies of any papers, briefs or other documents upon which the objection is based; (e) a list of all Persons who or which will be called to testify in support of the objection; (f) a statement of whether the objector intends to appear at the Settlement Hearing; (g) a list of other cases in which the objector or the objector's counsel have appeared either as settlement objectors or as counsel for objectors in the preceding five years; and (h) the objector's signature, even if represented by counsel. Persons who intend to object to the Settlement, the Plan of Allocation, and/or Lead Counsel's application for Lead Counsel Fees, and desire to present evidence at the Settlement Hearing must include in their written objections the exhibits they intend to introduce into evidence at the Settlement Hearing. Any Class member who does not make his, her or its objection in the manner provided for herein shall be deemed to have waived such objection and shall forever be foreclosed from making any objection to the fairness or adequacy of the Settlement as reflected in the Stipulation, the Plan of Allocation or the application for Lead Counsel Fees. You may not appear at the Settlement Hearing to present your objection, however, unless you first filed and served a written objection in accordance with the procedures described above, unless the Court orders otherwise.

67. The Settlement Hearing will be held on November 8, 2012, at 10:00 a.m., before the Honorable Harold Baer, Jr., at the United States District Court for the Southern District of New York, 500 Pearl Street, Courtroom 23B, New York, New York 10007. The Court has the right to approve the Settlement, the Plan of Allocation or the request for Lead Counsel Fees at or after the Settlement Hearing without further notice to the members of the Class. The Court may reschedule the Settlement Hearing without further notice to the Class.

68. You may not object to the Settlement or any aspect of it if you are not a Class member or if you exclude yourself from the Class.

69. If you wish to be heard orally at the Settlement Hearing, and if you have filed and served a timely written objection as described above, you also must notify the above counsel on or before October 18, 2012 concerning your intention to appear. Class members who intend to object and desire to present evidence at the Settlement Hearing must include in their written objections the identity of any witnesses they may call to testify and exhibits they intend to introduce into evidence at the hearing.

70. If you object or otherwise request to be heard at the Settlement Hearing, you are submitting to the jurisdiction of the Court with respect to the subject matter of the Settlement, including but not limited to, the release of the Released Claims. If the Court overrules your objection and approves the Settlement or the part of the Settlement to which you have objected, you will potentially share in the Settlement Fund only if you file a Proof of Claim Form in the manner stated in ¶ 56 above and the Claims Administrator approves your claim.

71. You are not required to hire an attorney to represent you in making written objections or in appearing at the Settlement Hearing. If you decide to hire an attorney, which will be at your own expense, however, he or she must file a notice of appearance with the Court and serve it on Lead Counsel so that the notice is received on or before October 18, 2012.

72. The Settlement Hearing may be postponed or adjourned by the Court without further written notice to the Class. If you intend to attend the Settlement Hearing, you should confirm the date and time with Lead Counsel.

Unless the Court orders otherwise, any Class member who does not object in the manner described above will be deemed to have waived any objection and shall be forever foreclosed from making any objection to the proposed Settlement, the proposed Plan of Allocation, or Lead Counsel's request for Lead Counsel Fees. Class members do not need to appear at the hearing or take any other action to indicate their approval.

WHAT IF I BOUGHT CERTIFICATES ON SOMEONE ELSE'S BEHALF?

73. Nominees who or which hold or held the relevant certificates for beneficial owners who or which are members of the Class are directed to send a copy of the Notice and the Proof of Claim Form to the beneficial owners of the certificates postmarked no more than twelve (12) calendar days from the date of receipt of the Notice, or to provide the names and addresses of such Persons no later than twelve (12) calendar days from the date of receipt of the Notice, to the Claims Administrator. If you choose to mail the Notice and Proof of Claim Form yourself, you may obtain from the Claims Administrator (without cost to you) as many additional copies of these documents as you will need to complete the mailing. Regardless of whether you choose to complete the mailing yourself or elect to have the mailing performed for you, you may obtain reimbursement for reasonable administrative costs actually incurred or expected to be incurred in connection with forwarding the Notice and Proof of Claim Form and which would not have been incurred but for the obligation to forward the Notice and Proof of Claim Form, upon submission of appropriate documentation to the Claims Administrator. Copies of this Notice may also be obtained by calling toll-free (888) 260-2722, and may be downloaded from the settlement website, www.GoldmanSachsRMBSLitigation.com or from Lead Counsel's website, www.blbglaw.com.

74. This Notice contains only a summary of the terms of the proposed Settlement. More detailed information about the matters involved in the Litigation is available at www.GoldmanSachsRMBSLitigation.com, including, among other documents, copies of the Stipulation, Proof of Claim Form, and the Second Amended Complaint. All inquiries concerning this Notice or the Claim Form should be directed to:

Goldman Sachs Mortgage Pass-Through Litigation
% GCG
P.O. Box 35100
Seattle, WA 98124-1100
(888) 260-2722
Claims Administrator

OR

David L. Wales, Esq.
BERNSTEIN LITOWITZ BERGER & GROSSMANN LLP
1285 Avenue of the Americas
New York, NY 10019
(866) 648-2524
blbg@blbglaw.com
Lead Counsel

**DO NOT CALL OR WRITE THE COURT OR THE OFFICE OF THE CLERK OF COURT
REGARDING THIS NOTICE.**

Dated: August 13, 2012

By Order of the Clerk of Court
United States District Court
for the Southern District of New York

Table A

<u>Certificate</u>	<u>CUSIP</u>	<u>Value on the Date of Suit</u>	<u>Factor on the Date of Suit</u>
GSAMP TRUST 2006-S2 A-1A	362334HK3	98.66	0.000860
GSAMP TRUST 2006-S2 A-1B	362334JE5	5.14	0.977704
GSAMP TRUST 2006-S2 A-2	362334HL1	15.40	0.200691
GSAMP TRUST 2006-S2 A-3	362334JF2	22.94	0.995508
GSAMP TRUST 2006-S2 M-1	362334HM9	0.00	0.000000
GSAMP TRUST 2006-S2 M-2	362334HN7	0.00	0.000000
GSAMP TRUST 2006-S2 M-3	362334HP2	0.00	0.000000
GSAMP TRUST 2006-S2 M-4	362334HQ0	0.00	0.000000
GSAMP TRUST 2006-S2 M-5	362334HR8	0.00	0.000000
GSAMP TRUST 2006-S2 M-6	362334HS6	0.00	0.000000
GSAMP TRUST 2006-S2 M-7	362334HT4	0.00	0.000000

Table B**GSAMP Trust 2006-S2****A1A Certificate Writedown Free Factor Chart – CUSIP 362334HK3**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	0.930514	0.930514
May 25, 2006	Jun 23, 2006	0.873016	0.873016
Jun 26, 2006	Jul 24, 2006	0.776990	0.776990
Jul 25, 2006	Aug 24, 2006	0.724414	0.724414
Aug 25, 2006	Sep 22, 2006	0.667615	0.667615
Sep 25, 2006	Oct 24, 2006	0.613504	0.613504
Oct 25, 2006	Nov 24, 2006	0.565295	0.565295
Nov 27, 2006	Dec 22, 2006	0.507423	0.507423
Dec 26, 2006	Jan 24, 2007	0.460455	0.460455
Jan 25, 2007	Feb 23, 2007	0.410883	0.410883
Feb 26, 2007	Mar 23, 2007	0.376028	0.376028
Mar 26, 2007	Apr 24, 2007	0.346554	0.346554
Apr 25, 2007	May 24, 2007	0.327012	0.327012
May 25, 2007	Jun 22, 2007	0.307435	0.307435
Jun 25, 2007	Jul 24, 2007	0.287335	0.287335
Jul 25, 2007	Aug 24, 2007	0.263120	0.263120
Aug 27, 2007	Sep 24, 2007	0.225415	0.225415
Sep 25, 2007	Oct 24, 2007	0.187881	0.187881
Oct 25, 2007	Nov 23, 2007	0.159152	0.159152
Nov 26, 2007	Dec 24, 2007	0.123769	0.123769
Dec 26, 2007	Jan 24, 2008	0.098934	0.098934
Jan 25, 2008	Feb 22, 2008	0.083069	0.083069
Feb 25, 2008	Mar 24, 2008	0.069868	0.069868
Mar 25, 2008	Apr 24, 2008	0.057639	0.057639
Apr 25, 2008	May 23, 2008	0.046114	0.046114
May 27, 2008	Jun 24, 2008	0.036655	0.036655
Jun 25, 2008	Jul 24, 2008	0.032845	0.032845
Jul 25, 2008	Aug 22, 2008	0.027222	0.027222
Aug 25, 2008	Sep 24, 2008	0.020972	0.020972
Sep 25, 2008	Oct 24, 2008	0.014961	0.014961
Oct 27, 2008	Nov 24, 2008	0.011347	0.011347
Nov 25, 2008	Dec 24, 2008	0.009216	0.009216
Dec 26, 2008	Jan 23, 2009	0.006746	0.006746
Jan 26, 2009	Feb 24, 2009	0.000860	0.000860
Feb 25, 2009	Mar 24, 2009	0.000000	0.000000

GSAMP Trust 2006-S2**A1A Certificate Writedown Free Factor Chart – CUSIP 362334HK3**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 25, 2009	Apr 24, 2009	0.000000	0.000000
Apr 27, 2009	May 22, 2009	0.000000	0.000000
May 26, 2009	Jun 24, 2009	0.000000	0.000000
Jun 25, 2009	Jul 24, 2009	0.000000	0.000000
Jul 27, 2009	Aug 24, 2009	0.000000	0.000000
Aug 25, 2009	Sep 24, 2009	0.000000	0.000000
Sep 25, 2009	Oct 23, 2009	0.000000	0.000000
Oct 26, 2009	Nov 24, 2009	0.000000	0.000000
Nov 25, 2009	Dec 24, 2009	0.000000	0.000000
Dec 28, 2009	Jan 22, 2010	0.000000	0.000000
Jan 25, 2010	Feb 24, 2010	0.000000	0.000000
Feb 25, 2010	Mar 24, 2010	0.000000	0.000000
Mar 25, 2010	Apr 23, 2010	0.000000	0.000000
Apr 26, 2010	May 24, 2010	0.000000	0.000000
May 25, 2010	Jun 24, 2010	0.000000	0.000000
Jun 25, 2010	Jul 23, 2010	0.000000	0.000000
Jul 26, 2010	Aug 24, 2010	0.000000	0.000000
Aug 25, 2010	Sep 24, 2010	0.000000	0.000000
Sep 27, 2010	Oct 22, 2010	0.000000	0.000000
Oct 25, 2010	Nov 24, 2010	0.000000	0.000000
Nov 26, 2010	Dec 23, 2010	0.000000	0.000000
Dec 27, 2010	Jan 24, 2011	0.000000	0.000000
Jan 25, 2011	Feb 24, 2011	0.000000	0.000000
Feb 25, 2011	Mar 24, 2011	0.000000	0.000000
Mar 25, 2011	Apr 21, 2011	0.000000	0.000000
Apr 25, 2011	May 24, 2011	0.000000	0.000000
May 25, 2011	Jun 24, 2011	0.000000	0.000000
Jun 27, 2011	Jul 22, 2011	0.000000	0.000000
Jul 25, 2011	Aug 24, 2011	0.000000	0.000000
Aug 25, 2011	Sep 23, 2011	0.000000	0.000000
Sep 26, 2011	Oct 24, 2011	0.000000	0.000000
Oct 25, 2011	Nov 23, 2011	0.000000	0.000000
Nov 25, 2011	Dec 23, 2011	0.000000	0.000000
Dec 27, 2011	Jan 24, 2012	0.000000	0.000000
Jan 25, 2012	Feb 24, 2012	0.000000	0.000000
Feb 27, 2012	Mar 23, 2012	0.000000	0.000000
Mar 26, 2012	Apr 24, 2012	0.000000	0.000000
Apr 25, 2012	May 24, 2012	0.000000	0.000000
May 25, 2012	Jun 22, 2012	0.000000	0.000000
Jun 25, 2012	Jul 24, 2012	0.000000	0.000000

GSAMP Trust 2006-S2
A1B Certificate Writedown Free Factor Chart – CUSIP 362334JE5

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	1.000000	1.000000
May 25, 2006	Jun 23, 2006	1.000000	1.000000
Jun 26, 2006	Jul 24, 2006	1.000000	1.000000
Jul 25, 2006	Aug 24, 2006	1.000000	1.000000
Aug 25, 2006	Sep 22, 2006	1.000000	1.000000
Sep 25, 2006	Oct 24, 2006	1.000000	1.000000
Oct 25, 2006	Nov 24, 2006	1.000000	1.000000
Nov 27, 2006	Dec 22, 2006	1.000000	1.000000
Dec 26, 2006	Jan 24, 2007	1.000000	1.000000
Jan 25, 2007	Feb 23, 2007	1.000000	1.000000
Feb 26, 2007	Mar 23, 2007	1.000000	1.000000
Mar 26, 2007	Apr 24, 2007	1.000000	1.000000
Apr 25, 2007	May 24, 2007	1.000000	1.000000
May 25, 2007	Jun 22, 2007	1.000000	1.000000
Jun 25, 2007	Jul 24, 2007	1.000000	1.000000
Jul 25, 2007	Aug 24, 2007	1.000000	1.000000
Aug 27, 2007	Sep 24, 2007	1.000000	1.000000
Sep 25, 2007	Oct 24, 2007	1.000000	1.000000
Oct 25, 2007	Nov 23, 2007	1.000000	1.000000
Nov 26, 2007	Dec 24, 2007	1.000000	1.000000
Dec 26, 2007	Jan 24, 2008	1.000000	1.000000
Jan 25, 2008	Feb 22, 2008	1.000000	1.000000
Feb 25, 2008	Mar 24, 2008	1.000000	1.000000
Mar 25, 2008	Apr 24, 2008	1.000000	1.000000
Apr 25, 2008	May 23, 2008	1.000000	1.000000
May 27, 2008	Jun 24, 2008	1.000000	1.000000
Jun 25, 2008	Jul 24, 2008	1.000000	1.000000
Jul 25, 2008	Aug 22, 2008	1.000000	1.000000
Aug 25, 2008	Sep 24, 2008	1.000000	1.000000
Sep 25, 2008	Oct 24, 2008	1.000000	1.000000
Oct 27, 2008	Nov 24, 2008	1.000000	1.000000
Nov 25, 2008	Dec 24, 2008	1.000000	1.000000
Dec 26, 2008	Jan 23, 2009	1.000000	1.000000
Jan 26, 2009	Feb 24, 2009	0.977704	1.000000
Feb 25, 2009	Mar 24, 2009	0.918440	0.999034
Mar 25, 2009	Apr 24, 2009	0.840062	0.993549
Apr 27, 2009	May 22, 2009	0.745172	0.988864
May 26, 2009	Jun 24, 2009	0.645839	0.984825
Jun 25, 2009	Jul 24, 2009	0.549968	0.982777
Jul 27, 2009	Aug 24, 2009	0.461833	0.981092

GSAMP Trust 2006-S2**A1B Certificate Writedown Free Factor Chart – CUSIP 362334JE5**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 25, 2009	Sep 24, 2009	0.384757	0.979265
Sep 25, 2009	Oct 23, 2009	0.315068	0.977042
Oct 26, 2009	Nov 24, 2009	0.253963	0.975289
Nov 25, 2009	Dec 24, 2009	0.202865	0.974645
Dec 28, 2009	Jan 22, 2010	0.158879	0.974260
Jan 25, 2010	Feb 24, 2010	0.122557	0.973953
Feb 25, 2010	Mar 24, 2010	0.092344	0.973791
Mar 25, 2010	Apr 23, 2010	0.067058	0.973498
Apr 26, 2010	May 24, 2010	0.047684	0.973382
May 25, 2010	Jun 24, 2010	0.033232	0.973254
Jun 25, 2010	Jul 23, 2010	0.022666	0.973163
Jul 26, 2010	Aug 24, 2010	0.015117	0.973117
Aug 25, 2010	Sep 24, 2010	0.009895	0.973086
Sep 27, 2010	Oct 22, 2010	0.006348	0.973069
Oct 25, 2010	Nov 24, 2010	0.003993	0.973061
Nov 26, 2010	Dec 23, 2010	0.002457	0.973050
Dec 27, 2010	Jan 24, 2011	0.001485	0.973046
Jan 25, 2011	Feb 24, 2011	0.000873	0.973042
Feb 25, 2011	Mar 24, 2011	0.000504	0.973041
Mar 25, 2011	Apr 21, 2011	0.000286	0.973041
Apr 25, 2011	May 24, 2011	0.000158	0.973040
May 25, 2011	Jun 24, 2011	0.000086	0.973040
Jun 27, 2011	Jul 22, 2011	0.000046	0.973040
Jul 25, 2011	Aug 24, 2011	0.000024	0.973040
Aug 25, 2011	Sep 23, 2011	0.000013	0.973040
Sep 26, 2011	Oct 24, 2011	0.000006	0.973040
Oct 25, 2011	Nov 23, 2011	0.000003	0.973040
Nov 25, 2011	Dec 23, 2011	0.000002	0.973040
Dec 27, 2011	Jan 24, 2012	0.000001	0.973040
Jan 25, 2012	Feb 24, 2012	0.000000	0.973040
Feb 27, 2012	Mar 23, 2012	0.000000	0.973040
Mar 26, 2012	Apr 24, 2012	0.000000	0.973040
Apr 25, 2012	May 24, 2012	0.000000	0.973040
May 25, 2012	Jun 22, 2012	0.000000	0.973040
Jun 25, 2012	Jul 24, 2012	0.000000	0.973040

GSAMP Trust 2006-S2
A2 Certificate Writedown Free Factor Chart – CUSIP 362334HL1

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	0.944411	0.944411
May 25, 2006	Jun 23, 2006	0.898413	0.898413
Jun 26, 2006	Jul 24, 2006	0.821592	0.821592
Jul 25, 2006	Aug 24, 2006	0.779531	0.779531
Aug 25, 2006	Sep 22, 2006	0.734092	0.734092
Sep 25, 2006	Oct 24, 2006	0.690803	0.690803
Oct 25, 2006	Nov 24, 2006	0.652236	0.652236
Nov 27, 2006	Dec 22, 2006	0.605939	0.605939
Dec 26, 2006	Jan 24, 2007	0.568364	0.568364
Jan 25, 2007	Feb 23, 2007	0.528707	0.528707
Feb 26, 2007	Mar 23, 2007	0.500822	0.500822
Mar 26, 2007	Apr 24, 2007	0.477243	0.477243
Apr 25, 2007	May 24, 2007	0.461610	0.461610
May 25, 2007	Jun 22, 2007	0.445948	0.445948
Jun 25, 2007	Jul 24, 2007	0.429868	0.429868
Jul 25, 2007	Aug 24, 2007	0.410496	0.410496
Aug 27, 2007	Sep 24, 2007	0.380338	0.380338
Sep 25, 2007	Oct 24, 2007	0.350310	0.350310
Oct 25, 2007	Nov 23, 2007	0.327326	0.327326
Nov 26, 2007	Dec 24, 2007	0.299020	0.299020
Dec 26, 2007	Jan 24, 2008	0.279151	0.279151
Jan 25, 2008	Feb 22, 2008	0.268328	0.268328
Feb 25, 2008	Mar 24, 2008	0.257693	0.257693
Mar 25, 2008	Apr 24, 2008	0.246115	0.246115
Apr 25, 2008	May 23, 2008	0.236895	0.236895
May 27, 2008	Jun 24, 2008	0.229327	0.229327
Jun 25, 2008	Jul 24, 2008	0.226279	0.226279
Jul 25, 2008	Aug 22, 2008	0.221781	0.221781
Aug 25, 2008	Sep 24, 2008	0.216781	0.216781
Sep 25, 2008	Oct 24, 2008	0.211972	0.211972
Oct 27, 2008	Nov 24, 2008	0.209080	0.209080
Nov 25, 2008	Dec 24, 2008	0.207376	0.207376
Dec 26, 2008	Jan 23, 2009	0.205400	0.205400
Jan 26, 2009	Feb 24, 2009	0.200691	0.200691
Feb 25, 2009	Mar 24, 2009	0.199790	0.199790
Mar 25, 2009	Apr 24, 2009	0.198597	0.198597
Apr 27, 2009	May 22, 2009	0.197489	0.197489
May 26, 2009	Jun 24, 2009	0.196418	0.196418
Jun 25, 2009	Jul 24, 2009	0.195796	0.195796
Jul 27, 2009	Aug 24, 2009	0.195196	0.195196

GSAMP Trust 2006-S2**A2 Certificate Writedown Free Factor Chart – CUSIP 362334HL1**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 25, 2009	Sep 24, 2009	0.194424	0.194424
Sep 25, 2009	Oct 23, 2009	0.193300	0.193300
Oct 26, 2009	Nov 24, 2009	0.192224	0.192224
Nov 25, 2009	Dec 24, 2009	0.191737	0.191737
Dec 28, 2009	Jan 22, 2010	0.191374	0.191374
Jan 25, 2010	Feb 24, 2010	0.191004	0.191004
Feb 25, 2010	Mar 24, 2010	0.190751	0.190751
Mar 25, 2010	Apr 23, 2010	0.190145	0.190145
Apr 26, 2010	May 24, 2010	0.189818	0.189818
May 25, 2010	Jun 24, 2010	0.189307	0.189307
Jun 25, 2010	Jul 23, 2010	0.188792	0.188792
Jul 26, 2010	Aug 24, 2010	0.188408	0.188408
Aug 25, 2010	Sep 24, 2010	0.188020	0.188020
Sep 27, 2010	Oct 22, 2010	0.187699	0.187699
Oct 25, 2010	Nov 24, 2010	0.187463	0.187463
Nov 26, 2010	Dec 23, 2010	0.186950	0.186950
Dec 27, 2010	Jan 24, 2011	0.186609	0.186609
Jan 25, 2011	Feb 24, 2011	0.186127	0.186127
Feb 25, 2011	Mar 24, 2011	0.185895	0.185895
Mar 25, 2011	Apr 21, 2011	0.185761	0.185761
Apr 25, 2011	May 24, 2011	0.185313	0.185313
May 25, 2011	Jun 24, 2011	0.185286	0.185286
Jun 27, 2011	Jul 22, 2011	0.184821	0.184821
Jul 25, 2011	Aug 24, 2011	0.184419	0.184419
Aug 25, 2011	Sep 23, 2011	0.184163	0.184163
Sep 26, 2011	Oct 24, 2011	0.183808	0.183808
Oct 25, 2011	Nov 23, 2011	0.183618	0.183618
Nov 25, 2011	Dec 23, 2011	0.183353	0.183353
Dec 27, 2011	Jan 24, 2012	0.183068	0.183068
Jan 25, 2012	Feb 24, 2012	0.182588	0.182588
Feb 27, 2012	Mar 23, 2012	0.182411	0.182411
Mar 26, 2012	Apr 24, 2012	0.182271	0.182271
Apr 25, 2012	May 24, 2012	0.181981	0.181981
May 25, 2012	Jun 22, 2012	0.181591	0.181591
Jun 25, 2012	Jul 24, 2012	0.181168	0.181168

GSAMP Trust 2006-S2**A3 Certificate Writedown Free Factor Chart – CUSIP 362334JF2**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Mar 31, 2006	1.000000	1.000000
Apr 03, 2006	Apr 28, 2006	1.000000	1.000000
May 01, 2006	May 31, 2006	1.000000	1.000000
Jun 01, 2006	Jun 30, 2006	1.000000	1.000000
Jul 03, 2006	Jul 31, 2006	1.000000	1.000000
Aug 01, 2006	Aug 31, 2006	1.000000	1.000000
Sep 01, 2006	Sep 29, 2006	1.000000	1.000000
Oct 02, 2006	Oct 31, 2006	1.000000	1.000000
Nov 01, 2006	Nov 30, 2006	1.000000	1.000000
Dec 01, 2006	Dec 29, 2006	1.000000	1.000000
Jan 03, 2007	Jan 31, 2007	1.000000	1.000000
Feb 01, 2007	Feb 28, 2007	1.000000	1.000000
Mar 01, 2007	Mar 30, 2007	1.000000	1.000000
Apr 02, 2007	Apr 30, 2007	1.000000	1.000000
May 01, 2007	May 31, 2007	1.000000	1.000000
Jun 01, 2007	Jun 29, 2007	1.000000	1.000000
Jul 02, 2007	Jul 31, 2007	1.000000	1.000000
Aug 01, 2007	Aug 31, 2007	1.000000	1.000000
Sep 04, 2007	Sep 28, 2007	1.000000	1.000000
Oct 01, 2007	Oct 31, 2007	1.000000	1.000000
Nov 01, 2007	Nov 30, 2007	1.000000	1.000000
Dec 03, 2007	Dec 31, 2007	1.000000	1.000000
Jan 02, 2008	Jan 31, 2008	1.000000	1.000000
Feb 01, 2008	Feb 29, 2008	1.000000	1.000000
Mar 03, 2008	Mar 31, 2008	1.000000	1.000000
Apr 01, 2008	Apr 30, 2008	1.000000	1.000000
May 01, 2008	May 30, 2008	1.000000	1.000000
Jun 02, 2008	Jun 30, 2008	1.000000	1.000000
Jul 01, 2008	Jul 31, 2008	1.000000	1.000000
Aug 01, 2008	Aug 29, 2008	1.000000	1.000000
Sep 02, 2008	Sep 30, 2008	1.000000	1.000000
Oct 01, 2008	Oct 31, 2008	1.000000	1.000000
Nov 03, 2008	Nov 28, 2008	1.000000	1.000000
Dec 01, 2008	Dec 31, 2008	1.000000	1.000000
Jan 02, 2009	Jan 30, 2009	1.000000	1.000000
Feb 02, 2009	Feb 27, 2009	0.995508	0.995508
Mar 02, 2009	Mar 31, 2009	0.989563	0.989563
Apr 01, 2009	Apr 30, 2009	0.984044	0.984044
May 01, 2009	May 29, 2009	0.978710	0.978710
Jun 01, 2009	Jun 30, 2009	0.975606	0.975606
Jul 01, 2009	Jul 31, 2009	0.972618	0.972618

GSAMP Trust 2006-S2**A3 Certificate Writedown Free Factor Chart – CUSIP 362334JF2**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 03, 2009	Aug 31, 2009	0.968771	0.968771
Sep 01, 2009	Sep 30, 2009	0.963173	0.963173
Oct 01, 2009	Oct 30, 2009	0.957812	0.957812
Nov 02, 2009	Nov 30, 2009	0.955385	0.955385
Dec 01, 2009	Dec 31, 2009	0.953574	0.953574
Jan 04, 2010	Jan 29, 2010	0.951729	0.951729
Feb 01, 2010	Feb 26, 2010	0.950468	0.950468
Mar 01, 2010	Mar 31, 2010	0.947452	0.947452
Apr 01, 2010	Apr 30, 2010	0.945820	0.945820
May 03, 2010	May 28, 2010	0.943273	0.943273
Jun 01, 2010	Jun 30, 2010	0.940711	0.940711
Jul 01, 2010	Jul 30, 2010	0.938798	0.938798
Aug 02, 2010	Aug 31, 2010	0.936863	0.936863
Sep 01, 2010	Sep 30, 2010	0.935262	0.935262
Oct 01, 2010	Oct 29, 2010	0.934087	0.934087
Nov 01, 2010	Nov 30, 2010	0.931530	0.931530
Dec 01, 2010	Dec 31, 2010	0.929830	0.929830
Jan 03, 2011	Jan 31, 2011	0.927429	0.927429
Feb 01, 2011	Feb 28, 2011	0.926274	0.926274
Mar 01, 2011	Mar 31, 2011	0.925606	0.925606
Apr 01, 2011	Apr 29, 2011	0.923372	0.923372
May 02, 2011	May 31, 2011	0.923241	0.923241
Jun 01, 2011	Jun 30, 2011	0.920923	0.920923
Jul 01, 2011	Jul 29, 2011	0.918920	0.918920
Aug 01, 2011	Aug 31, 2011	0.917642	0.917642
Sep 01, 2011	Sep 30, 2011	0.915875	0.915875
Oct 03, 2011	Oct 31, 2011	0.914928	0.914928
Nov 01, 2011	Nov 30, 2011	0.913606	0.913606
Dec 01, 2011	Dec 30, 2011	0.912189	0.912189
Jan 03, 2012	Jan 31, 2012	0.909796	0.909796
Feb 01, 2012	Feb 29, 2012	0.908911	0.908911
Mar 01, 2012	Mar 30, 2012	0.908218	0.908218
Apr 02, 2012	Apr 30, 2012	0.906769	0.906769
May 01, 2012	May 31, 2012	0.904827	0.904827
Jun 01, 2012	Jun 29, 2012	0.902721	0.902721

GSAMP Trust 2006-S2
M1 Certificate Writedown Free Factor Chart – CUSIP 362334HM9

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	1.000000	1.000000
May 25, 2006	Jun 23, 2006	1.000000	1.000000
Jun 26, 2006	Jul 24, 2006	1.000000	1.000000
Jul 25, 2006	Aug 24, 2006	1.000000	1.000000
Aug 25, 2006	Sep 22, 2006	1.000000	1.000000
Sep 25, 2006	Oct 24, 2006	1.000000	1.000000
Oct 25, 2006	Nov 24, 2006	1.000000	1.000000
Nov 27, 2006	Dec 22, 2006	1.000000	1.000000
Dec 26, 2006	Jan 24, 2007	1.000000	1.000000
Jan 25, 2007	Feb 23, 2007	1.000000	1.000000
Feb 26, 2007	Mar 23, 2007	1.000000	1.000000
Mar 26, 2007	Apr 24, 2007	1.000000	1.000000
Apr 25, 2007	May 24, 2007	1.000000	1.000000
May 25, 2007	Jun 22, 2007	1.000000	1.000000
Jun 25, 2007	Jul 24, 2007	1.000000	1.000000
Jul 25, 2007	Aug 24, 2007	1.000000	1.000000
Aug 27, 2007	Sep 24, 2007	1.000000	1.000000
Sep 25, 2007	Oct 24, 2007	1.000000	1.000000
Oct 25, 2007	Nov 23, 2007	1.000000	1.000000
Nov 26, 2007	Dec 24, 2007	1.000000	1.000000
Dec 26, 2007	Jan 24, 2008	1.000000	1.000000
Jan 25, 2008	Feb 22, 2008	1.000000	1.000000
Feb 25, 2008	Mar 24, 2008	1.000000	1.000000
Mar 25, 2008	Apr 24, 2008	1.000000	1.000000
Apr 25, 2008	May 23, 2008	1.000000	1.000000
May 27, 2008	Jun 24, 2008	1.000000	1.000000
Jun 25, 2008	Jul 24, 2008	0.895224	1.000000
Jul 25, 2008	Aug 22, 2008	0.700822	1.000000
Aug 25, 2008	Sep 24, 2008	0.549753	1.000000
Sep 25, 2008	Oct 24, 2008	0.422420	1.000000
Oct 27, 2008	Nov 24, 2008	0.280657	1.000000
Nov 25, 2008	Dec 24, 2008	0.168088	1.000000
Dec 26, 2008	Jan 23, 2009	0.041422	1.000000
Jan 26, 2009	Feb 24, 2009	0.000000	1.000000
Feb 25, 2009	Mar 24, 2009	0.000000	1.000000
Mar 25, 2009	Apr 24, 2009	0.000000	1.000000
Apr 27, 2009	May 22, 2009	0.000000	1.000000
May 26, 2009	Jun 24, 2009	0.000000	1.000000
Jun 25, 2009	Jul 24, 2009	0.000000	1.000000
Jul 27, 2009	Aug 24, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M1 Certificate Writedown Free Factor Chart – CUSIP 362334HM9**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 25, 2009	Sep 24, 2009	0.000000	1.000000
Sep 25, 2009	Oct 23, 2009	0.000000	1.000000
Oct 26, 2009	Nov 24, 2009	0.000000	1.000000
Nov 25, 2009	Dec 24, 2009	0.000000	1.000000
Dec 28, 2009	Jan 22, 2010	0.000000	1.000000
Jan 25, 2010	Feb 24, 2010	0.000000	1.000000
Feb 25, 2010	Mar 24, 2010	0.000000	1.000000
Mar 25, 2010	Apr 23, 2010	0.000000	1.000000
Apr 26, 2010	May 24, 2010	0.000000	1.000000
May 25, 2010	Jun 24, 2010	0.000000	1.000000
Jun 25, 2010	Jul 23, 2010	0.000000	1.000000
Jul 26, 2010	Aug 24, 2010	0.000000	1.000000
Aug 25, 2010	Sep 24, 2010	0.000000	1.000000
Sep 27, 2010	Oct 22, 2010	0.000000	1.000000
Oct 25, 2010	Nov 24, 2010	0.000000	1.000000
Nov 26, 2010	Dec 23, 2010	0.000000	1.000000
Dec 27, 2010	Jan 24, 2011	0.000000	1.000000
Jan 25, 2011	Feb 24, 2011	0.000000	1.000000
Feb 25, 2011	Mar 24, 2011	0.000000	1.000000
Mar 25, 2011	Apr 21, 2011	0.000000	1.000000
Apr 25, 2011	May 24, 2011	0.000000	1.000000
May 25, 2011	Jun 24, 2011	0.000000	1.000000
Jun 27, 2011	Jul 22, 2011	0.000000	1.000000
Jul 25, 2011	Aug 24, 2011	0.000000	1.000000
Aug 25, 2011	Sep 23, 2011	0.000000	1.000000
Sep 26, 2011	Oct 24, 2011	0.000000	1.000000
Oct 25, 2011	Nov 23, 2011	0.000000	1.000000
Nov 25, 2011	Dec 23, 2011	0.000000	1.000000
Dec 27, 2011	Jan 24, 2012	0.000000	1.000000
Jan 25, 2012	Feb 24, 2012	0.000000	1.000000
Feb 27, 2012	Mar 23, 2012	0.000000	1.000000
Mar 26, 2012	Apr 24, 2012	0.000000	1.000000
Apr 25, 2012	May 24, 2012	0.000000	1.000000
May 25, 2012	Jun 22, 2012	0.000000	1.000000
Jun 25, 2012	Jul 24, 2012	0.000000	1.000000

GSAMP Trust 2006-S2
M2 Certificate Writedown Free Factor Chart – CUSIP 362334HN7

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	1.000000	1.000000
May 25, 2006	Jun 23, 2006	1.000000	1.000000
Jun 26, 2006	Jul 24, 2006	1.000000	1.000000
Jul 25, 2006	Aug 24, 2006	1.000000	1.000000
Aug 25, 2006	Sep 22, 2006	1.000000	1.000000
Sep 25, 2006	Oct 24, 2006	1.000000	1.000000
Oct 25, 2006	Nov 24, 2006	1.000000	1.000000
Nov 27, 2006	Dec 22, 2006	1.000000	1.000000
Dec 26, 2006	Jan 24, 2007	1.000000	1.000000
Jan 25, 2007	Feb 23, 2007	1.000000	1.000000
Feb 26, 2007	Mar 23, 2007	1.000000	1.000000
Mar 26, 2007	Apr 24, 2007	1.000000	1.000000
Apr 25, 2007	May 24, 2007	1.000000	1.000000
May 25, 2007	Jun 22, 2007	1.000000	1.000000
Jun 25, 2007	Jul 24, 2007	1.000000	1.000000
Jul 25, 2007	Aug 24, 2007	1.000000	1.000000
Aug 27, 2007	Sep 24, 2007	1.000000	1.000000
Sep 25, 2007	Oct 24, 2007	1.000000	1.000000
Oct 25, 2007	Nov 23, 2007	1.000000	1.000000
Nov 26, 2007	Dec 24, 2007	1.000000	1.000000
Dec 26, 2007	Jan 24, 2008	1.000000	1.000000
Jan 25, 2008	Feb 22, 2008	1.000000	1.000000
Feb 25, 2008	Mar 24, 2008	1.000000	1.000000
Mar 25, 2008	Apr 24, 2008	1.000000	1.000000
Apr 25, 2008	May 23, 2008	1.000000	1.000000
May 27, 2008	Jun 24, 2008	0.523308	1.000000
Jun 25, 2008	Jul 24, 2008	0.000000	1.000000
Jul 25, 2008	Aug 22, 2008	0.000000	1.000000
Aug 25, 2008	Sep 24, 2008	0.000000	1.000000
Sep 25, 2008	Oct 24, 2008	0.000000	1.000000
Oct 27, 2008	Nov 24, 2008	0.000000	1.000000
Nov 25, 2008	Dec 24, 2008	0.000000	1.000000
Dec 26, 2008	Jan 23, 2009	0.000000	1.000000
Jan 26, 2009	Feb 24, 2009	0.000000	1.000000
Feb 25, 2009	Mar 24, 2009	0.000000	1.000000
Mar 25, 2009	Apr 24, 2009	0.000000	1.000000
Apr 27, 2009	May 22, 2009	0.000000	1.000000
May 26, 2009	Jun 24, 2009	0.000000	1.000000
Jun 25, 2009	Jul 24, 2009	0.000000	1.000000
Jul 27, 2009	Aug 24, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M2 Certificate Writedown Free Factor Chart – CUSIP 362334HN7**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 25, 2009	Sep 24, 2009	0.000000	1.000000
Sep 25, 2009	Oct 23, 2009	0.000000	1.000000
Oct 26, 2009	Nov 24, 2009	0.000000	1.000000
Nov 25, 2009	Dec 24, 2009	0.000000	1.000000
Dec 28, 2009	Jan 22, 2010	0.000000	1.000000
Jan 25, 2010	Feb 24, 2010	0.000000	1.000000
Feb 25, 2010	Mar 24, 2010	0.000000	1.000000
Mar 25, 2010	Apr 23, 2010	0.000000	1.000000
Apr 26, 2010	May 24, 2010	0.000000	1.000000
May 25, 2010	Jun 24, 2010	0.000000	1.000000
Jun 25, 2010	Jul 23, 2010	0.000000	1.000000
Jul 26, 2010	Aug 24, 2010	0.000000	1.000000
Aug 25, 2010	Sep 24, 2010	0.000000	1.000000
Sep 27, 2010	Oct 22, 2010	0.000000	1.000000
Oct 25, 2010	Nov 24, 2010	0.000000	1.000000
Nov 26, 2010	Dec 23, 2010	0.000000	1.000000
Dec 27, 2010	Jan 24, 2011	0.000000	1.000000
Jan 25, 2011	Feb 24, 2011	0.000000	1.000000
Feb 25, 2011	Mar 24, 2011	0.000000	1.000000
Mar 25, 2011	Apr 21, 2011	0.000000	1.000000
Apr 25, 2011	May 24, 2011	0.000000	1.000000
May 25, 2011	Jun 24, 2011	0.000000	1.000000
Jun 27, 2011	Jul 22, 2011	0.000000	1.000000
Jul 25, 2011	Aug 24, 2011	0.000000	1.000000
Aug 25, 2011	Sep 23, 2011	0.000000	1.000000
Sep 26, 2011	Oct 24, 2011	0.000000	1.000000
Oct 25, 2011	Nov 23, 2011	0.000000	1.000000
Nov 25, 2011	Dec 23, 2011	0.000000	1.000000
Dec 27, 2011	Jan 24, 2012	0.000000	1.000000
Jan 25, 2012	Feb 24, 2012	0.000000	1.000000
Feb 27, 2012	Mar 23, 2012	0.000000	1.000000
Mar 26, 2012	Apr 24, 2012	0.000000	1.000000
Apr 25, 2012	May 24, 2012	0.000000	1.000000
May 25, 2012	Jun 22, 2012	0.000000	1.000000
Jun 25, 2012	Jul 24, 2012	0.000000	1.000000

GSAMP Trust 2006-S2
M3 Certificate Writedown Free Factor Chart – CUSIP 362334HP2

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	1.000000	1.000000
May 25, 2006	Jun 23, 2006	1.000000	1.000000
Jun 26, 2006	Jul 24, 2006	1.000000	1.000000
Jul 25, 2006	Aug 24, 2006	1.000000	1.000000
Aug 25, 2006	Sep 22, 2006	1.000000	1.000000
Sep 25, 2006	Oct 24, 2006	1.000000	1.000000
Oct 25, 2006	Nov 24, 2006	1.000000	1.000000
Nov 27, 2006	Dec 22, 2006	1.000000	1.000000
Dec 26, 2006	Jan 24, 2007	1.000000	1.000000
Jan 25, 2007	Feb 23, 2007	1.000000	1.000000
Feb 26, 2007	Mar 23, 2007	1.000000	1.000000
Mar 26, 2007	Apr 24, 2007	1.000000	1.000000
Apr 25, 2007	May 24, 2007	1.000000	1.000000
May 25, 2007	Jun 22, 2007	1.000000	1.000000
Jun 25, 2007	Jul 24, 2007	1.000000	1.000000
Jul 25, 2007	Aug 24, 2007	1.000000	1.000000
Aug 27, 2007	Sep 24, 2007	1.000000	1.000000
Sep 25, 2007	Oct 24, 2007	1.000000	1.000000
Oct 25, 2007	Nov 23, 2007	1.000000	1.000000
Nov 26, 2007	Dec 24, 2007	1.000000	1.000000
Dec 26, 2007	Jan 24, 2008	1.000000	1.000000
Jan 25, 2008	Feb 22, 2008	1.000000	1.000000
Feb 25, 2008	Mar 24, 2008	1.000000	1.000000
Mar 25, 2008	Apr 24, 2008	0.812058	1.000000
Apr 25, 2008	May 23, 2008	0.342375	1.000000
May 27, 2008	Jun 24, 2008	0.000000	1.000000
Jun 25, 2008	Jul 24, 2008	0.000000	1.000000
Jul 25, 2008	Aug 22, 2008	0.000000	1.000000
Aug 25, 2008	Sep 24, 2008	0.000000	1.000000
Sep 25, 2008	Oct 24, 2008	0.000000	1.000000
Oct 27, 2008	Nov 24, 2008	0.000000	1.000000
Nov 25, 2008	Dec 24, 2008	0.000000	1.000000
Dec 26, 2008	Jan 23, 2009	0.000000	1.000000
Jan 26, 2009	Feb 24, 2009	0.000000	1.000000
Feb 25, 2009	Mar 24, 2009	0.000000	1.000000
Mar 25, 2009	Apr 24, 2009	0.000000	1.000000
Apr 27, 2009	May 22, 2009	0.000000	1.000000
May 26, 2009	Jun 24, 2009	0.000000	1.000000
Jun 25, 2009	Jul 24, 2009	0.000000	1.000000
Jul 27, 2009	Aug 24, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M3 Certificate Writedown Free Factor Chart – CUSIP 362334HP2**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 25, 2009	Sep 24, 2009	0.000000	1.000000
Sep 25, 2009	Oct 23, 2009	0.000000	1.000000
Oct 26, 2009	Nov 24, 2009	0.000000	1.000000
Nov 25, 2009	Dec 24, 2009	0.000000	1.000000
Dec 28, 2009	Jan 22, 2010	0.000000	1.000000
Jan 25, 2010	Feb 24, 2010	0.000000	1.000000
Feb 25, 2010	Mar 24, 2010	0.000000	1.000000
Mar 25, 2010	Apr 23, 2010	0.000000	1.000000
Apr 26, 2010	May 24, 2010	0.000000	1.000000
May 25, 2010	Jun 24, 2010	0.000000	1.000000
Jun 25, 2010	Jul 23, 2010	0.000000	1.000000
Jul 26, 2010	Aug 24, 2010	0.000000	1.000000
Aug 25, 2010	Sep 24, 2010	0.000000	1.000000
Sep 27, 2010	Oct 22, 2010	0.000000	1.000000
Oct 25, 2010	Nov 24, 2010	0.000000	1.000000
Nov 26, 2010	Dec 23, 2010	0.000000	1.000000
Dec 27, 2010	Jan 24, 2011	0.000000	1.000000
Jan 25, 2011	Feb 24, 2011	0.000000	1.000000
Feb 25, 2011	Mar 24, 2011	0.000000	1.000000
Mar 25, 2011	Apr 21, 2011	0.000000	1.000000
Apr 25, 2011	May 24, 2011	0.000000	1.000000
May 25, 2011	Jun 24, 2011	0.000000	1.000000
Jun 27, 2011	Jul 22, 2011	0.000000	1.000000
Jul 25, 2011	Aug 24, 2011	0.000000	1.000000
Aug 25, 2011	Sep 23, 2011	0.000000	1.000000
Sep 26, 2011	Oct 24, 2011	0.000000	1.000000
Oct 25, 2011	Nov 23, 2011	0.000000	1.000000
Nov 25, 2011	Dec 23, 2011	0.000000	1.000000
Dec 27, 2011	Jan 24, 2012	0.000000	1.000000
Jan 25, 2012	Feb 24, 2012	0.000000	1.000000
Feb 27, 2012	Mar 23, 2012	0.000000	1.000000
Mar 26, 2012	Apr 24, 2012	0.000000	1.000000
Apr 25, 2012	May 24, 2012	0.000000	1.000000
May 25, 2012	Jun 22, 2012	0.000000	1.000000
Jun 25, 2012	Jul 24, 2012	0.000000	1.000000

GSAMP Trust 2006-S2
M4 Certificate Writedown Free Factor Chart – CUSIP 362334HQ0

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Apr 24, 2006	1.000000	1.000000
Apr 25, 2006	May 24, 2006	1.000000	1.000000
May 25, 2006	Jun 23, 2006	1.000000	1.000000
Jun 26, 2006	Jul 24, 2006	1.000000	1.000000
Jul 25, 2006	Aug 24, 2006	1.000000	1.000000
Aug 25, 2006	Sep 22, 2006	1.000000	1.000000
Sep 25, 2006	Oct 24, 2006	1.000000	1.000000
Oct 25, 2006	Nov 24, 2006	1.000000	1.000000
Nov 27, 2006	Dec 22, 2006	1.000000	1.000000
Dec 26, 2006	Jan 24, 2007	1.000000	1.000000
Jan 25, 2007	Feb 23, 2007	1.000000	1.000000
Feb 26, 2007	Mar 23, 2007	1.000000	1.000000
Mar 26, 2007	Apr 24, 2007	1.000000	1.000000
Apr 25, 2007	May 24, 2007	1.000000	1.000000
May 25, 2007	Jun 22, 2007	1.000000	1.000000
Jun 25, 2007	Jul 24, 2007	1.000000	1.000000
Jul 25, 2007	Aug 24, 2007	1.000000	1.000000
Aug 27, 2007	Sep 24, 2007	1.000000	1.000000
Sep 25, 2007	Oct 24, 2007	1.000000	1.000000
Oct 25, 2007	Nov 23, 2007	1.000000	1.000000
Nov 26, 2007	Dec 24, 2007	1.000000	1.000000
Dec 26, 2007	Jan 24, 2008	1.000000	1.000000
Jan 25, 2008	Feb 22, 2008	1.000000	1.000000
Feb 25, 2008	Mar 24, 2008	0.583429	1.000000
Mar 25, 2008	Apr 24, 2008	0.000000	1.000000
Apr 25, 2008	May 23, 2008	0.000000	1.000000
May 27, 2008	Jun 24, 2008	0.000000	1.000000
Jun 25, 2008	Jul 24, 2008	0.000000	1.000000
Jul 25, 2008	Aug 22, 2008	0.000000	1.000000
Aug 25, 2008	Sep 24, 2008	0.000000	1.000000
Sep 25, 2008	Oct 24, 2008	0.000000	1.000000
Oct 27, 2008	Nov 24, 2008	0.000000	1.000000
Nov 25, 2008	Dec 24, 2008	0.000000	1.000000
Dec 26, 2008	Jan 23, 2009	0.000000	1.000000
Jan 26, 2009	Feb 24, 2009	0.000000	1.000000
Feb 25, 2009	Mar 24, 2009	0.000000	1.000000
Mar 25, 2009	Apr 24, 2009	0.000000	1.000000
Apr 27, 2009	May 22, 2009	0.000000	1.000000
May 26, 2009	Jun 24, 2009	0.000000	1.000000
Jun 25, 2009	Jul 24, 2009	0.000000	1.000000
Jul 27, 2009	Aug 24, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M4 Certificate Writedown Free Factor Chart – CUSIP 362334HQ0**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 25, 2009	Sep 24, 2009	0.000000	1.000000
Sep 25, 2009	Oct 23, 2009	0.000000	1.000000
Oct 26, 2009	Nov 24, 2009	0.000000	1.000000
Nov 25, 2009	Dec 24, 2009	0.000000	1.000000
Dec 28, 2009	Jan 22, 2010	0.000000	1.000000
Jan 25, 2010	Feb 24, 2010	0.000000	1.000000
Feb 25, 2010	Mar 24, 2010	0.000000	1.000000
Mar 25, 2010	Apr 23, 2010	0.000000	1.000000
Apr 26, 2010	May 24, 2010	0.000000	1.000000
May 25, 2010	Jun 24, 2010	0.000000	1.000000
Jun 25, 2010	Jul 23, 2010	0.000000	1.000000
Jul 26, 2010	Aug 24, 2010	0.000000	1.000000
Aug 25, 2010	Sep 24, 2010	0.000000	1.000000
Sep 27, 2010	Oct 22, 2010	0.000000	1.000000
Oct 25, 2010	Nov 24, 2010	0.000000	1.000000
Nov 26, 2010	Dec 23, 2010	0.000000	1.000000
Dec 27, 2010	Jan 24, 2011	0.000000	1.000000
Jan 25, 2011	Feb 24, 2011	0.000000	1.000000
Feb 25, 2011	Mar 24, 2011	0.000000	1.000000
Mar 25, 2011	Apr 21, 2011	0.000000	1.000000
Apr 25, 2011	May 24, 2011	0.000000	1.000000
May 25, 2011	Jun 24, 2011	0.000000	1.000000
Jun 27, 2011	Jul 22, 2011	0.000000	1.000000
Jul 25, 2011	Aug 24, 2011	0.000000	1.000000
Aug 25, 2011	Sep 23, 2011	0.000000	1.000000
Sep 26, 2011	Oct 24, 2011	0.000000	1.000000
Oct 25, 2011	Nov 23, 2011	0.000000	1.000000
Nov 25, 2011	Dec 23, 2011	0.000000	1.000000
Dec 27, 2011	Jan 24, 2012	0.000000	1.000000
Jan 25, 2012	Feb 24, 2012	0.000000	1.000000
Feb 27, 2012	Mar 23, 2012	0.000000	1.000000
Mar 26, 2012	Apr 24, 2012	0.000000	1.000000
Apr 25, 2012	May 24, 2012	0.000000	1.000000
May 25, 2012	Jun 22, 2012	0.000000	1.000000
Jun 25, 2012	Jul 24, 2012	0.000000	1.000000

GSAMP Trust 2006-S2
M5 Certificate Writedown Free Factor Chart – CUSIP 362334HR8

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Mar 31, 2006	1.000000	1.000000
Apr 03, 2006	Apr 28, 2006	1.000000	1.000000
May 01, 2006	May 31, 2006	1.000000	1.000000
Jun 01, 2006	Jun 30, 2006	1.000000	1.000000
Jul 03, 2006	Jul 31, 2006	1.000000	1.000000
Aug 01, 2006	Aug 31, 2006	1.000000	1.000000
Sep 01, 2006	Sep 29, 2006	1.000000	1.000000
Oct 02, 2006	Oct 31, 2006	1.000000	1.000000
Nov 01, 2006	Nov 30, 2006	1.000000	1.000000
Dec 01, 2006	Dec 29, 2006	1.000000	1.000000
Jan 03, 2007	Jan 31, 2007	1.000000	1.000000
Feb 01, 2007	Feb 28, 2007	1.000000	1.000000
Mar 01, 2007	Mar 30, 2007	1.000000	1.000000
Apr 02, 2007	Apr 30, 2007	1.000000	1.000000
May 01, 2007	May 31, 2007	1.000000	1.000000
Jun 01, 2007	Jun 29, 2007	1.000000	1.000000
Jul 02, 2007	Jul 31, 2007	1.000000	1.000000
Aug 01, 2007	Aug 31, 2007	1.000000	1.000000
Sep 04, 2007	Sep 28, 2007	1.000000	1.000000
Oct 01, 2007	Oct 31, 2007	1.000000	1.000000
Nov 01, 2007	Nov 30, 2007	1.000000	1.000000
Dec 03, 2007	Dec 31, 2007	1.000000	1.000000
Jan 02, 2008	Jan 31, 2008	0.341408	1.000000
Feb 01, 2008	Feb 29, 2008	0.000000	1.000000
Mar 03, 2008	Mar 31, 2008	0.000000	1.000000
Apr 01, 2008	Apr 30, 2008	0.000000	1.000000
May 01, 2008	May 30, 2008	0.000000	1.000000
Jun 02, 2008	Jun 30, 2008	0.000000	1.000000
Jul 01, 2008	Jul 31, 2008	0.000000	1.000000
Aug 01, 2008	Aug 29, 2008	0.000000	1.000000
Sep 02, 2008	Sep 30, 2008	0.000000	1.000000
Oct 01, 2008	Oct 31, 2008	0.000000	1.000000
Nov 03, 2008	Nov 28, 2008	0.000000	1.000000
Dec 01, 2008	Dec 31, 2008	0.000000	1.000000
Jan 02, 2009	Jan 30, 2009	0.000000	1.000000
Feb 02, 2009	Feb 27, 2009	0.000000	1.000000
Mar 02, 2009	Mar 31, 2009	0.000000	1.000000
Apr 01, 2009	Apr 30, 2009	0.000000	1.000000
May 01, 2009	May 29, 2009	0.000000	1.000000
Jun 01, 2009	Jun 30, 2009	0.000000	1.000000
Jul 01, 2009	Jul 31, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M5 Certificate Writedown Free Factor Chart – CUSIP 362334HR8**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 03, 2009	Aug 31, 2009	0.000000	1.000000
Sep 01, 2009	Sep 30, 2009	0.000000	1.000000
Oct 01, 2009	Oct 30, 2009	0.000000	1.000000
Nov 02, 2009	Nov 30, 2009	0.000000	1.000000
Dec 01, 2009	Dec 31, 2009	0.000000	1.000000
Jan 04, 2010	Jan 29, 2010	0.000000	1.000000
Feb 01, 2010	Feb 26, 2010	0.000000	1.000000
Mar 01, 2010	Mar 31, 2010	0.000000	1.000000
Apr 01, 2010	Apr 30, 2010	0.000000	1.000000
May 03, 2010	May 28, 2010	0.000000	1.000000
Jun 01, 2010	Jun 30, 2010	0.000000	1.000000
Jul 01, 2010	Jul 30, 2010	0.000000	1.000000
Aug 02, 2010	Aug 31, 2010	0.000000	1.000000
Sep 01, 2010	Sep 30, 2010	0.000000	1.000000
Oct 01, 2010	Oct 29, 2010	0.000000	1.000000
Nov 01, 2010	Nov 30, 2010	0.000000	1.000000
Dec 01, 2010	Dec 31, 2010	0.000000	1.000000
Jan 03, 2011	Jan 31, 2011	0.000000	1.000000
Feb 01, 2011	Feb 28, 2011	0.000000	1.000000
Mar 01, 2011	Mar 31, 2011	0.000000	1.000000
Apr 01, 2011	Apr 29, 2011	0.000000	1.000000
May 02, 2011	May 31, 2011	0.000000	1.000000
Jun 01, 2011	Jun 30, 2011	0.000000	1.000000
Jul 01, 2011	Jul 29, 2011	0.000000	1.000000
Aug 01, 2011	Aug 31, 2011	0.000000	1.000000
Sep 01, 2011	Sep 30, 2011	0.000000	1.000000
Oct 03, 2011	Oct 31, 2011	0.000000	1.000000
Nov 01, 2011	Nov 30, 2011	0.000000	1.000000
Dec 01, 2011	Dec 30, 2011	0.000000	1.000000
Jan 03, 2012	Jan 31, 2012	0.000000	1.000000
Feb 01, 2012	Feb 29, 2012	0.000000	1.000000
Mar 01, 2012	Mar 30, 2012	0.000000	1.000000
Apr 02, 2012	Apr 30, 2012	0.000000	1.000000
May 01, 2012	May 31, 2012	0.000000	1.000000
Jun 01, 2012	Jun 29, 2012	0.000000	1.000000

GSAMP Trust 2006-S2**M6 Certificate Writedown Free Factor Chart – CUSIP 362334HS6**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Mar 31, 2006	1.000000	1.000000
Apr 03, 2006	Apr 28, 2006	1.000000	1.000000
May 01, 2006	May 31, 2006	1.000000	1.000000
Jun 01, 2006	Jun 30, 2006	1.000000	1.000000
Jul 03, 2006	Jul 31, 2006	1.000000	1.000000
Aug 01, 2006	Aug 31, 2006	1.000000	1.000000
Sep 01, 2006	Sep 29, 2006	1.000000	1.000000
Oct 02, 2006	Oct 31, 2006	1.000000	1.000000
Nov 01, 2006	Nov 30, 2006	1.000000	1.000000
Dec 01, 2006	Dec 29, 2006	1.000000	1.000000
Jan 03, 2007	Jan 31, 2007	1.000000	1.000000
Feb 01, 2007	Feb 28, 2007	1.000000	1.000000
Mar 01, 2007	Mar 30, 2007	1.000000	1.000000
Apr 02, 2007	Apr 30, 2007	1.000000	1.000000
May 01, 2007	May 31, 2007	1.000000	1.000000
Jun 01, 2007	Jun 29, 2007	1.000000	1.000000
Jul 02, 2007	Jul 31, 2007	1.000000	1.000000
Aug 01, 2007	Aug 31, 2007	1.000000	1.000000
Sep 04, 2007	Sep 28, 2007	1.000000	1.000000
Oct 01, 2007	Oct 31, 2007	1.000000	1.000000
Nov 01, 2007	Nov 30, 2007	0.844433	1.000000
Dec 03, 2007	Dec 31, 2007	0.101740	1.000000
Jan 02, 2008	Jan 31, 2008	0.000000	1.000000
Feb 01, 2008	Feb 29, 2008	0.000000	1.000000
Mar 03, 2008	Mar 31, 2008	0.000000	1.000000
Apr 01, 2008	Apr 30, 2008	0.000000	1.000000
May 01, 2008	May 30, 2008	0.000000	1.000000
Jun 02, 2008	Jun 30, 2008	0.000000	1.000000
Jul 01, 2008	Jul 31, 2008	0.000000	1.000000
Aug 01, 2008	Aug 29, 2008	0.000000	1.000000
Sep 02, 2008	Sep 30, 2008	0.000000	1.000000
Oct 01, 2008	Oct 31, 2008	0.000000	1.000000
Nov 03, 2008	Nov 28, 2008	0.000000	1.000000
Dec 01, 2008	Dec 31, 2008	0.000000	1.000000
Jan 02, 2009	Jan 30, 2009	0.000000	1.000000
Feb 02, 2009	Feb 27, 2009	0.000000	1.000000
Mar 02, 2009	Mar 31, 2009	0.000000	1.000000
Apr 01, 2009	Apr 30, 2009	0.000000	1.000000
May 01, 2009	May 29, 2009	0.000000	1.000000
Jun 01, 2009	Jun 30, 2009	0.000000	1.000000
Jul 01, 2009	Jul 31, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M6 Certificate Writedown Free Factor Chart – CUSIP 362334HS6**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 03, 2009	Aug 31, 2009	0.000000	1.000000
Sep 01, 2009	Sep 30, 2009	0.000000	1.000000
Oct 01, 2009	Oct 30, 2009	0.000000	1.000000
Nov 02, 2009	Nov 30, 2009	0.000000	1.000000
Dec 01, 2009	Dec 31, 2009	0.000000	1.000000
Jan 04, 2010	Jan 29, 2010	0.000000	1.000000
Feb 01, 2010	Feb 26, 2010	0.000000	1.000000
Mar 01, 2010	Mar 31, 2010	0.000000	1.000000
Apr 01, 2010	Apr 30, 2010	0.000000	1.000000
May 03, 2010	May 28, 2010	0.000000	1.000000
Jun 01, 2010	Jun 30, 2010	0.000000	1.000000
Jul 01, 2010	Jul 30, 2010	0.000000	1.000000
Aug 02, 2010	Aug 31, 2010	0.000000	1.000000
Sep 01, 2010	Sep 30, 2010	0.000000	1.000000
Oct 01, 2010	Oct 29, 2010	0.000000	1.000000
Nov 01, 2010	Nov 30, 2010	0.000000	1.000000
Dec 01, 2010	Dec 31, 2010	0.000000	1.000000
Jan 03, 2011	Jan 31, 2011	0.000000	1.000000
Feb 01, 2011	Feb 28, 2011	0.000000	1.000000
Mar 01, 2011	Mar 31, 2011	0.000000	1.000000
Apr 01, 2011	Apr 29, 2011	0.000000	1.000000
May 02, 2011	May 31, 2011	0.000000	1.000000
Jun 01, 2011	Jun 30, 2011	0.000000	1.000000
Jul 01, 2011	Jul 29, 2011	0.000000	1.000000
Aug 01, 2011	Aug 31, 2011	0.000000	1.000000
Sep 01, 2011	Sep 30, 2011	0.000000	1.000000
Oct 03, 2011	Oct 31, 2011	0.000000	1.000000
Nov 01, 2011	Nov 30, 2011	0.000000	1.000000
Dec 01, 2011	Dec 30, 2011	0.000000	1.000000
Jan 03, 2012	Jan 31, 2012	0.000000	1.000000
Feb 01, 2012	Feb 29, 2012	0.000000	1.000000
Mar 01, 2012	Mar 30, 2012	0.000000	1.000000
Apr 02, 2012	Apr 30, 2012	0.000000	1.000000
May 01, 2012	May 31, 2012	0.000000	1.000000
Jun 01, 2012	Jun 29, 2012	0.000000	1.000000

GSAMP Trust 2006-S2
M7 Certificate Writedown Free Factor Chart – CUSIP 362334HT4

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Mar 30, 2006	Mar 31, 2006	1.000000	1.000000
Apr 03, 2006	Apr 28, 2006	1.000000	1.000000
May 01, 2006	May 31, 2006	1.000000	1.000000
Jun 01, 2006	Jun 30, 2006	1.000000	1.000000
Jul 03, 2006	Jul 31, 2006	1.000000	1.000000
Aug 01, 2006	Aug 31, 2006	1.000000	1.000000
Sep 01, 2006	Sep 29, 2006	1.000000	1.000000
Oct 02, 2006	Oct 31, 2006	1.000000	1.000000
Nov 01, 2006	Nov 30, 2006	1.000000	1.000000
Dec 01, 2006	Dec 29, 2006	1.000000	1.000000
Jan 03, 2007	Jan 31, 2007	1.000000	1.000000
Feb 01, 2007	Feb 28, 2007	1.000000	1.000000
Mar 01, 2007	Mar 30, 2007	1.000000	1.000000
Apr 02, 2007	Apr 30, 2007	1.000000	1.000000
May 01, 2007	May 31, 2007	1.000000	1.000000
Jun 01, 2007	Jun 29, 2007	1.000000	1.000000
Jul 02, 2007	Jul 31, 2007	1.000000	1.000000
Aug 01, 2007	Aug 31, 2007	1.000000	1.000000
Sep 04, 2007	Sep 28, 2007	0.750495	1.000000
Oct 01, 2007	Oct 31, 2007	0.349600	1.000000
Nov 01, 2007	Nov 30, 2007	0.000000	1.000000
Dec 03, 2007	Dec 31, 2007	0.000000	1.000000
Jan 02, 2008	Jan 31, 2008	0.000000	1.000000
Feb 01, 2008	Feb 29, 2008	0.000000	1.000000
Mar 03, 2008	Mar 31, 2008	0.000000	1.000000
Apr 01, 2008	Apr 30, 2008	0.000000	1.000000
May 01, 2008	May 30, 2008	0.000000	1.000000
Jun 02, 2008	Jun 30, 2008	0.000000	1.000000
Jul 01, 2008	Jul 31, 2008	0.000000	1.000000
Aug 01, 2008	Aug 29, 2008	0.000000	1.000000
Sep 02, 2008	Sep 30, 2008	0.000000	1.000000
Oct 01, 2008	Oct 31, 2008	0.000000	1.000000
Nov 03, 2008	Nov 28, 2008	0.000000	1.000000
Dec 01, 2008	Dec 31, 2008	0.000000	1.000000
Jan 02, 2009	Jan 30, 2009	0.000000	1.000000
Feb 02, 2009	Feb 27, 2009	0.000000	1.000000
Mar 02, 2009	Mar 31, 2009	0.000000	1.000000
Apr 01, 2009	Apr 30, 2009	0.000000	1.000000
May 01, 2009	May 29, 2009	0.000000	1.000000
Jun 01, 2009	Jun 30, 2009	0.000000	1.000000
Jul 01, 2009	Jul 31, 2009	0.000000	1.000000

GSAMP Trust 2006-S2**M7 Certificate Writedown Free Factor Chart – CUSIP 362334HT4**

<u>From</u>	<u>To</u>	<u>Factor</u>	<u>Writedown Free Factor</u>
Aug 03, 2009	Aug 31, 2009	0.000000	1.000000
Sep 01, 2009	Sep 30, 2009	0.000000	1.000000
Oct 01, 2009	Oct 30, 2009	0.000000	1.000000
Nov 02, 2009	Nov 30, 2009	0.000000	1.000000
Dec 01, 2009	Dec 31, 2009	0.000000	1.000000
Jan 04, 2010	Jan 29, 2010	0.000000	1.000000
Feb 01, 2010	Feb 26, 2010	0.000000	1.000000
Mar 01, 2010	Mar 31, 2010	0.000000	1.000000
Apr 01, 2010	Apr 30, 2010	0.000000	1.000000
May 03, 2010	May 28, 2010	0.000000	1.000000
Jun 01, 2010	Jun 30, 2010	0.000000	1.000000
Jul 01, 2010	Jul 30, 2010	0.000000	1.000000
Aug 02, 2010	Aug 31, 2010	0.000000	1.000000
Sep 01, 2010	Sep 30, 2010	0.000000	1.000000
Oct 01, 2010	Oct 29, 2010	0.000000	1.000000
Nov 01, 2010	Nov 30, 2010	0.000000	1.000000
Dec 01, 2010	Dec 31, 2010	0.000000	1.000000
Jan 03, 2011	Jan 31, 2011	0.000000	1.000000
Feb 01, 2011	Feb 28, 2011	0.000000	1.000000
Mar 01, 2011	Mar 31, 2011	0.000000	1.000000
Apr 01, 2011	Apr 29, 2011	0.000000	1.000000
May 02, 2011	May 31, 2011	0.000000	1.000000
Jun 01, 2011	Jun 30, 2011	0.000000	1.000000
Jul 01, 2011	Jul 29, 2011	0.000000	1.000000
Aug 01, 2011	Aug 31, 2011	0.000000	1.000000
Sep 01, 2011	Sep 30, 2011	0.000000	1.000000
Oct 03, 2011	Oct 31, 2011	0.000000	1.000000
Nov 01, 2011	Nov 30, 2011	0.000000	1.000000
Dec 01, 2011	Dec 30, 2011	0.000000	1.000000
Jan 03, 2012	Jan 31, 2012	0.000000	1.000000
Feb 01, 2012	Feb 29, 2012	0.000000	1.000000
Mar 01, 2012	Mar 30, 2012	0.000000	1.000000
Apr 02, 2012	Apr 30, 2012	0.000000	1.000000
May 01, 2012	May 31, 2012	0.000000	1.000000
Jun 01, 2012	Jun 29, 2012	0.000000	1.000000