GENERAL ELECTRIC CAPITAL CORP Form FWP October 23, 2012

> Filed Pursuant to Rule 433 Dated October 22, 2012

Registration Statement No. 333-178262

GENERAL ELECTRIC CAPITAL CORPORATION

GLOBAL MEDIUM-TERM NOTES, SERIES A

(Senior Unsecured Floating Rate Notes)

Investing in these notes involves risks. See Risk Factors in Item 1A of our Annual Report on Form 10-K for the year ended December 31, 2011 filed with the Securities and Exchange Commission and in the Prospectus and Prospectus Supplement pursuant to which these notes are issued.

Issuer: General Electric Capital Corporation

Trade Date: October 22, 2012

Settlement Date (Original

Issue Date):

October 25, 2012

Maturity Date: April 25, 2014
Principal Amount: US \$100,000,000

Price to Public (Issue Price): 100.000% Agents Commission: 0.10% All-in Price: 99.90%

Net Proceeds to Issuer: US \$99,900,000

Interest Rate Basis

(Benchmark):

LIBOR, as determined by Reuters

Index Currency: U.S. Dollars
Spread (Plus or Minus): Plus 0.20%
Index Maturity: Three Months

Interest Payment Period: Quarterly

Interest Payment Dates: Quarterly on the 25th day of each July, October, January, and April, commencing

January 25, 2013 and ending on the Maturity Date

Initial Interest Rate:

To be determined two London Business Days prior to the Original Issue Date

Interest Reset Periods and

Dates:

Quarterly on each Interest Payment Date

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Interest Determination Date: Quarterly, two London Business Days prior to each Interest Reset Date

Day Count Convention: Actual/360, Modified Following Adjusted

Business Day Convention: New York

Method of Settlement: The Depository Trust Company
Trustee: The Bank of New York Mellon

Denominations: Minimum of \$2,000 with increments of \$1,000 thereafter.

Call Dates (if any):

Call Notice Period:

Put Dates (if any):

Put Notice Period:

Not Applicable

Not Applicable

Not Applicable

Not Applicable

Solution Not Applicable

Solution Not Applicable

USIP:

36962G6H2

US36962G6H28

Plan of Distribution:

The Notes are being purchased by the underwriters listed below (collectively, the Underwriters), as principal, at 100.000% of the aggregate principal amount less an underwriting discount equal to 0.10% of the principal amount of the Notes.

Institution

Commitment

Lead Managers:

Citigroup Global Markets Inc. \$100,000,000 Total \$100,000,000

The Issuer has agreed to indemnify the Underwriters against certain liabilities, including liabilities under the Securities Act of 1933, as amended.

CAPITALIZED TERMS USED HEREIN WHICH ARE DEFINED IN THE PROSPECTUS SUPPLEMENT SHALL HAVE THE MEANINGS ASSIGNED TO THEM IN THE PROSPECTUS SUPPLEMENT.

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 or the Underwriters participating in the offering will arrange to send you the prospectus if you request it by calling Citigroup Global Markets Inc. toll-free at 1-877-858-5407.