

* 애널리스트 커버리지 7명 이상 유니버스

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

3Q26 실적발표 전 5일을 위한 Active Quant의 定石

1번째 업데이트 (8.20 ~ 9.2)

Quant Analyst 김 경 훈 (CAIA, FRM, CFA)
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DAOL 라올투자증권

"공시 확정치" 존재시 "시장 예상치" 수치들은 다음분기 전환을 의미 ↓ (억원)										
이름	실적발표	퀀트	미발표 시장	기발표 시장	공시	퀀트 예상치 결과		3Q26 예상실적 변화		
	예정일	예상치(T+1)	예상치(T+1)	예상치(T)	확정치(T)	L/S Position	Valuation	현재	2주전	4주전
IT										
삼성전자	7/7	▲ 1,189,225	▲ 1,139,415	▼ 848,367	▼ 894,924	No Position	Undervalued	Neutral		
SK하이닉스	7/29	▲ 800,682	▲ 788,035	▼ 646,941	▼ 605,426	No Position	Undervalued	Neutral		
삼성전기	7/30	▲ 6,200	▲ 5,898	▼ 4,061	▼ 4,404	No Position	Overvalued	Neutral		
LG에너지솔루션	8/14	▲ 2,013	▲ 3,059	▲ 1,883	▼ -6,253	No Position	Undervalued	Negative		
삼성SDI	7/31	▲ 1,659	▲ 936	▼ -273	▲ 961	No Position	Fair	Positive		
LG전자	7/7	▼ 11,470	▲ 10,586	▼ 10,580	▲ 15,791	No Position	Overvalued	Neutral		
LG이노텍	7/23	▲ 3,516	▲ 3,071	▼ 1,823	▲ 2,458	No Position	Overvalued	Positive		
삼성에스디에스	7/24	▲ 2,419	▲ 2,522	▼ 2,372	▼ 2,318	No Position	Fair	Neutral		
현대오트모버	8/14	▲ 824	▼ 774	▼ 764	▲ 905	No Position	Fair	Neutral		
에코프로비엠	8/14	▼ 170	▲ 184	▲ 237	▼ 180	No Position	Undervalued	Neutral		
이수퍼타시스	8/14	▲ 970	▲ 898	▼ 751	▼ 771	No Position	Overvalued	Neutral		
LG씨엔에스	7/23	▼ 1,296	▲ 1,353	▲ 1,370	▼ 1,279	No Position	Fair	Neutral		
대덕전자	8/14	▲ 814	▲ 768	▼ 640	▲ 703	No Position	Fair	Neutral		
리노공업	8/13	▼ 589	▼ 559	▲ 663	▲ 735	No Position	Overvalued	Neutral		
LG디스플레이	7/24	▲ 4,150	▲ 4,391	▼ -952	▼ -1,077	No Position	Undervalued	Neutral		
심텍	8/14	▲ 776	▲ 790	▼ 473	▲ 629	No Position	Overvalued	Neutral		
엘앤에프	7/30	▲ 366	▲ 366	▲ 498	▼ 208	No Position	Undervalued	Neutral		
테스	8/14	▲ 297	▲ 280	▼ 264	▼ 260	No Position	Overvalued	Neutral		
ISC	7/30	▲ 274	▲ 272	▼ 217	▼ 213	No Position	Overvalued	Neutral		
솔브레인	8/14	▲ 443	▲ 443	▲ 443	▲ 460	No Position	Overvalued	Neutral		
롯데에너지머티리얼즈	8/6	▼ -208	▲ -167	▼ -176	▲ -169	No Position	Fair	Negative		
두산테스나	8/14	▼ 90	▼ 90	▼ 90	▼ 99	No Position	Overvalued	Neutral		
파크시스템스	8/6	▲ 197	▲ 185	▲ 93	▼ 42	No Position	Overvalued	Neutral		
SK아이이테크놀로지	8/14	▲ -544	▲ -526	▼ -664	▼ -634	No Position	Undervalued	Positive		
해성디에스	8/6	▲ 333	▲ 335	▼ 225	▲ 249	No Position	Fair	Neutral		
NHN	8/12	▲ 604	▲ 527	▲ 429	▲ 579	No Position	Fair	Positive		
인텔리안테크	8/14	▼ 53	▼ 84	▼ 84	▼ 71	No Position	Fair	Negative		
티엘비	8/14	▼ 177	▼ 151	▼ 128	▼ 128	No Position	Fair	Positive		
비에이치	8/4	▲ 359	▲ 404	▼ 134	▼ 79	No Position	Fair	Negative		
Communication Service										
NAVER	8/7	▼ 5,040	▲ 5,638	▲ 5,662	▼ 5,203	Short	Fair	Negative		
SK텔레콤	8/6	▼ 5,363	▲ 5,321	▲ 5,458	▲ 5,660	No Position	Fair	Neutral		
카카오	8/6	▲ 2,536	▲ 2,605	▼ 2,263	▲ 2,770	No Position	Overvalued	Neutral		
KT	8/11	▼ 5,204	▼ 5,502	▲ 6,035	▲ 6,483	No Position	Fair	Neutral		
크래프톤	7/29	▼ 2,600	▲ 3,447	▲ 3,750	▲ 4,109	No Position	Fair	Negative		
하이브	8/14	▼ 1,485	▲ 1,625	▼ 1,551	▲ 1,709	No Position	Fair	Neutral		
LG유플러스	8/10	▲ 3,314	▼ 3,001	▲ 3,103	▲ 3,445	No Position	Fair	Positive		
NC	8/12	▼ 811	▼ 971	▲ 1,320	▲ 1,739	No Position	Undervalued	Negative		
넷마블	8/7	▲ 980	▲ 978	▲ 861	▼ 802	No Position	Undervalued	Neutral		
펄어비스	8/14	▼ 211	▼ 565	▲ 1,402	▲ 676	Short	Undervalued	Negative		
제일기획	7/27	▲ 1,003	▲ 1,008	▼ 936	▼ 927	No Position	Fair	Neutral		
시프트업	8/14	▼ 259	▼ 257	▲ 280	▲ 281	No Position	Fair	Neutral		
JYP Ent.	8/13	▲ 522	▲ 449	▼ 381	▼ 310	No Position	Undervalued	Positive		
에스엠	8/6	▼ 333	▼ 397	▲ 524	▲ 529	No Position	Undervalued	Negative		
더블유게임즈	8/13	▲ 709	▲ 716	▼ 700	▼ 701	No Position	Fair	Neutral		
와이지엔터테인먼트	8/10	▲ 258	▲ 215	▼ 88	▼ 99	No Position	Undervalued	Positive		
이노션	8/7	▼ 499	▼ 535	▼ 419	▼ 446	No Position	Fair	Neutral		
CJ ENM	8/7	▼ 187	▲ 303	▼ 311	▲ 334	No Position	Undervalued	Negative		
스튜디오드래곤	8/14	▲ 143	▼ 136	▲ 148	▲ 154	No Position	Fair	Neutral		
SOOP	7/29	▲ 229	▲ 271	▼ 256	▼ 126	No Position	Undervalued	Negative		
디어유	8/14	▼ 90	▼ 95	▲ 102	▲ 94	No Position	Undervalued	Neutral		
네오위즈	8/7	▲ 99	▼ 92	▼ 93	▼ 79	No Position	Fair	Neutral		
컴투스	8/12	▲ 85	▼ 45	▲ 69	▲ 72	No Position	Undervalued	Positive		
Consumer Discretionary										
현대차	7/24	▼ 26,750	▲ 31,144	▲ 29,940	▲ 28,509	Short	Undervalued	Negative		
기아	7/27	▲ 30,620	▼ 25,941	▲ 27,935	▼ 26,286	No Position	Undervalued	Positive		
현대모비스	7/27	▲ 9,629	▲ 9,605	▼ 9,075	▲ 9,752	No Position	Fair	Neutral		
에이피알	8/6	▲ 1,943	▲ 1,951	▼ 1,784	▲ 1,855	No Position	Overvalued	Neutral		
한국타이어앤테크놀로지	8/14	▲ 5,753	▼ 5,386	▲ 5,344	▲ 5,591	No Position	Fair	Neutral		
신세계	8/10	▲ 2,034	▲ 1,833	▼ 1,526	▼ 1,671	Long	Fair	Positive		
아모레퍼시픽	8/3	▲ 1,194	▲ 1,172	▼ 983	▲ 1,173	No Position	Fair	Neutral		
롯데쇼핑	8/7	▼ 442	▼ 625	▲ 1,133	▲ 899	Short	Fair	Negative		
현대백화점	8/6	▲ 858	▲ 967	▲ 864	▼ 793	No Position	Fair	Negative		
한온시스템	8/14	▲ 1,149	▲ 1,091	▲ 1,131	▲ 1,037	No Position	Fair	Neutral		
LG생활건강	7/31	▲ 1,292	▲ 1,119	▼ 752	▲ 1,028	No Position	Fair	Positive		
영원무역	8/14	▲ 1,985	▲ 2,103	▼ 1,863	▼ 1,756	Short	Fair	Neutral		
강원랜드	7/29	▲ 640	▲ 670	▼ 491	▼ 438	No Position	Fair	Neutral		
F&F	8/14	▲ 1,376	▲ 1,387	▼ 983	▼ 865	No Position	Fair	Neutral		
달바글로벌	8/14	▼ 307	▼ 325	▲ 412	▲ 472	No Position	Fair	Neutral		
에스엘	8/14	▼ 730	▼ 901	▲ 1,344	▲ 1,258	Short	Fair	Negative		
한국콜마	8/10	▼ 913	▼ 920	▼ 949	▲ 1,103	No Position	Fair	Neutral		
HL만도	7/27	▼ 1,021	▼ 1,023	▼ 1,022	▲ 1,070	No Position	Fair	Neutral		
이마트	8/13	▲ 2,058	▲ 1,872	▲ 460	▼ -430	No Position	Fair	Neutral		
미스트홀딩스	8/14	▼ 1,420	▼ 1,516	▲ 2,170	▲ 2,952	No Position	Fair	Neutral		
실리콘투	8/14	▲ 862	▲ 871	▼ 713	▲ 830	No Position	Fair	Neutral		
BGF리테일	8/7	▲ 1,073	▲ 1,111	▼ 760	▼ 849	No Position	Fair	Neutral		
GS리테일	8/10	▲ 1,265	▲ 1,253	▼ 1,013	▼ 1,094	No Position	Fair	Neutral		
호텔신라	7/22	▲ 719	▲ 636	▼ 552	▲ 611	No Position	Fair	Positive		
코스맥스	8/11	▲ 746	▼ 676	▼ 696	▼ 737	Long	Fair	Positive		
현대위아	7/27	▲ 548	▲ 559	▼ 530	▼ 504	No Position	Fair	Neutral		
금호타이어	7/30	▼ 1,494	▼ 1,499	▼ 1,449	▲ 1,822	No Position	Fair	Neutral		
파라다이스	8/7	▲ 485	▲ 513	▲ 457	▼ 356	Short	Fair	Neutral		
롯데관광개발	8/5	▲ 701	▲ 668	▼ 514	▼ 519	No Position	Fair	Neutral		
코스메카코리아	8/14	▲ 321	▲ 331	▼ 277	▼ 321	No Position	Overvalued	Neutral		
넥센타이어	7/30	▲ 397	▲ 415	▲ 466	▲ 343	No Position	Fair	Neutral		
GKL	8/7	▼ 157	▼ 191	▼ 231	▼ 208	Short	Fair	Negative		
한세실업	8/14	▲ 449	▲ 422	▼ 182	▲ 361	No Position	Fair	Neutral		
Utility										
한국전력	8/12	▲ 21,066	▲ 27,103	▲ 19,642	▼ 11,286	No Position	Undervalued	Negative		
한전기술	8/7	▼ 103	▼ 156	▼ 140	▼ 30	Short	Fair	Negative		
한국가스공사	8/10	▲ 4,532	▲ 4,308	▲ 4,305	▲ 6,753	No Position	Fair	Neutral		
한전KPS	8/7	▼ 474	▼ 475	▼ 623	▼ 436	No Position	Fair	Neutral		

"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		3Q26 예상실적 변화		
						L/S Position	Valuation	현재	2주전	4주전
Industrials										
삼성물산	7/30	▲ 5,680	▼ 6,223	▲ 8,646	▲ 10,317	No Position	Fair	Neutral		
HD현대중공업	8/14	▲ 10,046	▲ 10,016	▲ 9,925	▼ 8,221	No Position	Fair	Neutral		
두산에너지빌리티	7/27	▼ 2,075	▲ 2,484	▲ 2,629	▲ 3,143	No Position	Undervalued	Negative		
한화에어로스페이스	7/31	▲ 11,610	▲ 12,374	▼ 9,962	▲ 13,655	No Position	Overvalued	Neutral		
LS ELECTRIC	7/24	▲ 2,092	▲ 1,853	▼ 1,640	▲ 1,785	No Position	Overvalued	Positive		
HD현대일렉트릭	7/22	▲ 3,166	▲ 3,166	▼ 2,852	▼ 2,870	No Position	Overvalued	Neutral		
효성중공업	8/14	▲ 3,528	▲ 3,271	▼ 2,907	▼ 2,643	No Position	Overvalued	Neutral		
한화오션	7/15	▲ 6,450	▼ 5,706	▼ 5,335	▲ 7,361	Conviction Long	Undervalued	Positive		
HD한국조선해양	7/31	▲ 16,845	▲ 15,648	▼ 14,797	▲ 16,451	No Position	Fair	Neutral		
두산	7/27	▼ 4,599	▼ 4,580	▼ 4,572	▲ 4,884	No Position	Fair	Neutral		
삼성중공업	7/24	▲ 3,449	▲ 3,547	▲ 3,744	▼ 2,243	No Position	Undervalued	Neutral		
현대로템	8/5	▼ 2,509	▲ 2,925	▲ 2,706	▼ 2,324	No Position	Overvalued	Negative		
HMM	8/13	▲ 6,323	▲ 5,698	▼ 3,962	▼ 3,541	No Position	Undervalued	Positive		
LIG디펜스엔에어로스페이스	8/7	▲ 1,090	▼ 1,054	▲ 1,105	▼ 1,057	No Position	Overvalued	Neutral		
LG	8/14	▲ 5,013	▲ 5,183	▼ 3,753	▲ 5,330	No Position	Fair	Neutral		
한국항공우주	7/29	▲ 535	▲ 895	▲ 889	▼ 484	No Position	Fair	Negative		
한화시스템	7/29	▼ 485	▲ 600	▼ 588	▲ 1,037	Conviction Short	Overvalued	Negative		
현대글로벌비스	7/24	▲ 5,395	▲ 5,704	▼ 5,079	▼ 4,951	No Position	Fair	Neutral		
현대건설	7/20	▼ 2,177	▼ 2,122	▼ 2,140	▲ 2,618	No Position	Fair	Neutral		
LS	8/14	▲ 5,870	▼ 4,637	▼ 4,752	▲ 5,854	Long	Overvalued	Positive		
대한항공	8/14	▲ 3,489	▲ 3,489	▼ -1,901	▼ -2,071	No Position	Undervalued	Neutral		
HD현대마린솔루션	8/14	▲ 1,067	▲ 1,079	▼ 1,027	▼ 976	No Position	Undervalued	Neutral		
삼성E&A	7/24	▲ 2,500	▲ 2,489	▼ 2,188	▲ 2,731	No Position	Fair	Neutral		
포스코인더내셔널	7/31	▼ 3,804	▼ 3,776	▼ 3,642	▲ 4,290	No Position	Overvalued	Neutral		
대우건설	7/28	▼ 1,717	▼ 1,677	▼ 1,600	▲ 2,322	No Position	Fair	Neutral		
산일전기	8/14	▲ 674	▲ 673	▼ 603	▼ 620	No Position	Fair	Neutral		
대한전선	7/31	▲ 508	▲ 505	▼ 423	▲ 608	No Position	Fair	Neutral		
팬오션	7/31	▼ 1,654	▲ 1,768	▼ 1,559	▲ 1,937	No Position	Fair	Neutral		
DL이앤씨	8/14	▼ 1,266	▼ 1,273	▼ 1,238	▲ 1,594	No Position	Fair	Neutral		
GS건설	7/30	▲ 1,118	▲ 1,204	▲ 1,190	▲ 914	No Position	Fair	Neutral		
CJ대한통운	8/7	▼ 1,281	▲ 1,289	▲ 1,035	▲ 1,016	No Position	Fair	Neutral		
IPARK현대산업개발	7/27	▼ 1,461	▲ 1,465	▲ 1,275	▲ 1,227	No Position	Fair	Neutral		
롯데렌탈	8/6	▲ 909	▲ 924	▲ 868	▲ 846	No Position	Fair	Neutral		
제주항공	8/14	▲ 40	▼ -106	▼ -582	▼ -450	No Position	Fair	Positive		
진에어	8/14	▼ -216	▼ -224	▼ -655	▼ -731	No Position	Fair	Positive		
Materials										
POSCO홀딩스	7/31	▲ 8,319	▲ 8,224	▼ 7,299	▲ 8,190	No Position	Undervalued	Neutral		
LG화학	8/7	▼ 11	▲ 2,233	▲ 4,246	▲ 5,996	No Position	Overvalued	Negative		
포스코퓨처엠	7/20	▼ 203	▲ 268	▲ 292	▼ 166	Short	Undervalued	Negative		
OCI홀딩스	7/24	▼ 1,064	▲ 1,121	▲ 1,218	▼ 1,081	No Position	Fair	Neutral		
현대제철	8/3	▲ 1,220	▲ 1,192	▼ 759	▼ 577	No Position	Undervalued	Neutral		
한솔케미칼	8/14	▲ 514	▲ 542	▼ 499	▼ 498	No Position	Fair	Neutral		
금호석유화학	8/3	▼ 709	▼ 1,027	▼ 1,470	▲ 3,390	No Position	Undervalued	Negative		
롯데케미칼	8/10	▼ -2,111	▼ -1,425	▲ 1,297	▲ 1,101	Short	Undervalued	Negative		
풍산	8/3	▲ 1,231	▲ 1,083	▲ 830	▲ 1,252	No Position	Fair	Positive		
세아베스틸지주	7/31	▲ 444	▲ 396	▲ 539	▲ 598	No Position	Fair	Positive		
Energy										
SK	8/14	▲ 35,956	▲ 34,968	▼ 27,352	▲ 48,412	No Position	Overvalued	Neutral		
SK이노베이션	7/31	▼ 16,587	▼ 15,989	▼ 15,582	▲ 34,873	No Position	Undervalued	Neutral		
S-Oil	7/27	▲ 10,005	▲ 10,095	▼ 9,551	▼ 9,650	No Position	Fair	Neutral		
한화솔루션	7/30	▲ 1,339	▼ 533	▲ 1,877	▲ 3,065	No Position	Fair	Positive		
씨에스원드	8/10	▼ 420	▼ 544	▼ 787	▼ 860	No Position	Fair	Negative		
SK오션플랜트	8/14	▼ 51	▼ 74	▼ 159	▼ 193	No Position	Fair	Negative		
Health Care										
셀트리온	7/20	▲ 5,597	▲ 5,093	▼ 4,007	▼ 4,518	No Position	Fair	Neutral		
SK바이오팜	8/14	▲ 975	▲ 920	▼ 854	▼ 971	No Position	Undervalued	Neutral		
유한양행	7/30	▼ 356	▼ 293	▲ 582	▼ 669	No Position	Fair	Positive		
한미약품	7/27	▼ 386	▼ 532	▲ 1,107	▲ 1,311	No Position	Fair	Negative		
파라리서치	8/14	▲ 777	▲ 731	▼ 677	▼ 665	No Position	Fair	Neutral		
휴젤	8/6	▼ 522	▲ 550	▼ 512	▲ 560	No Position	Fair	Neutral		
클래시스	8/14	▼ 444	▲ 511	▲ 507	▼ 439	No Position	Undervalued	Negative		
에스티팜	8/14	▼ 163	▲ 181	▲ 199	▲ 183	No Position	Fair	Neutral		
엘앤씨바이오	10/10	▲ 103	▲ 103	▼ 76	▼ 86	No Position	Overvalued	Neutral		
씨어스	8/14	▲ 143	▲ 153	▼ 157	▼ 130	No Position	Undervalued	Neutral		
녹십자	8/3	▲ 364	▲ 333	▼ 88	▼ 17	No Position	Fair	Neutral		
HK이노엔	7/30	▲ 314	▲ 314	▼ 299	▲ 300	No Position	Fair	Neutral		
Finance										
삼성생명	8/13	▲ 7,227	▼ 6,969	▲ 7,579	▼ 6,899	No Position	Overvalued	Neutral		
KB금융	7/24	▼ 18,351	▼ 18,303	▲ 19,140	▲ 19,922	No Position	Undervalued	Neutral		
신한지주	7/27	▼ 16,066	▼ 16,111	▲ 16,861	▲ 18,201	No Position	Undervalued	Neutral		
하나금융지주	7/27	▼ 12,351	▲ 12,359	▲ 12,455	▼ 11,928	No Position	Undervalued	Neutral		
삼성화재	8/13	▼ 5,433	▼ 5,825	▲ 6,546	▲ 7,377	No Position	Fair	Neutral		
미래에셋증권	8/7	▼ -1,206	▼ 2,343	▲ 15,054	▲ 18,959	Short	Fair	Negative		
우리금융지주	8/14	▲ 9,915	▲ 9,871	▼ 9,322	▲ 10,046	No Position	Undervalued	Neutral		
기업은행	7/24	▲ 7,617	▲ 7,605	▼ 6,936	▼ 6,836	No Position	Undervalued	Neutral		
한국금융지주	8/6	▼ 7,153	▼ 6,962	▲ 8,346	▲ 9,959	No Position	Fair	Neutral		
NH투자증권	7/31	▼ 4,196	▼ 4,163	▲ 4,788	▲ 4,896	No Position	Fair	Neutral		
카카오뱅크	8/14	▲ 1,399	▲ 1,422	▼ 1,353	▲ 1,408	No Position	Undervalued	Neutral		
삼성증권	8/10	▼ 4,250	▼ 4,309	▲ 5,032	▲ 4,882	No Position	Fair	Neutral		
키움증권	7/29	▼ 3,946	▼ 4,214	▲ 5,109	▲ 6,801	No Position	Fair	Neutral		
DB손해보험	8/14	▼ 3,991	▼ 4,016	▼ 4,868	▲ 8,759	No Position	Fair	Neutral		
BNK금융지주	7/31	▲ 2,673	▲ 2,679	▲ 2,494	▼ 2,004	No Position	Fair	Neutral		
JB금융지주	7/24	▼ 2,288	▼ 2,202	▼ 2,126	▼ 2,196	No Position	Fair	Neutral		
한화생명	8/13	▼ 853	▼ 1,312	▼ 1,562	▲ 4,476	No Position	Fair	Negative		
현대해상	8/13	▼ 2,598	▼ 2,289	▼ 2,683	▲ 4,183	No Position	Fair	Positive		
IM금융지주	7/28	▲ 1,522	▲ 1,566	▲ 1,487	▼ 1,411	No Position	Fair	Neutral		
Consumer Staples										
KT&G	8/7	▲ 4,888	▲ 4,928	▼ 3,967	▼ 4,145	No Position	Undervalued	Neutral		
삼양식품	8/14	▲ 1,911	▲ 1,871	▼ 1,773	▼ 1,762	No Position	Overvalued	Neutral		
오리온	8/14	▲ 1,620	▲ 1,578	▼ 1,346	▼ 1,326	No Position	Fair	Neutral		
CJ제일제당	8/12	▲ 3,200	▲ 3,477	▼ 2,751	▼ 2,576	No Position	Fair	Neutral		
농심	8/14	▲ 624	▲ 623	▼ 513	▲ 593	No Position	Fair	Neutral		
하이트진로	8/13	▼ 586	▼ 572	▲ 616	▼ 649	No Position	Fair	Neutral		
롯데칠성	8/4	▲ 869	▲ 868	▼ 619	▼ 558	No Position	Fair	Neutral		
롯데웰푸드	8/5	▲ 854	▲ 869	▼ 479	▲ 647	No Position	Fair	Neutral		

직전 LONG/SHORT Pair 구성종목 및 성과 (8.10 ~ 8.18)

Gross L/S Pair (%)	1.4
Conviction L/S Pair (%)	4.4

LONG

		수익률	-1.4
Code	Name	Position	Returns (%)
1 A009540	HD한국조선해양	Long	-7.3
2 A006260	LS	Long	4.1
3 A278470	에이피알	Long	2.5
4 A006400	삼성SDI	Long	1.3
5 A222800	심텍	Long	-4.3
6 A361610	SK아이이테크놀로지	Conviction Long	-4.8
7			
8			
9			
10			

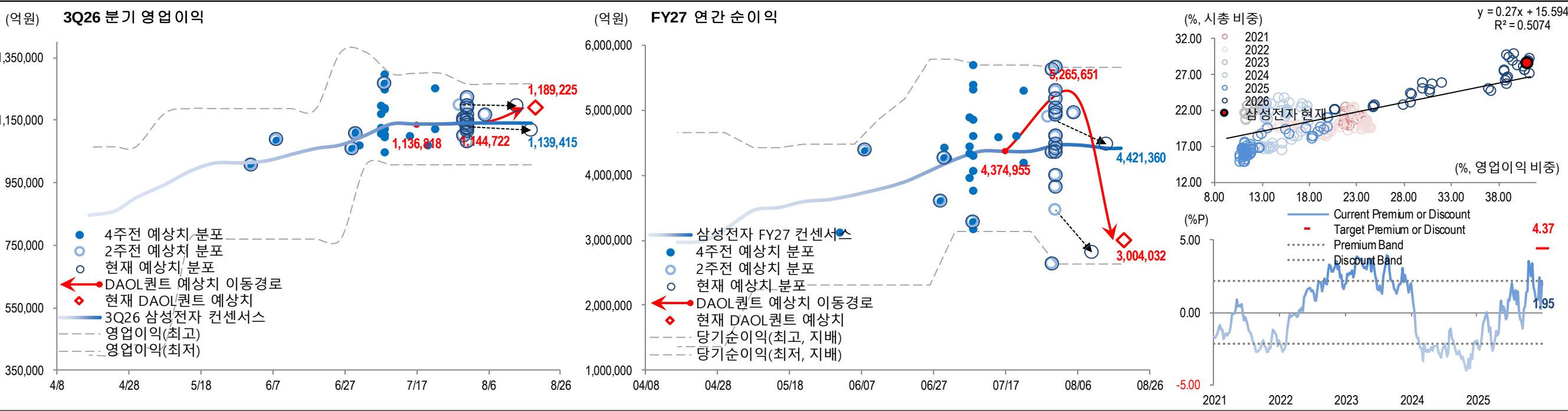
SHORT

		수익률	-2.8
Code	Name	Position	Returns (%)
A069960	현대백화점	Short	-3.7
A307950	현대오토에버	Short	4.5
A047810	한국항공우주	Conviction Short	-9.1
A035250	강원랜드	Short	-1.0
A128940	한미약품	Short	-3.8
A041510	에스엠	Short	-6.9
A067160	SOOP	Short	-10.4
A105630	한세실업	Short	8.7
A247540	에코프로비엠	Short	-5.0
A020150	롯데에너지머티리얼즈	Short	-1.7

삼성전자

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	1,139,415	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	1,267,330	삼성전자 추가(RHS)
최저값	1,007,530	삼성전자 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	1,189,225	
Beat or Miss	0	
Valuation	Undervalued	
L/S Position	No Position	

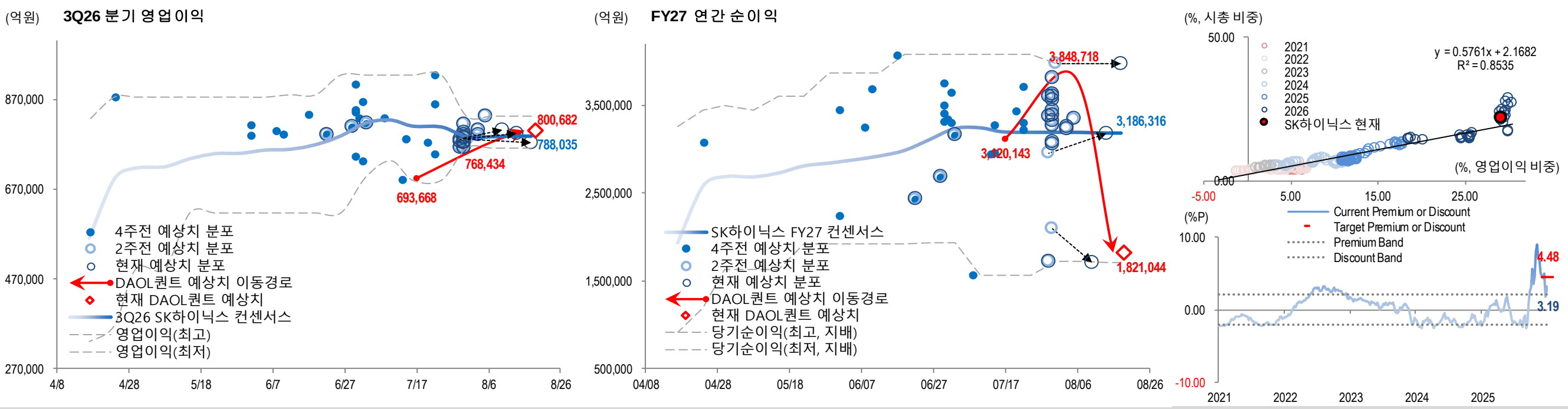
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-18	1,120,000	손인준	유진투자증권
2026-08-14	1,198,000	김영건	미래에셋증권



SK하이닉스

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	788,035	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	833,240	SK하이닉스 추가(RHS)
최저값	762,220	SK하이닉스 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	800,682	
Beat or Miss	0	
Valuation	Undervalued	
L/S Position	No Position	

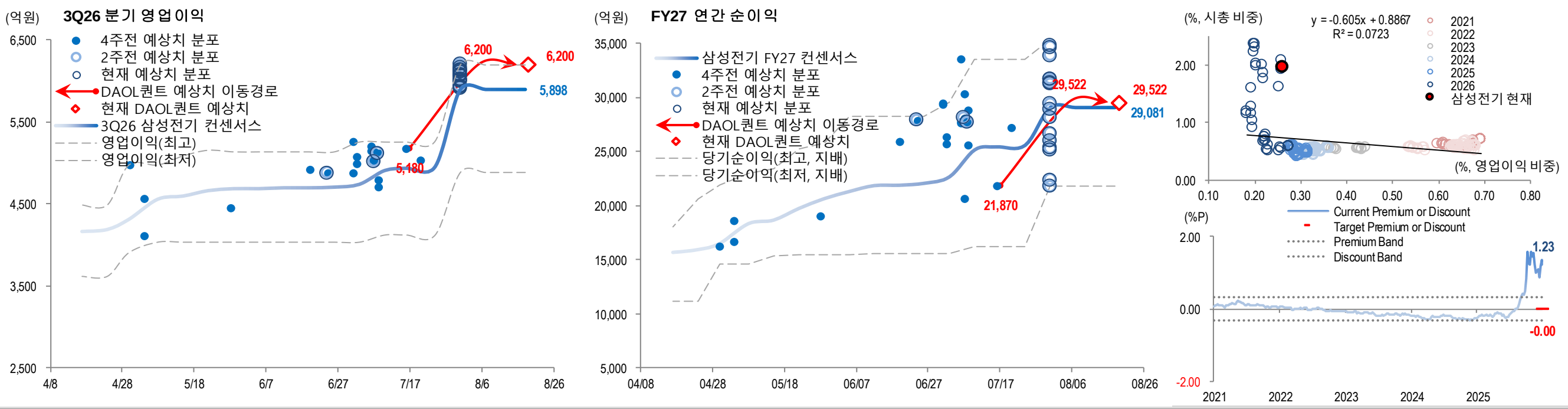
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-18	773,980	손인준	유진투자증권
2026-08-14	793,000	김영건	미래에셋증권
2026-08-10	801,680	박유악	키움증권



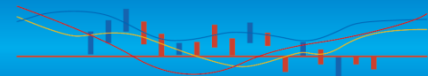
삼성전기

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

최근 예상치(날짜)	영업이익	애널리스트	증권사
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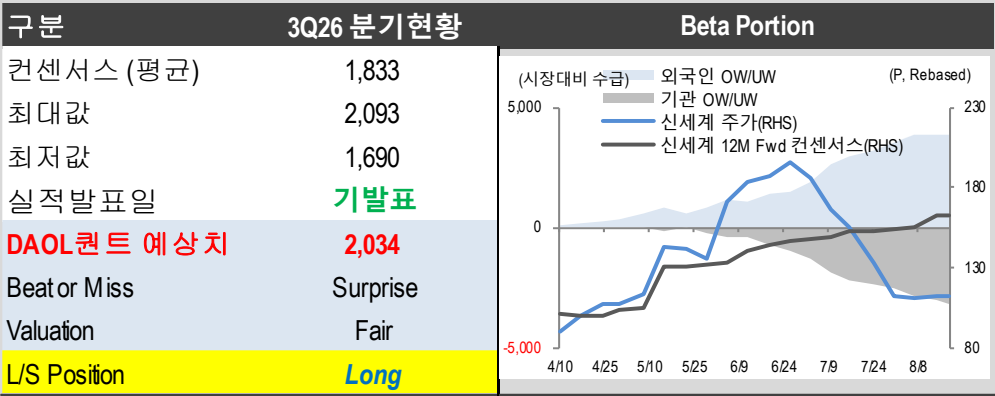
3Q26 실적발표 전 5일을 위한 Active Quant의 定石 : Long Positions (1 of 2)



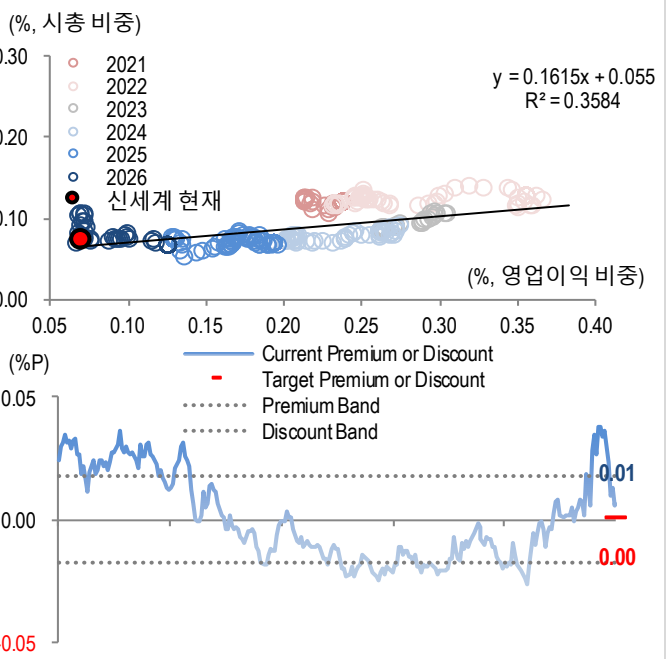
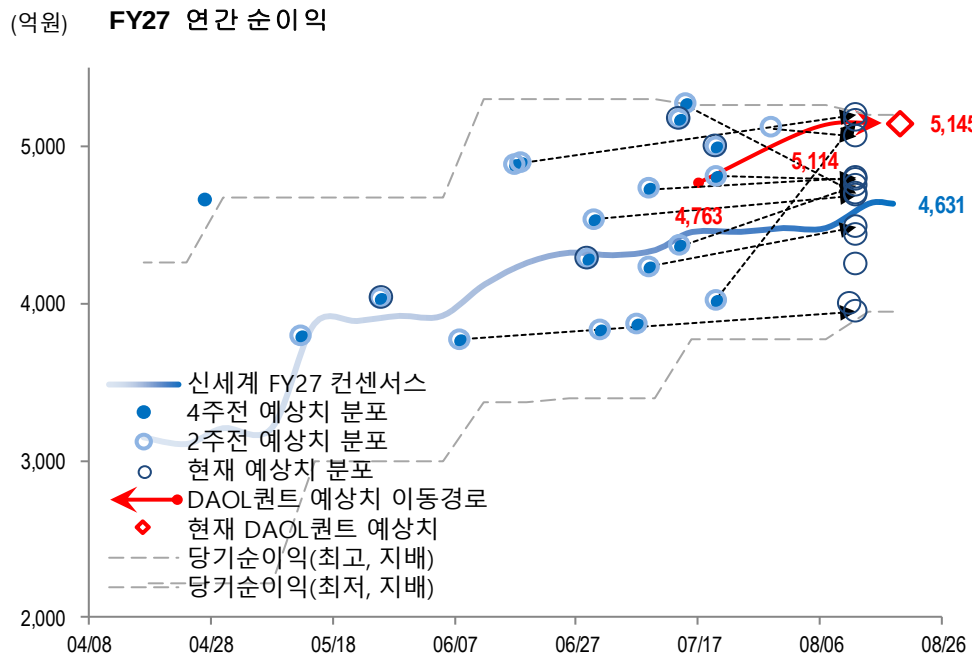
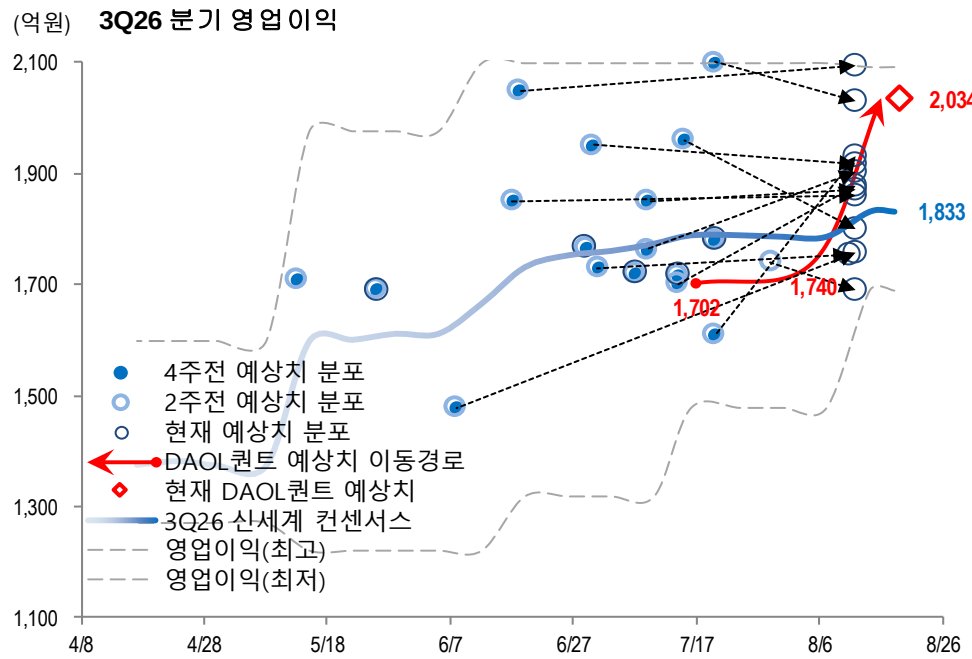
Quant Analyst 김 경 훈 (CAIA, FRM, CFA)
aimhigh2027@daolfn.com

DAOL 다올투자증권

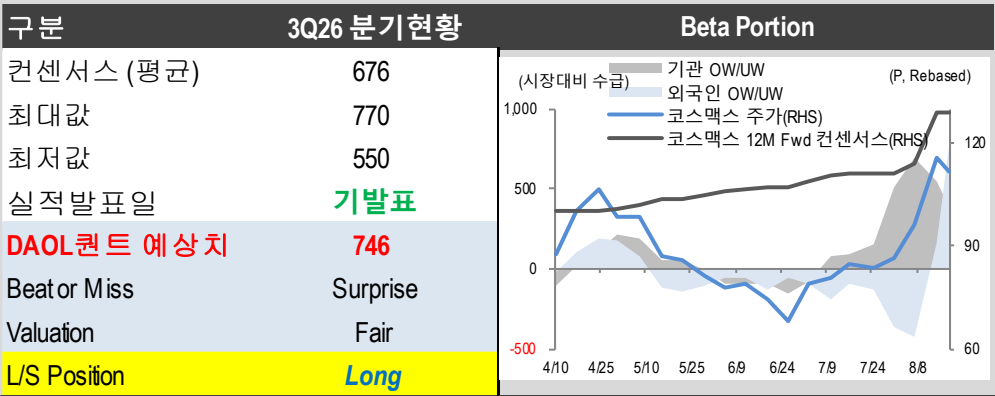
신세계



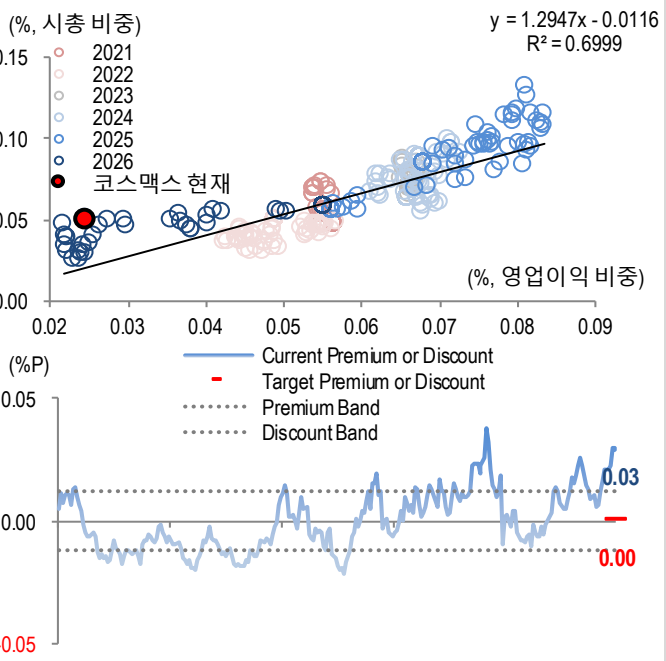
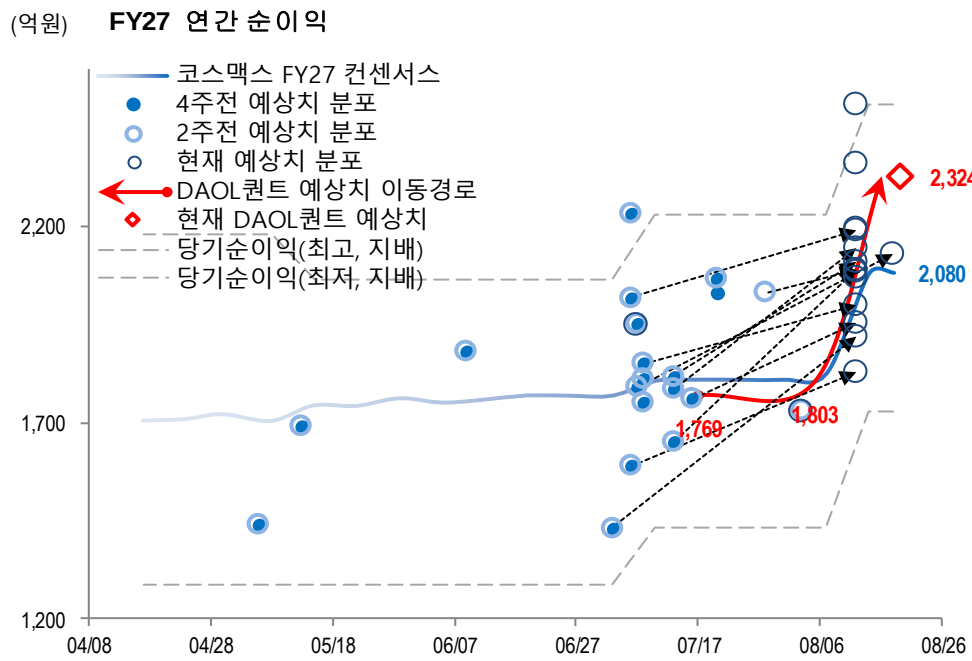
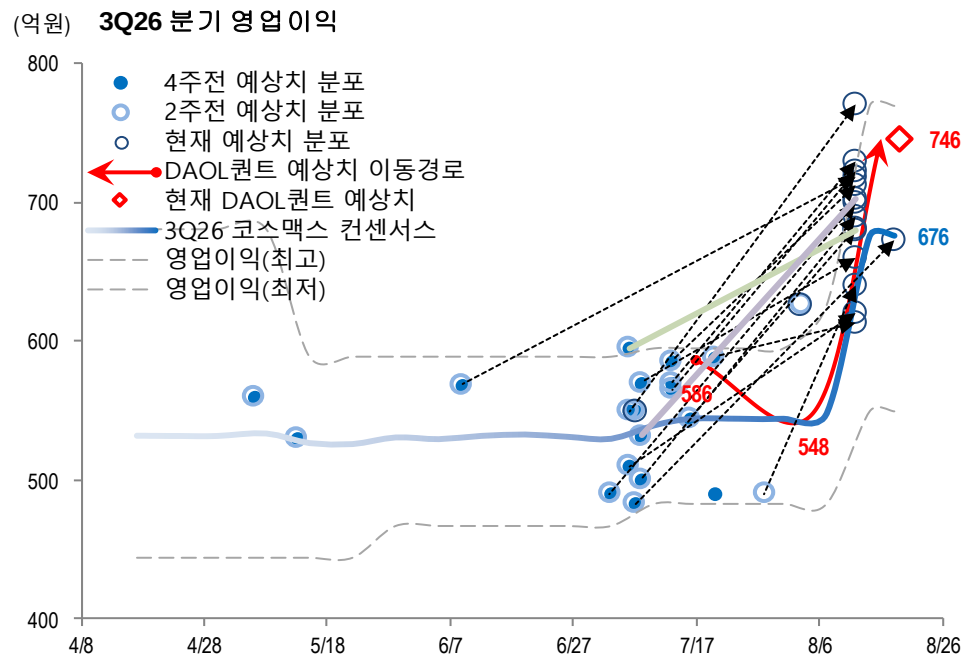
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-12	1,870	조상훈	신한투자증권
2026-08-12	1,860	유정현	대신증권
2026-08-12	1,878	장민지	교보증권
2026-08-12	1,917	이진협	한화투자증권
2026-08-12	1,901	주영훈	NH투자증권



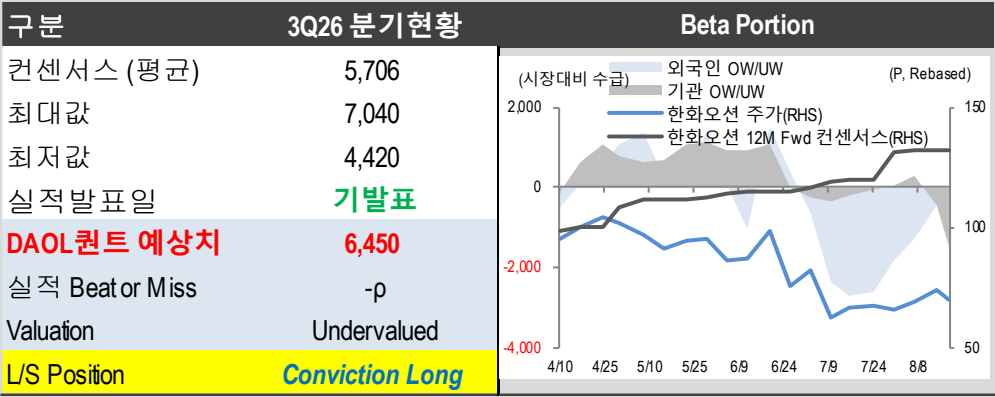
코스맥스



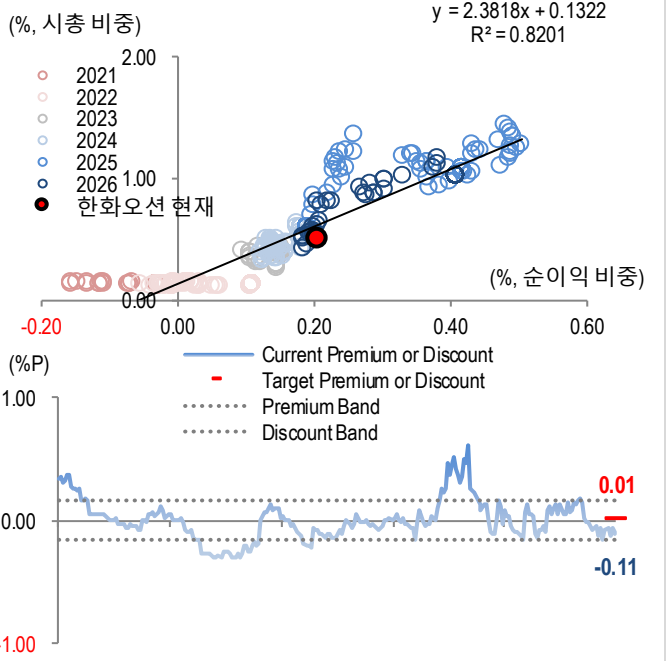
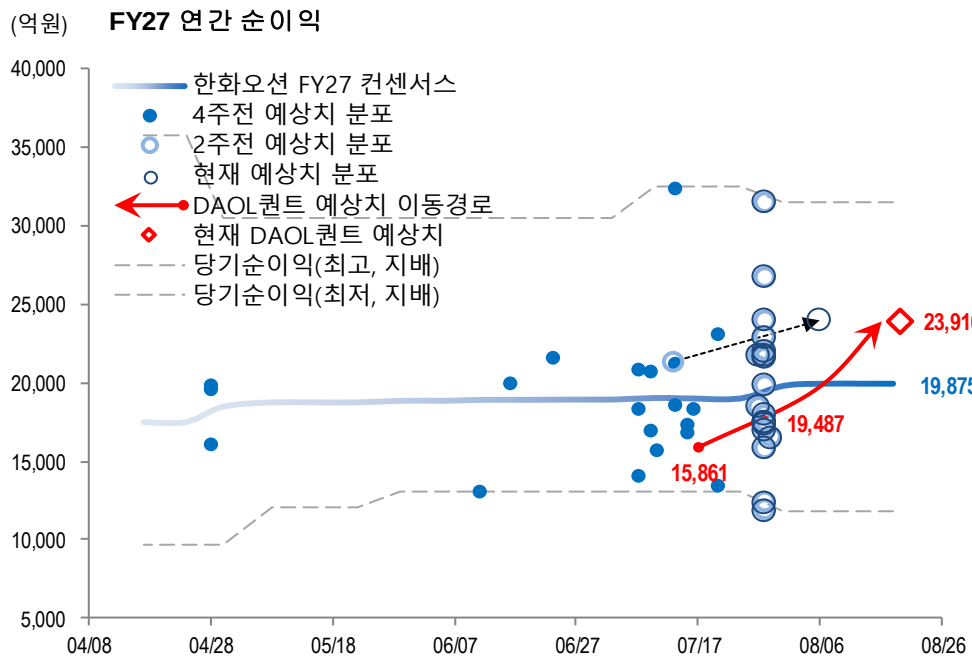
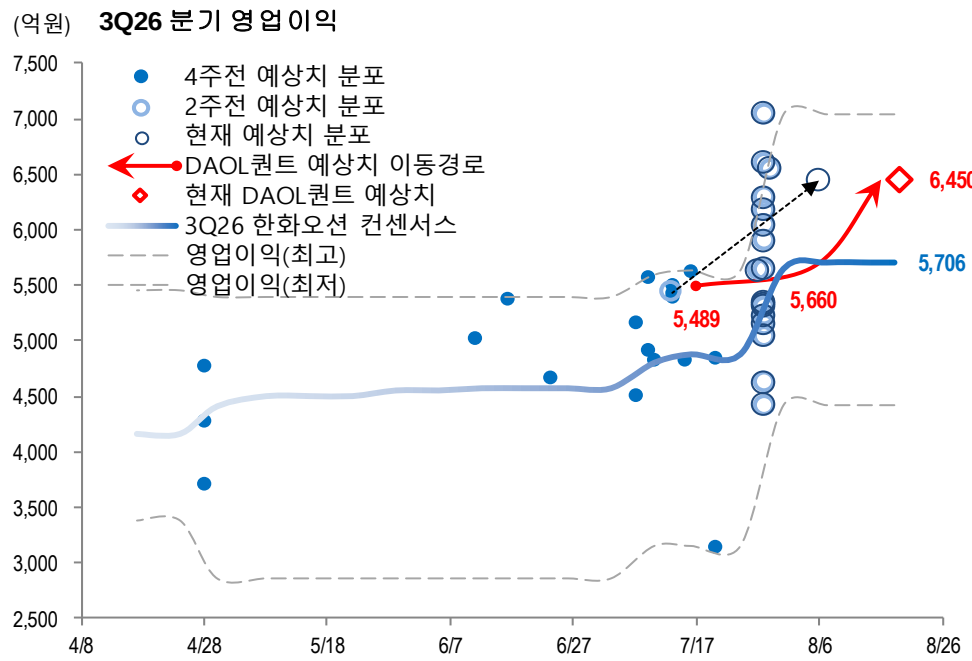
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-18	673	권우정	교보증권
2026-08-12	681	이교석	신영증권
2026-08-12	700	한유정	한화투자증권
2026-08-12	770	이승은,조계철	유안타증권
2026-08-12	730	허제나	DB증권



한화오션

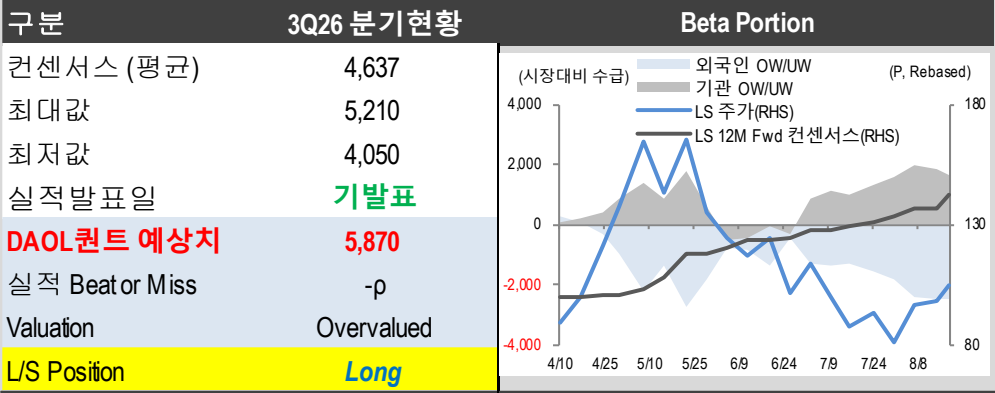


최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-06	6,450	서재호	DB증권

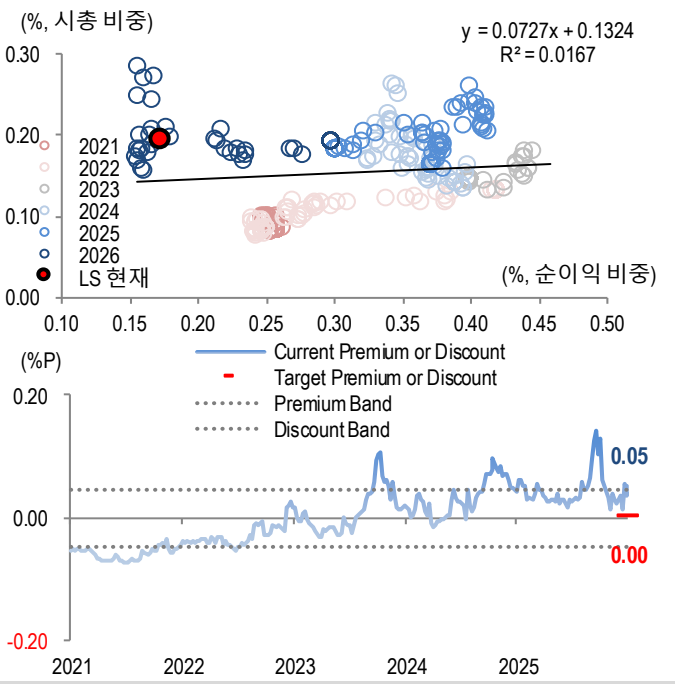
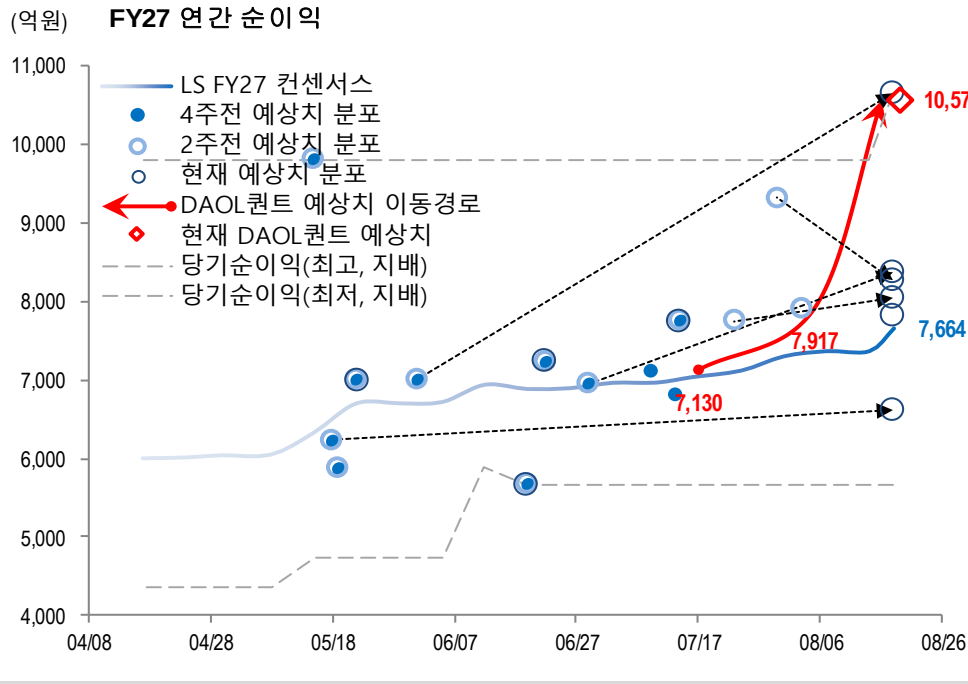
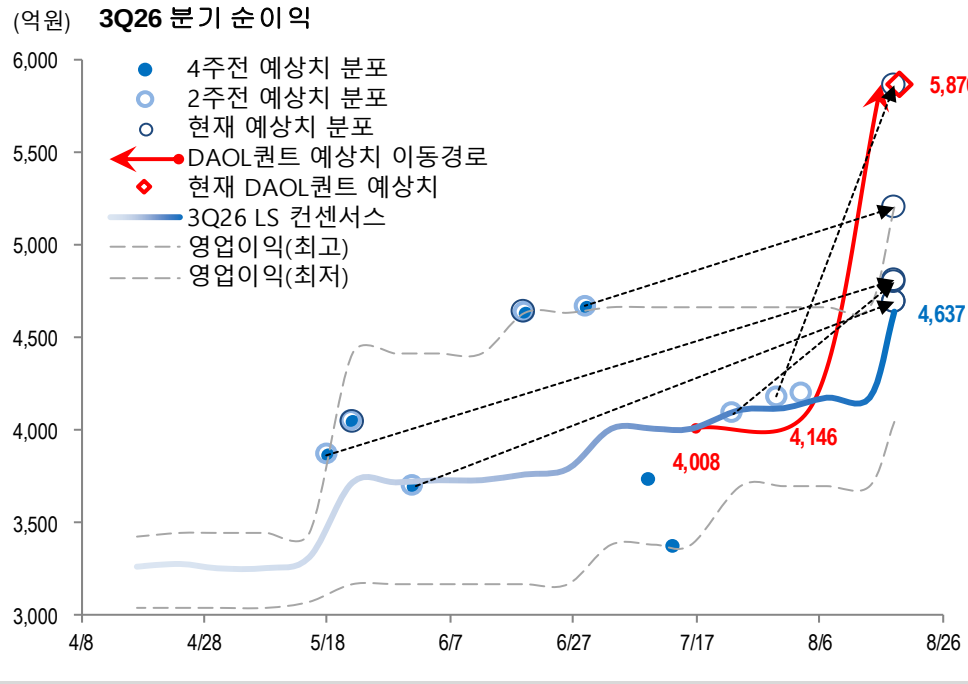




LS



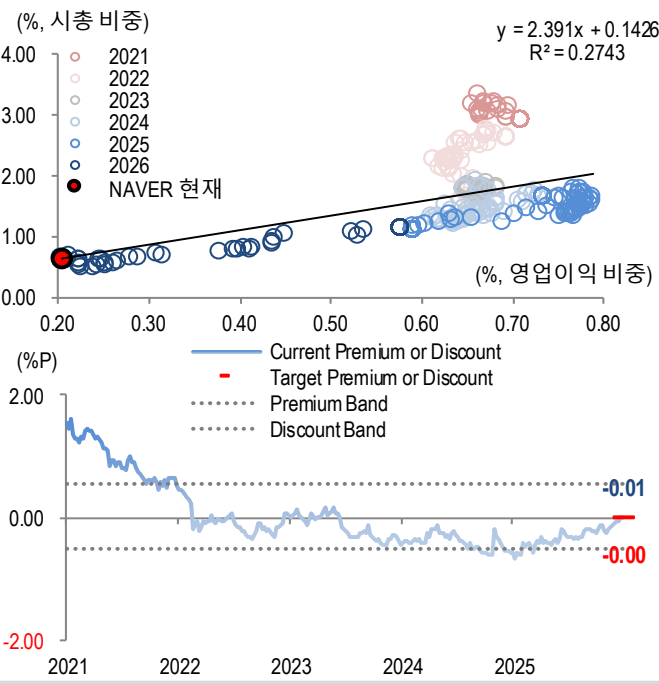
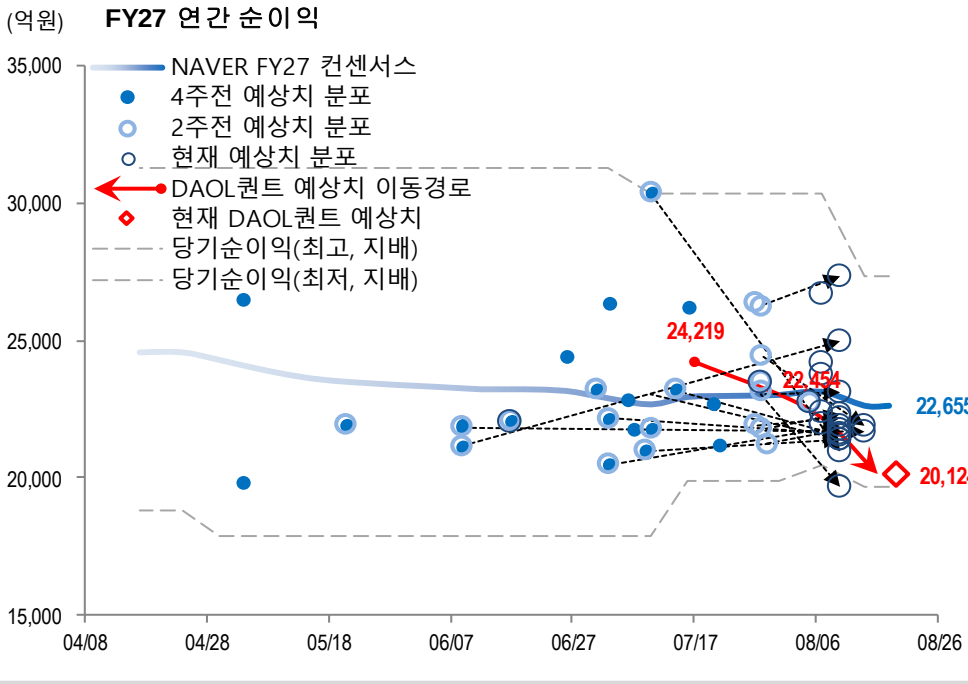
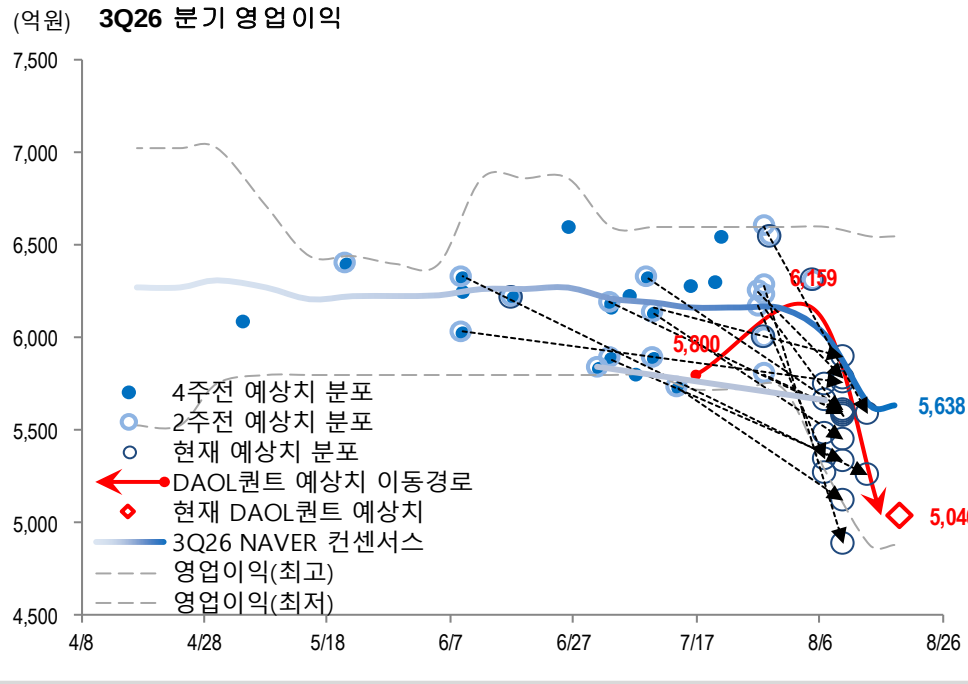
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-18	4,810	최민기	신한투자증권
2026-08-18	4,700	허민호	대신증권
2026-08-18	5,210	권지우	한화투자증권
2026-08-18	5,870	류제현	미래에셋증권
2026-08-18	4,806	장재혁,김아현	메리츠증권



NAVER

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	5,638	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	6,550	NAVER 추가(RHS)
최저값	4,881	NAVER 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	5,040	
실적 Beat or Miss	-p	
Valuation	Fair	
L/S Position	Short	

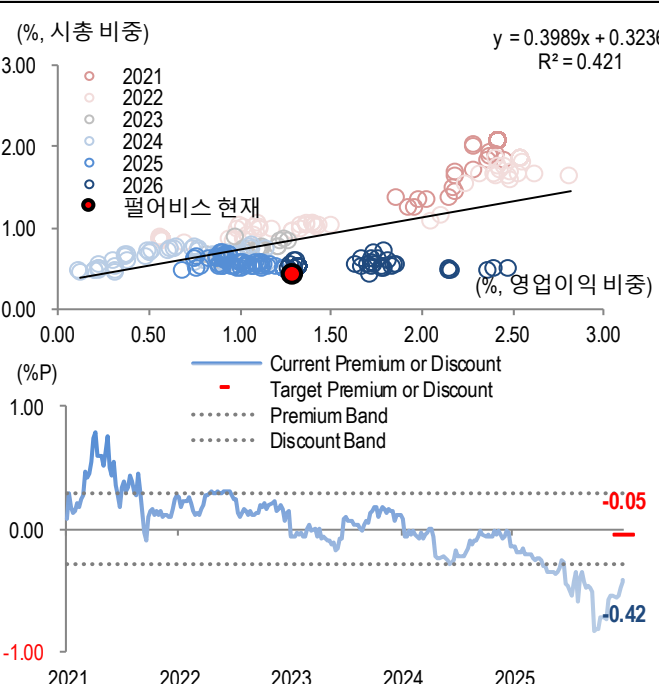
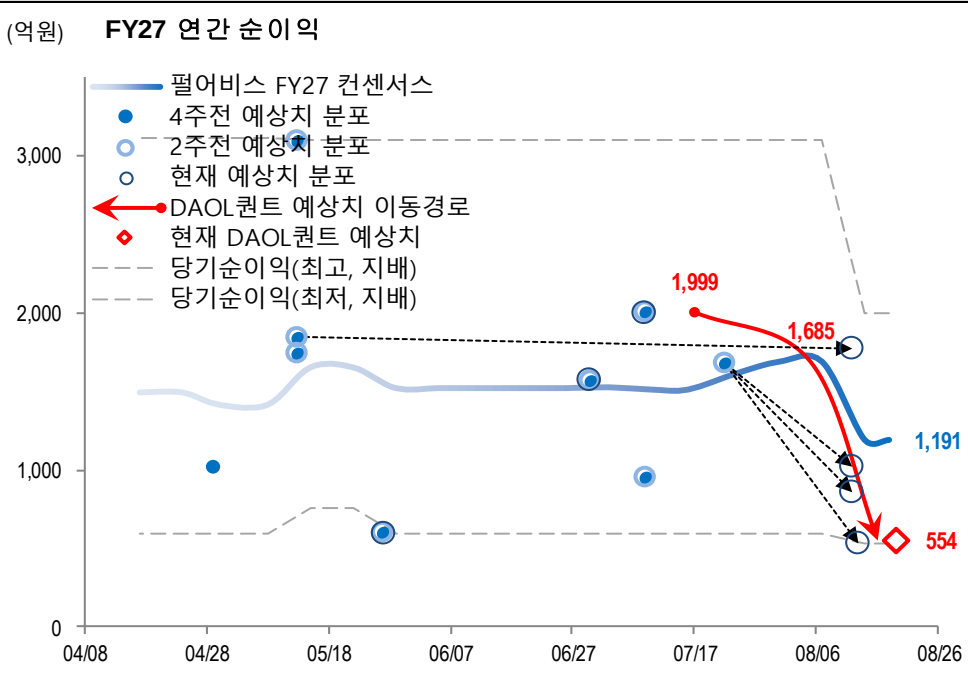
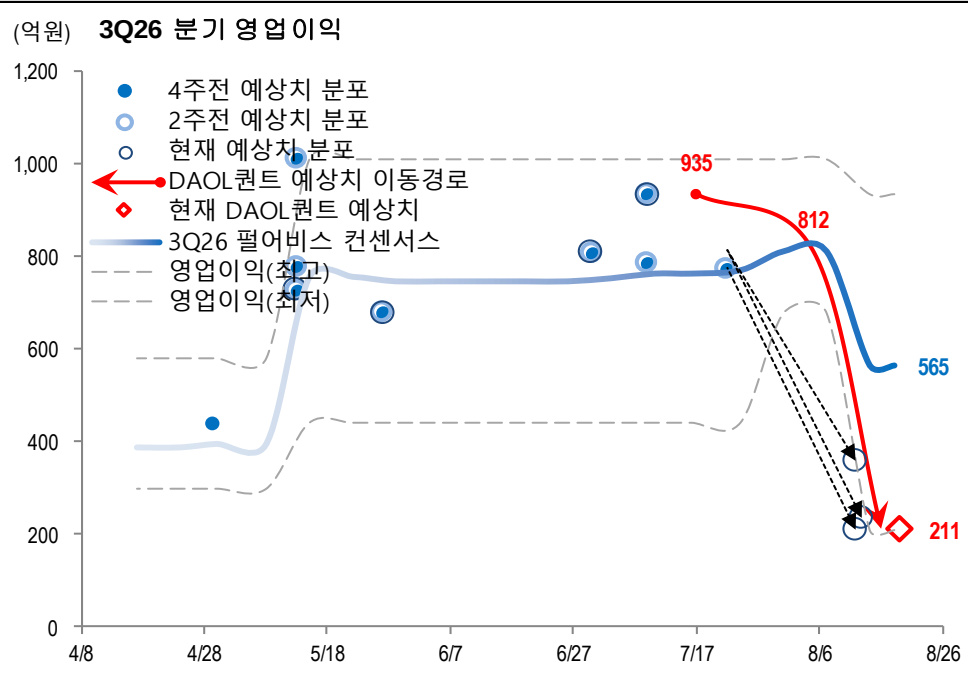
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-14	5,263	김진구,조준형	키움증권
2026-08-14	5,588	이중원	BNK투자증권
2026-08-10	5,586	김혜영	다올투자증권
2026-08-10	5,330	선유진	LS증권
2026-08-10	4,881	이준호	하나증권



풀어비스

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	565	(시장대비 수급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	935	풀어비스 추가(RHS)
최저값	211	풀어비스 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	211	
실적 Beat or Miss	-p	
Valuation	Undervalued	
L/S Position	Short	

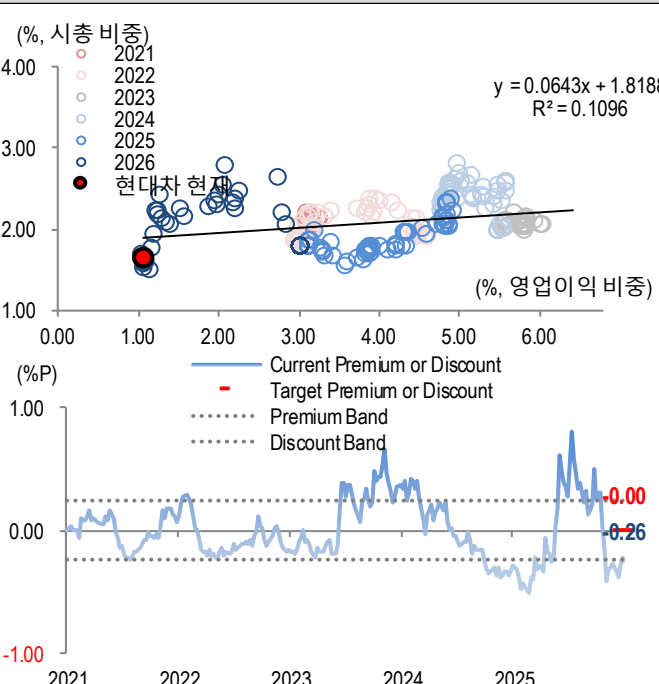
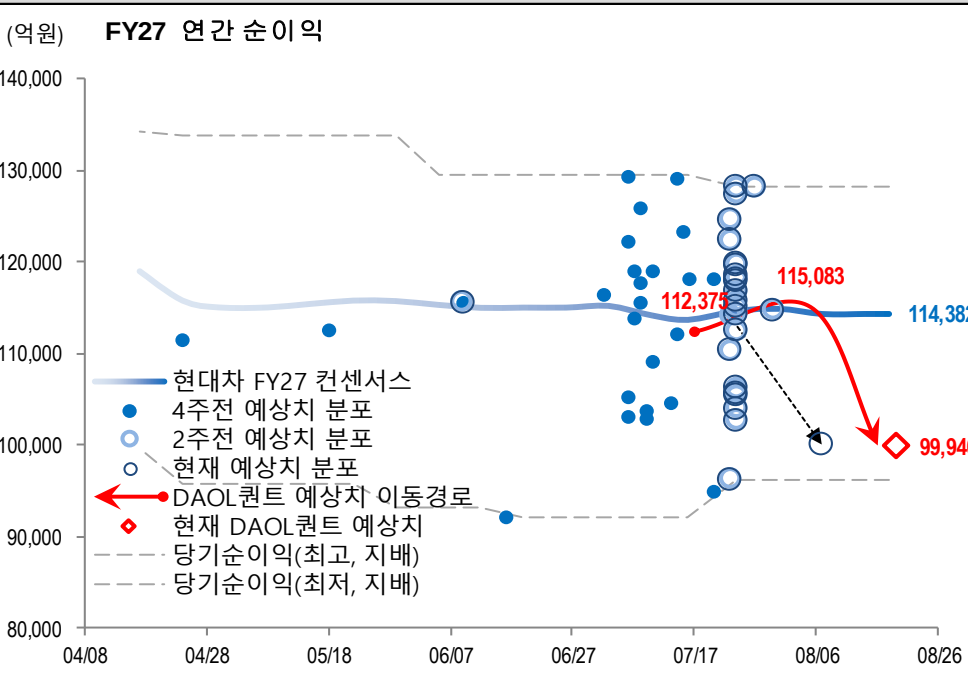
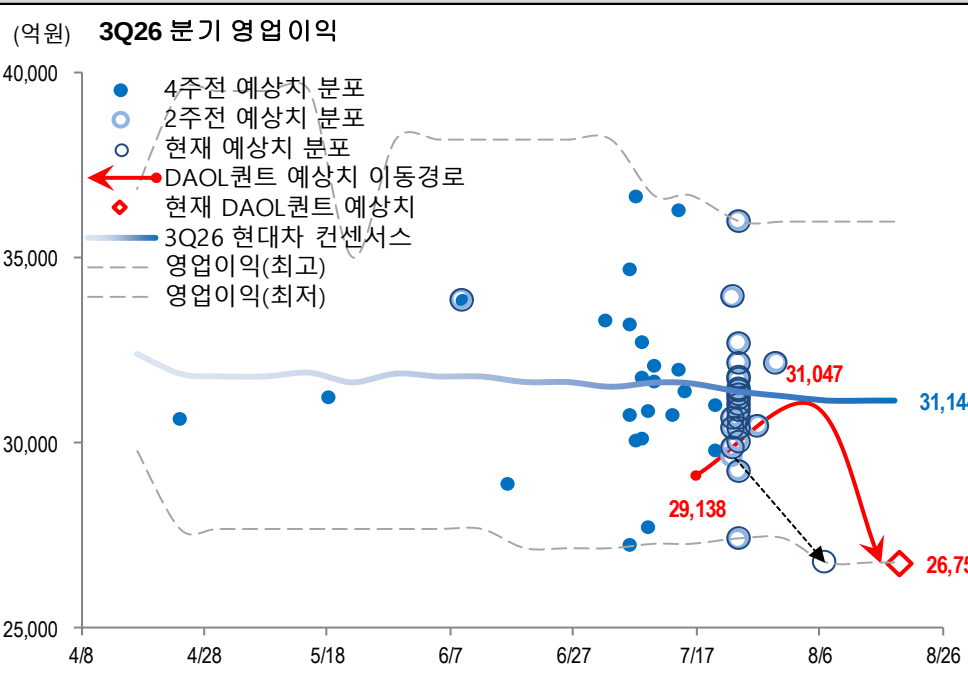
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-13	234	강석오	신한투자증권
2026-08-12	211	오동환,유혜림	삼성증권
2026-08-12	360	임희석	미래에셋증권



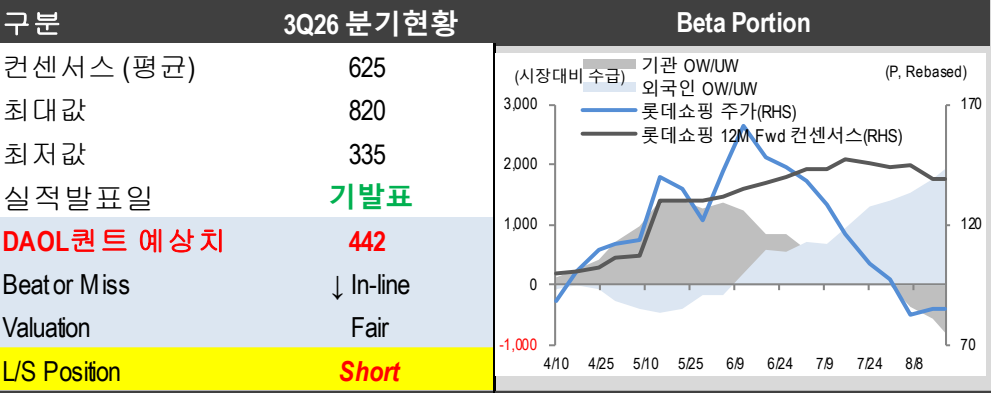
현대차

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	31,144	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	35,980	현대차 추가(RHS)
최저값	26,750	현대차 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	26,750	
Beat or Miss	Shock	
Valuation	Undervalued	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-07	26,750	임은영,김현지	삼성증권

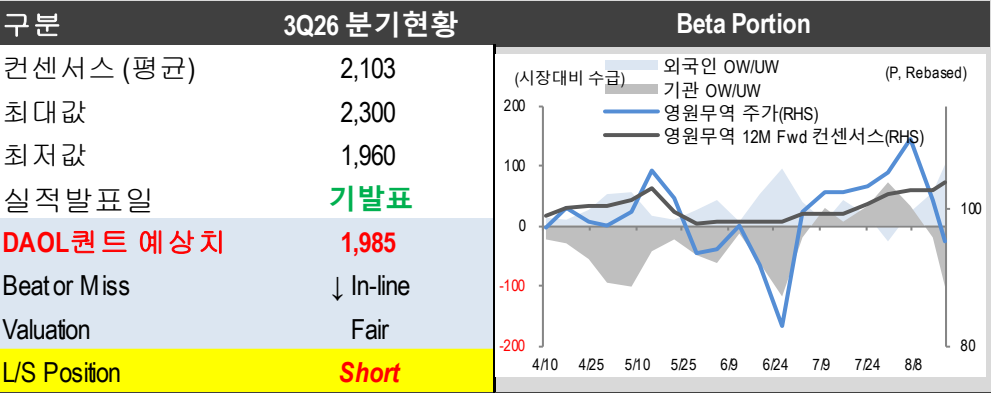


롯데쇼핑



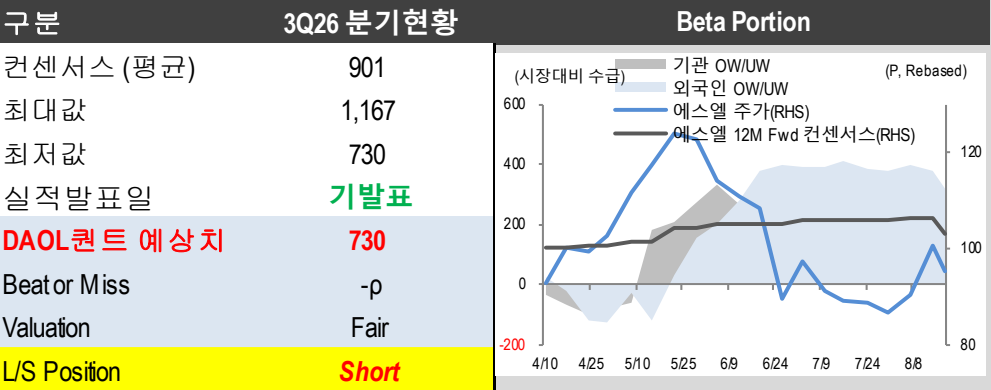
최근 예상치(날짜) 영업이익		애널리스트	증권사
2026-08-11	580	박종렬	흥국증권
2026-08-10	420	유정현	대신증권
2026-08-10	758	장민지	교보증권
2026-08-10	381	이해니	유진투자증권
2026-08-10	335	주영훈	NH투자증권

영원무역

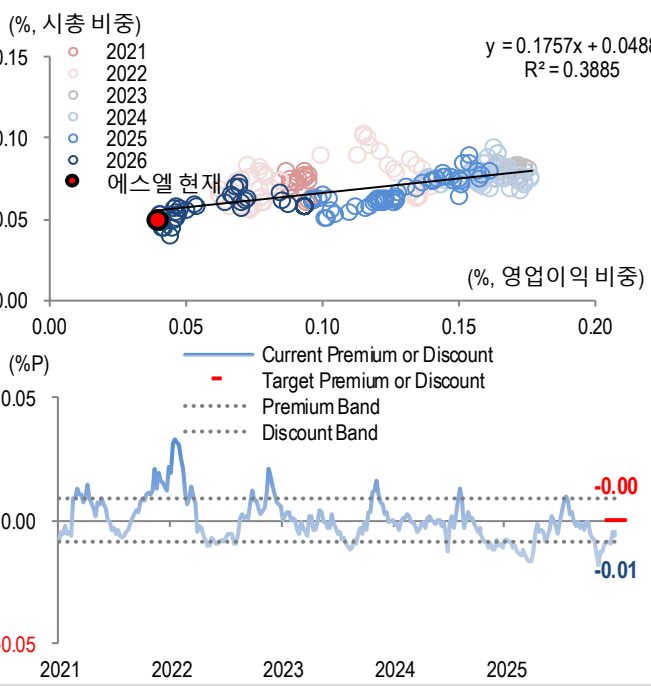
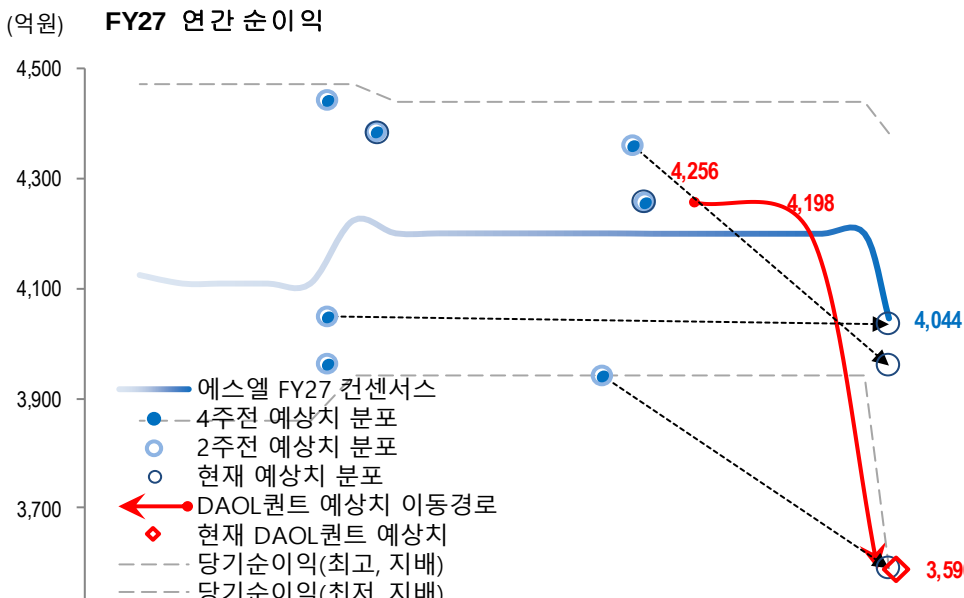
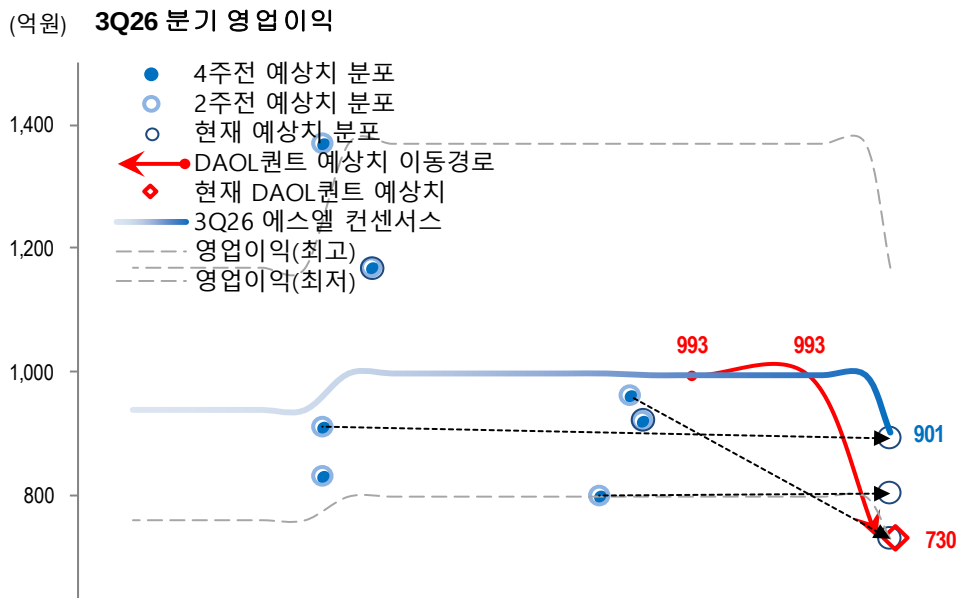
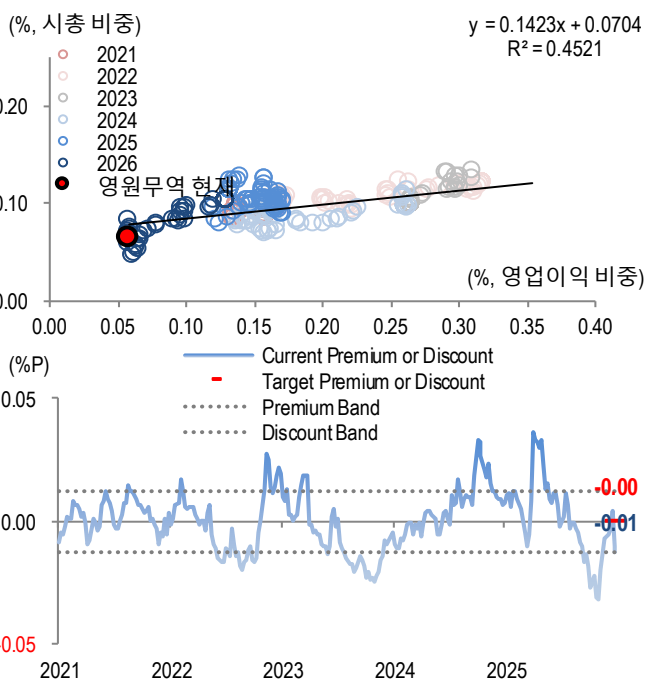
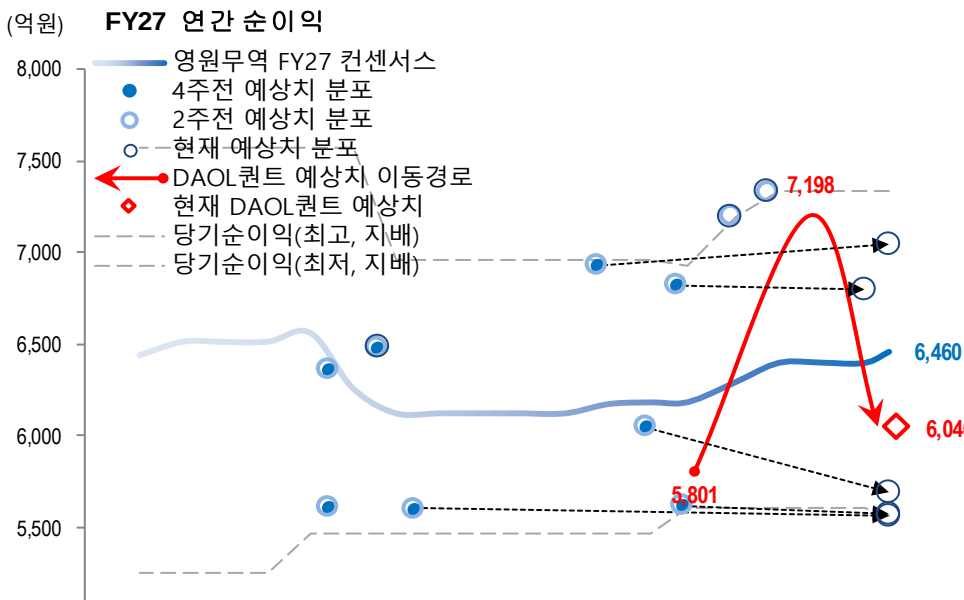
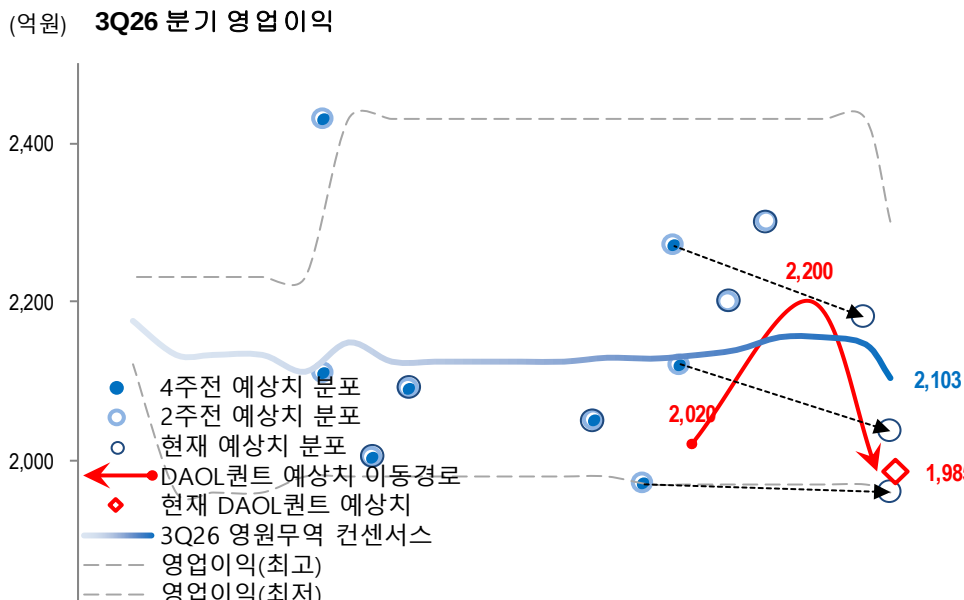
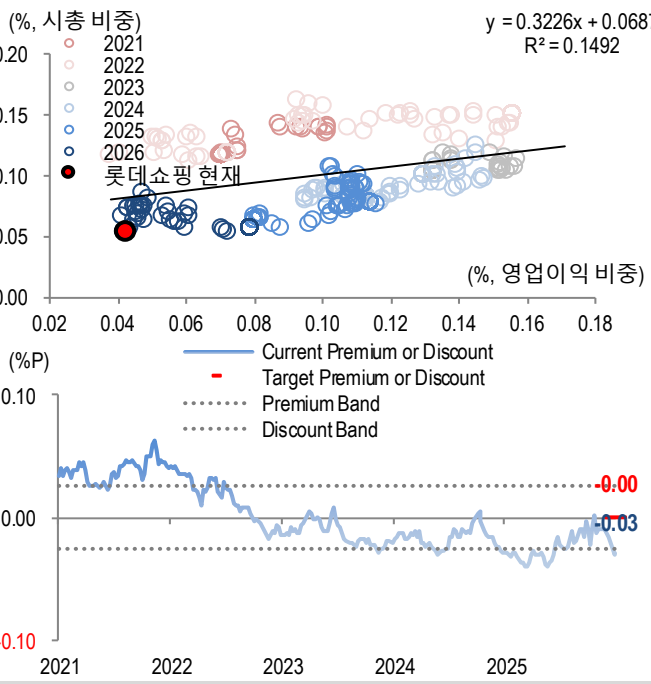
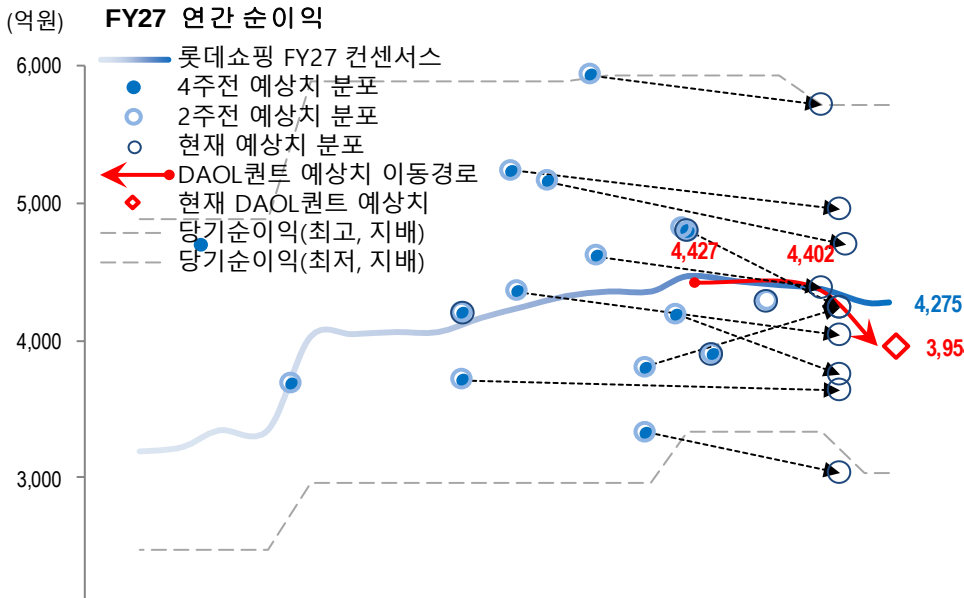
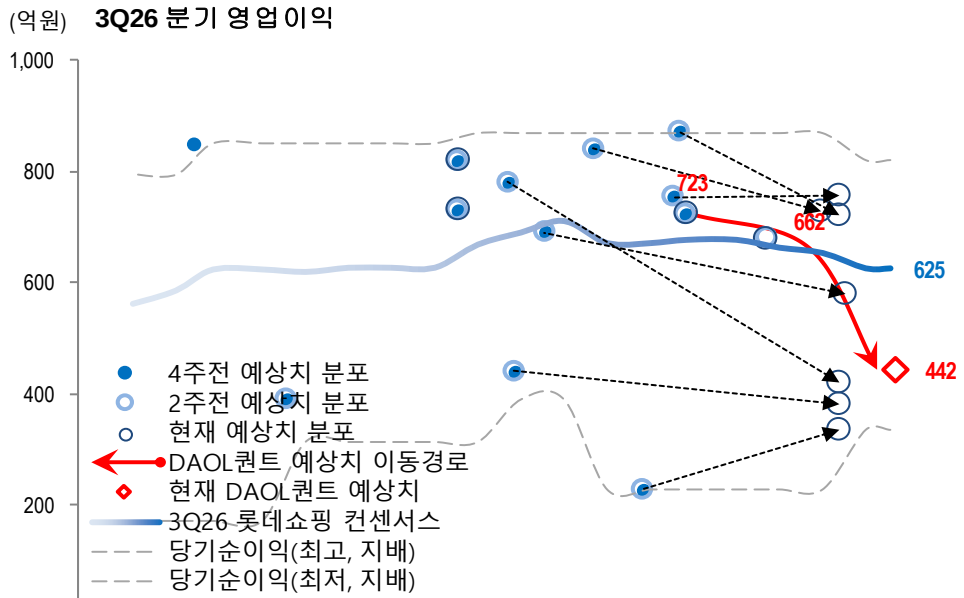


최근 예상치(날짜) 영업이익		애널리스트	증권사
2026-08-18	1,960	이혜인	삼성증권
2026-08-18	2,036	정지윤	NH투자증권
2026-08-14	2,180	류은애	KB증권

에스엘



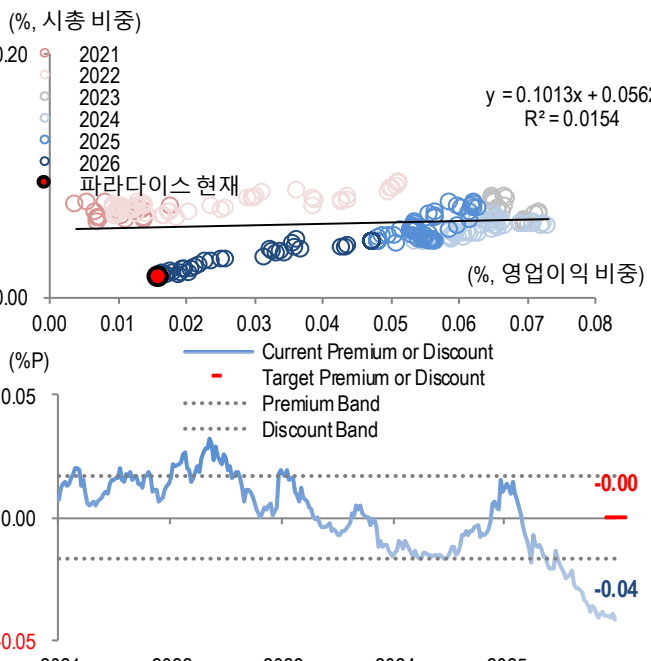
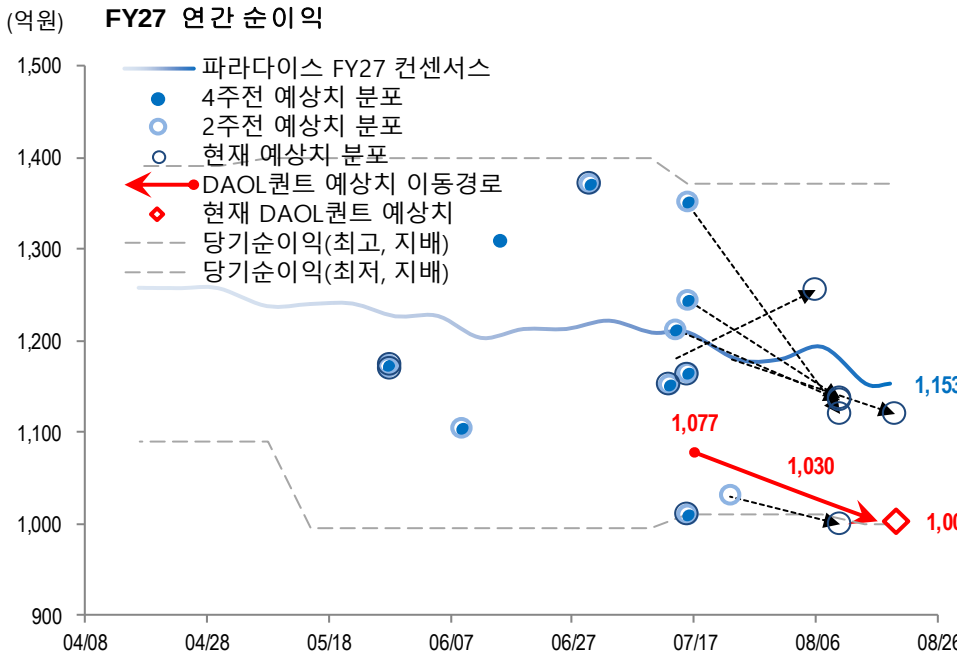
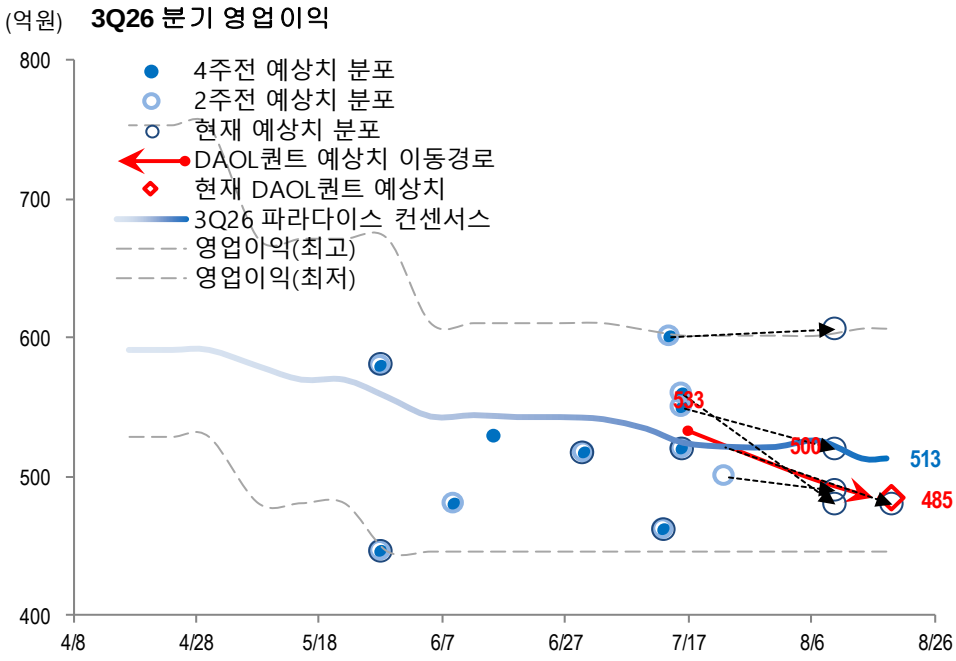
최근 예상치(날짜) 영업이익		애널리스트	증권사
2026-08-18	730	임은영,김현지	삼성증권
2026-08-18	801	하늘	NH투자증권
2026-08-18	890	송선재,박태웅	하나증권



파라다이스

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	513	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	606	파라다이스 추가(RHS)
최저값	446	파라다이스 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	485	
Beator Miss	↓ In-line	
Valuation	Fair	
L/S Position	Short	

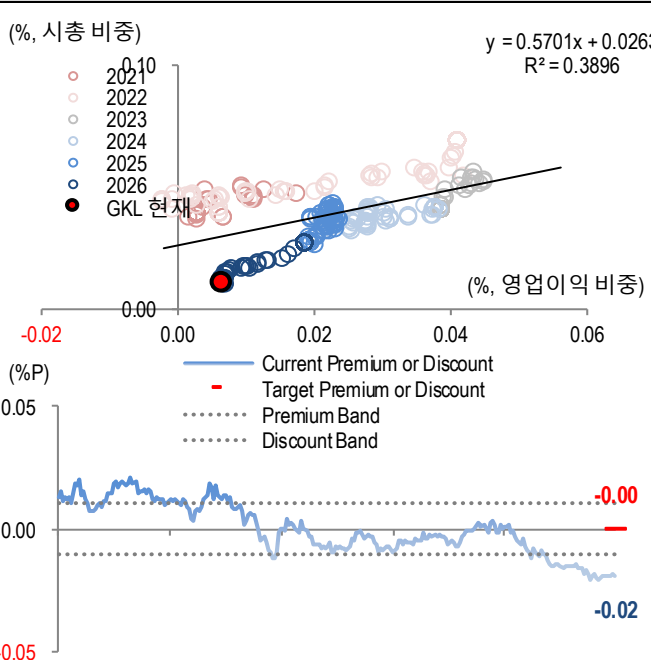
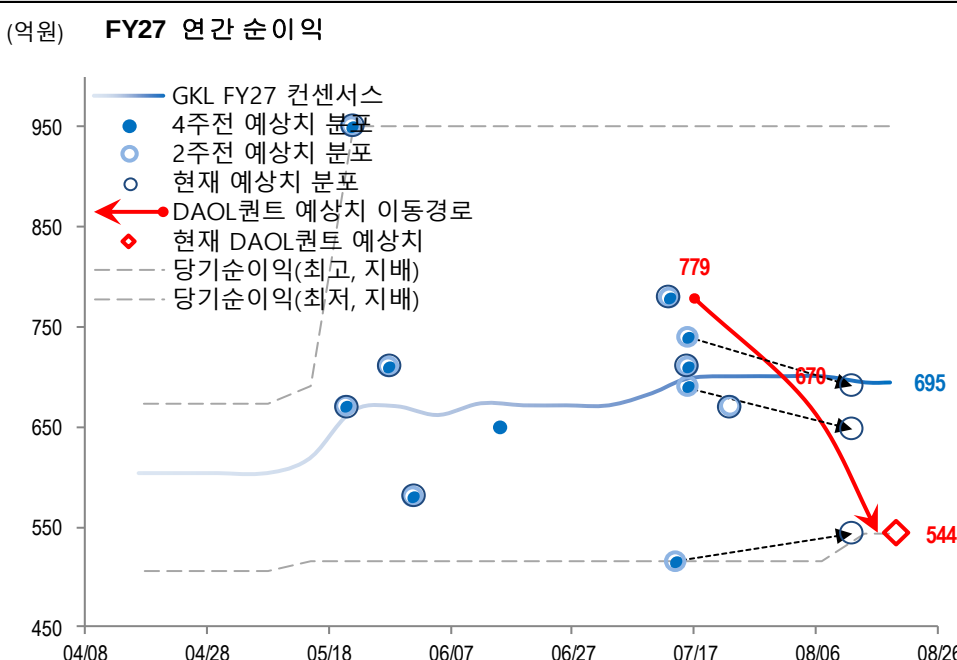
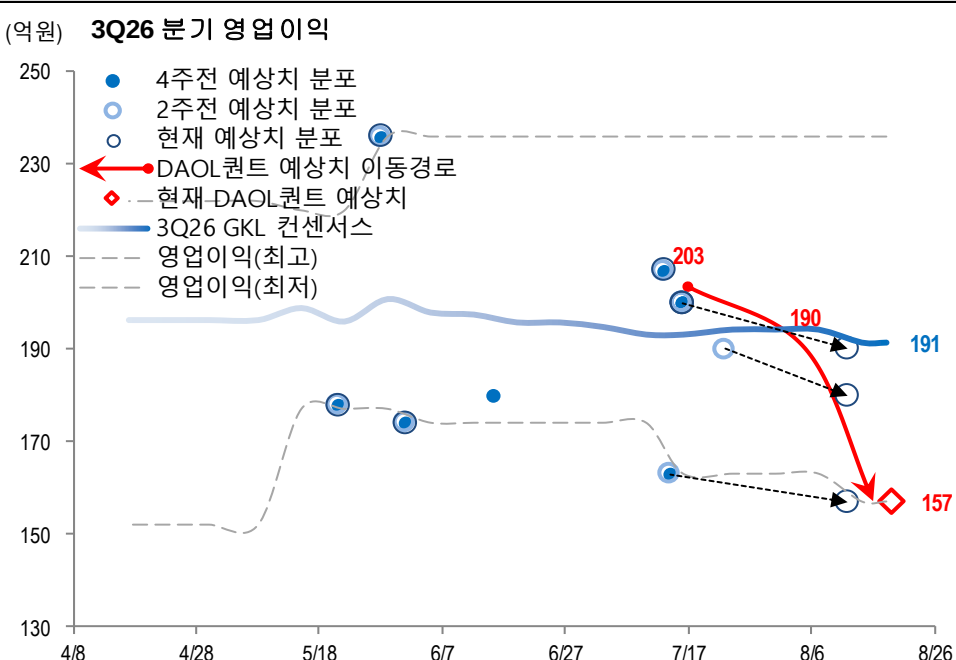
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-19	480	송지원	흥국증권
2026-08-10	480	이기훈	하나증권
2026-08-10	490	이혜인	삼성증권
2026-08-10	520	이현지,고수영	유진투자증권
2026-08-10	606	이화정	NH투자증권



GKL

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	191	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	236	GKL 추가(RHS)
최저값	157	GKL 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	157	
Beator Miss	Shock	
Valuation	Fair	
L/S Position	Short	

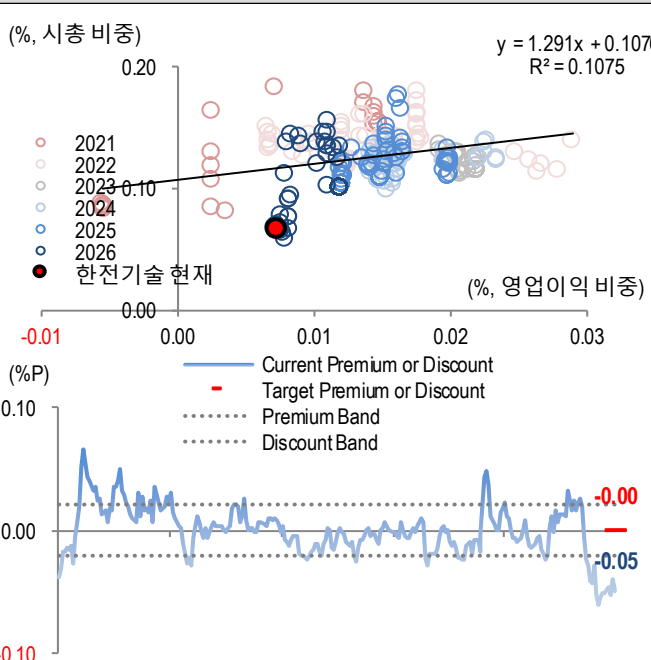
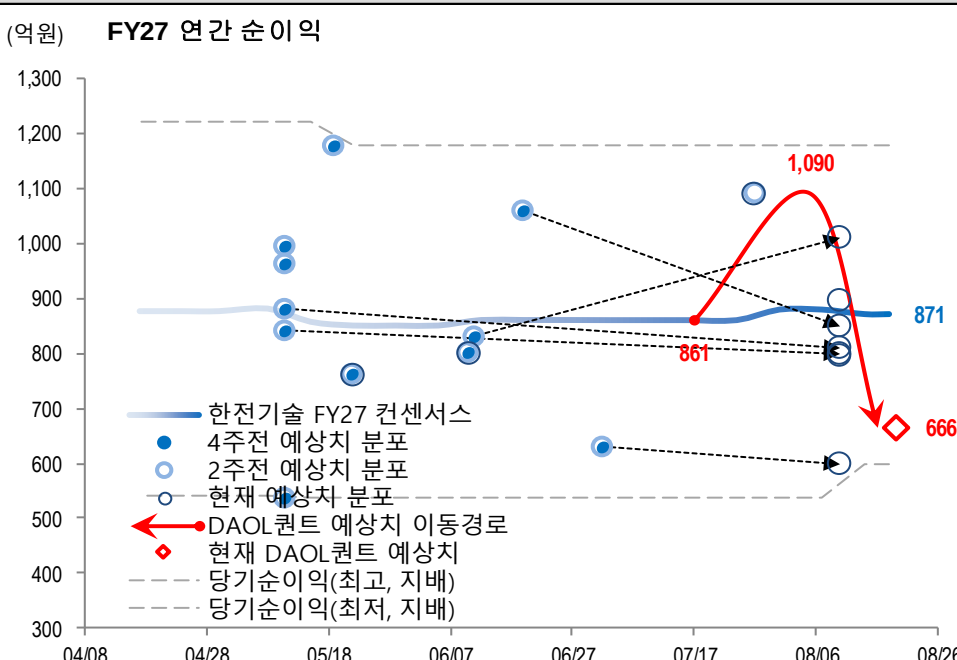
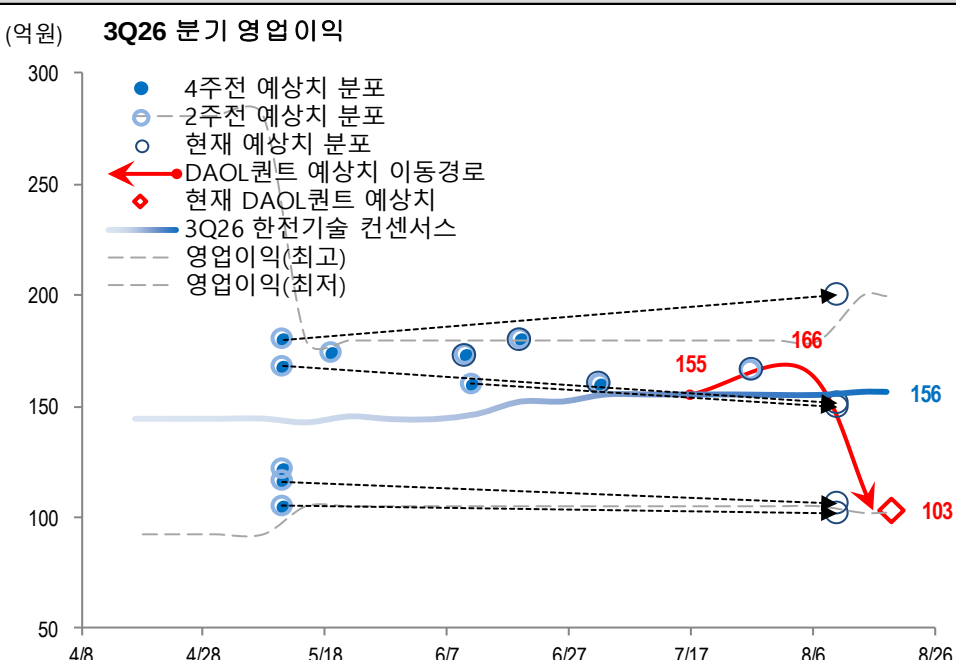
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-12	180	이혜인	삼성증권
2026-08-12	190	이현지,고수영	유진투자증권
2026-08-12	157	이화정	NH투자증권

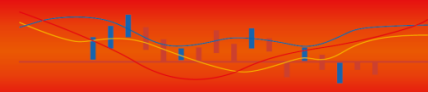


한전기술

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	156	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	200	한전기술 추가(RHS)
최저값	102	한전기술 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	103	
Beator Miss	-p	
Valuation	Fair	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-10	102	김영호,최승환	삼성증권
2026-08-10	200	정혜정	KB증권
2026-08-10	150	황성현	유진투자증권
2026-08-10	106	유재선,박시현	하나증권
2026-08-10	151	성증화	LS증권

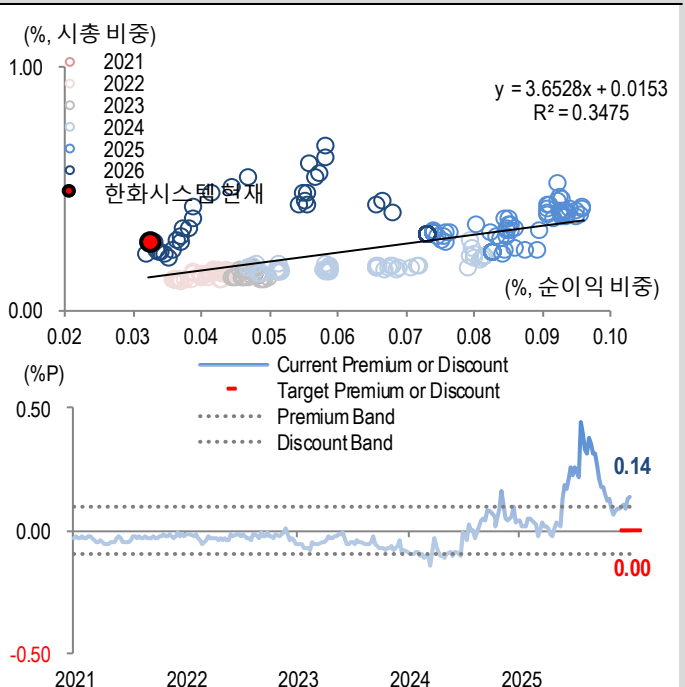
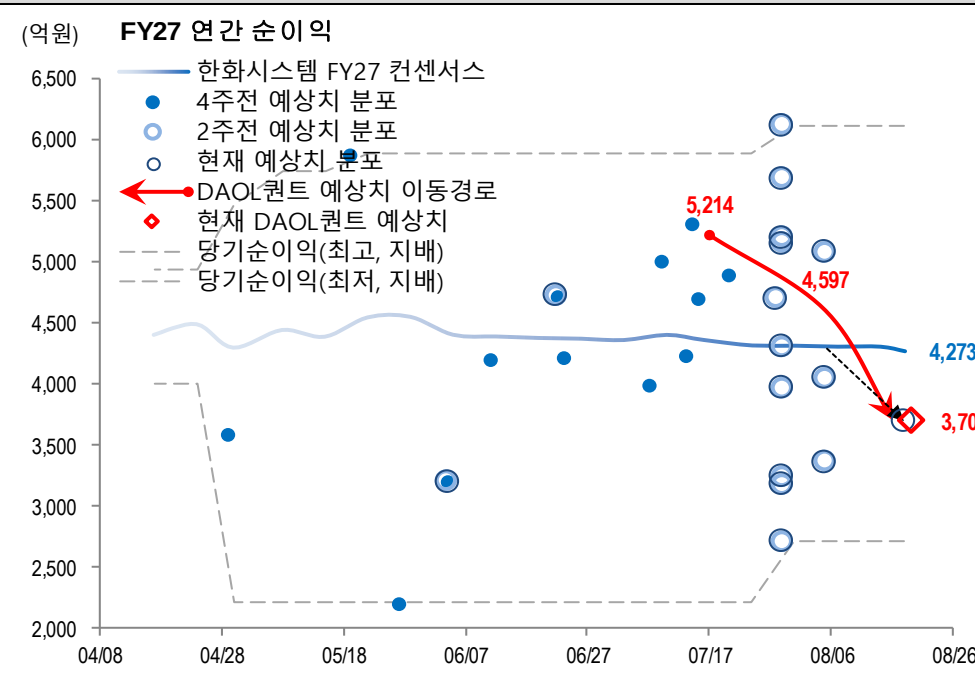
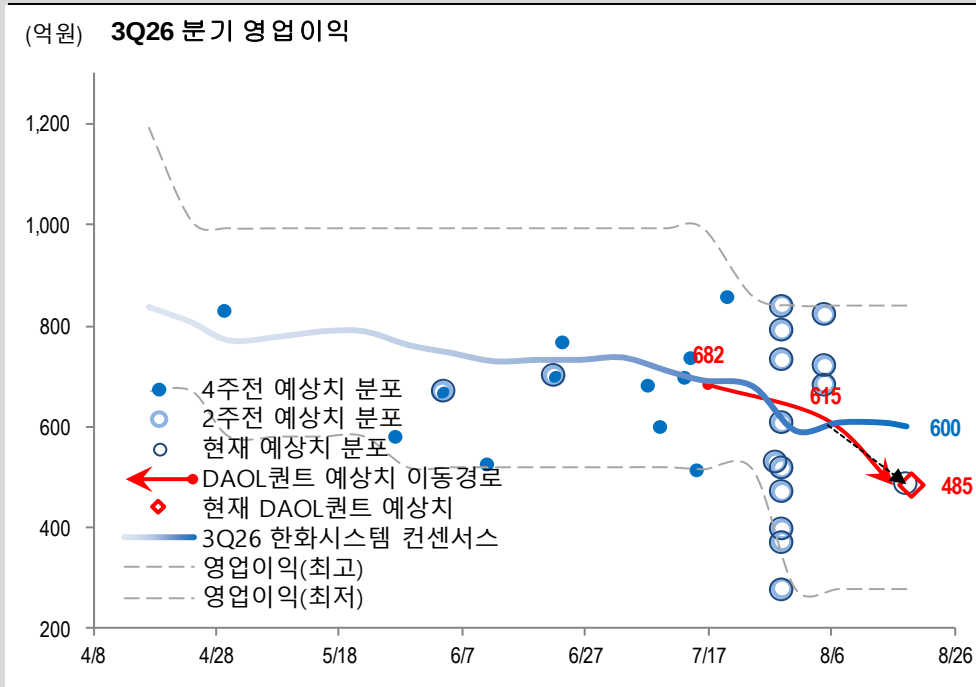




한화시스템

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	600	(시장대비 수급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	839	한화시스템 추가(RHS)
최저값	277	한화시스템 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	485	
실적 Beator Miss	Shock	
Valuation	Overvalued	
L/S Position	Conviction Short	

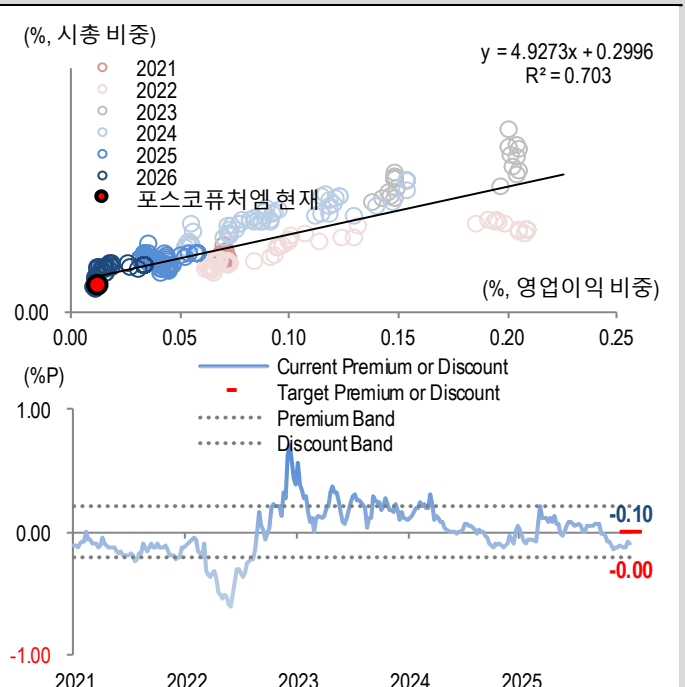
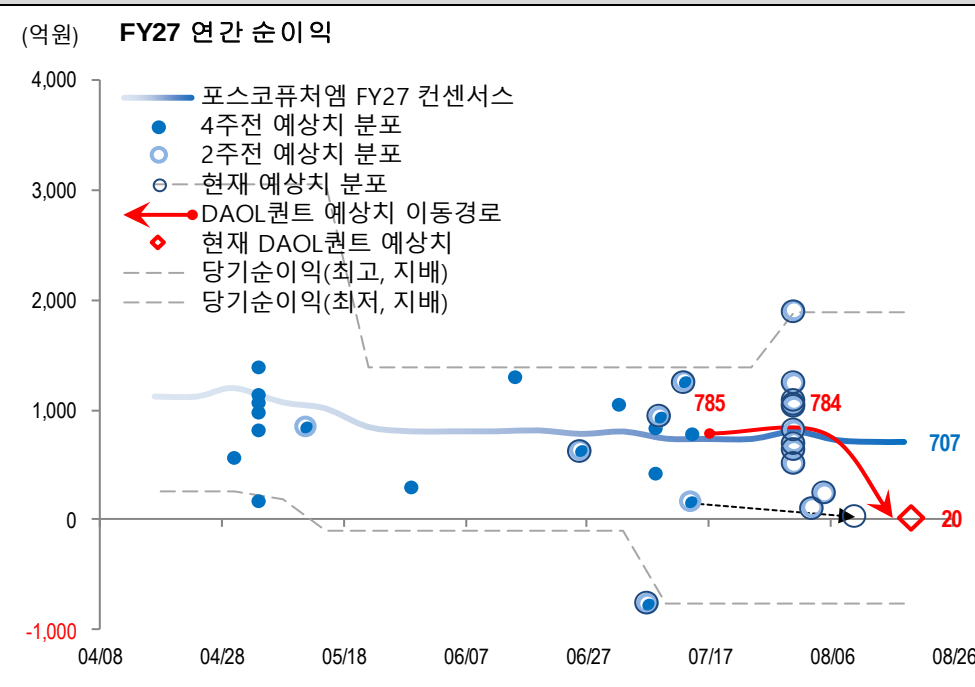
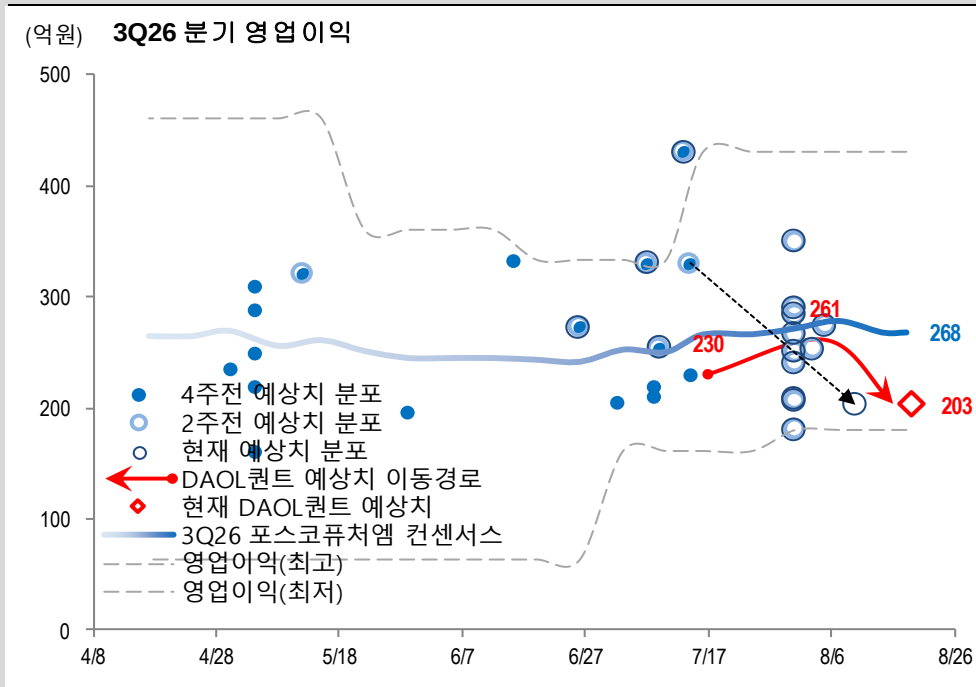
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-18	485	최광식,이준범	다올투자증권



포스코퓨처엠

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	268	(시장대비 수급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	430	포스코퓨처엠 추가(RHS)
최저값	180	포스코퓨처엠 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	203	
Beator Miss	-p	
Valuation	Undervalued	
L/S Position	Short	

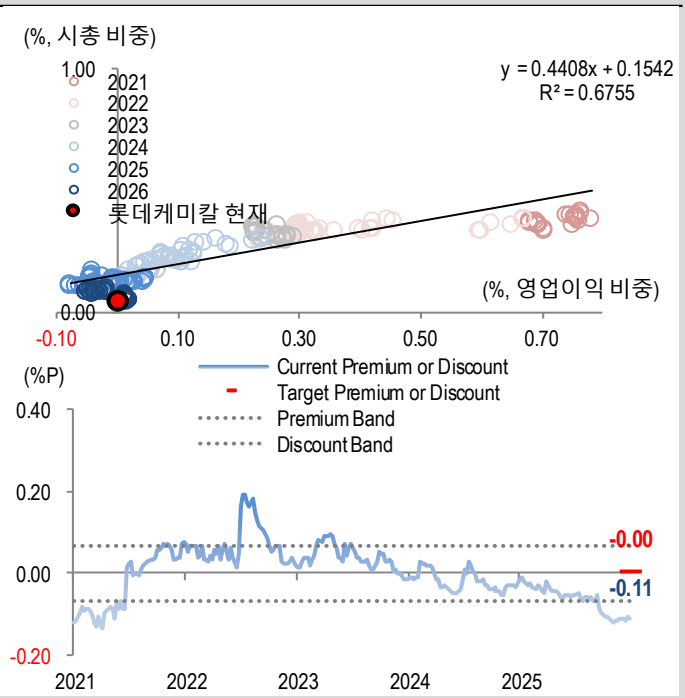
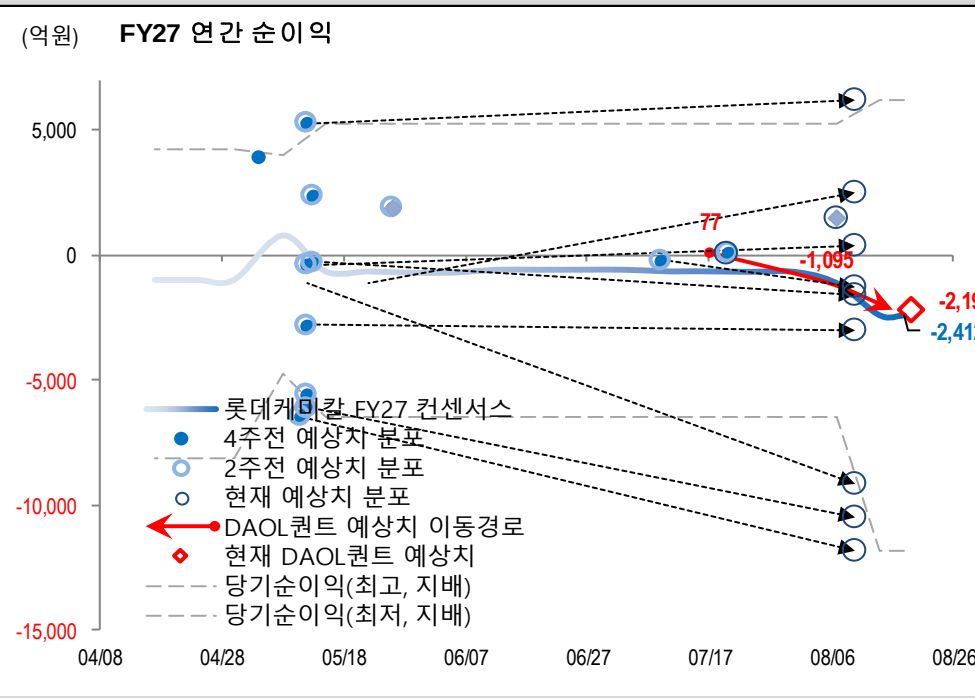
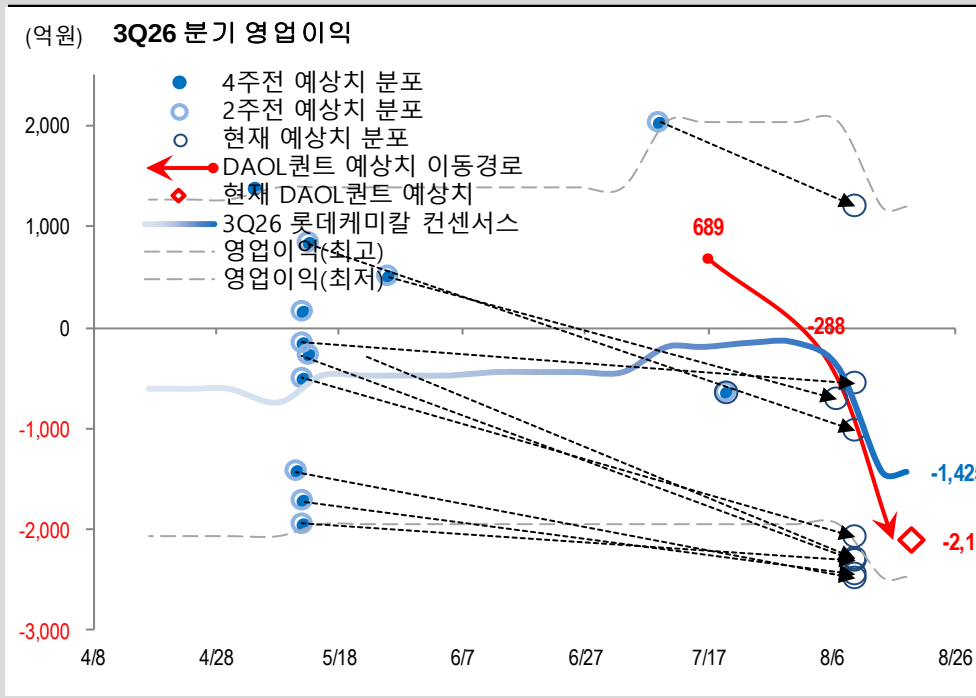
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-10	203	이안나	유안타증권



롯데케미칼

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	-1,425	(시장대비 수급) 기관 OW/UW 외국인 OW/UW (P, Rebased)
최대값	1,200	롯데케미칼 추가(RHS)
최저값	-2,480	롯데케미칼 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	-2,111	
Beator Miss	-p	
Valuation	Undervalued	
L/S Position	Short	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-10	-2,310	조현렬	삼성증권
2026-08-10	-2,073	이진명,김명주	신한투자증권
2026-08-10	-2,293	황규원,서석준	유안타증권
2026-08-10	-2,480	이진호	미래에셋증권
2026-08-10	-1,030	황성현	유진투자증권



미래에셋증권

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	2,343	(시장대비 주급) 기관 OW/UW (P, Rebased) 외국인 OW/UW 미래에셋증권 주가(RHS) 미래에셋증권 12M Fwd 컨센서스(RHS)
최대값	6,790	
최저값	-4,020	
실적발표일	기발표	
DAOL퀀트 예상치	-1,206	
Beat or Miss	Shock	
Valuation	Fair	
L/S PosFinanceion	Short	

최근 예상치(날짜)	순이익	애널리스트	증권사
2026-08-18	2,377	임희연,이지연	신한투자증권
2026-08-13	4,600	우도형	유안타증권
2026-08-13	2,197	설용진	iM증권
2026-08-13	740	윤유동	NH투자증권
2026-08-13	-4,020	안영준	키움증권

