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GENERAL ELECTRIC CAPITAL CORP Form 424B3 July 10, 2009

Pricing Supplement Dated July 9, 2009

Rule 424(b)(3)

(To Prospectus Supplement Dated July 9, 2009 File No. 333-160487

and Prospectus Dated July 9, 2009)

Pricing Supplement No. 2009-4

GENERAL ELECTRIC CAPITAL CORPORATION

GE Interest Plus®

Variable Denomination Floating Rate Notes

Interest Rate:

Under

\$15,000 to

\$50,000 and

\$15,000

\$49,999

Over

Rate Yield Rate Yield Rate Yield

J.00%J.02% J.15%J.17% J.30%J.32%

Initial Investment Incentive: \$25 for an initial investment of at least \$500 or an initial investment of at least \$250 along with enrollment in the automatic investment plan. An additional \$25 if automatic deduction from a GE employee payroll or GE pension check is authorized within the first 30 days after an investment account is opened.

Effective Dates: July 9, 2009 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.