general_electric_capital_corporation_supplement_no_337

http://www.oblible.com

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CALCULATION OF REGISTRATION FEE

| Title of Each Class of Securities Offered | Maximum Aggregate Offering Price | | | |
|--|-------------------------------------|--|--|--|
| 4.000% Internotes® Due November 15, 2021 | \$11,328,000 | | | |
| 4.500% Internotes® Due November 15, 2025 | \$9,980,000 | | | |

Filed Under Rule 424(b)(3), Registration Statement No. 333-156929 Pricing Supplement Number 337 Dated November 15, 2010

(To: Prospectus Dated January 23, 2009, as supplemented by Prospectus Supplement Dated January 23, 2009)

| CUSIP | Selling | Gross | Coupon | Coupon | Coupon | Maturity | 1 st Coupon | 1 st Coupon | Survivor's | FI |
|-----------|---------|------------|--------|--------|-----------------|------------|------------------------|------------------------|------------|----|
| Number | Price | Concession | Type | Rate | Frequency | Date | Date | Amount | Option | G |
| 36966TAT9 | 100% | 1.900% | FIXED | 4.000% | SEMI- ANNUAL | 11/15/2021 | 05/15/2011 | \$19.67 | YES | N |

Redemption Information: Non-Callable.

Investing in these notes involves risks (See "Risk Factors" in our Annual Report on Form 10-K filed with the Securities and Excha

| CUSIP | Selling | Gross | Coupon | Coupon | Coupon | Maturity | 1 st Coupon | 1 st Coupon | Survivor's | FI |
|-----------|---------|------------|--------|--------|-----------------|------------|------------------------|------------------------|------------|----|
| Number | Price | Concession | Type | Rate | Frequency | Date | Date | Amount | Option | G |
| 36966TAU6 | 100% | 2.500% | FIXED | 4.500% | SEMI- ANNUAL | 11/15/2025 | 05/15/2011 | \$22.13 | YES | N |

Redemption Information: Non-Callable.

Investing in these notes involves risks (See "Risk Factors" in our Annual Report on Form 10-K filed with the Securities and Excha

http://www.sec.gov/Archives/edgar/data/40554/000004055410000239/cycle337psupp.htm

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Initial trades settle flat and clear SDFS: DTC Book Entry only DTC number: 0235 via RBC Dain Rauscher Inc.

Agents: Banc of America Securities LLC, Incapital LLC, Charles Schwab & Co., Inc., Citigroup Global Markets Inc., Merrill Lynch, Pierce, Fenner & Smith Incorporated, Morgan Stanley & Co., Incorporated, UBS Securities LLC, Wachovia Securities LLC

The issuer has filed a registration statement (including a prospectus) with the SEC for the offering to which this communication relates. Before you invest, you should read the prospectus in that registration statement and other documents the issuer has filed with the SEC for more complete information about the issuer and this offering. You may get these documents for free by visiting the SEC Web site at www.sec.gov. Alternatively, the issuer, Incapital Holdings LLC, or any dealer participating in the offering will arrange to send you the prospectus if you request it by calling Incapital Holdings LLC at 1-312-379-3755 or Investor Communications of the issuer at 1-203-357-3950.

 * GE CAPITAL is the registered trademark of the General Electric Company.

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