

GENERAL ELECTRIC CAPITAL CORP

Form 424B3

February 19, 2003

Filed Under Rule 424(b)(3), Registration Statement No. 333-100527

Pricing Supplement Number 11 Dated February 18, 2003

(To: Prospectus Dated November 21, 2002, as supplemented by Prospectus Supplement Dated November 22, 2002)

| CUSIP Number | Principal Amount | Selling Price | Gross Concession | Net Proceeds | Coupon Rate | Coupon Frequency | Maturity Date | 1st Coupon Date | 1st Coupon Amount | Survivor's Option |
|--------------|------------------|---------------|------------------|-----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|
| 36966RBY1 | \$12,161,000.00 | 100% | .625% | \$12,084,993.75 | 2.450% | SEMI-ANNUAL | 02/15/2006 | 08/15/2003 | \$11.84 | YES |

Redemption Information: Non-Callable.

| CUSIP Number | Principal Amount | Selling Price | Gross Concession | Net Proceeds | Coupon Rate | Coupon Frequency | Maturity Date | 1st Coupon Date | 1st Coupon Amount | Survivor's Option |
|--------------|------------------|---------------|------------------|----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|
| 36966RBZ8 | \$10,016,000.00 | 100% | 1.000% | \$9,915,840.00 | 3.450% | SEMI-ANNUAL | 02/15/2008 | 08/15/2003 | \$16.68 | YES |

Redemption Information: Non-Callable.

| CUSIP Number | Principal Amount | Selling Price | Gross Concession | Net Proceeds | Coupon Rate | Coupon Frequency | Maturity Date | 1st Coupon Date | 1st Coupon Amount | Survivor's Option |
|--------------|------------------|---------------|------------------|----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|
| 36966RCA2 | \$9,652,000.00 | 100% | 1.200% | \$9,536,176.00 | 4.000% | SEMI-ANNUAL | 02/15/2010 | 08/15/2003 | \$19.33 | YES |

Redemption Information: Non-Callable.

| | | |
|------------------------|---|--|
| GE Capital Corporation | <p>Trade Date: February 18, 2003 @ 12:00 PM ET Settle Date: February 21, 2003 Minimum Denomination/Increments: \$1,000.00/\$1,000.00 Initial trades settle flat and clear SDFS: DTC Book Entry only DTC number: 0262 via BNY Clearing Services, LLC</p> <p>Agents: Banc of America Securities LLC, Incapital LLC, A.G. Edwards & Sons, Inc., Charles Schwab & Co. Inc., Edward D. Jones & Co., L.P., Merrill Lynch & Co., Morgan Stanley, Prudential Securities, Salomon Smith Barney, UBS PaineWebber, Wachovia Securities</p> <p><i>* GE CAPITAL is the registered trademark of the General Electric Company.</i></p> <p><i>InterNotes® is the trade mark of INCAPITAL, LLC. All rights reserved.</i></p> | <p>GE Capital Corporation \$20,000,000,000.00 GE Capital * InterNotes Prospectus Supplement Dated 22-Nov-02</p> |
| | | |