

GENERAL ELECTRIC CAPITAL CORP

Form 424B3

March 15, 2011

**Pricing Supplement Dated March 15, 2011  
(To Prospectus Supplement Dated March 15, 2011  
and Prospectus Dated July 9, 2009)**

**Rule 424(b)(3)  
File No. 333-160487  
Pricing Supplement No. 2011-2**

**GENERAL ELECTRIC CAPITAL CORPORATION  
GE Interest Plus®  
Variable Denomination Floating Rate Notes**

|                |                          |                          |                            |                              |
|----------------|--------------------------|--------------------------|----------------------------|------------------------------|
| Interest Rate: | Under<br>\$15,000        | \$15,000 to<br>\$49,999  | \$50,000 to<br>\$5 million | Greater than<br>\$ 5 million |
|                | <u>Rate</u> <u>Yield</u> | <u>Rate</u> <u>Yield</u> | <u>Rate</u> <u>Yield</u>   | <u>Rate</u> <u>Yield</u>     |
|                | 1.25% 1.26%              | 1.35% 1.36%              | 1.45% 1.46%                | 0.25% 0.25%                  |

Effective Dates: March 15, 2011 until such time as a different rate is determined by the GE Interest Plus Committee. Information on current interest rates is available at [GEInterestPlus.com](http://GEInterestPlus.com) or by calling 800-433-4480, 24 hours a day, seven days a week.

The rates for GE Interest Plus Notes are separate and distinct from the rate established for GE Interest Plus for Businesses, which is offered to business investors.

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