

Macro Roundup Article

Headline: [Stocks Haven't Looked This Unattractive Since 2007](#)

Article

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Author(s)	Eric Wallerstein
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Tweet: The S&P; 500's equity risk premium is currently at 1.59pp, its lowest level since October 2007. Since 2008 the mean ERP has been 3.5pp above its post 1957 mean of 1.62pp.

Summary: The equity risk premium—the gap between the S&P 500's earnings yield and that of 10-year Treasuries—sits around 1.59 percentage points, a low not seen since October 2007. That is well below the average gap of around 3.5 points since 2008. The current equity risk premium is closer to the longer-term norm. The average premium since 1957 is around 1.62 points, BlackRock research shows.

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