

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 | \$15,000 to \$49,999 | \$50,000 to \$5 million | Greater than \$ 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 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.
