

**ROCKY MOUNTAIN POWER CASE
DOCKET NO. 10-035-124
HISTORICAL BOND YIELDS**

DATE	A	B	C	D	E
	30 YEAR US TREASURY	20 YEAR US TREASURY	10 YEAR US TREASURY	AAA CORPORAT E BONDS	BBB CORPORAT E BONDS
1/1/2006		4.65%	4.42%	5.29%	6.02%
2/1/2006	4.54%	4.73%	4.57%	5.35%	6.27%
3/1/2006	4.73%	4.91%	4.72%	5.53%	6.41%
4/1/2006	5.06%	5.22%	4.99%	5.84%	6.68%
5/1/2006	5.20%	5.35%	5.11%	5.95%	6.75%
6/1/2006	5.15%	5.29%	5.11%	5.89%	6.78%
7/1/2006	5.13%	5.25%	5.09%	5.85%	6.76%
8/1/2006	5.00%	5.08%	4.88%	5.68%	6.59%
9/1/2006	4.85%	4.93%	4.72%	5.51%	6.43%
10/1/2006	4.85%	4.94%	4.73%	5.51%	6.42%
11/1/2006	4.69%	4.78%	4.60%	5.33%	6.20%
12/1/2006	4.68%	4.78%	4.56%	5.32%	6.22%
1/1/2007	4.85%	4.95%	4.76%	5.40%	6.34%
2/1/2007	4.82%	4.93%	4.72%	5.39%	6.28%
3/1/2007	4.72%	4.81%	4.56%	5.30%	6.27%
4/1/2007	4.87%	4.95%	4.69%	5.47%	6.39%
5/1/2007	4.90%	4.98%	4.75%	5.47%	6.39%
6/1/2007	5.20%	5.29%	5.10%	5.79%	6.70%
7/1/2007	5.11%	5.19%	5.00%	5.73%	6.65%
8/1/2007	4.93%	5.00%	4.67%	5.79%	6.65%
9/1/2007	4.79%	4.84%	4.52%	5.74%	6.59%
10/1/2007	4.77%	4.83%	4.53%	5.66%	6.48%
11/1/2007	4.52%	4.56%	4.15%	5.44%	6.40%
12/1/2007	4.53%	4.57%	4.10%	5.49%	6.65%
1/1/2008	4.33%	4.35%	3.74%	5.33%	6.54%
2/1/2008	4.52%	4.49%	3.74%	5.53%	6.82%
3/1/2008	4.39%	4.36%	3.51%	5.51%	6.89%
4/1/2008	4.44%	4.44%	3.68%	5.55%	6.97%
5/1/2008	4.60%	4.60%	3.88%	5.57%	6.93%
6/1/2008	4.69%	4.74%	4.10%	5.68%	7.07%
7/1/2008	4.57%	4.62%	4.01%	5.67%	7.16%
8/1/2008	4.50%	4.53%	3.89%	5.64%	7.15%
9/1/2008	4.27%	4.32%	3.69%	5.65%	7.31%
10/1/2008	4.17%	4.45%	3.81%	6.28%	8.88%
11/1/2008	4.00%	4.27%	3.53%	6.12%	9.21%
12/1/2008	2.87%	3.18%	2.42%	5.05%	8.43%
1/1/2009	3.13%	3.46%	2.52%	5.05%	8.14%
2/1/2009	3.59%	3.83%	2.87%	5.27%	8.08%
3/1/2009	3.64%	3.78%	2.82%	5.50%	8.42%
4/1/2009	3.76%	3.84%	2.93%	5.39%	8.39%
5/1/2009	4.23%	4.22%	3.29%	5.54%	8.06%
6/1/2009	4.52%	4.51%	3.72%	5.61%	7.50%
7/1/2009	4.41%	4.38%	3.56%	5.41%	7.09%
8/1/2009	4.37%	4.33%	3.59%	5.26%	6.58%
9/1/2009	4.19%	4.14%	3.40%	5.13%	6.31%
10/1/2009	4.19%	4.16%	3.39%	5.15%	6.29%
11/1/2009	4.31%	4.24%	3.40%	5.19%	6.32%
12/1/2009	4.49%	4.40%	3.59%	5.26%	6.37%
1/1/2010	4.60%	4.50%	3.73%	5.26%	6.25%
2/1/2010	4.62%	4.48%	3.69%	5.35%	6.34%
3/1/2010	4.64%	4.49%	3.73%	5.27%	6.27%
4/1/2010	4.69%	4.53%	3.85%	5.29%	6.25%
5/1/2010	4.29%	4.11%	3.42%	4.96%	6.05%
6/1/2010	4.13%	3.95%	3.20%	4.88%	6.23%
7/1/2010	3.99%	3.80%	3.01%	4.72%	6.01%
8/1/2010	3.80%	3.52%	2.70%	4.49%	5.66%
9/1/2010	3.77%	3.47%	2.65%	4.53%	5.66%
10/1/2010	3.87%	3.52%	2.54%	4.68%	5.72%
11/1/2010	4.19%	3.82%	2.76%	4.87%	5.92%
12/1/2010	4.42%	4.17%	3.29%	5.02%	6.10%
1/1/2011	4.52%	4.28%	3.39%	5.04%	6.09%
2/1/2011	4.65%	4.42%	3.58%	5.22%	6.15%
3/1/2011	4.51%	4.27%	3.41%	5.13%	6.03%
4/1/2011	4.50%	4.28%	3.46%	5.16%	6.02%
5/1/2011	4.29%	4.01%	3.17%	4.96%	5.78%
AVERAGE	4.46%	4.46%	3.87%	5.38%	6.69%
3 MONTH AVG	4.43%	4.19%	3.35%	5.08%	5.94%

SOURCES: COLUMNS A-E FROM www.federalreserve.gov