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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 \$15,000 to \$50,000 to Greater than \$15,000 \$49,999 \$5 million \$ 5 million Rate Yield Rate Yield Rate <u>Yield</u> Rate Yield 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 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.