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GENERAL ELECTRIC CAPITAL CORP Form 424B3 February 21, 2012

Pricing Supplement Dated February 21, 2012 (To Prospectus Supplement Dated March 15, 2011 File No. 333-160487 and Prospectus Dated July 9, 2009)

Rule 424(b)(3) Pricing Supplement No. 2012-1

GENERAL ELECTRIC CAPITAL CORPORATION

GE Interest Plus®

Variable Denomination Floating Rate Notes

Interest Rate: Under \$15,000 \$15,000 to \$50,000 to

\$49,999 \$5 million

\$ 5 million

Greater than

Rate Yield Rate Yield Rate Yield Rate Yield

1.00%1.00%1.05%1.06%1.10%1.11% 0.25%0.25%

Effective Dates:

February 21, 2012 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.