

ENTERGY MISSISSIPPI INC  
Form FWP  
January 13, 2006

Free Writing Prospectus  
Filed pursuant to Rule 433  
Registration No. 333-110675

Entergy Mississippi, Inc. First Mortgage Bonds  
5.92% Series due February 1, 2016

Final Terms and Conditions

January 11, 2006

|                                      |   |
|--------------------------------------|---|
| <b><u>Issuer:</u></b>                | Entergy Mississippi, Inc.   |
| <b><u>Market Type:</u></b>           | First Mortgage Bonds (Publicly Registered)  |
| <b><u>Ratings:</u></b>               | Baa2/A-/BBB+ (stable/negative watch/negative outlook)   |
| <b><u>Trade Date:</u></b>            | January 11, 2006  |
| <b><u>Settlement Date:</u></b>       | January 18, 2006 (T+4)  |
| <b><u>Principal Amount:</u></b>      | \$100,000,000   |
| <b><u>Coupon Dates:</u></b>          | February 1 and August 1 each year   |
| <b><u>First Payment Date:</u></b>    | August 1, 2006 (Long 1 <sup>st</sup> Coupon)  |
| <b><u>Final Maturity:</u></b>        | February 1, 2016  |
| <b><u>Call Date &amp; Terms:</u></b> | Make-whole call at T+30bps until February 1, 2011, callable anytime on or after February 1, 2011 at 100% plus accrued and unpaid interest |
| <b><u>UST Benchmark:</u></b>         | T 4.50% November 2015   |
| <b><u>Treasury Price:</u></b>        | 100-14%   |
| <b><u>Treasury Yield:</u></b>        | 4.444%  |

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|   |                         |
|---|-------------------------|
| <b><u>Re-offer Spread:</u></b>            | +148 bps                |
| <b><u>Re-offer Yield to Investor:</u></b> | 5.924%                  |
| <b><u>Coupon:</u></b>                     | 5.92 %                  |
| <b><u>Price to Investor:</u></b>          | 99.967 % ; \$99,967,000 |
| <b><u>Underwriting Fee:</u></b>           | 0.65% ; \$650,000       |
| <b><u>Net Proceeds:</u></b>               | \$99,153,000            |
| <b><u>Day Count:</u></b>                  | 30/360                  |
| <b><u>Denominations:</u></b>              | \$1,000                 |

**Underwriters:**

|                      |  |
|----------------------|--|
| <b>Book-Runners:</b> | Credit Suisse First Boston (40%) \$ 40,000,000 |
|                      | KeyBanc Capital Markets (40%) \$ 40,000,000    |

**Co-Manager:** BNP Paribas (20%) \$ 20,000,000

**CUSIP:** 29364NAN8

**Payment on overdue :  
Principal** The issuer will pay interest on any overdue principal, and if such payment is enforceable under the applicable law, on any overdue installment of interest on the bonds at a rate of 6.92% per annum to holders of record at the close of business on the business day immediately preceding its payment of such interest.

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 EDGAR on the SEC Web site at [www.sec.gov](http://www.sec.gov).

Alternatively, CSFB and/or KeyBanc Capital Markets can arrange to send you the prospectus if you request it, please call CSFB at 1-800-221-1037 or KeyBanc Capital Markets at 1-866-227-6479.