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GENERAL ELECTRIC CAPITAL CORP

Form FWP

July 25, 2012

[Filed Under Rule 433, Registration Statement No. 333-178262](#)

[Pricing Supplement No. 406 Dated July 23, 2012](#)

[\(To: Prospectus Dated December 1, 2011 , as supplemented by Prospectus Supplement Dated December 1, 2011\)](#)

| CUSIP Number | Selling Price | Gross Concession | Coupon Type | Coupon Rate | Coupon Frequency | Maturity Date | 1 st Coupon Date | 1 st Coupon Amount | Survivor's Option | Product Ranking |
|--------------|---------------|------------------|-------------|-------------|------------------|---------------|-----------------------------|-------------------------------|-------------------|------------------------|
| 36966TFY3 | 100.000% | 2.150% | Fixed | 3.000% | SEMI-ANNUAL | 08/15/2025 | 02/15/2013 | \$16.08 | Yes | Senior Unsecured Notes |

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 Exchange Commission).

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|--------------|---------------|------------------|-------------|-------------|------------------|---------------|-----------------------------|-------------------------------|-------------------|------------------------|
| 36966TFZO | 100.000% | 3.000% | Fixed | 3.600% | SEMI-ANNUAL | 08/15/2032 | 02/15/2013 | \$19.30 | Yes | Senior Unsecured Notes |

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 Exchange Commission).

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| <p>General Electric Capital Corporation</p> | <p>Offering Dates: Monday, July 23, 2012 through Monday, July 30, 2012</p> <p>Trade Date: Monday, July 30, 2012 @ 12:00 PM ET</p> <p>Settlement Date: Thursday, August 2, 2012</p> <p>Minimum Denomination/Increments:\$1,000.00/\$1,000.00</p> <p>Initial trades settle flat and clear SDFS: DTC Book Entry only</p> <p>DTC number: 0235 via RBC Dain Rauscher Inc.</p> <p>Agents: BofA Merrill Lynch, Incapital, LLC, Citigroup, Morgan Stanley, UBS Investment Bank, Wells Fargo Advisors, LLC</p> <p>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</p> | <p>General Electric Capital Corporation GE Capital* InterNotes® Prospectus Supplement Dated December 1, 2011 to Prospectus Dated December 1, 2011</p> |
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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 General Electric
Capital Corporation.*

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