

## GENERAL ELECTRIC CAPITAL CORP

Form 424B3

July 25, 2003

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

Pricing Supplement Number 31 Dated 07/21/2003

(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 | Prod Rank      |
|--------------|------------------|---------------|------------------|----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|----------------|
| 36966RGT7    | \$1,953,000.00   | 100%          | 0.625%           | \$1,940,793.75 | 1.875%      | MONTHLY          | 07/15/2006    | 08/15/2003      | \$1.09            | YES               | Seni Unse Note |

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 | Pr R   |
|--------------|------------------|---------------|------------------|----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|--------|
| 36966RGU4    | \$1,593,000.00   | 100%          | 1.000%           | \$1,577,070.00 | 2.800%      | QUARTERLY        | 07/15/2008    | 10/15/2003      | \$6.30            | YES               | Se U N |

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 |
|--------------|------------------|---------------|------------------|----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|
| 36966RGV2    | \$2,939,000.00   | 100%          | 1.300%           | \$2,900,793.00 | 3.900%      | SEMI-ANNUAL      | 10/15/2011    | 01/15/2004      | \$18.52           | 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 |
|--------------|------------------|---------------|------------------|----------------|-------------|------------------|---------------|-----------------|-------------------|-------------------|
| 36966RGW0    | \$8,359,000.00   | 100%          | 1.600%           | \$8,225,256.00 | 4.350%      | SEMI-ANNUAL      | 07/15/2014    | 01/15/2004      | \$20.66           | YES               |

Redemption Information: Non-Callable.

|                        |   |  |
|------------------------|---|--|
| GE Capital Corporation | <p>Trade Date: July 21, 2003 @ 12:00 PM ET<br/> Settle Date: July 24, 2003<br/> Minimum Denomination/Increments: \$1,000.00/\$1,000.00<br/> Initial trades settle flat and clear SDFS: DTC Book Entry only<br/> DTC number: 0262 via BNY Clearing Services, LLC</p> <p>Agents: Banc of America Securities LLC, Incapital LLC, A.G. Edwards &amp; Sons, Inc., Charles Schwab &amp; Co. Inc., Citigroup, Edward D. Jones &amp; Co., L.P., Merrill</p> | <p>GE Capital Corporation<br/> \$20,000,000,000.00 GE Capital<sup>*</sup> InterNotes<br/> Prospectus Supplement<br/> Dated 22-Nov-02</p> |
|------------------------|---|--|

Lynch & Co., Morgan Stanley, Prudential Securities, UBS  
Financial Services Inc., Wachovia Securities

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