

* 애널리스트 커버리지 7명 이상 유니버스

2Q26 실적발표 전 5일을 위한 Active Quant의 定石
8번째 업데이트 (8.10 ~ 8.14)

"공시 확정치" 존재시 "시장 예상치" 수치들은 다음분기 전환을 의미 ↓ (억원)										
이름	실적발표 예정일	퀀트 예상치(T+1)	미발표 시장 예상치(T+1)	기발표 시장 예상치(T)	공시 확정치(T)	퀀트 예상치 결과		2Q26 예상실적 변화		
						L/S Position	Valuation	현재	1주전	2주전
IT										
삼성전자	7/7	▲ 1,122,399	▲ 1,139,832	▼ 848,367	▼ 894,924	No Position	Undervalued	Neutral	Neutral	Neutral
SK하이닉스	7/29	▲ 764,611	▲ 787,009	▼ 646,941	▼ 605,426	No Position	Undervalued	Neutral	Neutral	Neutral
삼성전기	7/30	▲ 6,200	▲ 5,898	▼ 4,061	▼ 4,404	No Position	Overvalued	Neutral	Positive	Neutral
LG에너지솔루션	8/14	■ 2,009	▲ 3,059	■ 1,883	▼ 1,133	No Position	Undervalued	Negative	Negative	Negative
삼성SDI	7/31	▲ 2,036	936	▼ -273	▲ 2,038	Long	Fair	Positive	Positive	Positive
LG전자	7/7	▲ 12,583	▼ 10,274	▼ 10,580	▲ 15,791	No Position	Overvalued	Positive	Positive	Positive
LG이노텍	7/23	▲ 3,548	▲ 3,071	▼ 1,823	▲ 2,458	No Position	Overvalued	Positive	Positive	Positive
삼성에스디에스	7/24	▲ 2,478	▲ 2,530	▼ 2,372	▼ 2,318	No Position	Overvalued	Neutral	Neutral	Neutral
현대오트티브	8/14	▼ 690	■ 771	■ 764	▲ 905	Short	Fair	Negative	Negative	Neutral
에코프로비엠	8/14	▼ 143	▲ 203	▲ 237	■ 180	Short	Undervalued	Negative	Neutral	Positive
이수퍼타시스	8/14	▼ 776	▼ 751	미발표		No Position	Overvalued	Neutral	Neutral	Neutral
LG씨엔에스	7/23	▲ 1,446	■ 1,359	▲ 1,370	▼ 1,279	No Position	Fair	Neutral	Neutral	Negative
대덕전자	8/14	▲ 814	▲ 768	▼ 640	■ 703	No Position	Fair	Neutral	Positive	Neutral
리노공업	8/13	▲ 660	▲ 660	미발표		No Position	Overvalued	Neutral	Neutral	Neutral
LG디스플레이	7/24	▲ 4,150	▲ 4,391	▼ -952	▼ -1,077	No Position	Undervalued	Neutral	Neutral	Neutral
심텍	8/14	▲ 920	■ 748	▼ 473	▲ 629	Long	Overvalued	Positive	Neutral	Neutral
엘앤에프	7/30	■ 310	▲ 450	▲ 498	▼ 208	No Position	Overvalued	Negative	Negative	Negative
테스	8/14	▼ 261	▲ 264	미발표		No Position	Overvalued	Neutral	Neutral	Neutral
ISC	7/30	▲ 275	▲ 273	▼ 217	▼ 213	No Position	Overvalued	Neutral	Neutral	Neutral
솔브레인	8/14	▲ 442	▲ 443	미발표		No Position	Fair	Neutral	Neutral	Neutral
롯데에너지머티리얼즈	8/6	▼ -218	▲ -125	■ -176	■ -169	Short	Fair	Negative	Negative	Negative
두산테스나	8/14	▼ 78	▲ 90	미발표		No Position	Overvalued	Negative	Negative	Negative
파크시스템스	8/6	▼ 125	▲ 194	미발표		No Position	Overvalued	Negative	Neutral	Positive
SK아이이테크놀로지	8/14	▲ -481	■ -570	▼ -664	▼ -634	Conviction Long	Undervalued	Positive	Positive	Positive
해성디에스	8/6	■ 330	■ 335	■ 225	■ 249	No Position	Fair	Neutral	Positive	Neutral
NHN	8/12	▲ 498	▲ 429	미발표		No Position	Fair	Positive	Positive	Neutral
인텔리안테크	8/14	▲ 86	▼ 84	미발표		No Position	Fair	Neutral	Neutral	Neutral
티엘비	8/14	▼ 153	▼ 153	▼ 128	▼ 128	No Position	Fair	Neutral	Neutral	Positive
비에이치	8/4	■ 335	▲ 421	▼ 134	▼ 79	No Position	Fair	Negative	Neutral	Neutral
Communication Service										
NAVER	8/7	▲ 5,864	▲ 6,159	■ 5,662	▼ 5,203	No Position	Fair	Neutral	Neutral	Neutral
SK텔레콤	8/6	▲ 5,760	▼ 5,307	▲ 5,458	▲ 5,660	No Position	Fair	Neutral	Neutral	Neutral
카카오	8/6	▲ 2,760	■ 2,462	▼ 2,263	▲ 2,770	No Position	Overvalued	Positive	Neutral	Neutral
KT	8/11	▼ 5,260	▲ 6,035	미발표		No Position	Fair	Negative	Neutral	Negative
크래프톤	7/29	▼ 2,853	■ 3,500	▲ 3,750	▲ 4,109	No Position	Overvalued	Negative	Negative	Positive
하이브	8/14	▼ 1,572	▲ 1,625	▼ 1,551	▲ 1,709	No Position	Fair	Neutral	Neutral	Neutral
LG유플러스	8/10	▼ 3,316	▼ 3,020	▲ 3,103	▲ 3,445	No Position	Fair	Neutral	Neutral	Neutral
NC	8/12	▼ 1,301	▲ 1,320	미발표		No Position	Fair	Neutral	Neutral	Neutral
넷마블	8/7	▲ 979	▲ 1,002	▼ 861	▼ 801	No Position	Undervalued	Neutral	Neutral	Negative
펄어비스	8/14	▼ 1,054	▲ 1,402	미발표		No Position	Undervalued	Negative	Negative	Negative
제일기획	7/27	■ 963	▲ 1,008	▼ 936	▼ 927	No Position	Fair	Neutral	Neutral	Neutral
시프트업	8/14	▼ 276	▲ 280	미발표		No Position	Fair	Neutral	Neutral	Neutral
JYP Ent.	8/13	▼ 360	▲ 381	미발표		No Position	Undervalued	Neutral	Negative	Negative
에스엠	8/6	▼ 322	■ 411	▲ 524	▲ 529	Short	Undervalued	Negative	Neutral	Neutral
더블유게임즈	8/13	▼ 673	▲ 700	미발표		No Position	Fair	Neutral	Neutral	Neutral
와이지엔터테인먼트	8/10	▼ 71	■ 88	■ 88	▲ 110	No Position	Undervalued	Negative	Negative	Negative
이노션	8/7	▼ 499	▲ 536	▼ 419	▼ 446	No Position	Fair	Neutral	Neutral	Neutral
CJ ENM	8/7	▼ 182	▲ 310	▲ 311	▲ 334	No Position	Undervalued	Negative	Negative	Negative
스튜디오드래곤	8/14	▲ 171	▼ 137	▼ 148	■ 154	No Position	Fair	Positive	Positive	Positive
SOOP	7/29	▲ 233	▲ 271	▲ 256	▼ 126	Short	Undervalued	Negative	Neutral	Neutral
디어유	8/14	▼ 94	▼ 96	▲ 102	▼ 94	No Position	Undervalued	Neutral	Neutral	Neutral
네오위즈	8/7	▼ 95	▼ 96	미발표		No Position	Fair	Neutral	Neutral	Neutral
컴투스	8/12	▼ 69	▲ 69	미발표		No Position	Undervalued	Neutral	Negative	Negative
Consumer Discretionary										
현대차	7/24	▲ 30,450	▲ 31,264	■ 29,940	▼ 28,509	No Position	Undervalued	Neutral	Neutral	Neutral
기아	7/27	▼ 24,271	■ 25,820	▲ 27,935	▲ 26,286	No Position	Undervalued	Neutral	Neutral	Neutral
현대모비스	7/27	▲ 9,548	▲ 9,605	▼ 9,075	▲ 9,752	No Position	Overvalued	Neutral	Neutral	Neutral
에이피알	8/6	▲ 2,120	■ 1,942	▼ 1,784	▲ 1,906	Long	Overvalued	Neutral	Neutral	Neutral
한국타이어앤테크놀로지	8/14	▲ 5,520	▼ 5,323	미발표		No Position	Fair	Neutral	Neutral	Neutral
신세계	8/10	▼ 1,490	▲ 1,526	미발표		No Position	Fair	Neutral	Neutral	Neutral
아모레퍼시픽	8/3	▲ 1,221	▲ 1,172	▼ 983	▲ 1,173	No Position	Fair	Neutral	Positive	Neutral
롯데쇼핑	8/7	▼ 680	▼ 662	▲ 1,133	■ 899	No Position	Fair	Neutral	Negative	Negative
현대백화점	8/6	▼ 849	▼ 965	▲ 864	▼ 793	Short	Fair	Negative	Neutral	Neutral
한온시스템	8/14	▲ 1,152	■ 1,087	▲ 1,131	▲ 1,037	No Position	Fair	Neutral	Positive	Neutral
LG생활건강	7/31	▲ 1,347	■ 1,119	▼ 752	■ 1,028	No Position	Overvalued	Positive	Positive	Negative
영원무역	8/14	▲ 1,965	▼ 1,863	미발표		No Position	Fair	Neutral	Neutral	Neutral
강원랜드	7/29	■ 593	▲ 676	▼ 491	▼ 432	Short	Fair	Negative	Neutral	Neutral
F&F	8/14	▲ 1,333	▲ 1,387	▼ 983	▼ 865	No Position	Fair	Neutral	Neutral	Neutral
달바글로벌	8/14	▲ 424	▼ 412	미발표		No Position	Fair	Neutral	Neutral	Neutral
에스엘	8/14	▲ 1,344	▲ 1,344	미발표		No Position	Fair	Neutral	Neutral	Neutral
한국콜마	8/10	▲ 970	▼ 952	미발표		No Position	Fair	Neutral	Neutral	Neutral
HL만도	7/27	▼ 964	■ 1,025	■ 1,022	▲ 1,070	No Position	Fair	Neutral	Neutral	Neutral
이마트	8/13	▼ 221	▲ 460	미발표		No Position	Fair	Negative	Negative	Negative
미스트홀딩스	8/14	▲ 2,310	▼ 2,170	미발표		No Position	Fair	Neutral	Neutral	Neutral
실리콘투	8/14	▲ 722	▼ 713	미발표		No Position	Fair	Neutral	Neutral	Neutral
BGF리테일	8/7	▲ 1,051	▲ 1,093	▼ 760	▼ 849	No Position	Fair	Neutral	Neutral	Neutral
GS리테일	8/10	▲ 1,350	■ 1,198	▼ 1,013	▼ 1,094	No Position	Fair	Positive	Neutral	Neutral
호텔신라	7/22	▲ 711	▲ 636	▼ 552	■ 611	No Position	Fair	Positive	Negative	Positive
코스맥스	8/11	▲ 704	▼ 696	미발표		No Position	Fair	Neutral	Neutral	Neutral
현대위아	7/27	▲ 585	▼ 559	▼ 530	▼ 504	No Position	Fair	Neutral	Neutral	Negative
금호타이어	7/30	▲ 1,555	▼ 1,499	▼ 1,449	▲ 1,822	No Position	Fair	Neutral	Positive	Neutral
파라다이스	8/7	▲ 488	▲ 522	■ 457	▼ 356	No Position	Fair	Neutral	Negative	Negative
롯데관광개발	8/5	▼ 648	▲ 670	미발표		No Position	Fair	Neutral	Neutral	Neutral
코스메카코리아	8/14	▼ 282	▼ 277	미발표		No Position	Overvalued	Neutral	Neutral	Neutral
넥센타이어	7/30	▲ 475	▲ 420	▲ 466	■ 343	No Position	Fair	Positive	Positive	Negative
GKL	8/7	▼ 250	▼ 231	미발표		No Position	Fair	Neutral	Neutral	Positive
한세실업	8/14	▼ 160	▼ 182	미발표		Short	Fair	Negative	Neutral	Neutral
Utility										
한국전력	8/12	▲ 20,060	▼ 19,642	미발표		No Position	Undervalued	Neutral	Neutral	Neutral
한전기술	8/7	▼ 166	▼ 155	▼ 140	▼ 30	No Position	Fair	Neutral	Neutral	Neutral
한국가스공사	8/10	■ 3,829	■ 3,829	■ 4,305	▲ 6,753	No Position	Fair	Neutral	Neutral	Positive
한전KPS	8/7	▼ 670	▼ 623	미발표		No Position	Fair	Neutral	Neutral	Neutral

* "공시 확정치" 수치가 뜬 종목들은 이번분기 실적을 공시했다는 의미로 다음분기 추정치 변화를 모델링

Quant Analyst 김 경 훈 (CAIA, FRM, CFA)						DAOL 다올투자증권					
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"공시 확정치" 존재시 "시장 예상치" 수치들은 다음분기 전환을 의미 ↓ (억원)											
이름	실적발표 예정일	퀀트 예상치 (T+1)	미발표 시장 예상치 (T+1)	기발표 시장 예상치 (T)	공시 확정치 (T)	퀀트 예상치 결과		2Q26 예상실적 변화			
						L/S Position	Valuation	현재	1주전	2주전	
Industrials											
삼성물산	7/30	▼ 5,626	▼ 6,223	■ 8,646	▲ 10,317	No Position	Fair	Neutral	Negative	Neutral	
HD현대중공업	8/14	▲ 10,130	▲ 9,947	▲ 9,925	▼ 8,221	No Position	Overvalued	Neutral	Neutral	Neutral	
두산에너지빌리티	7/27	▼ 2,113	■ 2,484	■ 2,629	▲ 3,143	No Position	Undervalued	Negative	Negative	Neutral	
한화에어로스페이스	7/31	▲ 12,541	■ 12,345	▼ 9,962	▲ 13,655	No Position	Overvalued	Neutral	Neutral	Neutral	
LS ELECTRIC	7/24	▲ 1,878	▲ 1,853	▼ 1,640	■ 1,785	No Position	Overvalued	Neutral	Neutral	Neutral	
HD현대일렉트릭	7/22	▲ 3,154	▲ 3,166	▼ 2,852	▼ 2,870	No Position	Overvalued	Neutral	Neutral	Neutral	
효성중공업	8/14	▲ 3,529	▲ 3,271	▼ 2,907	▼ 2,643	No Position	Overvalued	Neutral	Neutral	Neutral	
한화오션	7/15	▼ 5,628	▼ 5,706	▼ 5,335	▲ 7,361	No Position	Undervalued	Neutral	Neutral	Neutral	
HD한국조선해양	7/31	▲ 17,380	▼ 15,648	▼ 14,797	■ 16,451	Long	Fair	Positive	Positive	Neutral	
두산	7/27	▼ 4,529	▼ 4,580	▼ 4,572	▲ 4,884	No Position	Fair	Neutral	Neutral	Neutral	
삼성중공업	7/24	▲ 3,411	▲ 3,547	▲ 3,744	▼ 2,243	No Position	Fair	Neutral	Negative	Negative	
현대로템	8/5	▲ 2,893	▲ 2,937	■ 2,706	▼ 2,324	No Position	Overvalued	Neutral	Neutral	Neutral	
HMM	8/13	▲ 4,016	▼ 3,962	미발표		No Position	Undervalued	Neutral	Neutral	Positive	
LIG디펜스앤에어로스페이스	8/7	▲ 1,274	▼ 1,097	▼ 1,105	▼ 1,057	No Position	Overvalued	Positive	Neutral	Positive	
LG	8/14	▼ 3,280	▲ 4,051	미발표		No Position	Fair	Negative	Negative	Neutral	
한국항공우주	7/29	▼ 610	▲ 953	▲ 889	▼ 484	Conviction Short	Overvalued	Negative	Negative	Negative	
한화시스템	7/29	▼ 566	▼ 608	▲ 588	▲ 1,037	No Position	Overvalued	Neutral	Neutral	Neutral	
현대글로벌비스	7/24	▲ 5,684	▲ 5,723	▼ 5,079	▼ 4,951	No Position	Fair	Neutral	Neutral	Neutral	
현대건설	7/20	▼ 2,093	▼ 2,116	▼ 2,140	▲ 2,618	No Position	Fair	Neutral	Negative	Positive	
LS	8/14	▲ 5,460	▼ 4,752	미발표		Long	Overvalued	Positive	Positive	Neutral	
대한항공	8/14	▲ -1,260	▼ -1,901	미발표		No Position	Undervalued	Positive	Positive	Positive	
HD현대마린솔루션	8/14	▲ 1,067	▲ 1,079	▲ 1,027	▼ 976	No Position	Undervalued	Neutral	Neutral	Neutral	
삼성E&A	7/24	▼ 2,160	■ 2,489	▼ 2,188	▲ 2,731	No Position	Overvalued	Negative	Neutral	Neutral	
포스코인더내셔널	7/31	▼ 3,790	▼ 3,776	▼ 3,642	▲ 4,290	No Position	Overvalued	Neutral	Neutral	Neutral	
대우건설	7/28	▼ 1,722	▼ 1,677	▼ 1,600	▲ 2,323	No Position	Overvalued	Neutral	Neutral	Positive	
산일전기	8/14	▲ 660	▲ 656	▼ 603	▲ 620	No Position	Fair	Neutral	Neutral	Neutral	
대한전선	7/31	■ 500	▲ 505	▼ 423	▲ 608	No Position	Fair	Neutral	Neutral	Neutral	
팬오션	7/31	▼ 1,656	■ 1,784	▼ 1,559	▲ 1,937	No Position	Fair	Neutral	Neutral	Neutral	
DL이앤씨	8/14	▼ 1,281	▼ 1,273	▼ 1,238	▲ 1,594	No Position	Fair	Neutral	Negative	Positive	
GS건설	7/30	▲ 1,282	▲ 1,204	▲ 1,190	▲ 914	No Position	Fair	Neutral	Neutral	Negative	
CJ대한통운	8/7	▲ 990	▲ 1,035	미발표		No Position	Fair	Neutral	Neutral	Neutral	
IPARK현대산업개발	7/27	▲ 1,479	▲ 1,465	▲ 1,275	▲ 1,227	No Position	Fair	Neutral	Negative	Positive	
롯데렌탈	8/6	▲ 881	▲ 936	▲ 868	▲ 846	No Position	Fair	Neutral	Neutral	Neutral	
제주항공	8/14	▼ -490	▼ -556	미발표		No Position	Fair	Positive	Positive	Positive	
진에어	8/14	▼ -590	▼ -655	▼ -655	▼ -731	No Position	Fair	Positive	Positive	Positive	
Materials											
POSCO홀딩스	7/31	▲ 8,360	▲ 8,224	▼ 7,299	▲ 8,200	No Position	Undervalued	Neutral	Neutral	Neutral	
LG화학	8/7	▼ 386	▼ 2,233	▲ 4,246	▲ 5,996	No Position	Overvalued	Negative	Neutral	Neutral	
포스코퓨처엠	7/20	▼ 205	▲ 279	▲ 292	▲ 267	No Position	Undervalued	Negative	Positive	Positive	
OCI홀딩스	7/24	▼ 1,064	■ 1,121	▲ 1,218	▼ 1,081	No Position	Fair	Neutral	Neutral	Neutral	
현대제철	8/3	▲ 1,105	▲ 1,216	▼ 759	▼ 577	No Position	Undervalued	Neutral	Negative	Negative	
한솔케미칼	8/14	▲ 502	▼ 499	미발표		No Position	Fair	Neutral	Neutral	Neutral	
금호석유화학	8/3	▼ 1,197	▼ 1,161	▼ 1,470	▲ 3,390	No Position	Undervalued	Neutral	Positive	Positive	
롯데케미칼	8/10	▼ -652	▼ -288	▲ 1,297	▲ 1,101	No Position	Undervalued	Negative	Negative	Negative	
풍산	8/3	▲ 1,227	▲ 1,083	▲ 830	▲ 1,252	No Position	Fair	Positive	Neutral	Neutral	
세아베스틸지주	7/31	■ 436	■ 396	■ 539	■ 605	No Position	Fair	Positive	Neutral	Neutral	
Energy											
SK	8/14	▲ 24,551	▲ 24,551	미발표		No Position	Overvalued	Neutral	Negative	Negative	
SK이노베이션	7/31	▼ 16,517	▼ 15,385	▼ 15,582	▲ 34,873	No Position	Undervalued	Neutral	Negative	Positive	
S-Oil	7/27	▲ 9,632	■ 9,592	▼ 9,551	▲ 9,650	No Position	Fair	Neutral	Negative	Neutral	
한화솔루션	7/30	▼ 809	▼ 533	■ 1,877	▲ 3,065	No Position	Fair	Positive	Positive	Negative	
씨에스윈드	8/10	▼ 530	▼ 530	▼ 787	▼ 860	No Position	Fair	Neutral	Neutral	Neutral	
SK오션플랜트	8/14	▼ 108	▼ 108	미발표		No Position	Fair	Neutral	Neutral	Neutral	
Health Care											
셀트리온	7/20	▲ 5,603	▲ 5,081	▼ 4,007	▼ 4,518	No Position	Fair	Positive	Positive	Neutral	
SK바이오팜	8/14	▲ 1,000	▼ 915	▼ 854	▼ 971	No Position	Undervalued	Neutral	Neutral	Neutral	
유한양행	7/30	▼ 370	▼ 293	▼ 582	▼ 669	No Position	Overvalued	Positive	Neutral	Neutral	
한미약품	7/27	▼ 372	▼ 553	▲ 1,107	▲ 1,311	Short	Fair	Negative	Negative	Positive	
파라리서치	8/14	▼ 660	▲ 707	■ 677	▼ 665	No Position	Overvalued	Neutral	Neutral	Neutral	
휴젤	8/6	▲ 549	▲ 549	▼ 512	▲ 560	No Position	Overvalued	Neutral	Neutral	Neutral	
클래시스	8/14	▼ 460	▲ 507	미발표		No Position	Undervalued	Neutral	Neutral	Neutral	
에스티팜	8/14	▼ 163	▼ 181	▼ 199	■ 183	No Position	Fair	Neutral	Negative	Positive	
엘앤씨바이오	10/10	▲ 106	▼ 103	미발표		No Position	Overvalued	Neutral	Neutral	Neutral	
씨어스	8/14	▼ 148	▲ 157	미발표		No Position	Undervalued	Neutral	Neutral	Neutral	
녹십자	8/3	▲ 364	▲ 333	▼ 88	▼ 17	No Position	Fair	Neutral	Negative	Negative	
HK이노엔	7/30	▲ 309	▲ 314	▲ 299	▲ 300	No Position	Fair	Neutral	Neutral	Neutral	
Finance											
삼성생명	8/13	▼ 7,731	▲ 7,868	미발표		No Position	Overvalued	Neutral	Neutral	Neutral	
KB금융	7/24	■ 19,024	▼ 18,303	■ 19,140	▲ 19,922	No Position	Undervalued	Neutral	Neutral	Neutral	
신한지주	7/27	▼ 16,100	▼ 16,111	■ 16,861	▲ 18,201	No Position	Fair	Neutral	Neutral	Neutral	
하나금융지주	7/27	■ 12,278	▲ 12,359	▲ 12,455	▼ 11,928	No Position	Fair	Neutral	Neutral	Neutral	
삼성화재	8/13	▼ 7,150	▼ 6,546	미발표		No Position	Overvalued	Neutral	Neutral	Neutral	
미래에셋증권	8/7	▼ 15,043	▲ 15,054	미발표		No Position	Fair	Neutral	Positive	Neutral	
우리금융지주	8/14	▲ 10,363	▼ 9,871	▼ 9,322	▲ 10,046	No Position	Undervalued	Neutral	Neutral	Neutral	
기업은행	7/24	▼ 7,653	▼ 7,605	▼ 6,936	▼ 6,836	No Position	Undervalued	Neutral	Neutral	Neutral	
한국금융지주	8/6	▼ 7,411	▼ 7,325	■ 8,346	▲ 9,959	No Position	Fair	Neutral	Neutral	Neutral	
NH투자증권	8/14	▼ 4,030	▼ 4,163	▲ 4,788	▲ 4,896	No Position	Fair	Neutral	Neutral	Positive	
카카오뱅크	7/31	▲ 1,459	▼ 1,422	▼ 1,353	▲ 1,408	No Position	Undervalued	Neutral	Neutral	Neutral	
삼성증권	8/10	▼ 3,919	■ 4,334	▲ 5,032	▲ 4,882	No Position	Fair	Neutral	Neutral	Neutral	
키움증권	7/29	▼ 4,352	▼ 4,296	▼ 5,109	▲ 6,801	No Position	Fair	Neutral	Neutral	Neutral	
DB손해보험	8/14	▲ 5,194	▼ 4,868	미발표		No Position	Fair	Neutral	Neutral	Neutral	
BNK금융지주	7/31	▼ 2,657	▼ 2,679	▲ 2,494	▼ 2,004	No Position	Fair	Neutral	Neutral	Negative	
JB금융지주	7/24	▲ 2,270	▼ 2,202	▼ 2,126	▼ 2,196	No Position	Fair	Neutral	Neutral	Neutral	
한화생명	8/13	▲ 1,938	▼ 1,562	미발표		No Position	Fair	Positive	Positive	Positive	
현대해상	8/13	▲ 3,140	▼ 2,683	미발표		No Position	Fair	Positive	Positive	Positive	
IM금융지주	7/28	▲ 1,543	▲ 1,566	■ 1,487	▼ 1,411	No Position	Fair	Neutral	Neutral	Neutral	
Consumer Staples											
KT&G	8/7	▲ 4,903	▲ 4,889	▼ 3,967	▼ 4,145	No Position	Fair	Neutral	Neutral	Neutral	
삼양식품	8/14	▲ 1,774	▼ 1,773	미발표		No Position	Overvalued	Neutral	Neutral	Neutral	
오리온	8/14	▼ 1,342	▲ 1,350	미발표		No Position	Fair	Neutral	Neutral	Neutral	
CJ제일제당	8/12	▼ 2,671	▲ 2,751	미발표		No Position	Fair	Neutral	Neutral	Neutral	
농심	8/14	▲ 516	▼ 513	미발표		No Position	Fair	Neutral	Positive	Positive	
하이트진로	8/13	▲ 638	▼ 616	미발표		No Position	Fair	Neutral	Neutral	Neutral	
롯데칠성	8/4	▲ 823	▲ 868	▼ 619	▼ 558	No Position	Fair	Neutral	Negative	Negative	
롯데웰푸드	8/5	▲ 830	▲ 833	▼ 479	■ 647	No Position	Fair	Neutral	Neutral	Neutral	

직전 LONG/SHORT Pair 구성종목 및 성과 (8.3 ~ 8.6)

Gross L/S Pair (%)	1.9
Conviction L/S Pair (%)	9.6

LONG

		수익률	8.8
Code	Name	Position	Returns (%)
1 A009540	HD한국조선해양	Long	8.5
2 A009150	삼성전기	Long	4.1
3 A068270	셀트리온	Long	7.0
4 A006260	LS	Long	20.3
5 A111770	영원무역	Long	8.1
6 A006400	삼성SDI	Conviction Long	9.6
7 A088350	한화생명	Long	8.1
8 A090430	아모레퍼시픽	Long	6.2
9 A195870	해성디에스	Long	7.1

SHORT

		수익률	6.9
Code	Name	Position	Returns (%)
A008770	호텔신라	Short	3.9
A128940	한미약품	Short	13.2
A034230	파라다이스	Short	4.9
A122870	와이지엔터테인먼트	Short	5.5

2Q26 실적발표 전 5일을 위한 Active Quant의 定石 : 국내 시총 탑 3 현황

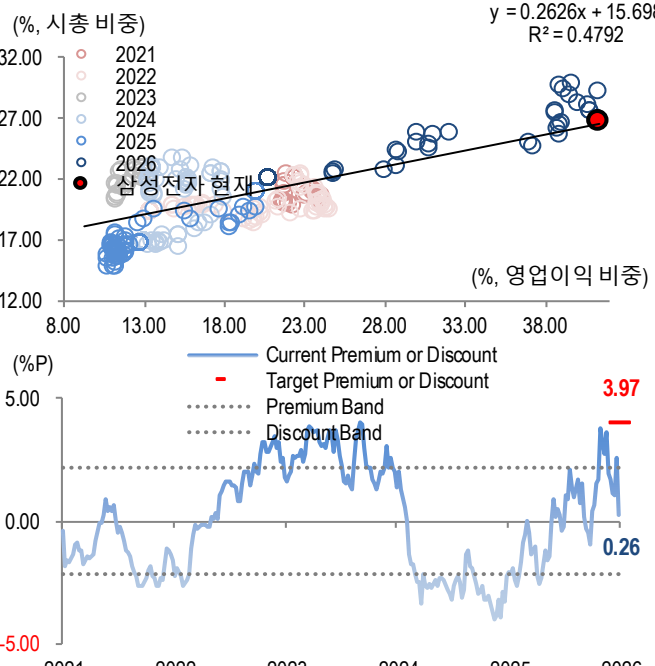
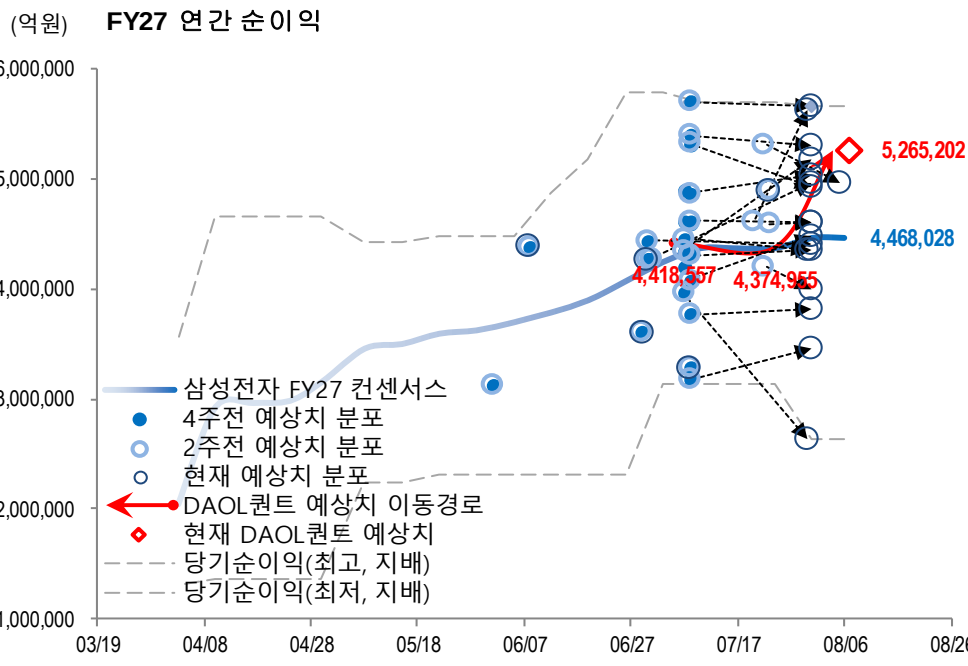
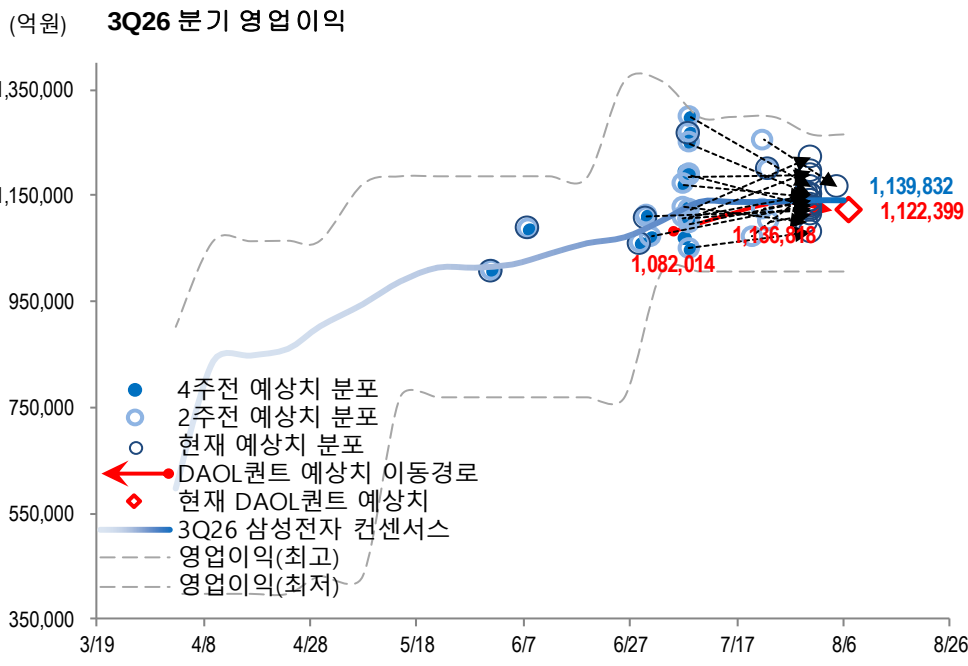
Quant Analyst 김 경 훈 (CAIA, FRM, CFA)
02-2184-2374 / aimhigh2027@daolfn.com

DAOL 다올투자증권

삼성전자

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	1,139,832	(시장대비 수급) 외국인 OW/UW 기관 OW/UW 삼성전자 추가(RHS) 삼성전자 12M Fwd 컨센서스(RHS) (P, Rebased)
최대값	1,267,330	
최저값	1,007,530	
실적발표일	기발표	
DAOL퀀트 예상치	1,122,399	
Beat or Miss	0	
Valuation	Undervalued	
L/S Position	No Position	

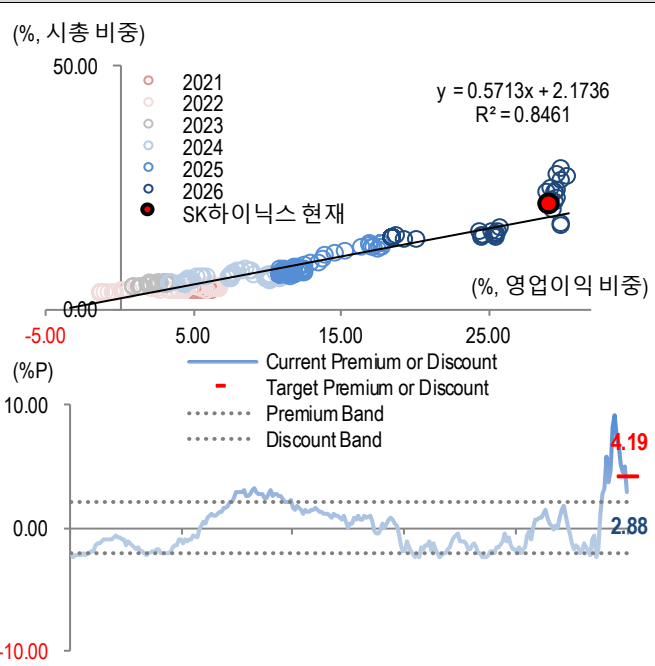
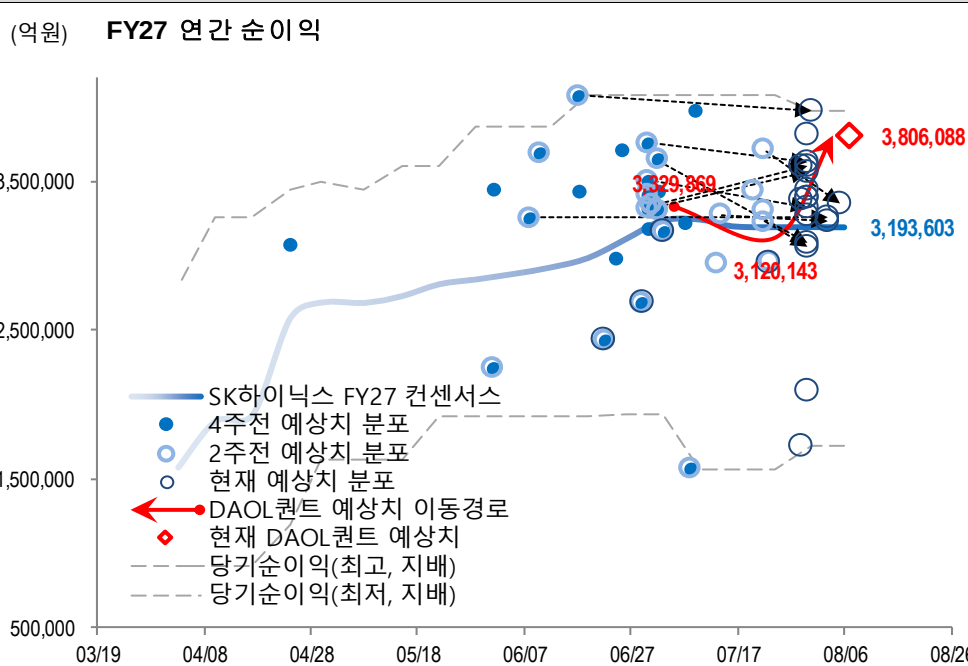
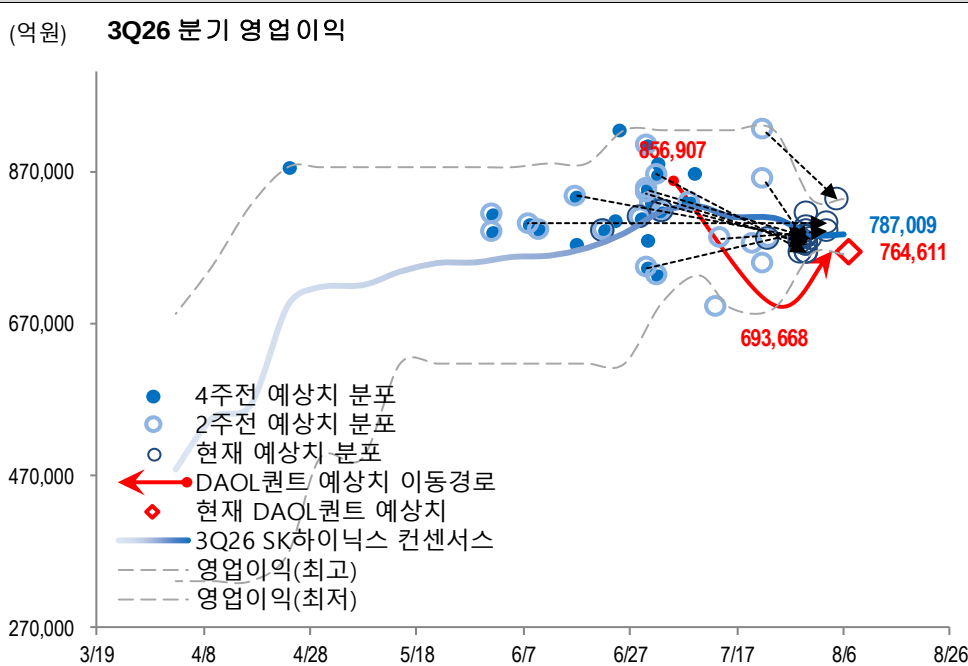
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-05	1,167,340	고영민	다올투자증권
2026-07-31	1,165,270	김운호	IBK투자증권
2026-07-31	1,126,000	이종욱,김경빈	삼성증권
2026-07-31	1,121,000	김형태,송혜수	신한투자증권
2026-07-31	1,139,630	류형근	대신증권



SK하이닉스

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	787,009	(시장대비 수급) 외국인 OW/UW 기관 OW/UW SK하이닉스 추가(RHS) SK하이닉스 12M Fwd 컨센서스(RHS) (P, Rebased)
최대값	833,240	
최저값	762,220	
실적발표일	기발표	
DAOL퀀트 예상치	764,611	
Beat or Miss	0	
Valuation	Undervalued	
L/S Position	No Position	

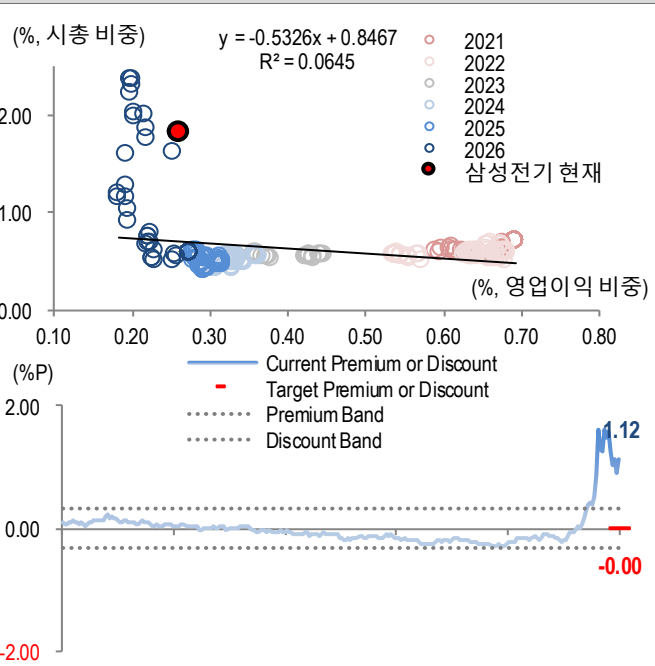
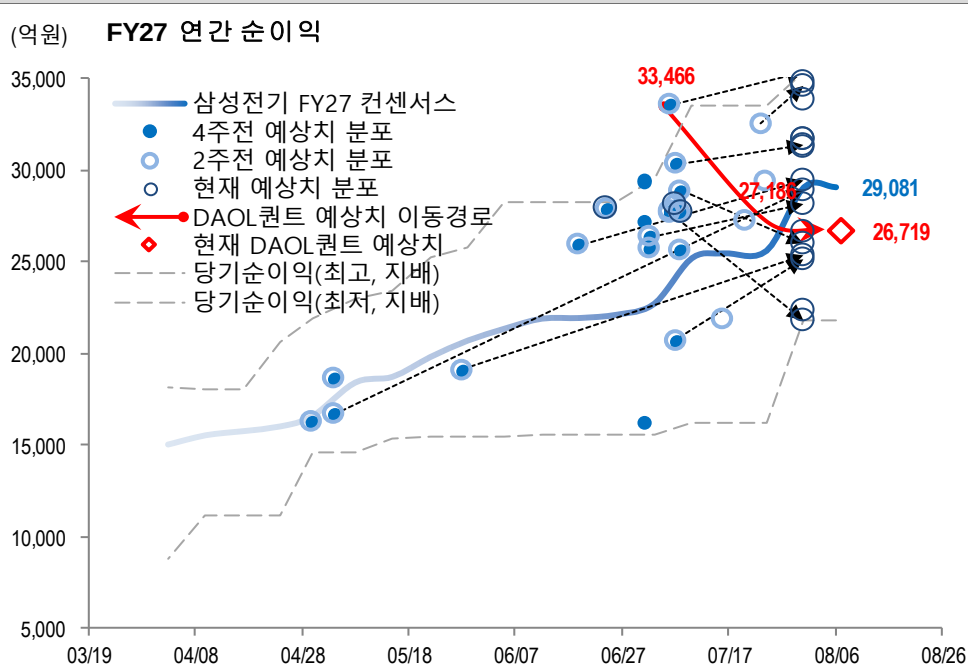
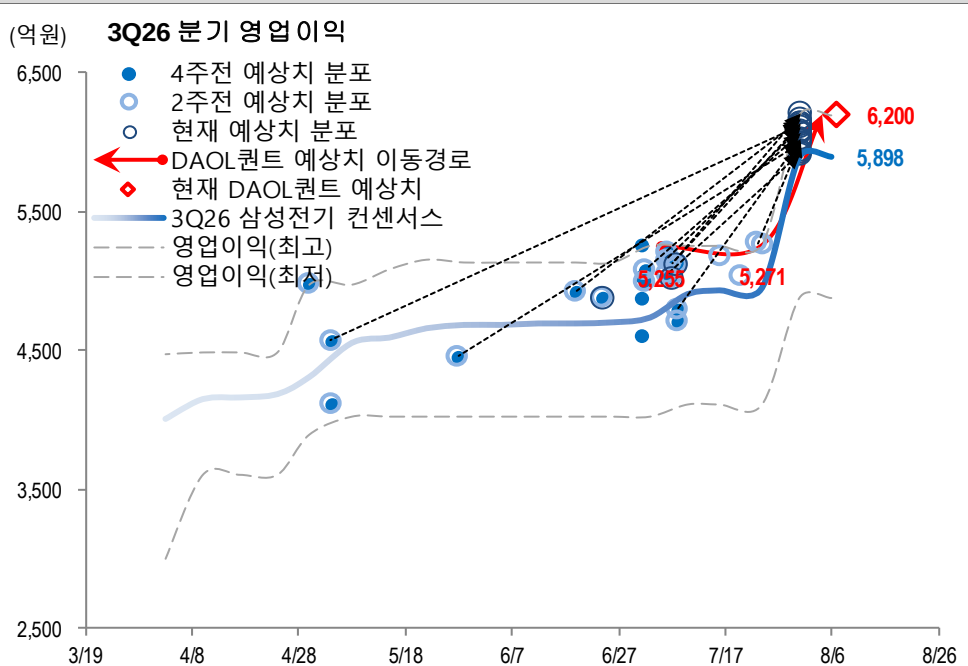
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-05	833,240	고영민	다올투자증권
2026-08-03	801,820	한동희	SK증권
2026-08-03	789,910	노근창,윤가영	현대차증권
2026-07-31	779,550	손인준	유진투자증권
2026-07-30	791,810	이종욱,김경빈	삼성증권



삼성전기

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	5,898	(시장대비 수급) 외국인 OW/UW 기관 OW/UW 삼성전기 추가(RHS) 삼성전기 12M Fwd 컨센서스(RHS) (P, Rebased)
최대값	6,200	
최저값	4,880	
실적발표일	기발표	
DAOL퀀트 예상치	6,200	
Beat or Miss	0	
Valuation	Overvalued	
L/S Position	No Position	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-07-31	6,120	이종욱,김경빈	삼성증권
2026-07-31	6,069	오강호	신한투자증권
2026-07-31	6,130	박강호	대신증권
2026-07-31	5,925	최보영	교보증권
2026-07-31	6,020	고선영,임석민	유안타증권



삼성SDI

구분

3Q26 분기현황

Beta Portion

컨센서스 (평균)

936

(시장대비 수급)

최대값

2,570

외국인 OW/UW

최저값

-1,090

기관 OW/UW

실적발표일

기발표

삼성SDI 주가(RHS)

DAOL퀀트 예상치

2,036

삼성SDI 12M Fwd 컨센서스(RHS)

Beator Miss

0

Valuation

Fair

L/S Position

Long

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-06	990	김현수	하나증권
2026-08-05	2,570	황성현	유진투자증권
2026-08-03	1,140	최태용	DS투자증권
2026-07-31	1,030	이현욱	IBK투자증권
2026-07-31	1,920	김철중,정세훈	미래에셋증권

심텍

구분

3Q26 분기현황

Beta Portion

컨센서스 (평균)

748

(시장대비 수급)

최대값

920

기관 OW/UW

최저값

558

외국인 OW/UW

실적발표일

기발표

심텍 주가(RHS)

DAOL퀀트 예상치

920

심텍 12M Fwd 컨센서스(RHS)

Beator Miss

0

Valuation

Overvalued

L/S Position

Long

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-06	920	박희철	교보증권
2026-08-06	750	조현지	DB증권
2026-08-06	753	양승수	메리츠증권
2026-08-06	780	고의영,박정하	iM증권
2026-08-06	848	권민규	키움증권

SK아이이테크놀

구분

3Q26 분기현황

Beta Portion

컨센서스 (평균)

-570

(시장대비 수급)

최대값

-350

기관 OW/UW

최저값

-970

외국인 OW/UW

실적발표일

기발표

SK아이이테크놀로지 주가(RHS)

DAOL퀀트 예상치

-481

SK아이이테크놀로지 12M Fwd 컨센서스(RHS)

Beator Miss

0

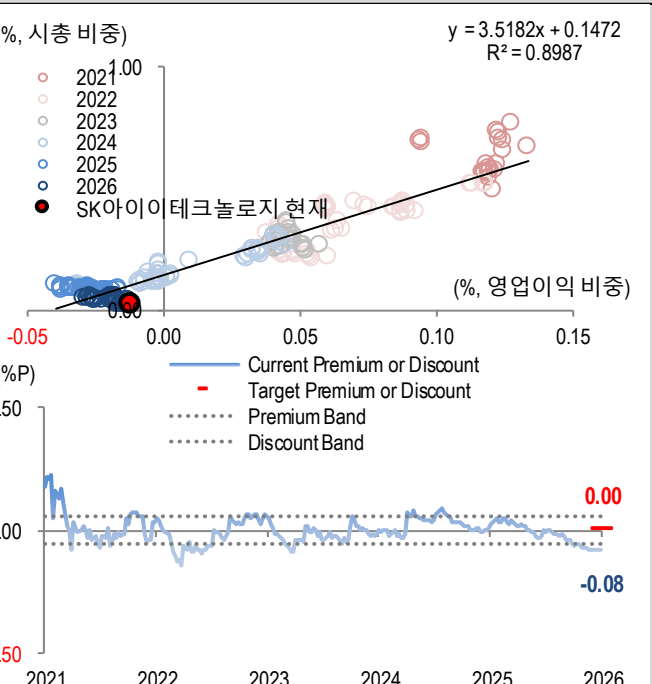
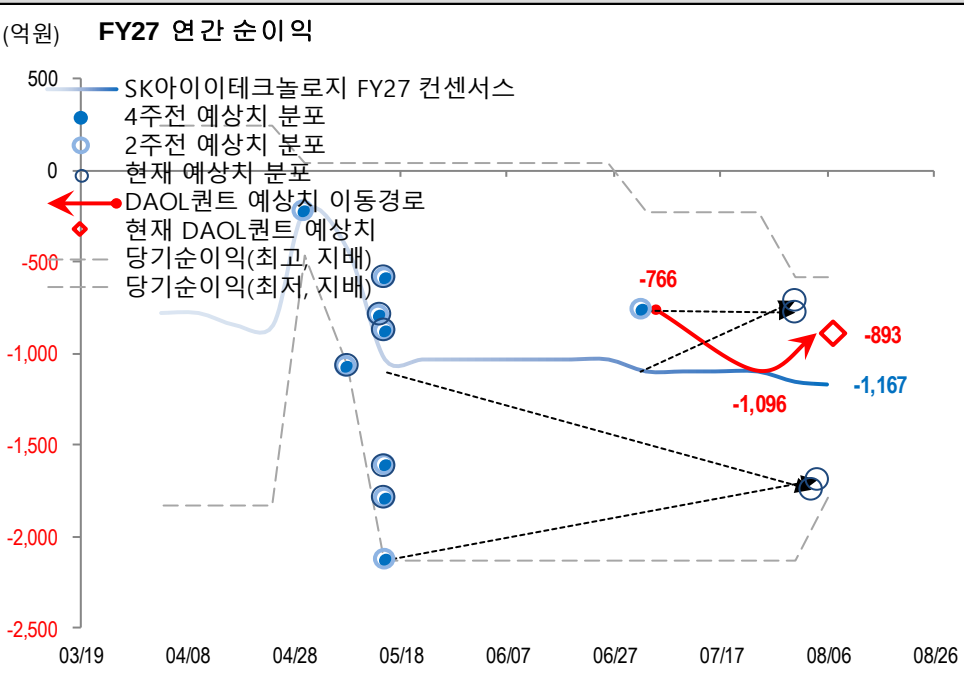
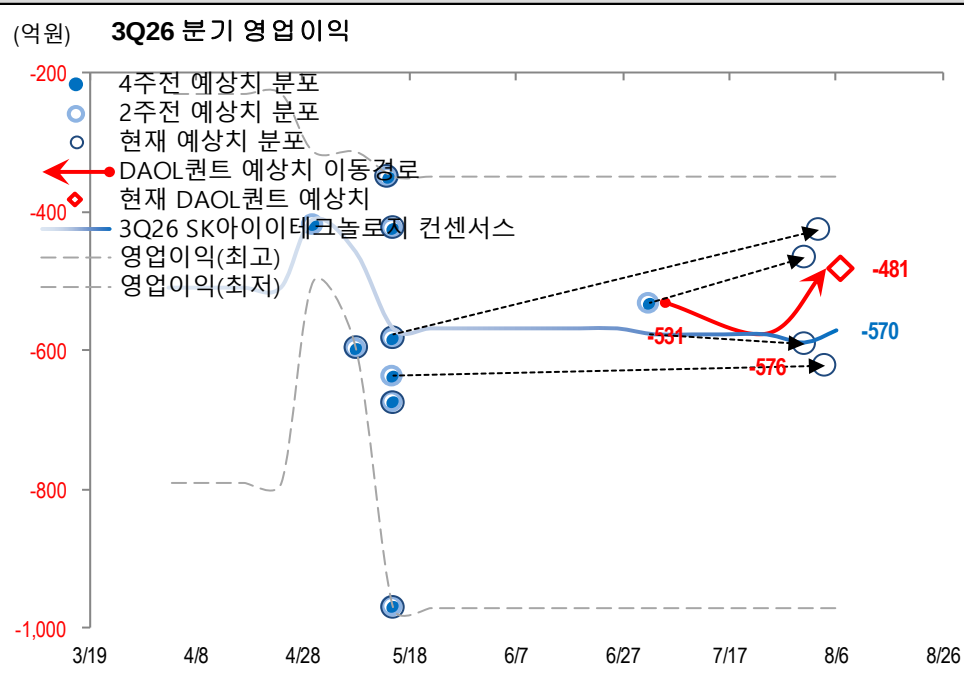
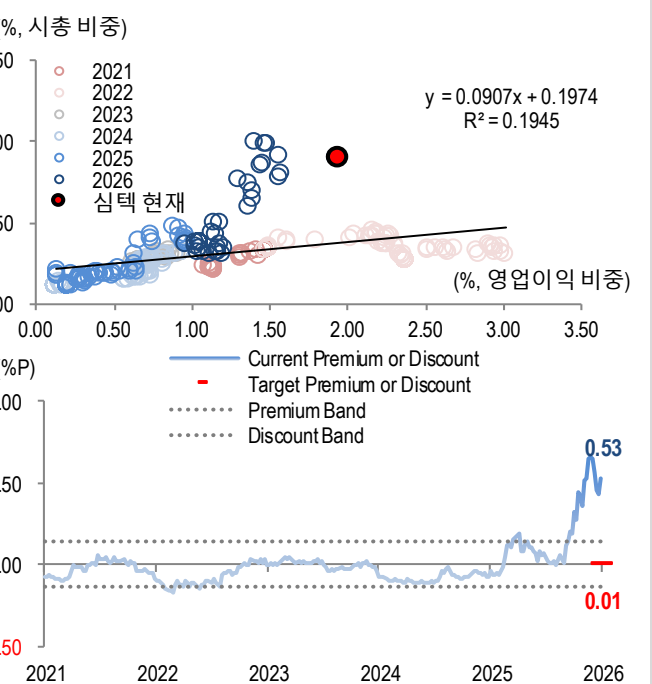
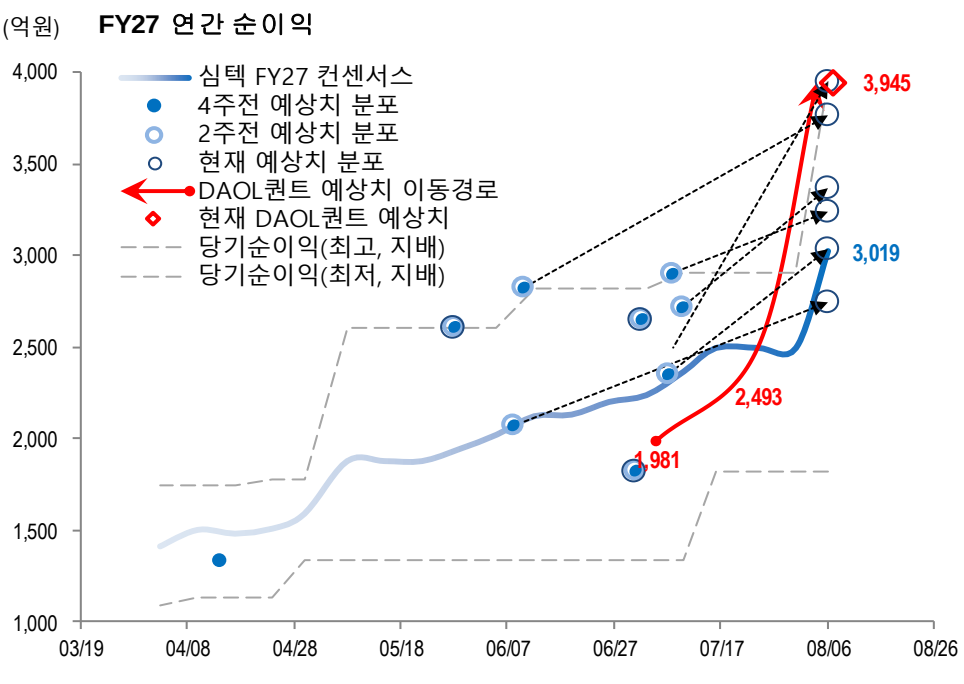
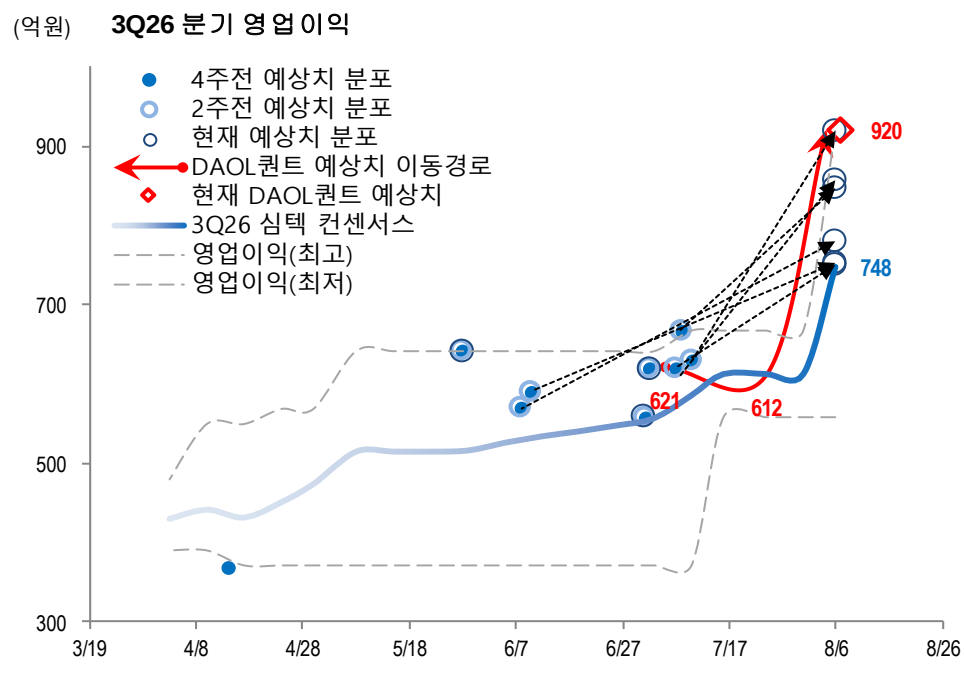
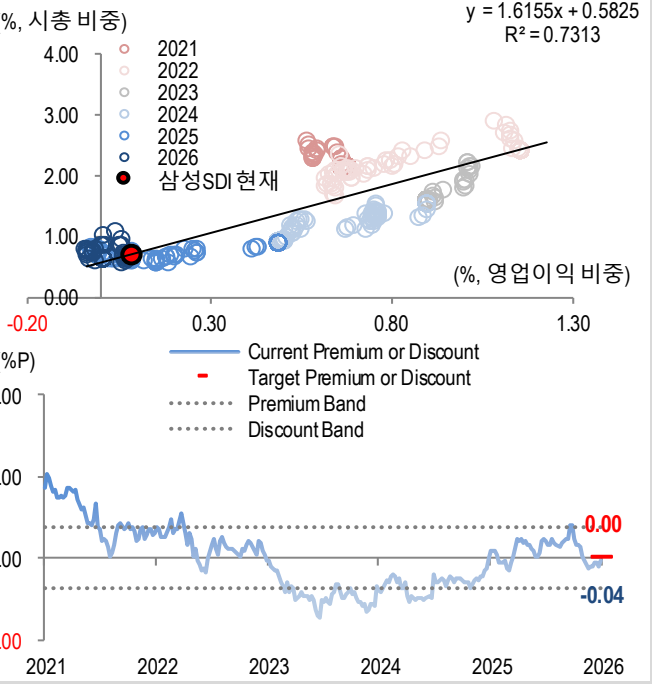
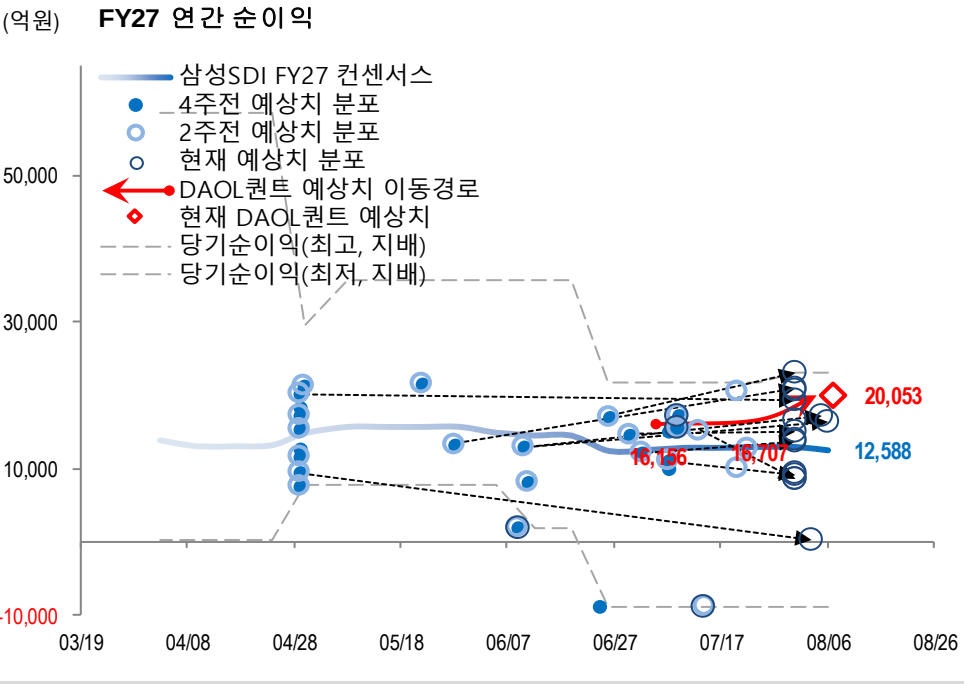
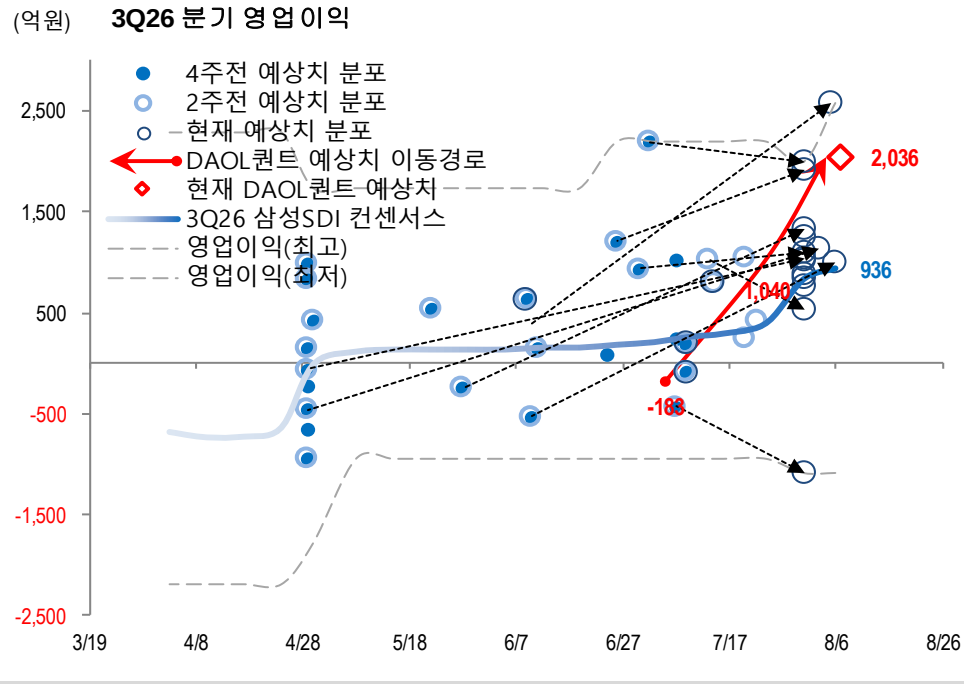
Valuation

Undervalued

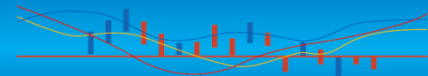
L/S Position

Conviction Long

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-04	-622	박형우,정영환	SK증권
2026-08-03	-427	정원석,박정하	iM증권
2026-07-31	-466	주민우	NH투자증권
2026-07-31	-590	이진명,김명주	신한투자증권



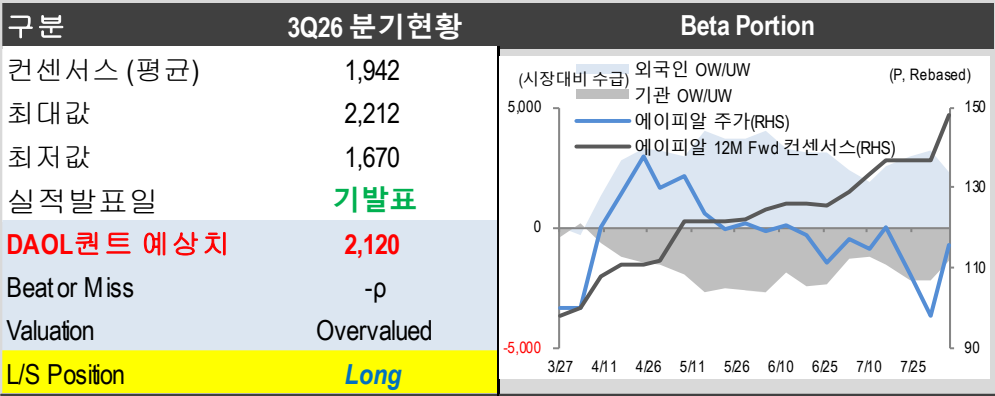
2Q26 실적발표 전 5일을 위한 Active Quant의 定石 : Long Positions (2 of 2)



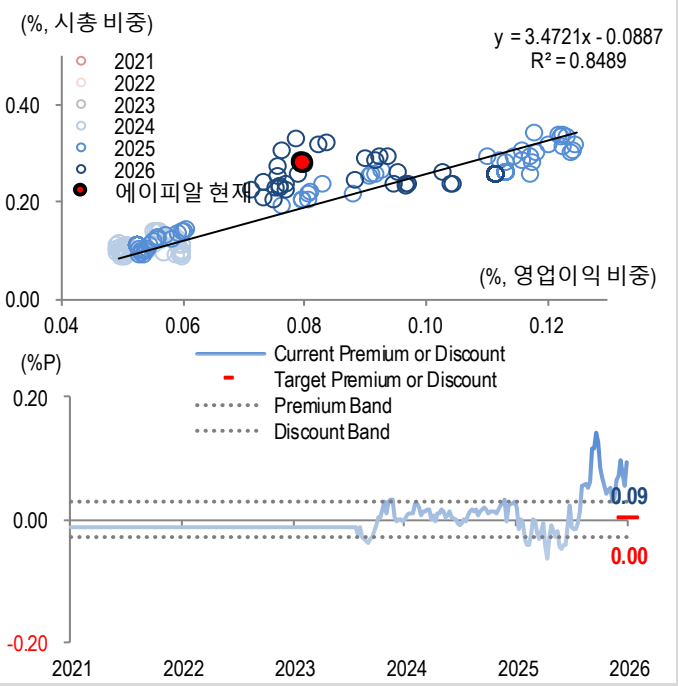
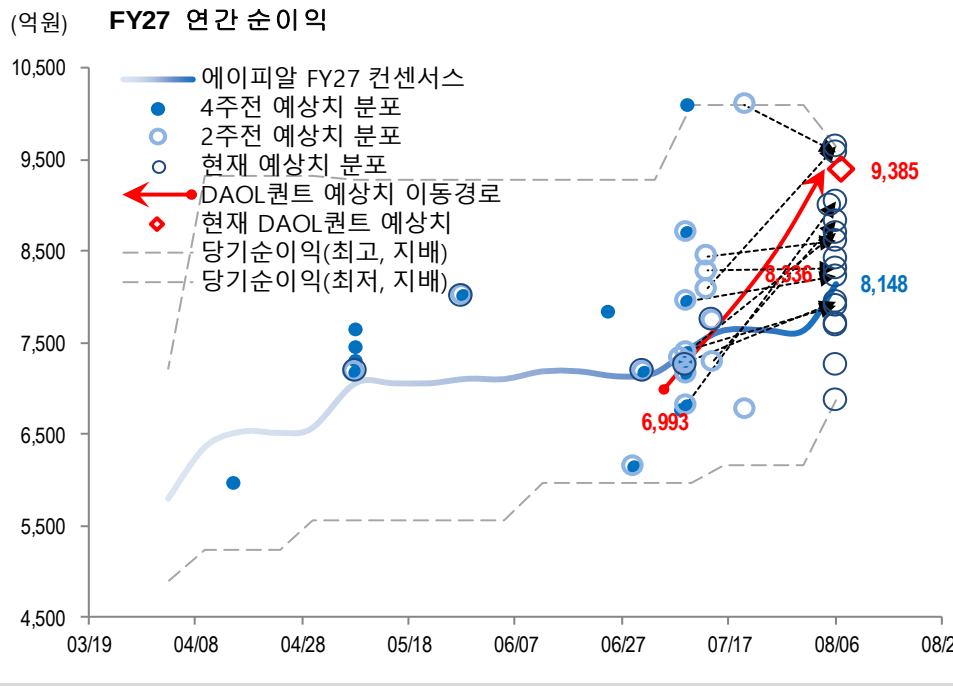
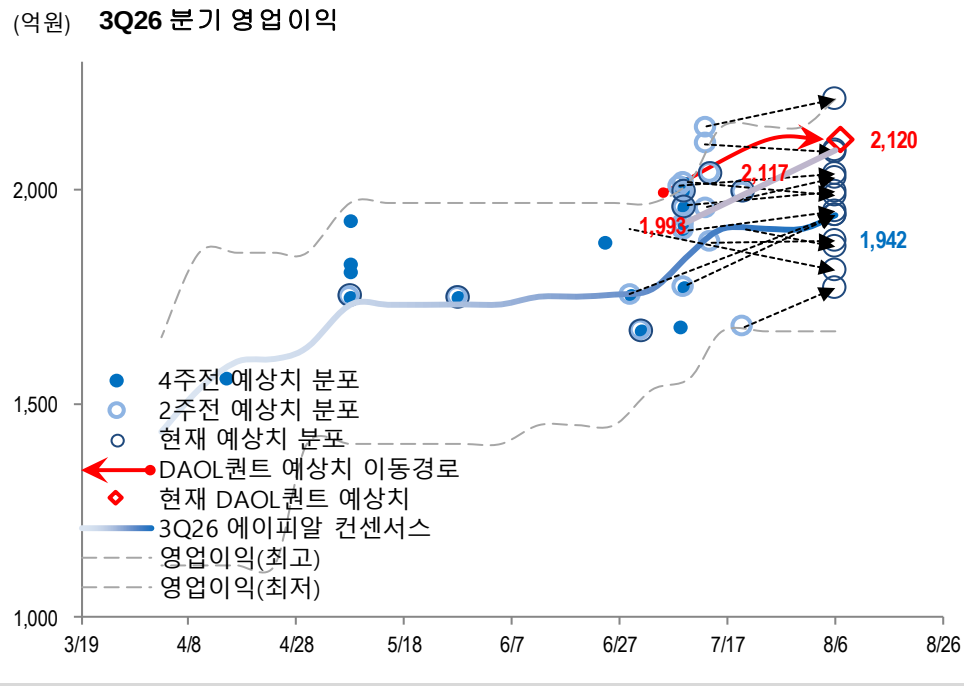
Quant Analyst 김 경 훈 (CAIA, FRM, CFA)
aimhigh2027@daolfn.com

DAOL 다올투자증권

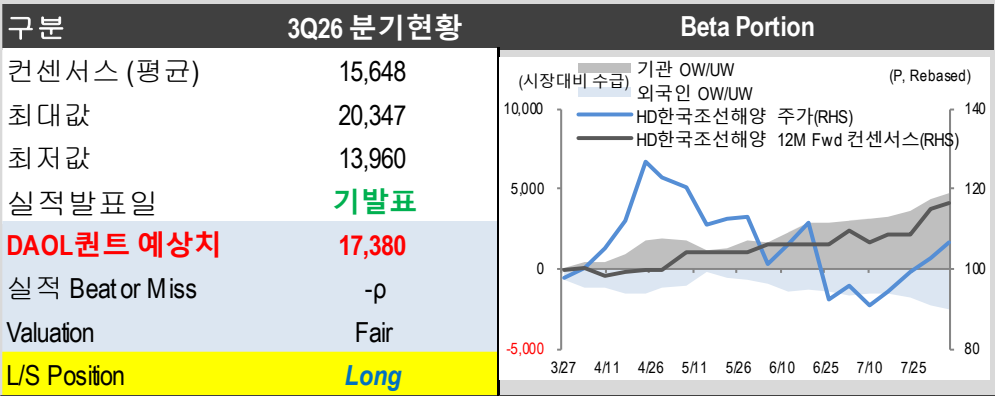
에이피알



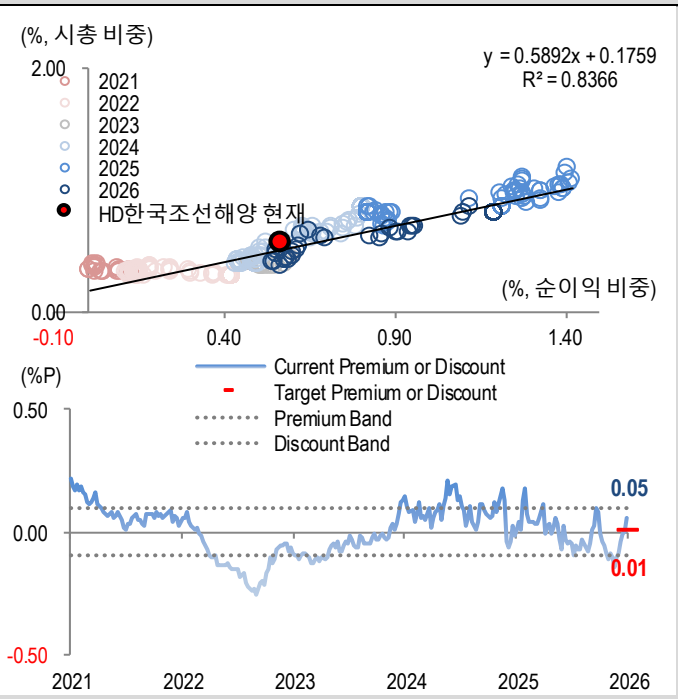
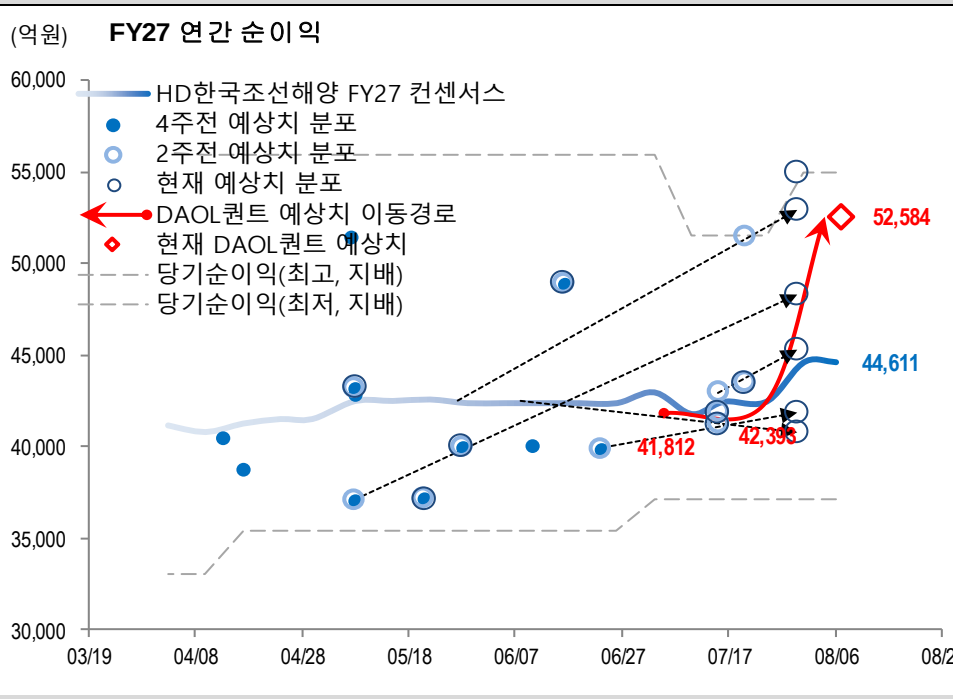
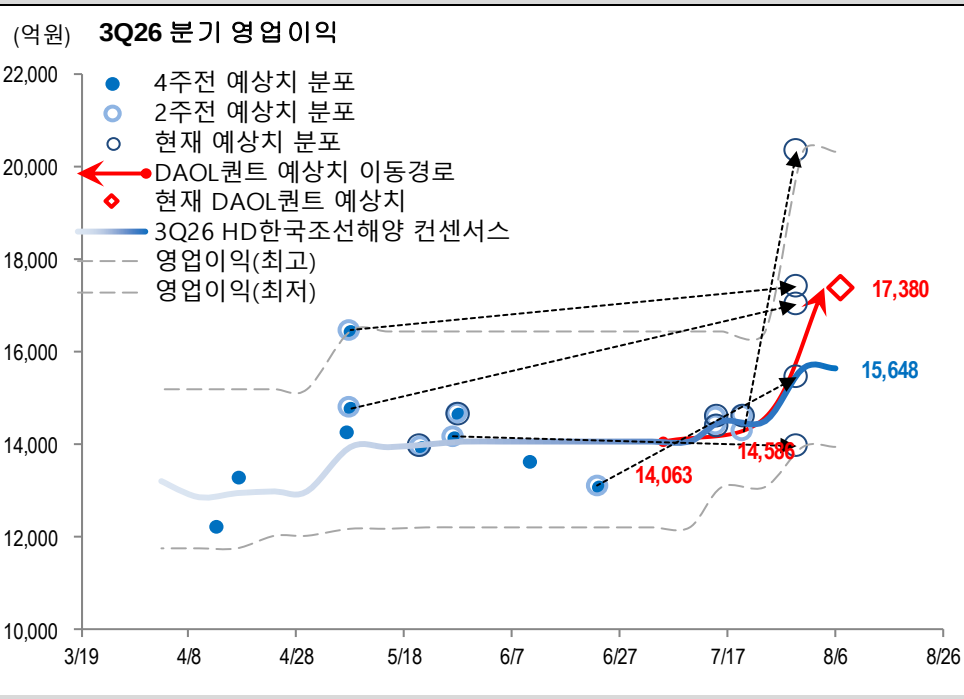
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-06	2,212	정동희	삼성증권
2026-08-06	1,949	권우정	교보증권
2026-08-06	1,997	이교석	신영증권
2026-08-06	2,040	한유정	한화투자증권
2026-08-06	2,030	손민영	KB증권



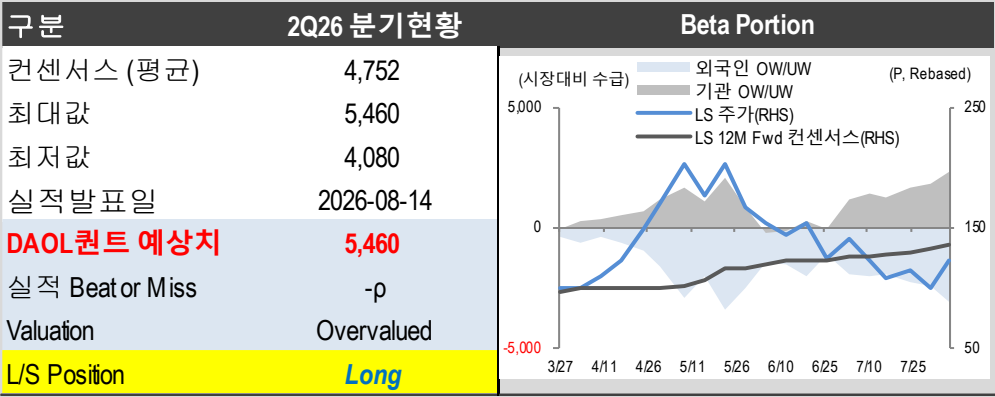
HD한국조선해양



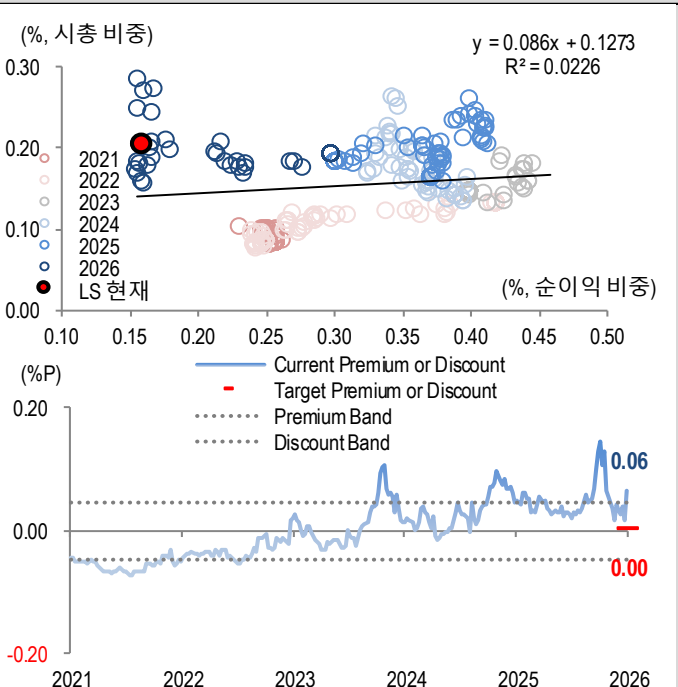
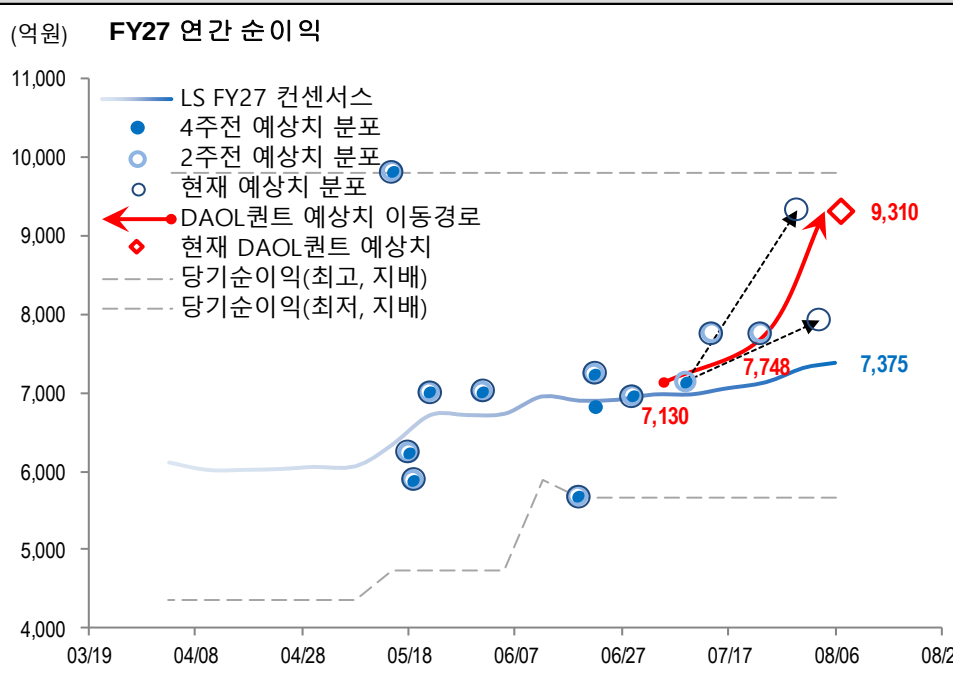
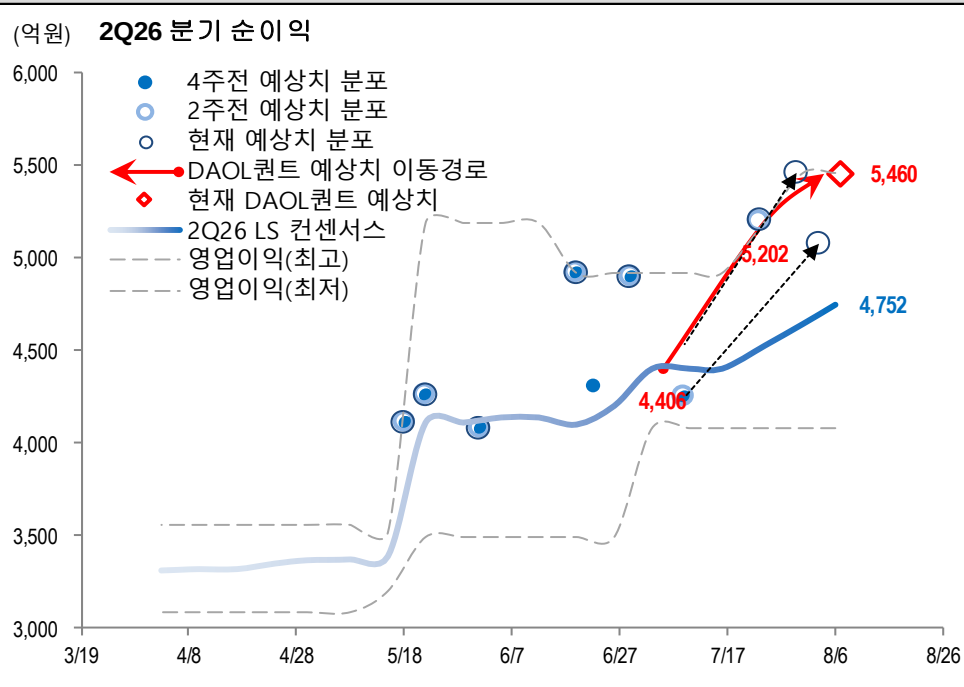
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-07-30	15,460	이재혁	LS증권
2026-07-30	17,407	유재선	하나증권
2026-07-30	13,960	이동현,이지한	신한투자증권
2026-07-30	17,050	한승한,고서영	SK증권
2026-07-30	20,347	배기연,김현비	메리츠증권

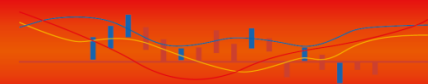


LS



최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-03	5,081	이승영	NH투자증권
2026-07-30	5,460	류제현	미래에셋증권

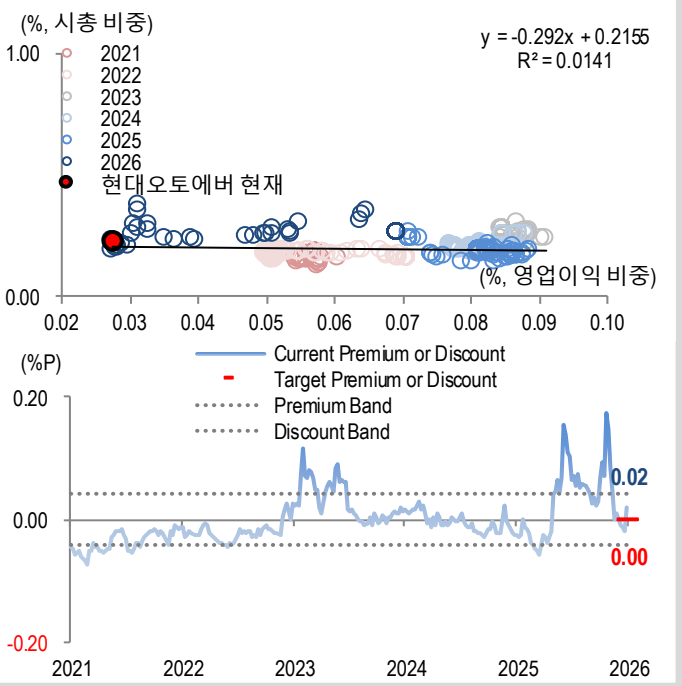
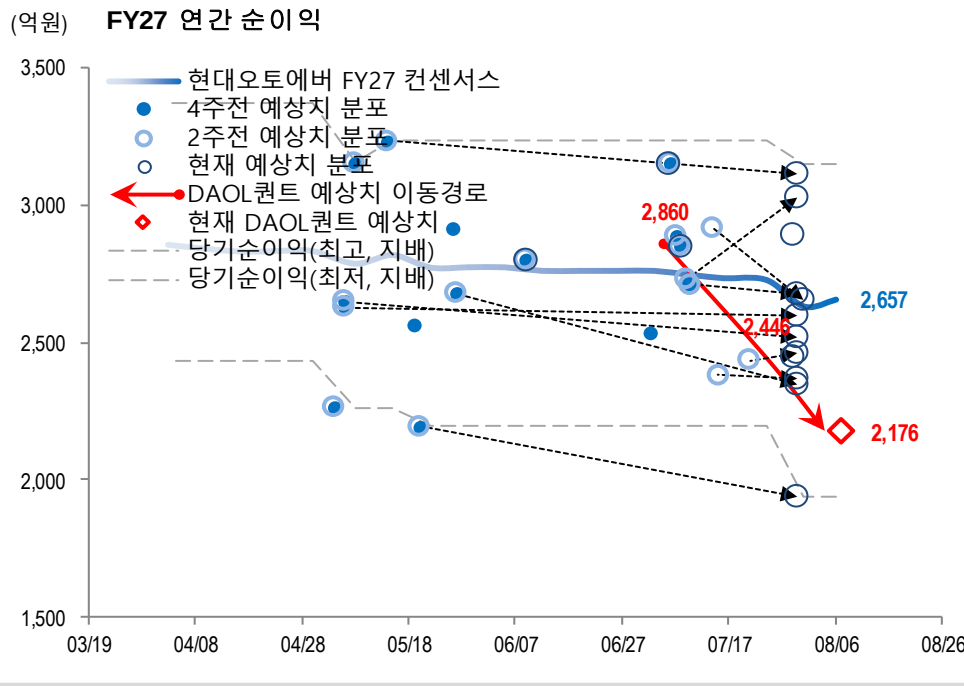
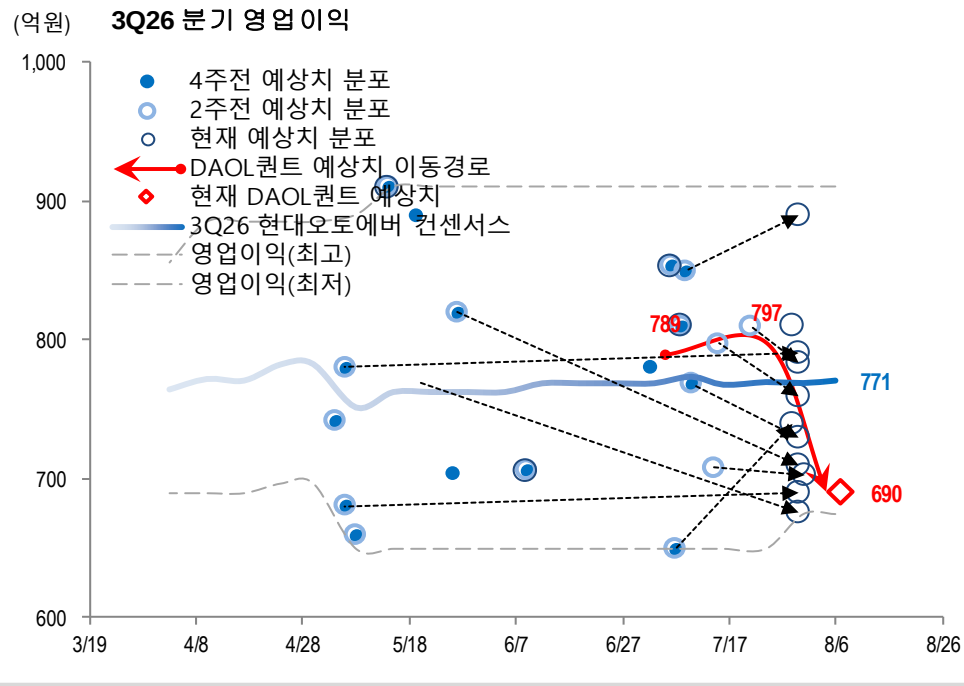




현대오토에버

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	771	(시장대비 주급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	910	현대오토에버 주가(RHS)
최저값	675	현대오토에버 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	690	
Beator Miss	0	
Valuation	Fair	
L/S Position	Short	

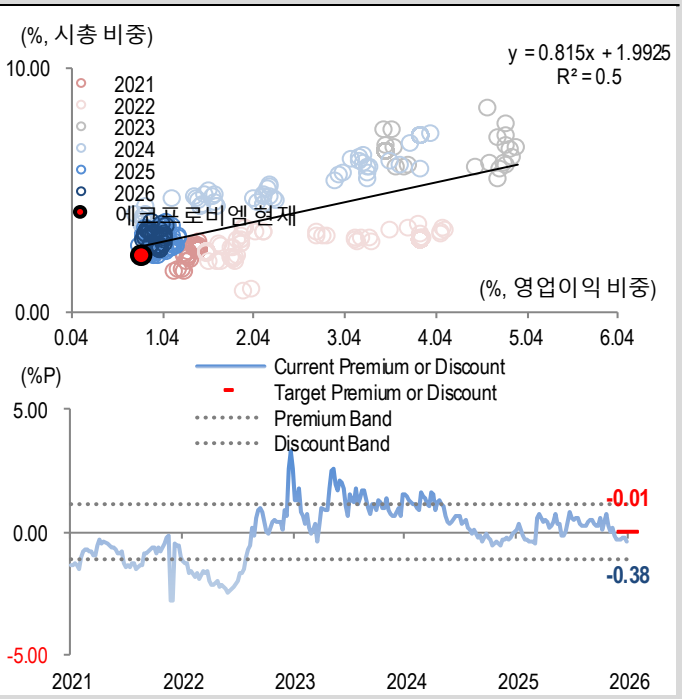
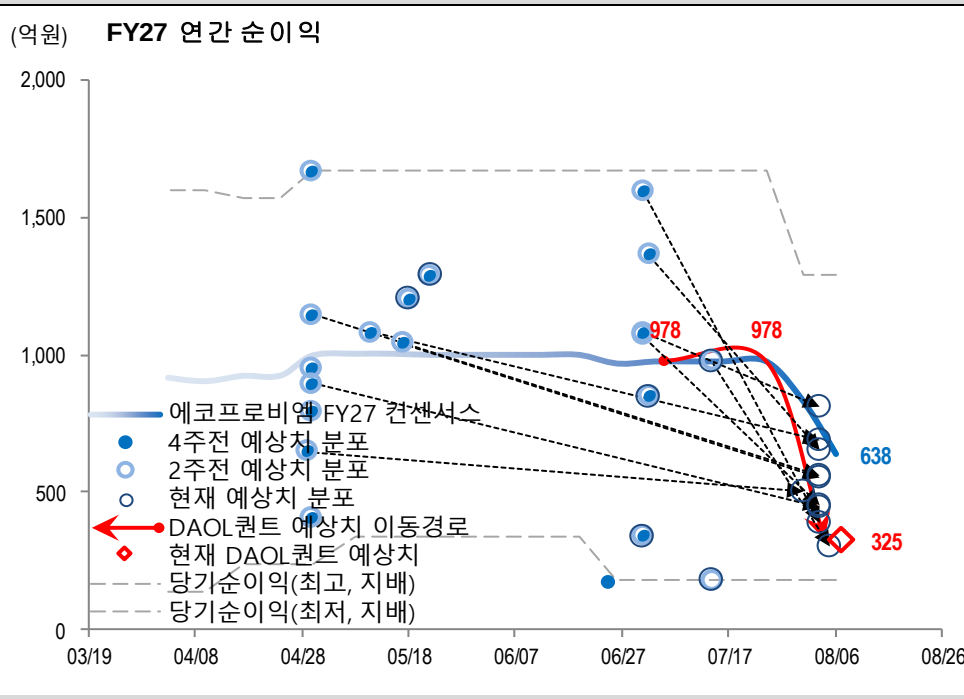
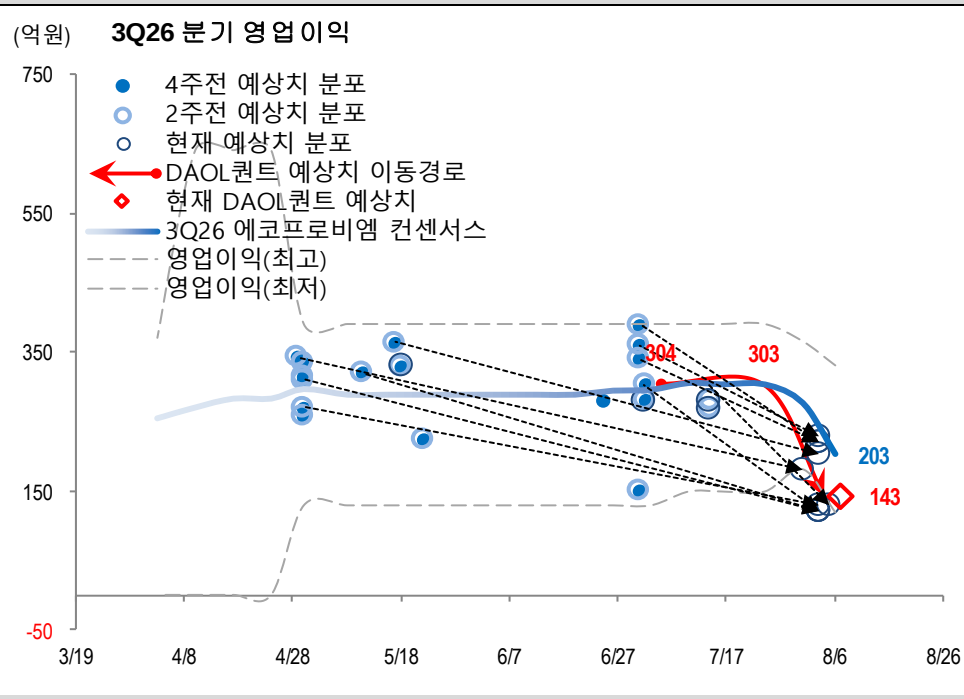
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-07-31	703	김귀연, 박서영	대신증권
2026-07-30	790	김광식	교보증권
2026-07-30	710	이병근	LS증권
2026-07-30	760	장문수	현대차증권
2026-07-30	730	이재일	유진투자증권



에코프로비엠

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	203	(시장대비 주급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	330	에코프로비엠 주가(RHS)
최저값	120	에코프로비엠 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	143	
Beator Miss	0	
Valuation	Undervalued	
L/S Position	Short	

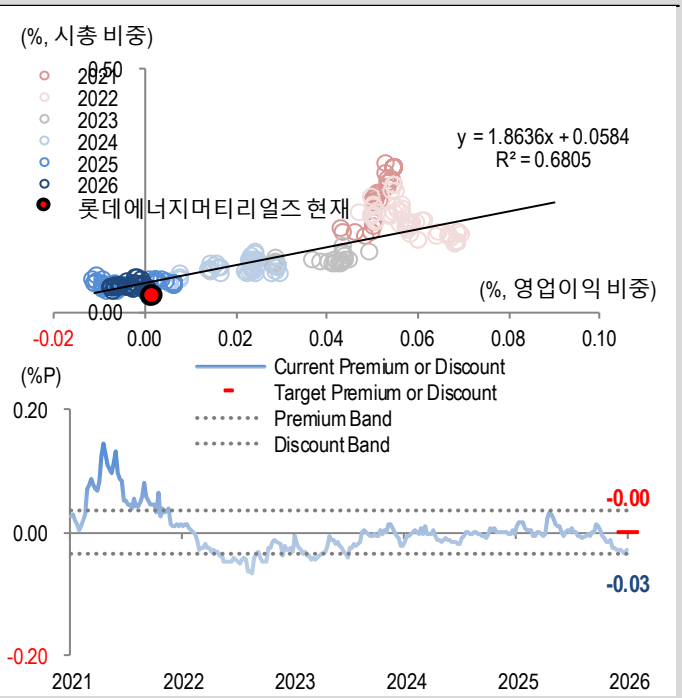
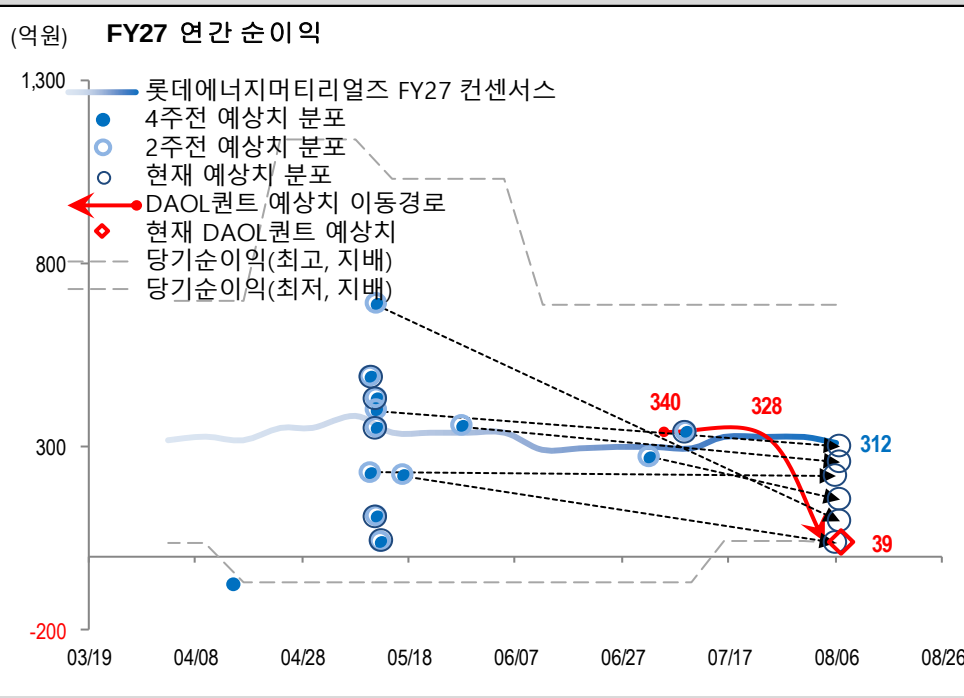
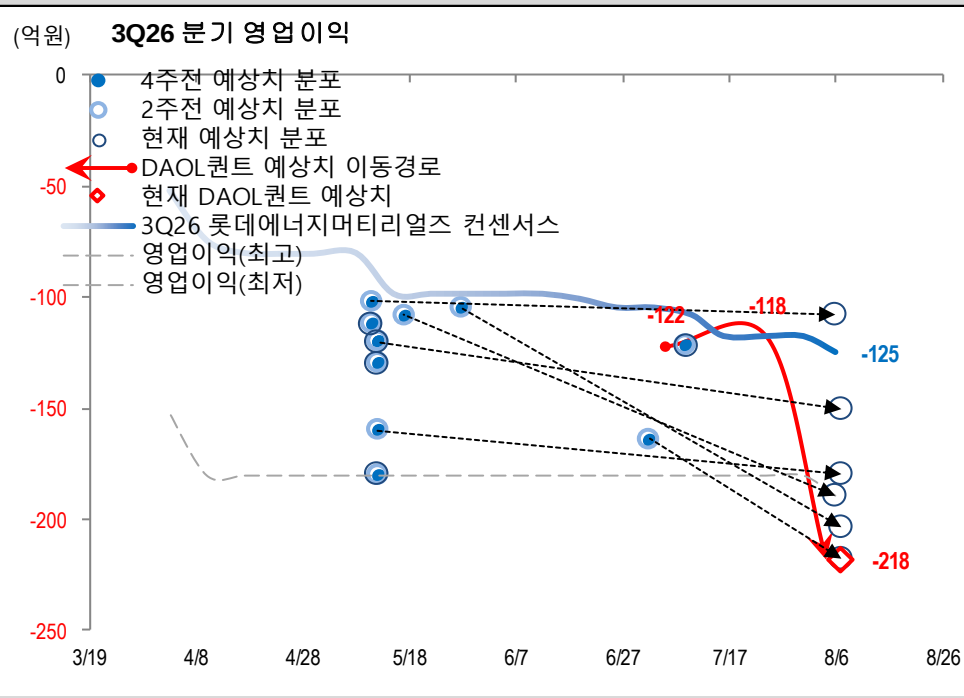
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-05	130	김현태	BNK투자증권
2026-08-03	204	한병화	유진투자증권
2026-08-03	230	정원석, 박정하	IM증권
2026-08-03	220	이진명, 김명주	신한투자증권
2026-08-03	120	박진수	신영증권

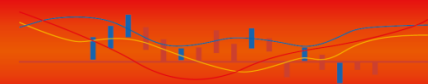


롯데에너지머티리얼즈

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	-125	(시장대비 주급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	9	롯데에너지머티리얼즈 주가(RHS)
최저값	-189	롯데에너지머티리얼즈 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	-218	
Beator Miss	0	
Valuation	Fair	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-07	-150	김명주, 이진명	신한투자증권
2026-08-07	-218	주민우	NH투자증권
2026-08-07	-204	권준수	키움증권
2026-08-07	-180	최태용	DS투자증권
2026-08-06	-189	한병화	유진투자증권

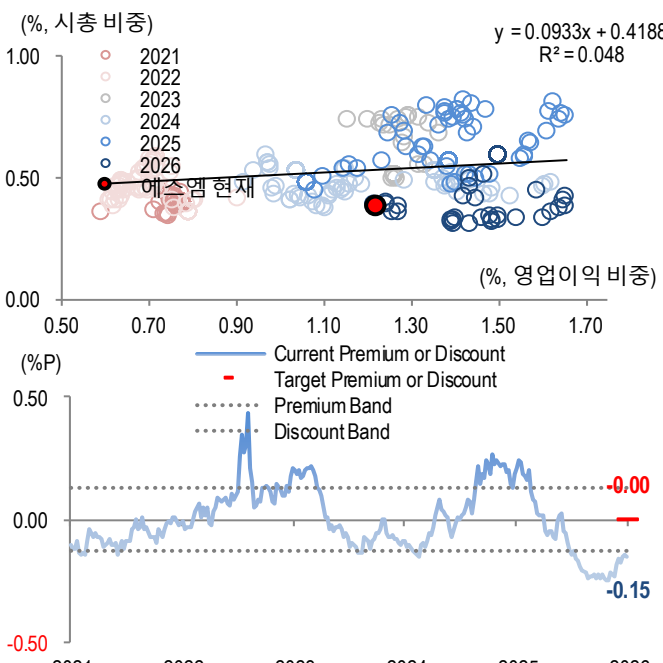
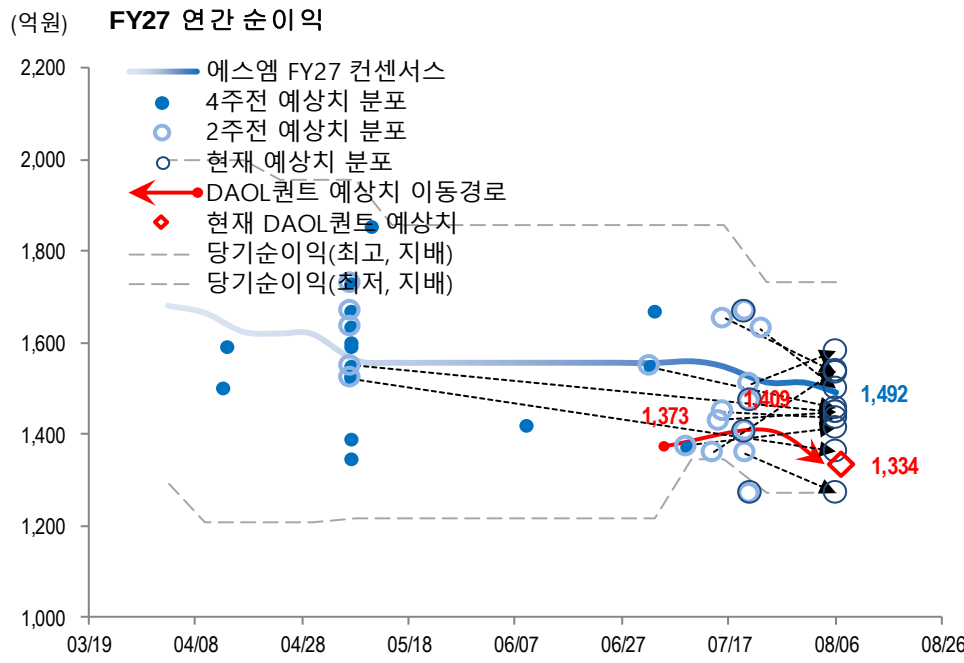
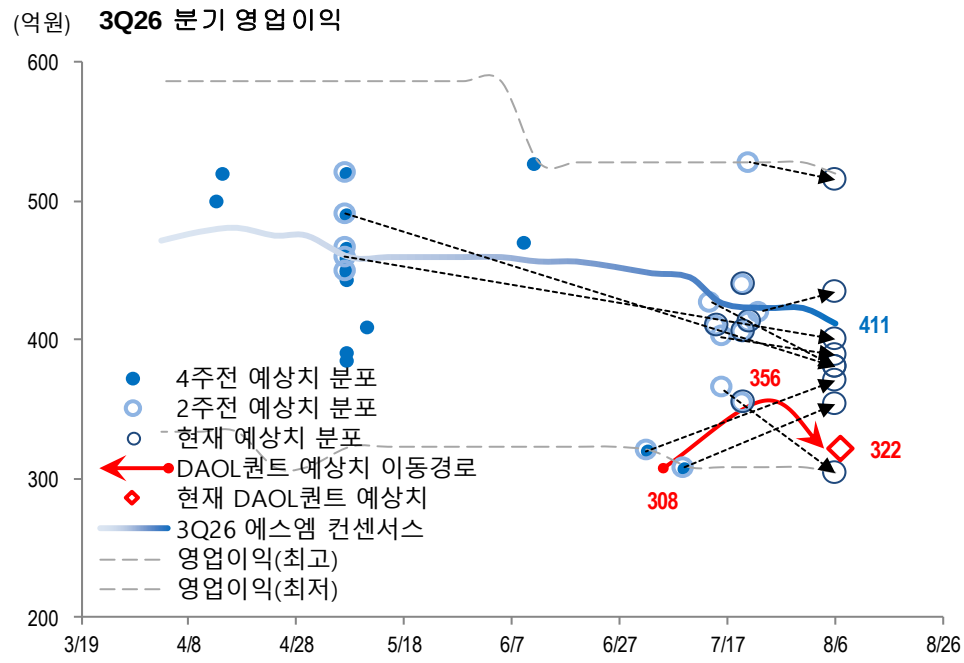




에스엠

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	411	(시장대비 수급) 기관 OW/UW (P, Rebased) 외국인 OW/UW 에스엠 추가(RHS) 에스엠 12M Fwd 컨센서스(RHS)
최대값	520	
최저값	304	
실적발표일	기발표	
DAOL퀀트 예상치	322	
실적 Beat or Miss	Shock	
Valuation	Undervalued	
L/S Position	Short	

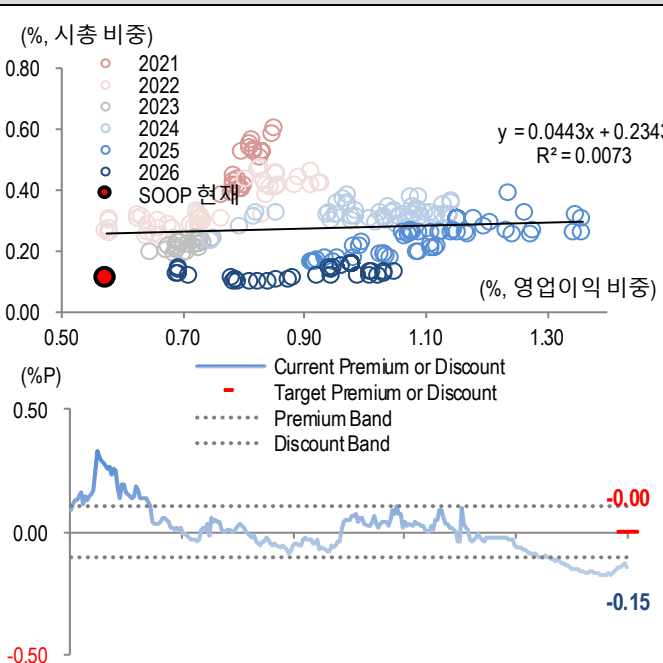
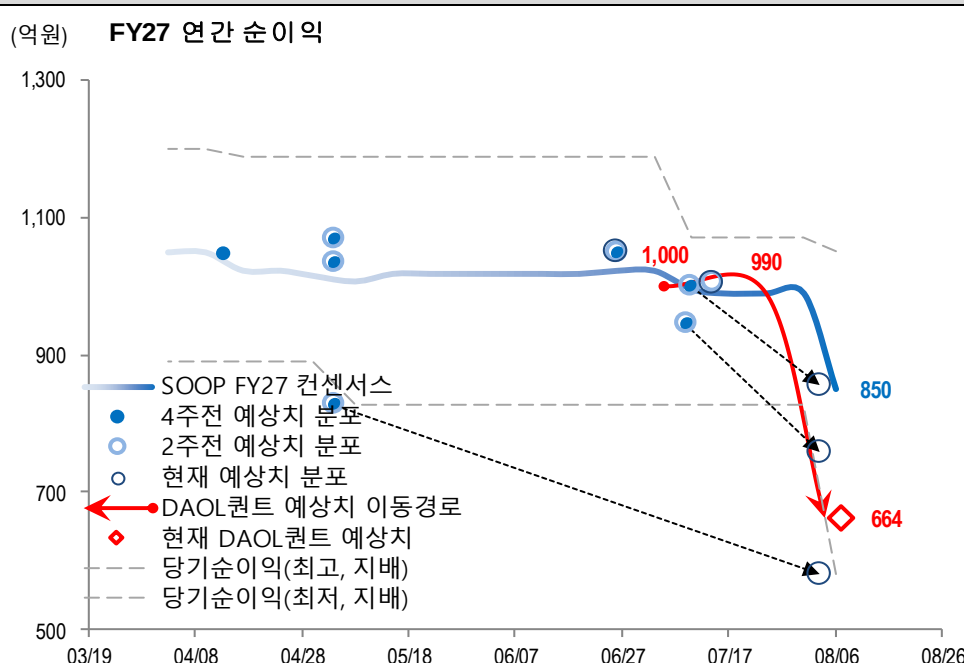
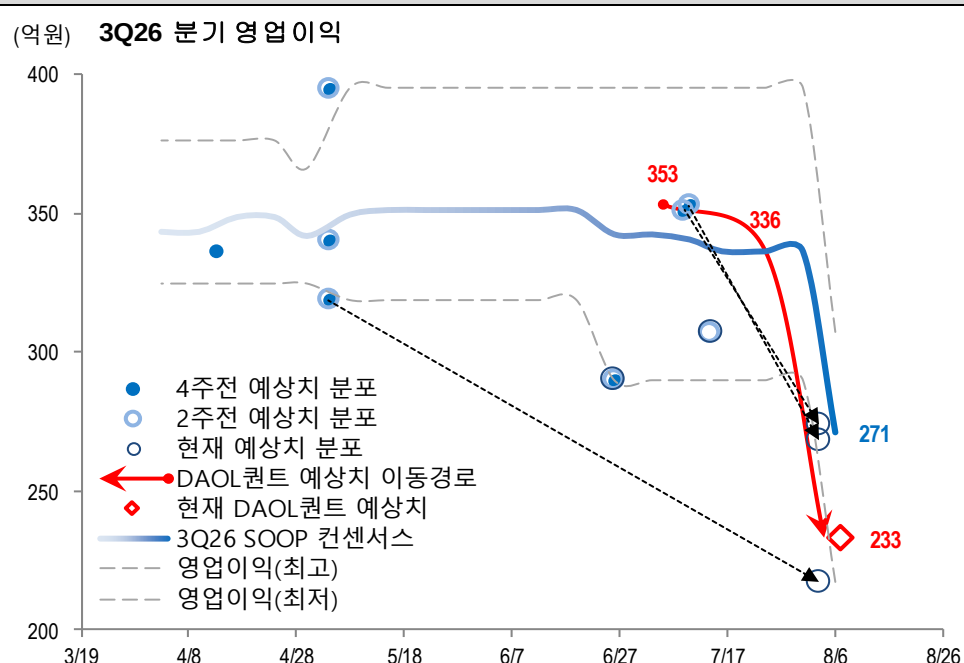
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-06	516	이환욱	유안타증권
2026-08-06	381	최용현	KB증권
2026-08-06	435	박준형	SK증권
2026-08-06	389	최민하,유혜림	삼성증권
2026-08-06	354	이화정	NH투자증권



SOOP

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	271	(시장대비 수급) 외국인 OW/UW (P, Rebased) 기관 OW/UW SOOP 추가(RHS) SOOP 12M Fwd 컨센서스(RHS)
최대값	307	
최저값	217	
실적발표일	기발표	
DAOL퀀트 예상치	233	
실적 Beat or Miss	Shock	
Valuation	Undervalued	
L/S Position	Short	

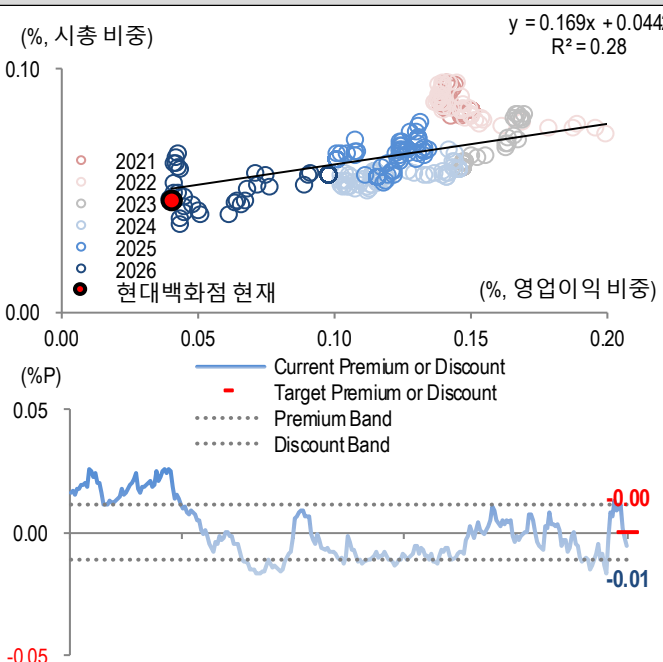
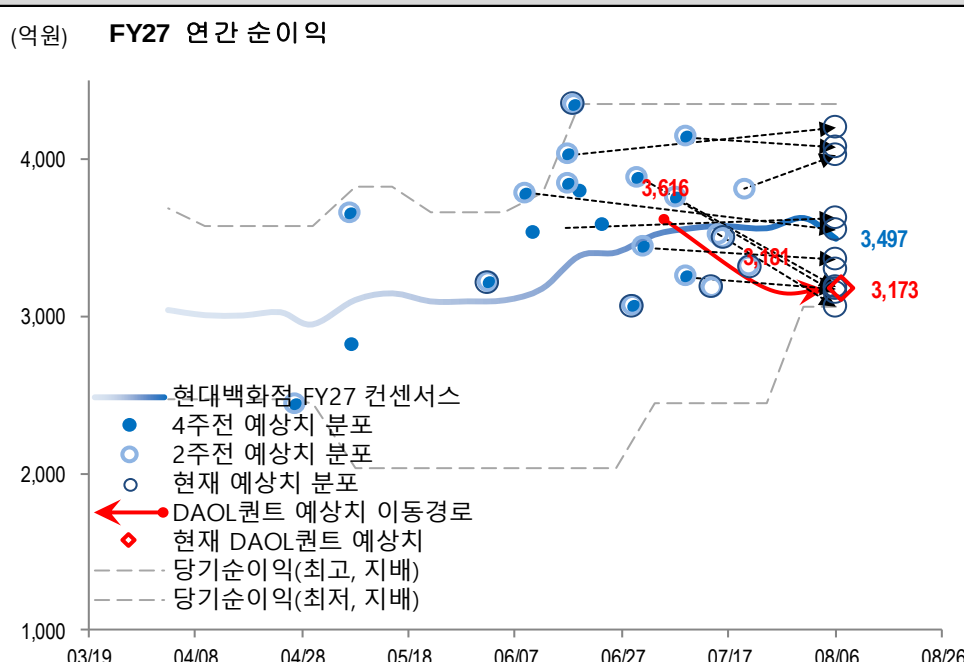
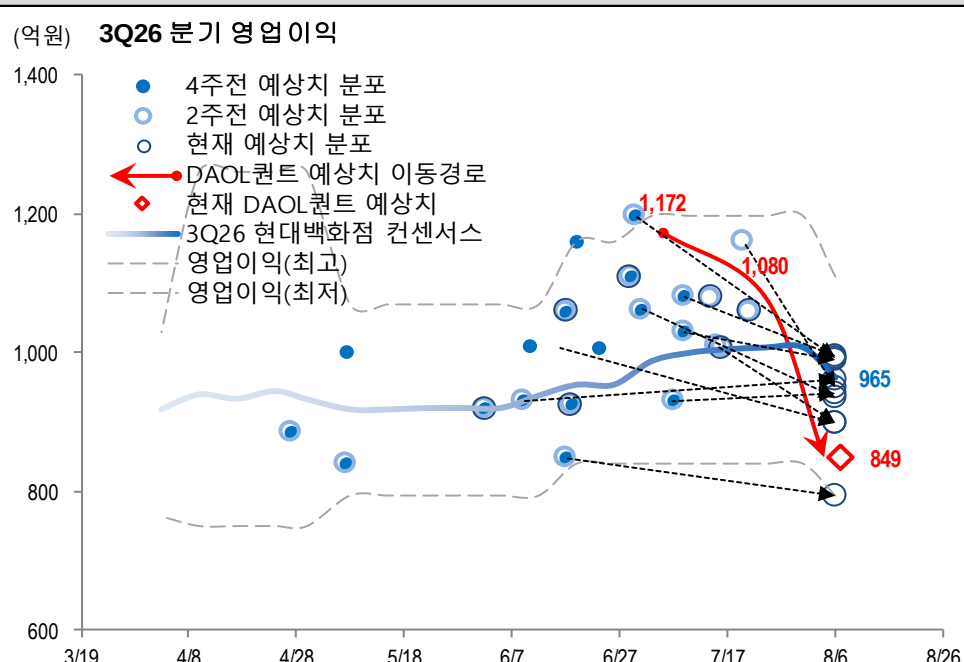
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-03	268	오동환,유혜림	삼성증권
2026-08-03	217	이효진,김수민	메리츠증권
2026-08-03	274	안재민	NH투자증권

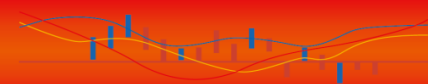


현대백화점

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	965	(시장대비 수급) 외국인 OW/UW (P, Rebased) 기관 OW/UW 현대백화점 추가(RHS) 현대백화점 12M Fwd 컨센서스(RHS)
최대값	1,110	
최저값	794	
실적발표일	기발표	
DAOL퀀트 예상치	849	
Beat or Miss	↓ In-line	
Valuation	Fair	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-06	936	백재승	삼성증권
2026-08-06	990	조상훈	신한투자증권
2026-08-06	993	이진협	한화투자증권
2026-08-06	940	허제나	DB증권
2026-08-06	996	주영훈	NH투자증권





강원랜드

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	676	(시장대비 수급) 기관 OW/UW (P, Rebased)
최대값	784	외국인 OW/UW
최저값	540	강원랜드 추가(RHS)
실적발표일	기발표	강원랜드 12M Fwd 컨센서스(RHS)
DAOL퀀트 예상치	593	
Beator Miss	Shock	
Valuation	Fair	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-05	540	이혜인	삼성증권
2026-08-05	680	이현지,고수영	유진투자증권
2026-08-05	593	임수진	키움증권
2026-08-05	690	이기훈	하나증권
2026-08-04	614	최용현	KB증권

한세실업

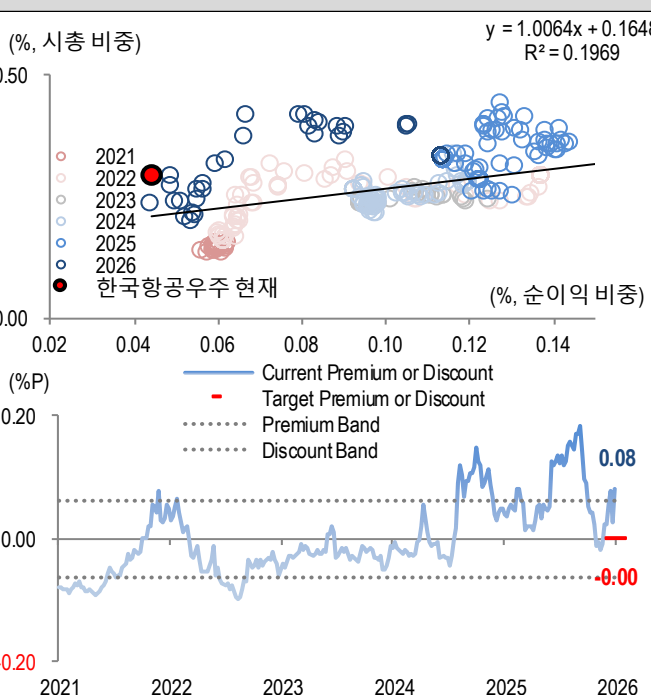
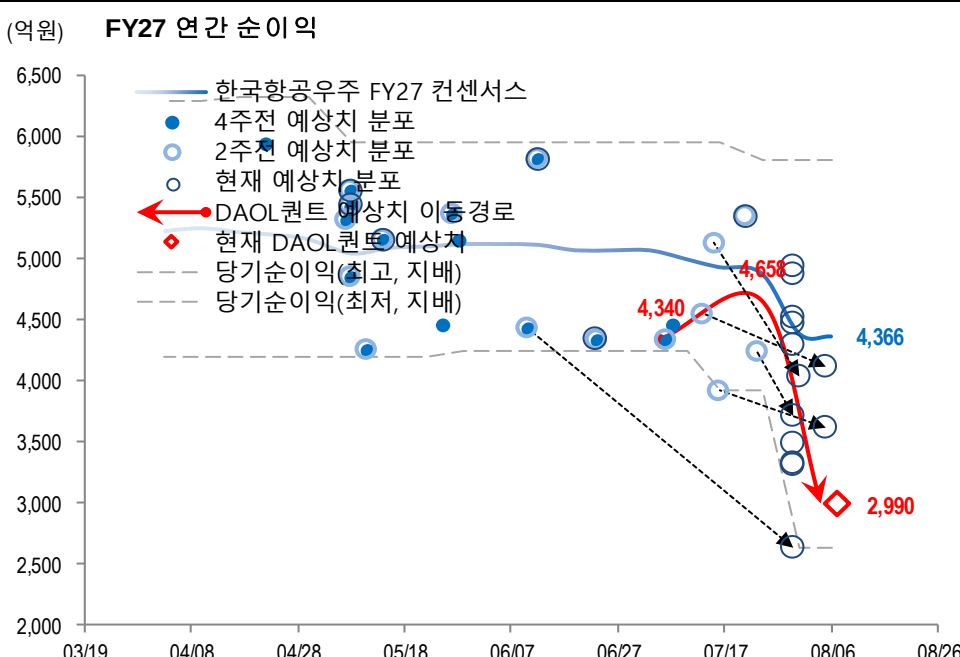
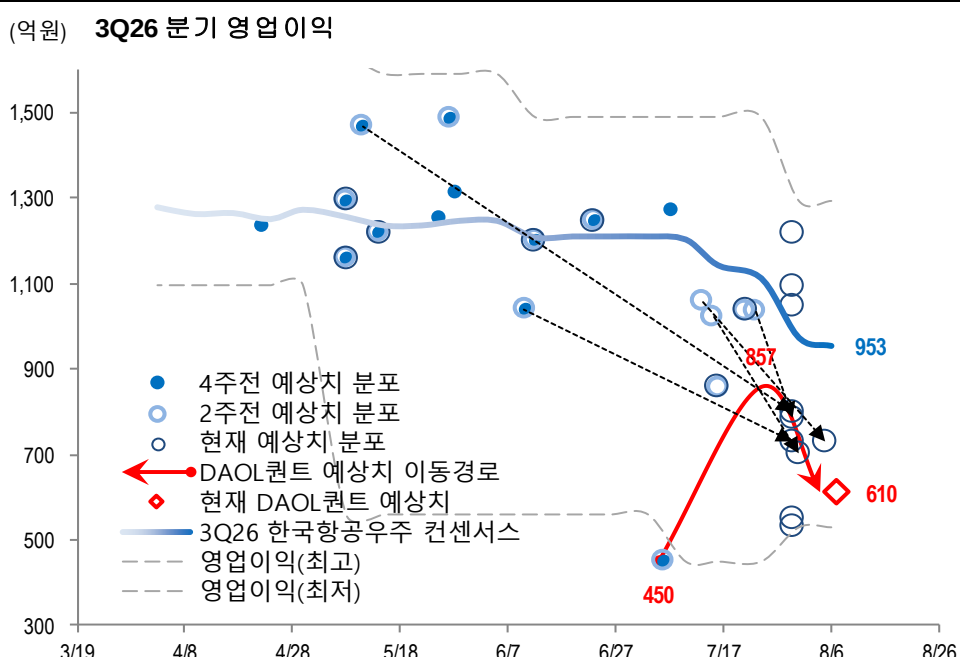
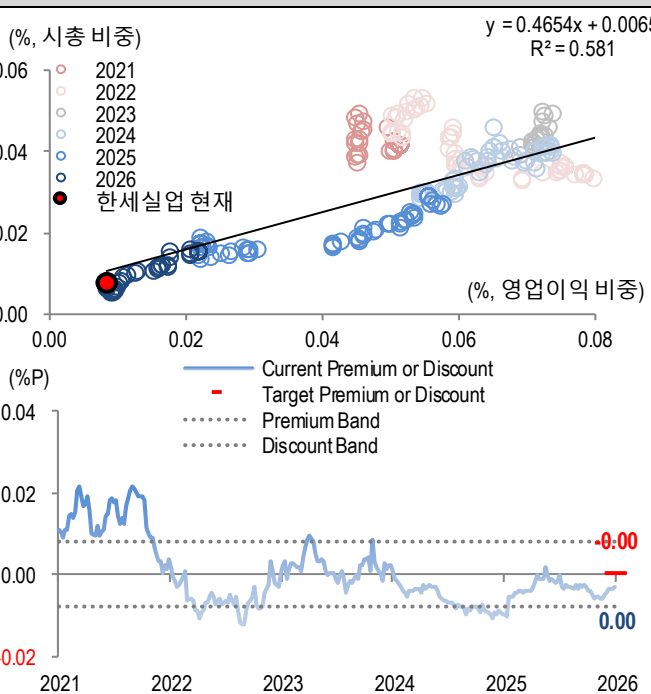
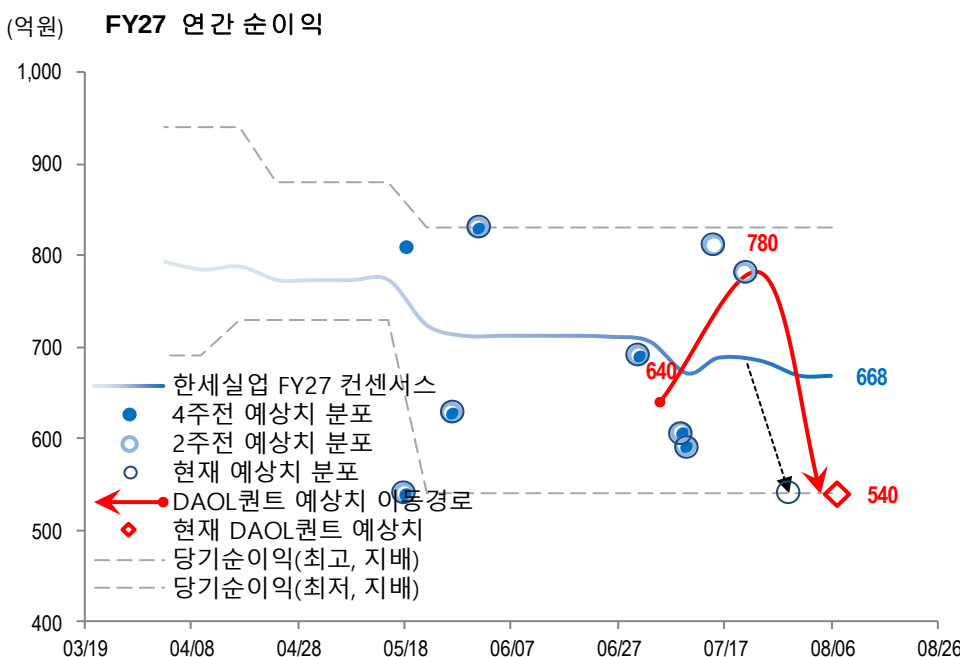
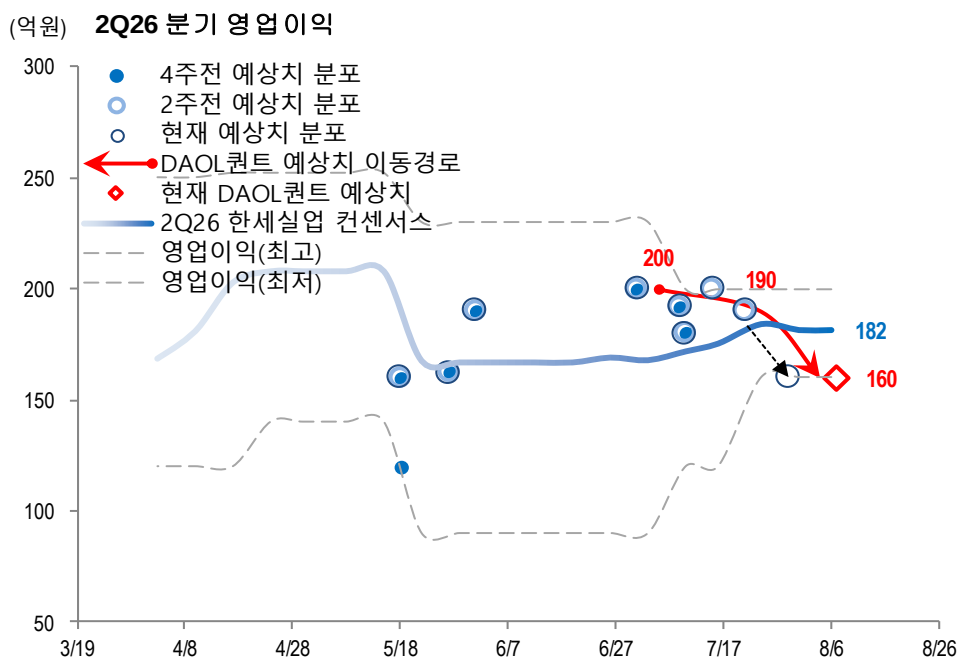
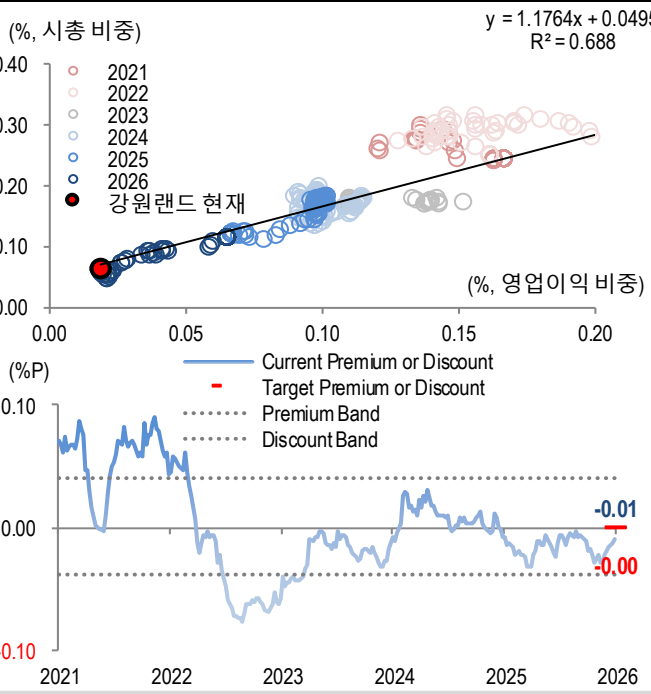
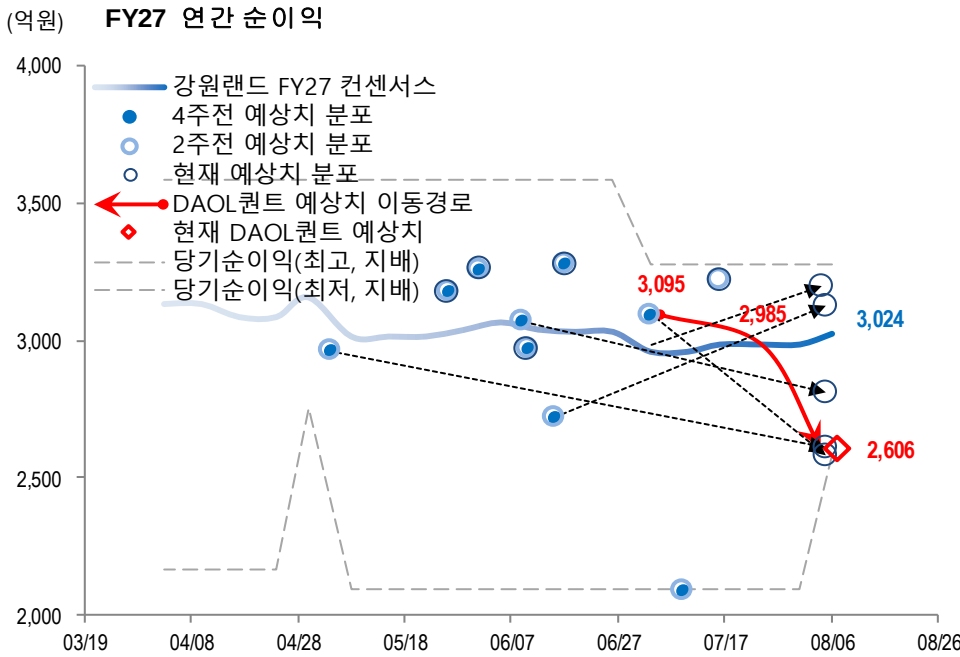
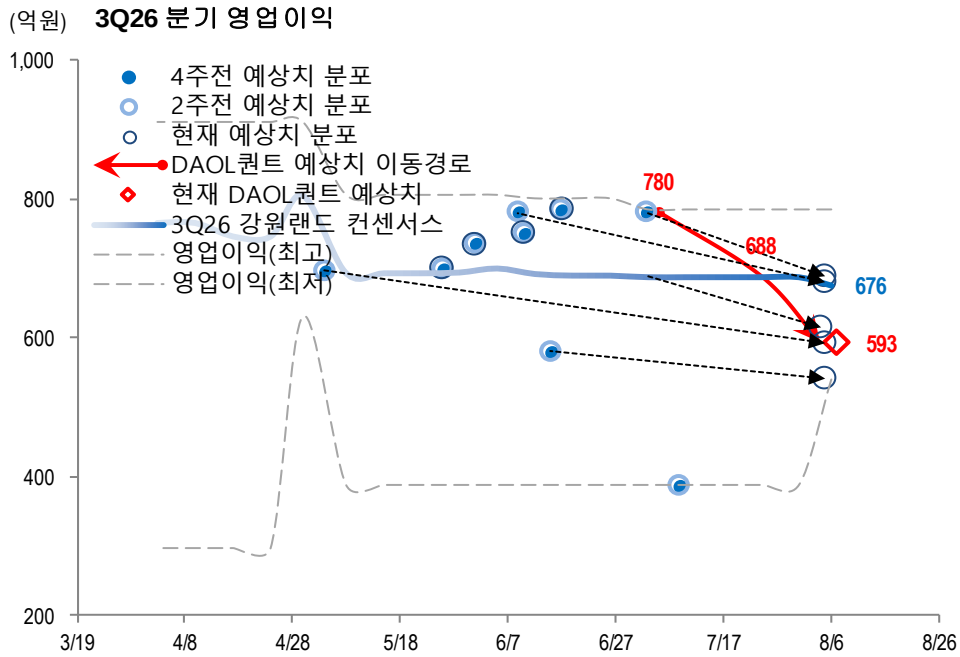
구분	2Q26 분기현황	Beta Portion
컨센서스 (평균)	182	(시장대비 수급) 기관 OW/UW (P, Rebased)
최대값	200	외국인 OW/UW
최저값	160	한세실업 추가(RHS)
실적발표일	2026-08-14	한세실업 12M Fwd 컨센서스(RHS)
DAOL퀀트 예상치	160	
Beator Miss	↓ In-line	
Valuation	Fair	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-07-29	160	허제나	DB증권

한국항공우주

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	953	(시장대비 수급) 외국인 OW/UW (P, Rebased)
최대값	1,295	기관 OW/UW
최저값	530	한국항공우주 추가(RHS)
실적발표일	기발표	한국항공우주 12M Fwd 컨센서스(RHS)
DAOL퀀트 예상치	610	
실적 Beat or Miss	Shock	
Valuation	Overvalued	
L/S Position	Conviction Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-05	730	서재호	DB증권
2026-07-31	701	강태호	DS투자증권
2026-07-30	784	최광식,이준범	다올투자증권
2026-07-30	730	이재광	LS증권
2026-07-30	800	이상현	BNK투자증권





한미약품

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	553	(시장대비 수급) 기관 OW/UW 외국인 OW/UW 한미약품 추가(RHS) (P, Rebased)
최대값	667	
최저값	326	
실적발표일	기발표	
DAOL퀀트 예상치	372	
Beat or Miss	Shock	
Valuation	Fair	
L/S PosHealth Careion	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-07-30	522	이호철,엄민용	신한투자증권
2026-07-29	627	정희령	교보증권
2026-07-29	431	김승민	미래에셋증권
2026-07-29	484	이명선	DB증권
2026-07-29	452	김준영,김현비	메리츠증권

