

* 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

2번째 업데이트 (9.3 ~ 9.18)

Quant Analyst 김 경 훈 (CAIA, FRM, CFA)
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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		3Q26 예상실적 변화	
						L/S Position	Valuation	현재	2주전
IT									
삼성전자	7/7	▲ 1,164,000	▲ 1,149,671	▼ 848,367	▼ 894,924	No Position	Undervalued	Neutral	Neutral
SK하이닉스	7/29	▲ 789,000	▲ 787,166	▼ 646,941	▼ 605,426	No Position	Undervalued	Neutral	Neutral
삼성전기	7/30	▲ 6,275	▲ 5,960	▼ 4,061	▼ 4,404	No Position	Overvalued	Neutral	Neutral
LG에너지솔루션	8/14	▲ 3,059	▲ 3,059	▲ 1,883	▼ -6,253	No Position	Undervalued	Neutral	Negative
삼성SDI	7/31	▲ 1,088	999	▼ -273	▲ 961	No Position	Overvalued	Neutral	Positive
LG전자	7/7	▼ 11,470	▼ 10,586	▼ 10,580	▲ 15,791	No Position	Overvalued	Neutral	Neutral
LG이노텍	7/23	▲ 2,930	▲ 3,112	▲ 1,823	▲ 2,458	No Position	Overvalued	Neutral	Positive
삼성에스디에스	7/24	▲ 2,518	▲ 2,499	▼ 2,372	▼ 2,318	No Position	Fair	Neutral	Neutral
현대오트티브	8/14	▼ 770	▼ 777	▼ 764	▲ 905	No Position	Fair	Neutral	Neutral
에코프로비엠	8/14	▼ 170	▲ 184	▲ 237	▼ 180	No Position	Undervalued	Neutral	Neutral
이수퍼타시스	8/14	▲ 932	▲ 947	▼ 751	▼ 771	No Position	Overvalued	Neutral	Neutral
LG씨엔에스	7/23	▲ 1,310	▲ 1,349	▲ 1,370	▼ 1,279	No Position	Fair	Neutral	Neutral
대덕전자	8/14	▲ 746	▲ 766	▼ 640	▲ 703	No Position	Fair	Neutral	Neutral
리노공업	8/13	▼ 586	▼ 545	▲ 663	▲ 735	No Position	Fair	Neutral	Neutral
LG디스플레이	7/24	▲ 4,391	▲ 4,391	▼ -952	▼ -1,077	No Position	Undervalued	Neutral	Neutral
심텍	8/14	▲ 818	▲ 821	▼ 473	▲ 629	No Position	Overvalued	Neutral	Neutral
엘앤에프	7/30	▲ 339	▲ 354	▲ 498	▼ 208	No Position	Undervalued	Neutral	Neutral
테스	8/14	▲ 310	▲ 282	▼ 264	▼ 260	No Position	Overvalued	Positive	Neutral
ISC	7/30	▲ 274	▲ 272	▼ 217	▼ 213	No Position	Overvalued	Neutral	Neutral
솔브레인	8/14	▼ 563	▲ 544	▲ 443	▲ 460	No Position	Overvalued	Neutral	Neutral
롯데에너지머티리얼즈	8/6	▼ -204	▼ -179	▼ -176	▼ -169	No Position	Fair	Negative	Negative
두산테스나	8/14	▲ 102	▼ 88	▼ 90	▼ 99	No Position	Overvalued	Positive	Neutral
파크시스템스	8/6	▲ 192	▲ 186	▲ 93	▼ 42	No Position	Overvalued	Neutral	Neutral
SK아이이테크놀로지	8/14	▲ -526	▼ -526	▼ -664	▼ -634	No Position	Undervalued	Positive	Positive
해성디에스	8/6	▲ 340	▲ 341	▼ 225	▲ 249	No Position	Fair	Neutral	Neutral
NHN	8/12	▲ 604	▲ 539	▲ 429	▲ 579	No Position	Fair	Positive	Positive
인텔리안테크	8/14	▼ 68	▼ 79	▼ 84	▼ 71	No Position	Fair	Negative	Negative
티엘비	8/14	▼ 161	▼ 164	▼ 128	▼ 128	No Position	Overvalued	Neutral	Positive
비에이치	8/4	▲ 375	▲ 402	▼ 134	▼ 79	No Position	Fair	Neutral	Negative
Communication Service									
NAVER	8/7	▼ 5,034	▲ 5,638	▲ 5,662	▼ 5,203	No Position	Fair	Negative	Negative
SK텔레콤	8/6	▼ 5,308	▲ 5,321	▲ 5,458	▲ 5,660	No Position	Fair	Neutral	Neutral
카카오	8/6	▲ 2,699	▲ 2,676	▼ 2,263	▲ 2,770	No Position	Overvalued	Neutral	Neutral
KT	8/11	▼ 5,520	▼ 5,502	▲ 6,035	▲ 6,483	No Position	Fair	Neutral	Neutral
크래프톤	7/29	▼ 3,447	▼ 3,403	▲ 3,750	▲ 4,109	No Position	Fair	Neutral	Negative
하이브	8/14	▼ 1,485	▲ 1,627	▼ 1,551	▲ 1,709	No Position	Fair	Neutral	Neutral
LG유플러스	8/10	▲ 3,278	▲ 3,001	▲ 3,103	▲ 3,445	No Position	Fair	Neutral	Positive
NC	8/12	▼ 797	▲ 904	▲ 1,320	▲ 1,739	No Position	Undervalued	Negative	Negative
넷마블	8/7	▲ 1,114	▲ 978	▼ 861	▼ 802	No Position	Undervalued	Positive	Neutral
펄어비스	8/14	▼ 211	▲ 546	▲ 1,402	▲ 676	No Position	Undervalued	Negative	Negative
제일기획	7/27	▲ 1,008	▲ 1,008	▼ 936	▼ 927	No Position	Fair	Neutral	Neutral
시프트업	8/14	▼ 250	▲ 260	▲ 280	▲ 281	No Position	Fair	Neutral	Neutral
JYP Ent.	8/13	▲ 501	▲ 449	▲ 381	▲ 310	No Position	Undervalued	Positive	Positive
에스엠	8/6	▼ 331	▲ 397	▲ 524	▲ 529	No Position	Undervalued	Negative	Negative
더블유게임즈	8/13	▲ 716	▲ 716	▼ 700	▼ 701	No Position	Fair	Neutral	Neutral
와이즈엔터테인먼트	8/10	▲ 280	▲ 216	▼ 88	▼ 99	No Position	Undervalued	Positive	Positive
이노션	8/7	▲ 500	▲ 535	▼ 419	▼ 446	No Position	Fair	Neutral	Neutral
CJ ENM	8/7	▲ 318	▼ 303	▼ 311	▲ 334	No Position	Undervalued	Neutral	Negative
스튜디오드래곤	8/14	▼ 136	▲ 136	▲ 148	▲ 154	No Position	Fair	Neutral	Neutral
SOOP	7/29	▲ 271	▲ 271	▲ 256	▼ 126	No Position	Undervalued	Neutral	Negative
디어유	8/14	▼ 95	▲ 95	▲ 102	▼ 94	No Position	Undervalued	Neutral	Neutral
네오위즈	8/7	▲ 94	▲ 96	▲ 93	▼ 79	No Position	Fair	Neutral	Neutral
컴투스	8/12	▼ 41	▲ 56	▲ 69	▲ 72	No Position	Undervalued	Negative	Positive
Consumer Discretionary									
현대차	7/24	▲ 33,083	▲ 30,765	▼ 29,940	▼ 28,509	No Position	Undervalued	Neutral	Negative
기아	7/27	▲ 30,620	▼ 25,941	▲ 27,935	▼ 26,286	No Position	Undervalued	Positive	Positive
현대모비스	7/27	▼ 9,150	▲ 9,620	▼ 9,075	▲ 9,752	No Position	Undervalued	Neutral	Neutral
에이피알	8/6	▲ 1,995	▲ 1,962	▼ 1,784	▲ 1,855	No Position	Overvalued	Neutral	Neutral
한국타이어애펀테크놀로지	8/14	▲ 5,712	▼ 5,386	▲ 5,344	▲ 5,591	No Position	Fair	Neutral	Neutral
신세계	8/10	▼ 1,423	▲ 1,817	▼ 1,526	▲ 1,671	No Position	Fair	Negative	Positive
아모레퍼시픽	8/3	▲ 1,239	▲ 1,176	▼ 983	▲ 1,173	No Position	Fair	Neutral	Neutral
롯데쇼핑	8/7	▼ 580	▲ 616	▲ 1,133	▲ 899	No Position	Fair	Neutral	Negative
현대백화점	8/6	▲ 886	▲ 962	▲ 864	▼ 793	No Position	Fair	Neutral	Negative
한온시스템	8/14	▼ 840	▲ 1,089	▲ 1,131	▲ 1,037	Short	Fair	Negative	Neutral
LG생활건강	7/31	▲ 1,119	▲ 1,119	▼ 752	▲ 1,028	No Position	Fair	Neutral	Positive
영원무역	8/14	▲ 1,993	▲ 2,117	▼ 1,863	▼ 1,756	No Position	Fair	Neutral	Neutral
강원랜드	7/29	▲ 640	▲ 661	▼ 491	▼ 438	No Position	Fair	Neutral	Neutral
F&F	8/14	▲ 1,387	▲ 1,387	▼ 983	▼ 865	No Position	Fair	Neutral	Neutral
달바글로벌	8/14	▼ 307	▼ 325	▲ 412	▲ 472	No Position	Fair	Neutral	Neutral
에스엘	8/14	▼ 851	▲ 817	▲ 1,344	▲ 1,258	No Position	Fair	Neutral	Negative
한국콜마	8/10	▼ 922	▼ 921	▼ 949	▲ 1,103	No Position	Fair	Neutral	Neutral
HL만도	7/27	▼ 1,001	▲ 1,022	▼ 1,022	▲ 1,070	No Position	Fair	Neutral	Neutral
이마트	8/13	▲ 1,240	▲ 1,808	▲ 460	▼ -430	Short	Fair	Negative	Neutral
미스트홀딩스	8/14	▼ 1,449	▼ 1,522	▲ 2,170	▲ 2,952	No Position	Fair	Neutral	Neutral
실리콘투	8/14	▲ 865	▲ 874	▼ 713	▲ 830	No Position	Overvalued	Neutral	Neutral
BGF리테일	8/7	▲ 1,025	▲ 1,101	▼ 760	▼ 849	Short	Fair	Neutral	Neutral
GS리테일	8/10	▲ 1,192	▲ 1,249	▼ 1,013	▲ 1,094	No Position	Fair	Neutral	Neutral
호텔신라	7/22	▲ 636	▲ 636	▼ 552	▲ 611	No Position	Fair	Neutral	Positive
코스맥스	8/11	▲ 724	▼ 676	▲ 696	▼ 737	No Position	Fair	Neutral	Positive
현대위아	7/27	▲ 559	▲ 559	▲ 530	▼ 504	No Position	Fair	Neutral	Neutral
금호타이어	7/30	▼ 1,499	▼ 1,499	▼ 1,449	▲ 1,822	No Position	Fair	Neutral	Neutral
파라다이스	8/7	▼ 524	▲ 509	▲ 457	▼ 356	No Position	Fair	Neutral	Neutral
롯데관광개발	8/5	▲ 627	▲ 656	▲ 514	▼ 519	No Position	Fair	Neutral	Neutral
코스메카코리아	8/14	▲ 329	▲ 331	▲ 277	▲ 321	No Position	Overvalued	Neutral	Neutral
넥센타이어	7/30	▲ 424	▲ 415	▲ 466	▲ 343	No Position	Fair	Neutral	Neutral
GKL	8/7	▼ 157	▼ 189	▼ 231	▼ 208	No Position	Fair	Negative	Negative
한세실업	8/14	▼ 465	▲ 421	▼ 182	▲ 361	No Position	Fair	Positive	Neutral
Utility									
한국전력	8/12	▲ 31,220	▲ 25,646	▲ 19,642	▼ 11,286	No Position	Undervalued	Positive	Negative
한전기술	8/7	▼ 104	▼ 154	▼ 140	▼ 30	No Position	Fair	Negative	Negative
한국가스공사	8/10	▲ 4,327	▲ 4,395	▲ 4,305	▲ 6,753	No Position	Fair	Neutral	Neutral
한전KPS	8/7	▼ 475	▼ 476	▼ 623	▼ 436	No Position	Fair	Neutral	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
Industrials									
삼성물산	7/30	▲ 8,920	▼ 6,254	▲ 8,646	▲ 10,317	No Position	Overvalued	Positive	Neutral
HD현대중공업	8/14	▲ 10,834	▲ 10,073	▲ 9,925	▼ 8,221	No Position	Undervalued	Neutral	Neutral
두산에너지빌리티	7/27	▼ 2,350	▼ 2,482	▲ 2,629	▲ 3,143	No Position	Undervalued	Neutral	Negative
한화에어로스페이스	7/31	▲ 12,442	▲ 12,426	▼ 9,962	▲ 13,655	No Position	Overvalued	Neutral	Neutral
LS ELECTRIC	7/24	▲ 1,789	▲ 1,852	▼ 1,640	▲ 1,785	No Position	Overvalued	Neutral	Positive
HD현대일렉트릭	7/22	▲ 3,292	▲ 3,161	▼ 2,852	▼ 2,870	No Position	Overvalued	Neutral	Neutral
효성중공업	8/14	▲ 3,870	▲ 3,315	▼ 2,907	▼ 2,643	No Position	Overvalued	Positive	Neutral
한화오션	7/15	▲ 6,450	▼ 5,706	▼ 5,335	▲ 7,361	No Position	Undervalued	Positive	Positive
HD한국조선해양	7/31	▼ 15,010	▲ 15,859	▼ 14,797	▲ 16,451	No Position	Fair	Neutral	Neutral
두산	7/27	▼ 4,580	▼ 4,580	▼ 4,572	▲ 4,899	No Position	Fair	Neutral	Neutral
삼성중공업	7/24	▲ 3,550	▲ 3,512	▲ 3,744	▼ 2,243	No Position	Undervalued	Neutral	Neutral
현대로템	8/5	▼ 2,509	▲ 2,925	▼ 2,706	▼ 2,324	No Position	Overvalued	Negative	Negative
HMM	8/13	▲ 6,960	▲ 6,015	▼ 3,962	▼ 3,541	No Position	Undervalued	Positive	Positive
LIG디펜스앤에어로스페이스	8/7	▲ 1,071	▼ 1,054	▲ 1,105	▼ 1,057	No Position	Overvalued	Neutral	Neutral
LG	8/14	▲ 5,073	▲ 5,073	▼ 3,753	▲ 5,330	No Position	Fair	Neutral	Neutral
한국항공우주	7/29	▲ 895	▲ 895	▲ 889	▼ 484	No Position	Fair	Neutral	Negative
한화시스템	7/29	▼ 600	▼ 593	▲ 588	▲ 1,037	No Position	Overvalued	Neutral	Negative
현대글로벌비스	7/24	▲ 5,704	▲ 5,704	▼ 5,079	▼ 4,951	No Position	Fair	Neutral	Neutral
현대건설	7/20	▲ 2,468	▼ 2,146	▼ 2,140	▲ 2,618	No Position	Fair	Positive	Neutral
LS	8/14	▼ 4,659	▼ 4,936	▼ 4,752	▲ 5,854	No Position	Fair	Neutral	Positive
대한항공	8/14	▲ 3,610	▲ 3,501	▼ -1,901	▼ -2,071	No Position	Undervalued	Neutral	Neutral
HD현대마린솔루션	8/14	▲ 1,079	▲ 1,079	▲ 1,027	▼ 976	No Position	Fair	Neutral	Neutral
삼성E&A	7/24	▲ 2,500	▲ 2,490	▼ 2,188	▲ 2,731	No Position	Fair	Neutral	Neutral
포스코인더내셔널	7/31	▼ 3,776	▼ 3,776	▼ 3,642	▲ 4,290	No Position	Overvalued	Neutral	Neutral
대우건설	7/28	▼ 1,570	▼ 1,671	▼ 1,600	▲ 2,322	No Position	Fair	Neutral	Neutral
산일전기	8/14	▲ 702	▲ 676	▼ 603	▼ 620	No Position	Fair	Neutral	Neutral
대한전선	7/31	▲ 576	▲ 508	▼ 423	▲ 608	No Position	Fair	Positive	Neutral
팬오션	7/31	▼ 1,596	▲ 1,768	▼ 1,559	▲ 1,937	No Position	Fair	Neutral	Neutral
DL이앤씨	8/14	▼ 1,120	▼ 1,274	▼ 1,238	▲ 1,594	No Position	Fair	Negative	Neutral
GS건설	7/30	▲ 1,115	▲ 1,204	▲ 1,190	▲ 914	No Position	Fair	Neutral	Neutral
CJ대한통운	8/7	▲ 1,284	▲ 1,289	▲ 1,035	▲ 1,016	No Position	Fair	Neutral	Neutral
IPARK현대산업개발	7/27	▲ 1,440	▲ 1,462	▲ 1,275	▲ 1,227	No Position	Fair	Neutral	Neutral
롯데렌탈	8/6	▲ 913	▲ 924	▲ 868	▲ 846	No Position	Fair	Neutral	Neutral
제주항공	8/14	▼ -110	▼ -64	▼ -582	▼ -450	No Position	Fair	Negative	Positive
진에어	8/14	▼ -190	▼ -97	▼ -660	▼ -731	No Position	Fair	Negative	Positive
Materials									
POSCO홀딩스	7/31	▼ 7,440	▲ 8,180	▼ 7,299	▲ 8,190	No Position	Undervalued	Neutral	Neutral
LG화학	8/7	▼ 2,233	▼ 2,233	▲ 4,246	▲ 5,996	No Position	Overvalued	Neutral	Negative
포스코퓨처엠	7/20	▼ 203	▲ 268	▲ 292	▼ 166	No Position	Fair	Negative	Negative
OCI홀딩스	7/24	▲ 1,121	▼ 1,064	▲ 1,218	▼ 1,081	No Position	Fair	Neutral	Neutral
현대제철	8/3	▲ 1,310	▲ 1,198	▼ 759	▼ 577	No Position	Fair	Neutral	Neutral
한솔케미칼	8/14	▲ 508	▲ 526	▼ 499	▼ 498	No Position	Fair	Neutral	Neutral
금호석유화학	8/3	▼ 608	▼ 1,027	▼ 1,470	▲ 3,390	No Position	Undervalued	Negative	Negative
롯데케미칼	8/10	▼ -1,634	▼ -1,425	▲ 1,297	▲ 1,101	No Position	Undervalued	Negative	Negative
풍산	8/3	▲ 1,083	▲ 1,083	▲ 830	▲ 1,252	No Position	Fair	Neutral	Positive
세아베스틸지주	7/31	▲ 340	▲ 391	▲ 539	▲ 598	No Position	Fair	Negative	Positive
Energy									
SK	8/14	▼ 31,800	▼ 32,916	▼ 27,352	▲ 49,202	No Position	Overvalued	Neutral	Neutral
SK이노베이션	7/31	▼ 18,347	▼ 17,066	▼ 15,582	▲ 35,663	No Position	Undervalued	Neutral	Neutral
S-Oil	7/27	▲ 13,976	▼ 10,574	▼ 9,551	▼ 9,650	Long	Fair	Positive	Neutral
한화솔루션	7/30	▼ 733	▲ 744	▲ 1,877	▲ 3,065	No Position	Fair	Neutral	Positive
씨에스윈드	8/10	▼ 606	▼ 561	▼ 787	▼ 860	No Position	Fair	Neutral	Negative
SK오션플랜트	8/14	▼ 78	▼ 75	▼ 159	▼ 193	No Position	Fair	Neutral	Negative
Health Care									
셀트리온	7/20	▲ 5,018	▲ 5,089	▼ 4,007	▲ 4,518	No Position	Undervalued	Neutral	Neutral
SK바이오팜	8/14	▼ 870	▲ 898	▼ 854	▲ 971	No Position	Undervalued	Neutral	Neutral
유한양행	7/30	▼ 291	▲ 304	▲ 582	▼ 669	No Position	Fair	Neutral	Positive
한미약품	7/27	▲ 3,066	▼ 916	▲ 1,107	▲ 1,311	Long	Fair	Positive	Negative
파라리서치	8/14	▲ 703	▲ 733	▼ 677	▼ 665	No Position	Overvalued	Neutral	Neutral
휴젤	8/6	▲ 563	▲ 550	▼ 512	▲ 560	No Position	Undervalued	Neutral	Neutral
클래시스	8/14	▲ 471	▲ 506	▲ 507	▼ 439	No Position	Undervalued	Neutral	Negative
에스티팜	8/14	▼ 180	▲ 180	▼ 199	▼ 183	No Position	Fair	Neutral	Neutral
엘앤씨바이오	10/10	▲ 103	▲ 106	▼ 76	▼ 86	No Position	Overvalued	Neutral	Neutral
씨어스	8/14	▲ 154	▲ 149	▼ 157	▼ 130	No Position	Undervalued	Neutral	Neutral
녹십자	8/3	▲ 330	▲ 336	▼ 88	▼ 17	No Position	Fair	Neutral	Neutral
HK이노엔	7/30	▲ 314	▲ 314	▼ 299	▲ 300	No Position	Fair	Neutral	Neutral
Finance									
삼성생명	8/13	▼ 7,039	▼ 6,969	▲ 7,579	▼ 6,899	No Position	Overvalued	Neutral	Neutral
KB금융	7/24	▼ 18,303	▼ 18,303	▲ 19,140	▲ 19,922	No Position	Undervalued	Neutral	Neutral
신한지주	7/27	▼ 16,111	▼ 16,111	▲ 16,861	▲ 18,201	No Position	Undervalued	Neutral	Neutral
하나금융지주	7/27	▲ 12,359	▲ 12,359	▲ 12,455	▼ 11,928	No Position	Fair	Neutral	Neutral
삼성화재	8/13	▼ 5,424	▼ 5,825	▲ 6,546	▼ 7,377	No Position	Overvalued	Neutral	Neutral
미래에셋증권	8/7	▼ -1,764	▼ 2,343	▲ 15,054	▲ 18,959	No Position	Fair	Negative	Negative
우리금융지주	8/14	▲ 9,871	▲ 9,871	▼ 9,322	▲ 10,046	No Position	Undervalued	Neutral	Neutral
기업은행	7/24	▲ 7,605	▲ 7,605	▼ 6,936	▼ 6,836	No Position	Undervalued	Neutral	Neutral
한국금융지주	8/6	▼ 7,023	▼ 6,962	▲ 8,346	▲ 9,959	No Position	Fair	Neutral	Neutral
NH투자증권	7/31	▼ 4,369	▼ 4,145	▲ 4,788	▲ 4,896	No Position	Fair	Neutral	Neutral
카카오뱅크	8/14	▲ 1,383	▲ 1,422	▲ 1,353	▲ 1,408	No Position	Undervalued	Neutral	Neutral
삼성증권	8/10	▼ 4,250	▼ 4,309	▲ 5,032	▲ 4,882	No Position	Fair	Neutral	Neutral
키움증권	7/29	▼ 3,230	▼ 4,214	▲ 5,109	▲ 6,801	No Position	Fair	Negative	Neutral
DB손해보험	8/14	▼ 4,330	▼ 4,000	▼ 4,868	▲ 8,759	No Position	Fair	Neutral	Neutral
BNK금융지주	7/31	▲ 2,679	▼ 2,679	▲ 2,494	▼ 2,004	No Position	Fair	Neutral	Neutral
JB금융지주	7/24	▼ 2,202	▼ 2,202	▼ 2,126	▼ 2,196	No Position	Fair	Neutral	Neutral
한화생명	8/13	▼ 850	▼ 1,243	▼ 1,562	▲ 4,476	No Position	Fair	Negative	Negative
현대해상	8/13	▼ 2,647	▼ 2,362	▼ 2,683	▲ 4,183	No Position	Fair	Positive	Positive
IM금융지주	7/28	▲ 1,566	▲ 1,566	▲ 1,487	▼ 1,411	No Position	Fair	Neutral	Neutral
Consumer Staples									
KT&G	8/7	▲ 4,931	▲ 4,928	▼ 3,967	▼ 4,145	No Position	Undervalued	Neutral	Neutral
삼양식품	8/14	▲ 1,875	▲ 1,877	▼ 1,773	▼ 1,762	No Position	Overvalued	Neutral	Neutral
오리온	8/14	▲ 1,615	▲ 1,578	▼ 1,346	▼ 1,326	No Position	Fair	Neutral	Neutral
CJ제일제당	8/12	▲ 3,200	▼ 3,477	▼ 2,751	▼ 2,576	No Position	Fair	Neutral	Neutral
농심	8/14	▲ 624	▲ 623	▼ 513	▲ 593	No Position	Fair	Neutral	Neutral
하이트진로	8/13	▼ 590	▼ 572	▲ 616	▲ 649	No Position	Fair	Neutral	Neutral
롯데칠성	8/4	▲ 861	▲ 868	▼ 619	▼ 558	No Position	Fair	Neutral	Neutral
롯데웰푸드	8/5	▲ 879	▲ 869	▼ 479	▲ 647	No Position	Fair	Neutral	Neutral

직전 LONG/SHORT Pair 구성종목 및 성과 (8.20 ~ 9.1)

Gross L/S Pair (%)	-0.6
Conviction L/S Pair (%)	6.9

LONG

수익률 4.6

Code	Name	Position	Returns (%)
1 A042660	한화오션	Conviction Long	-0.2
2 A006260	LS	Long	-6.9
3 A004170	신세계	Long	8.9
4 A192820	코스맥스	Long	16.7
5			
6			
7			
8			
9			
10			
11			
12			
13			

SHORT

수익률 5.2

Code	Name	Position	Returns (%)
A005380	현대차	Short	-3.3
A035420	NAVER	Short	3.4
A111770	영원무역	Short	-3.4
A005850	에스엘	Short	-3.5
A272210	한화시스템	Conviction Short	-7.1
A034230	파라다이스	Short	7.9
A023530	롯데쇼핑	Short	16.7
A263750	풀어비스	Short	2.1
A003670	포스코퓨처엠	Short	19.3
A114090	GKL	Short	4.5
A052690	한전기술	Short	18.2
A006800	미래에셋증권	Short	0.6
A011170	롯데케미칼	Short	11.7

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

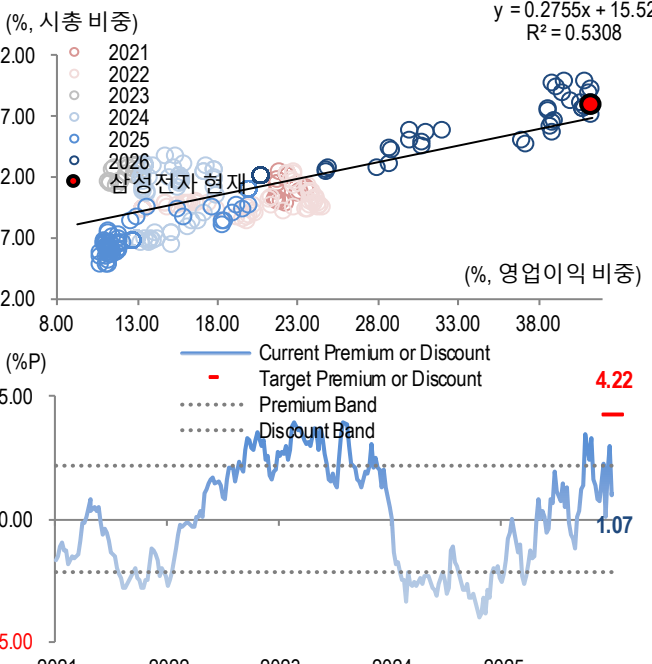
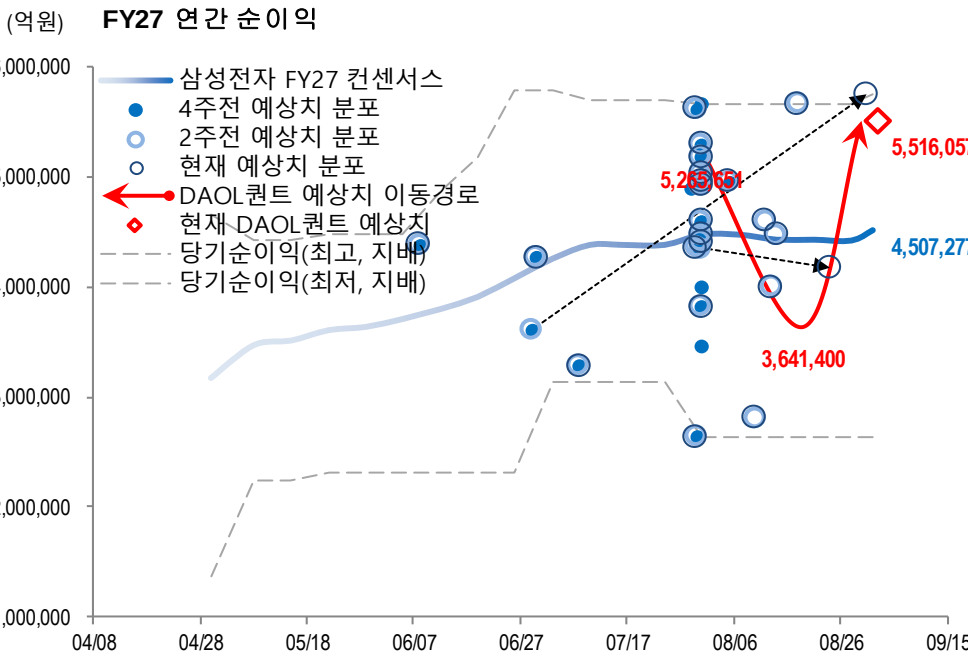
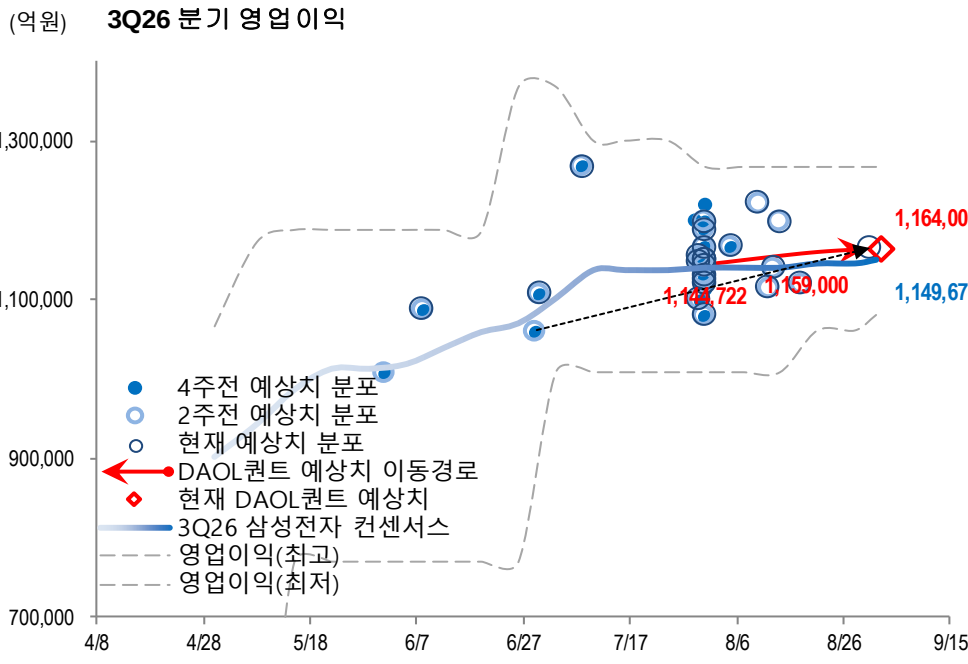
Quant Analyst 김 경 훈 (CAIA, FRM, CFA)
02-2184-2374 / aimhigh2027@daolfn.com

DAOL 다올투자증권

삼성전자

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	1,149,671	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	1,267,330	삼성전자 추가(RHS)
최저값	1,079,550	삼성전자 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	1,164,000	
Beat or Miss	0	
Valuation	Undervalued	
L/S Position	No Position	

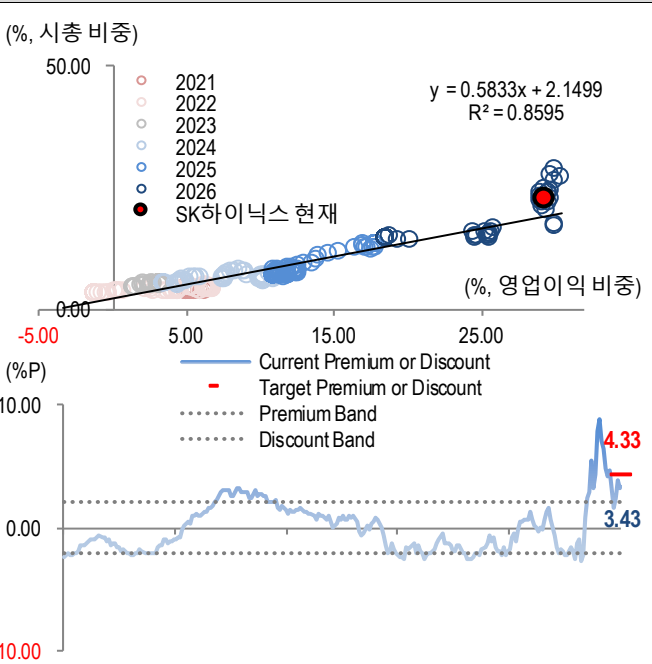
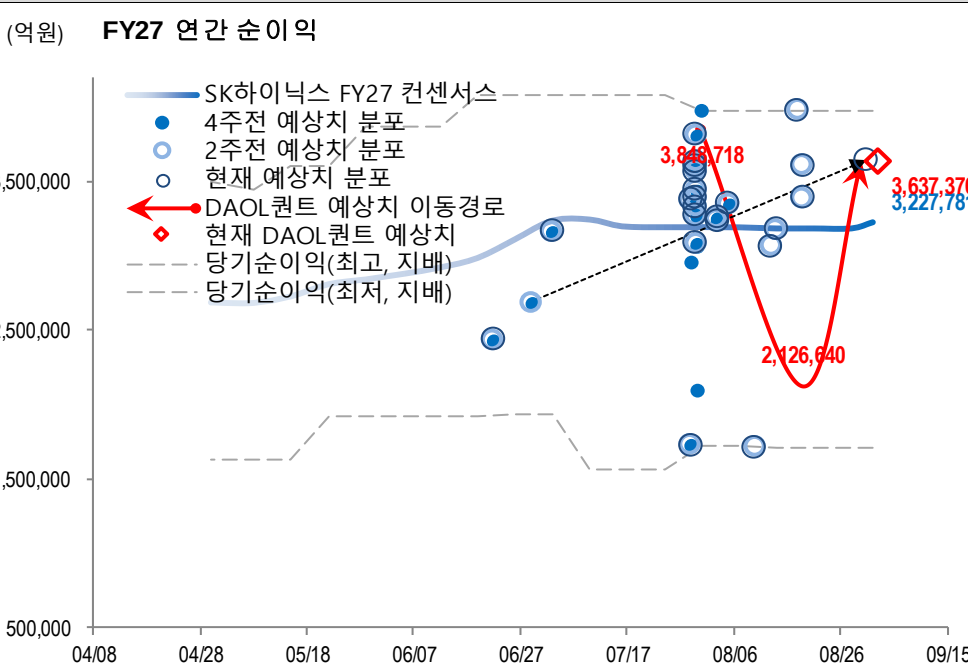
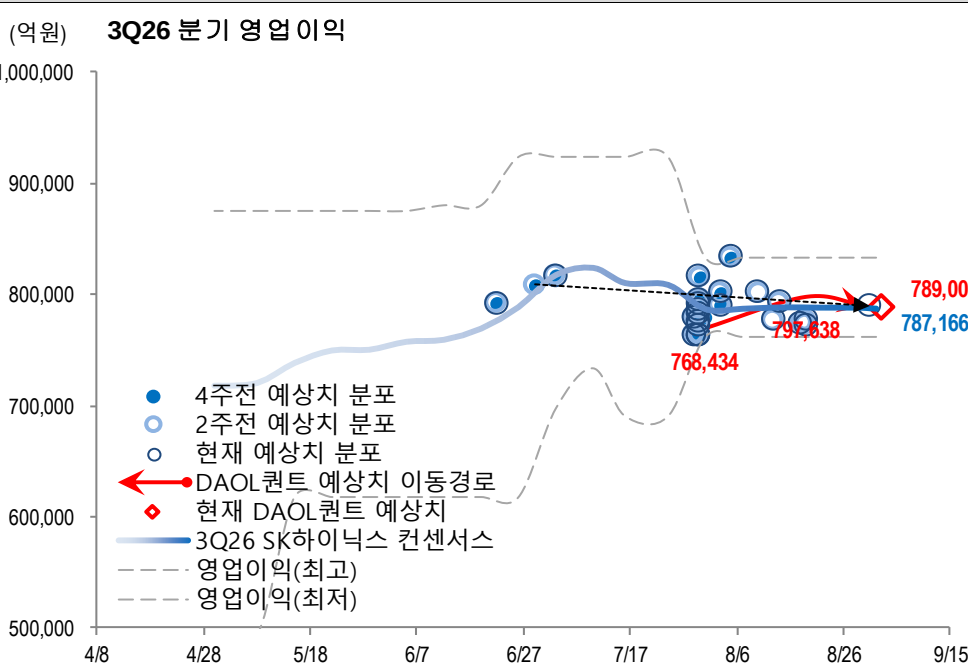
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-31	1,164,000	정우성	LS증권



SK하이닉스

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	787,166	(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	789,000	
Beat or Miss	0	
Valuation	Undervalued	
L/S Position	No Position	

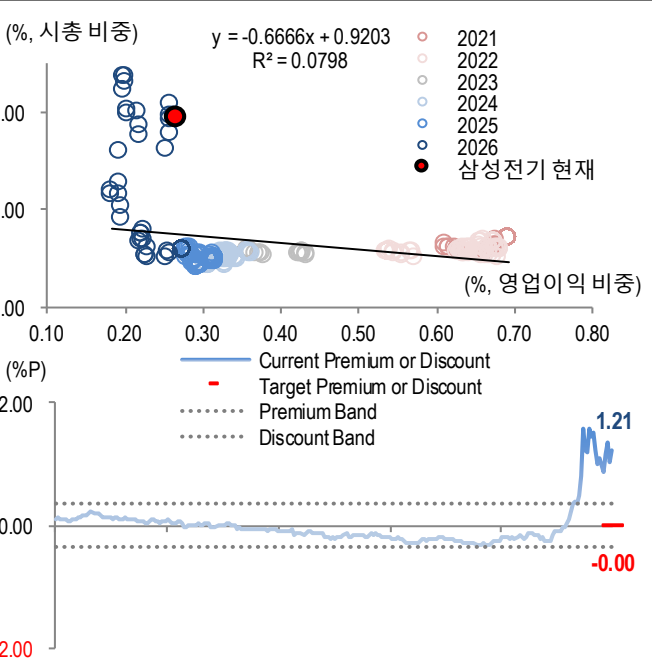
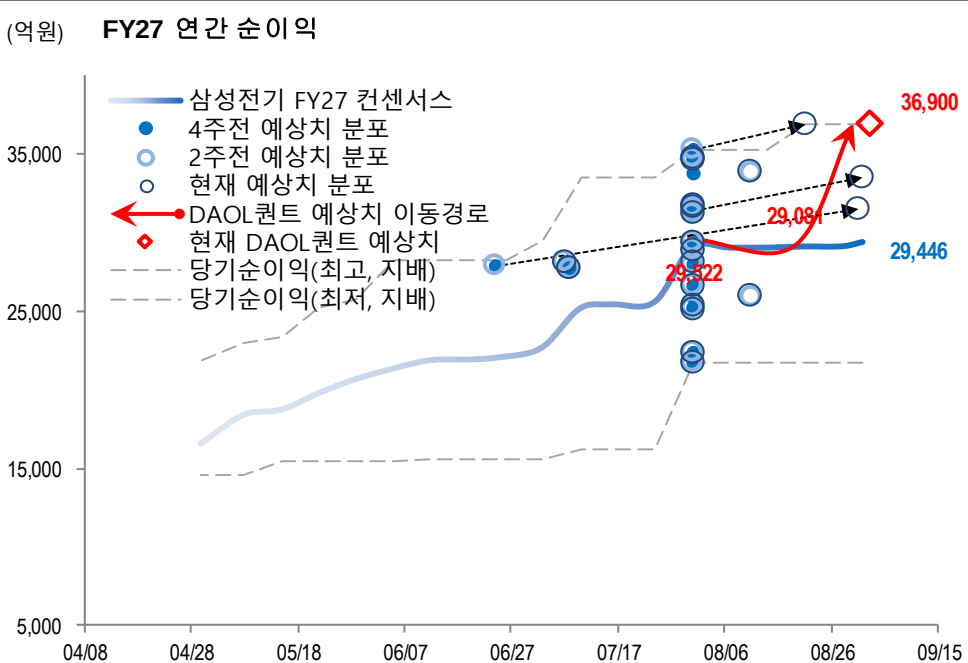
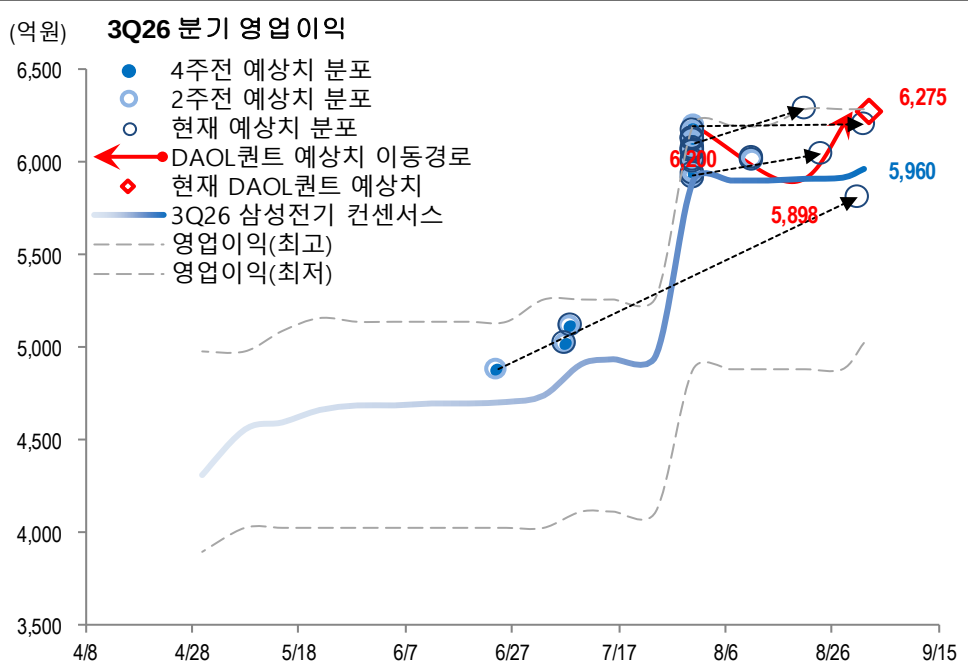
최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-08-31	789,000	정우성	LS증권



삼성전기

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	5,960	(시장대비 수급) 외국인 OW/UW 기관 OW/UW (P, Rebased)
최대값	6,287	삼성전기 추가(RHS)
최저값	5,021	삼성전기 12M Fwd 컨센서스(RHS)
실적발표일	기발표	
DAOL퀀트 예상치	6,275	
Beat or Miss	0	
Valuation	Overvalued	
L/S Position	No Position	

최근 예상치(날짜)	영업이익	애널리스트	증권사
2026-09-01	6,210	조현지	DB증권
2026-08-31	5,810	김중배	현대차증권
2026-08-24	6,042	최보영	교보증권
2026-08-21	6,287	박준서	미래에셋증권

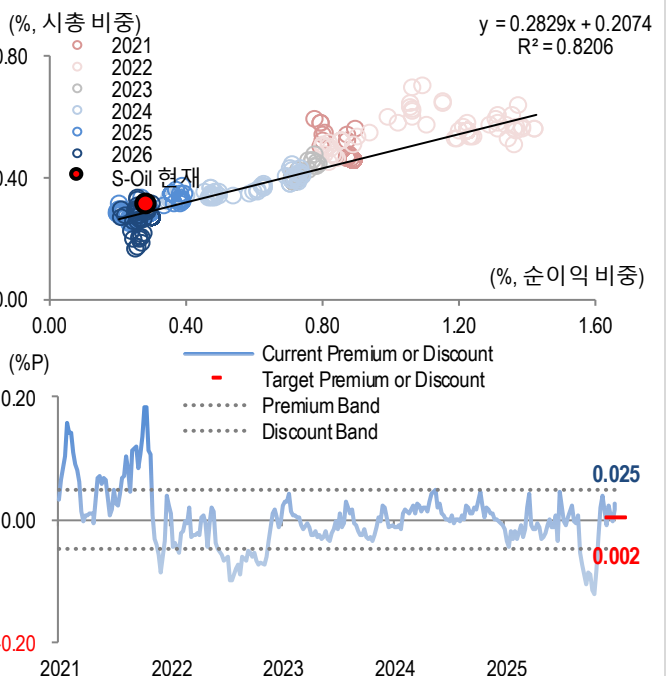
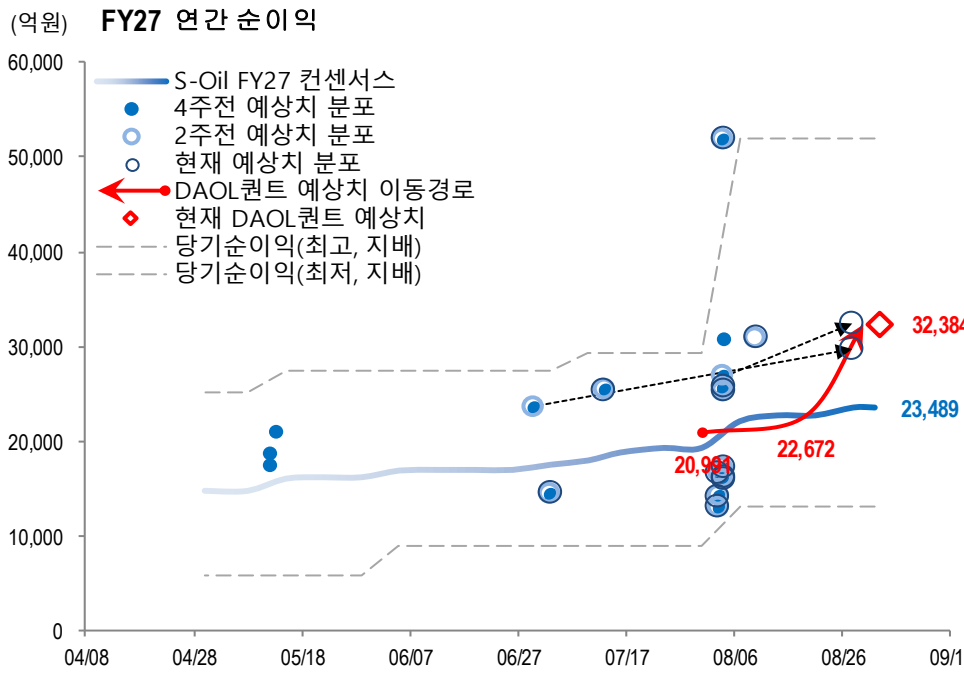
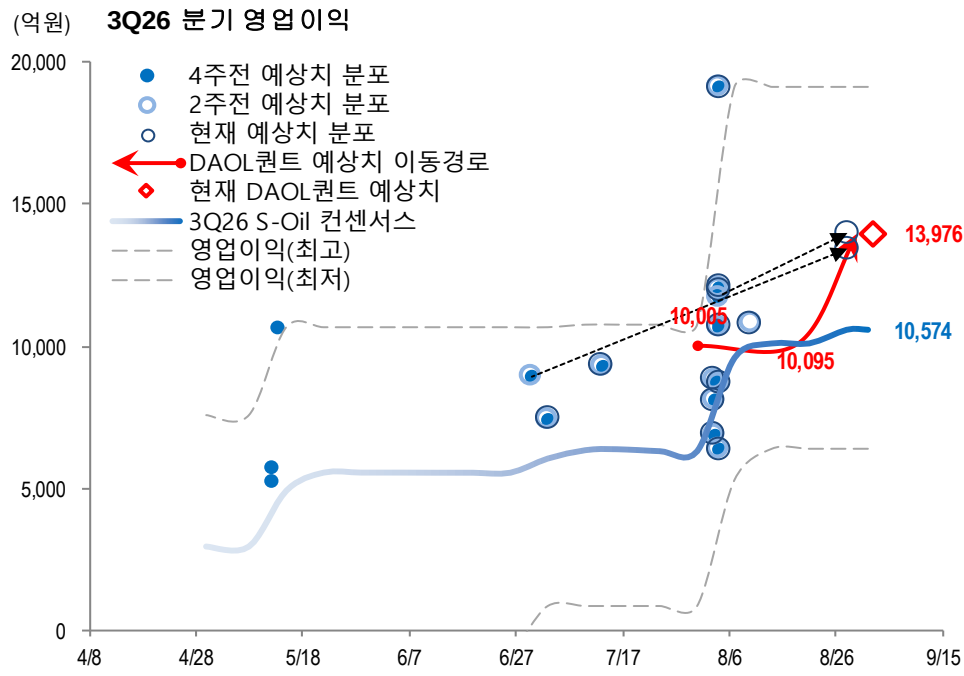




S-Oil

구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	10,574	(시장대비 수급) 외국인 OW/UW (P, Rebased)
최대값	19,140	기관 OW/UW
최저값	6,400	S-Oil 추가(RHS)
실적발표일	기발표	S-Oil 12M Fwd 컨센서스(RHS)
DAOL퀀트 예상치	13,976	
Beator Miss	Surprise	
Valuation	Fair	
L/S Position	Long	

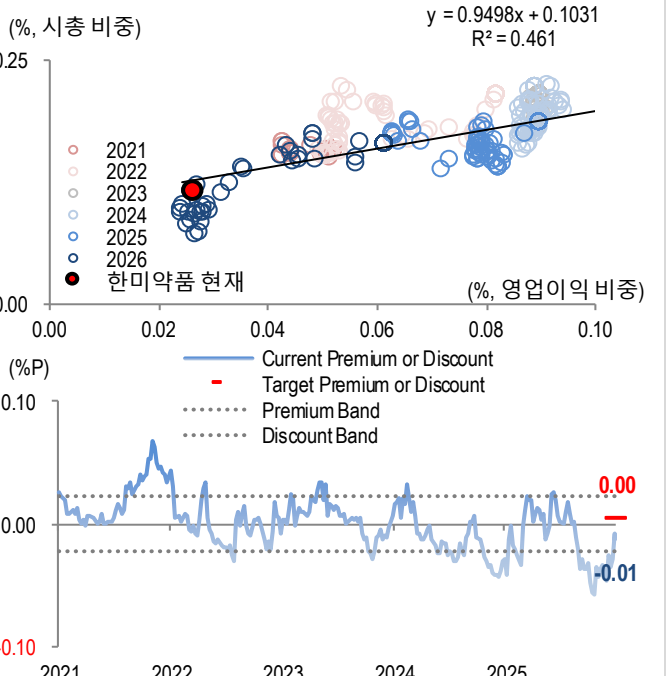
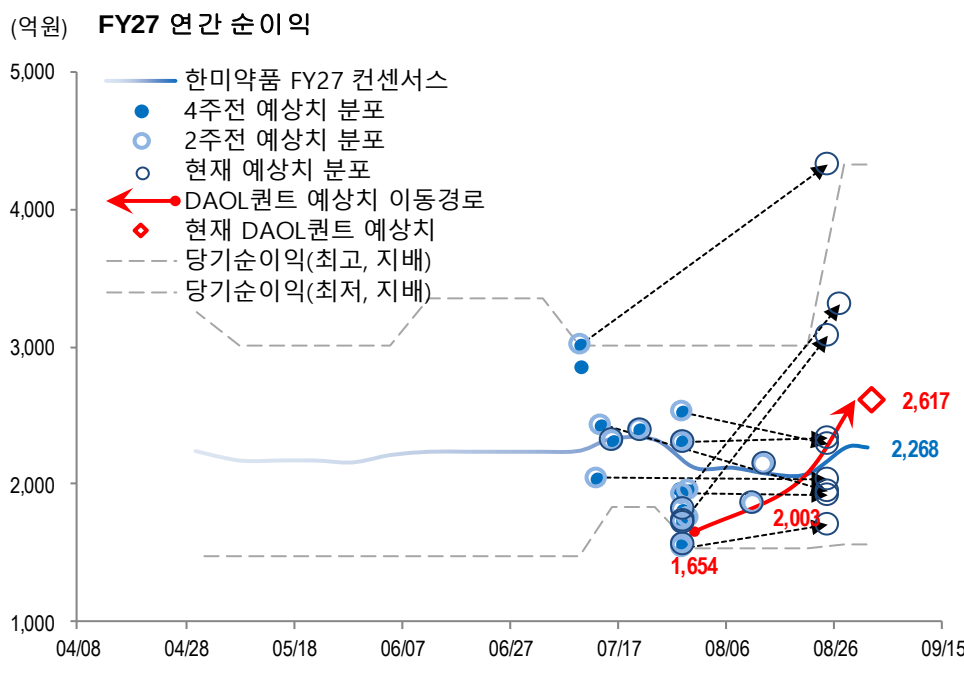
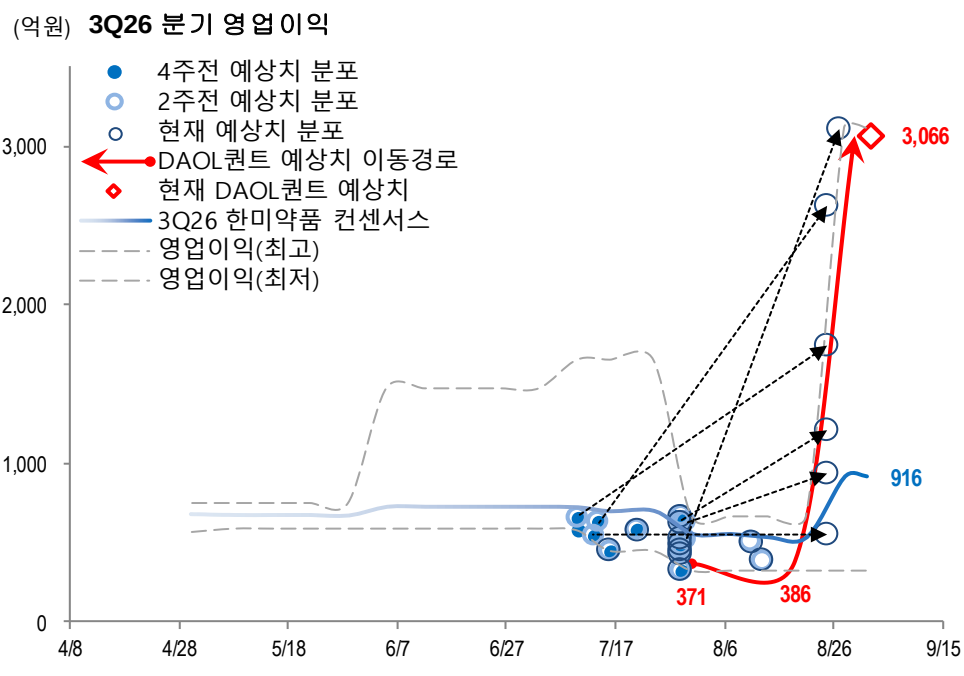
최근 예상치(날짜)	순이익	애널리스트	증권사
2026-08-28	13,976	이진명,김명주	신한투자증권
2026-08-28	13,434	황규원,서석준	유안타증권

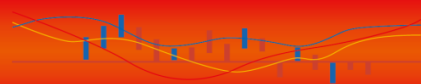


한미약품

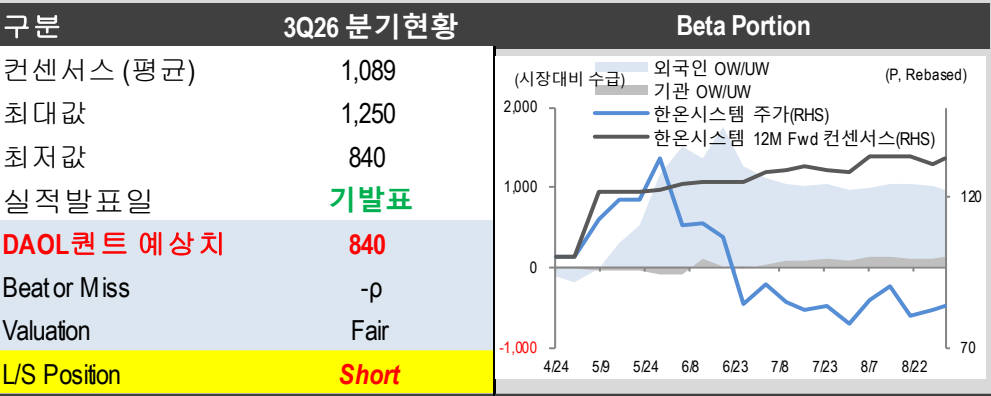
구분	3Q26 분기현황	Beta Portion
컨센서스 (평균)	916	(시장대비 수급) 기관 OW/UW (P, Rebased)
최대값	3,110	외국인 OW/UW
최저값	326	한미약품 추가(RHS)
실적발표일	기발표	한미약품 12M Fwd 컨센서스(RHS)
DAOL퀀트 예상치	3,066	
Beator Miss	Surprise	
Valuation	Fair	
L/S PosHealth Careion	Long	

최근 예상치(날짜)	영업 이익	애널리스트	증권사
2026-08-27	3,110	이호철,엄민용	신한투자증권
2026-08-25	2,620	하현수	유안타증권
2026-08-25	546	허혜민	키움증권
2026-08-25	1,743	김민정	DS투자증권
2026-08-25	1,203	이지수	다올투자증권

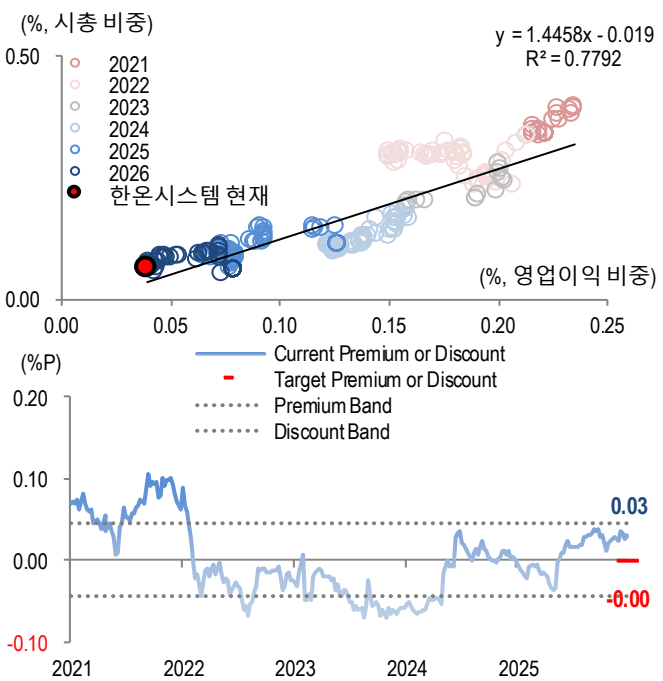
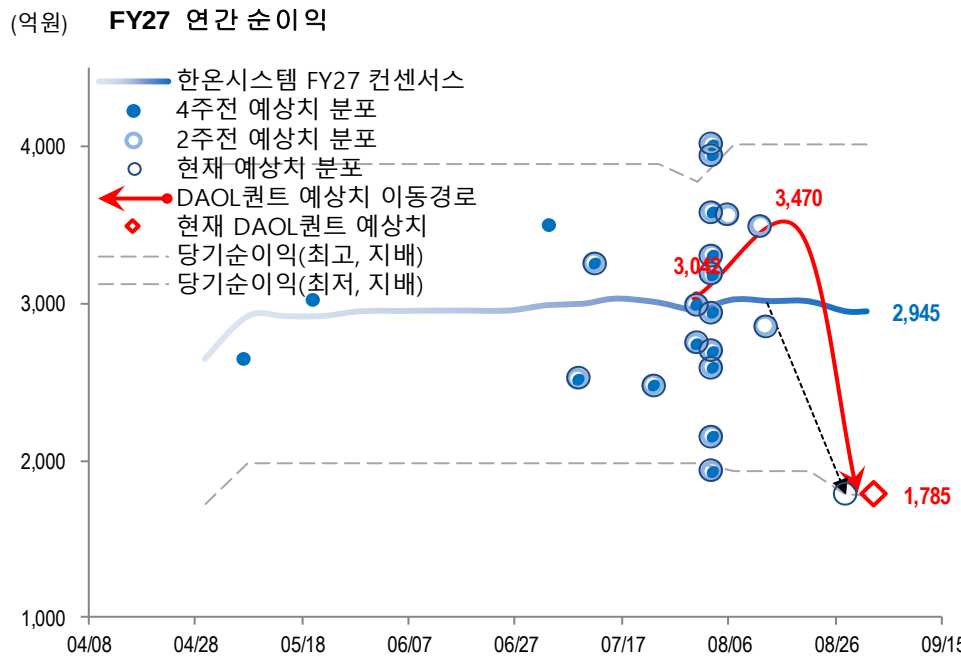
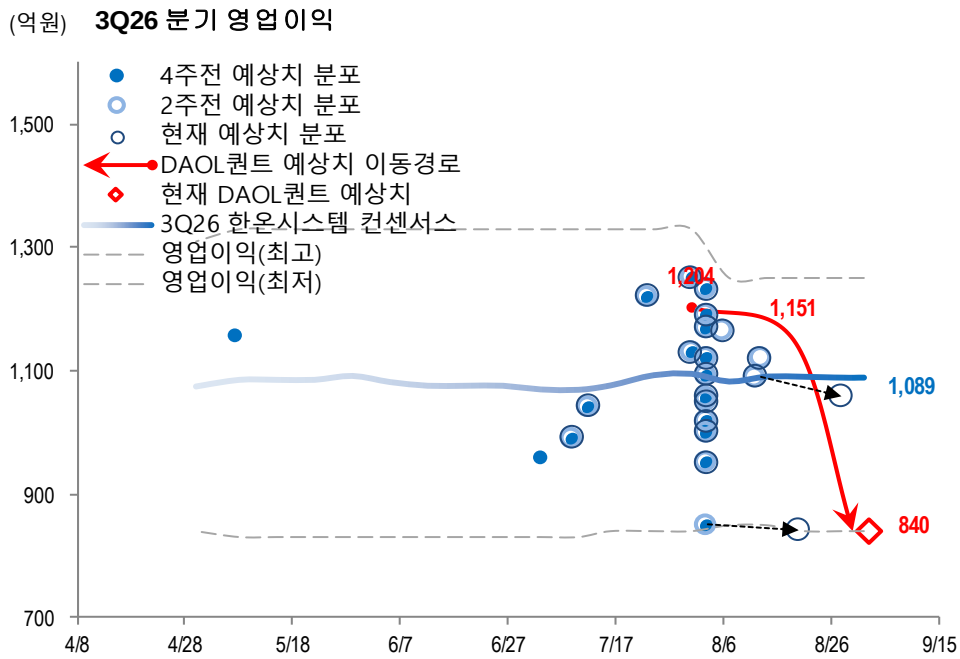




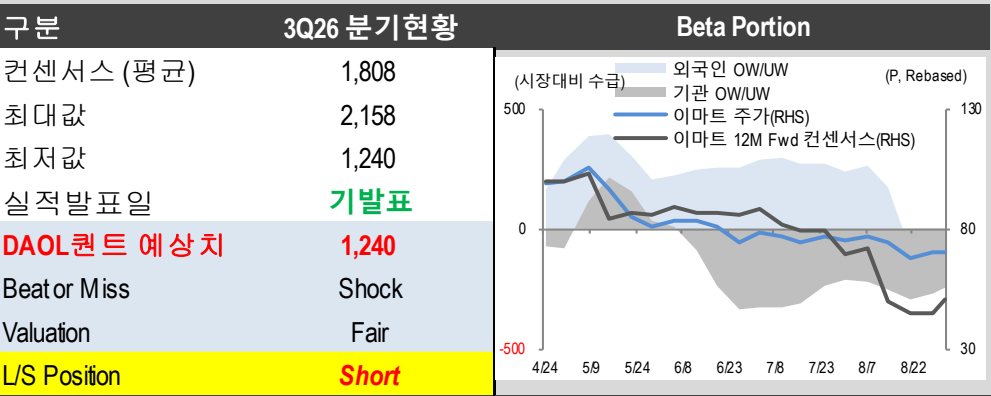
한온시스템



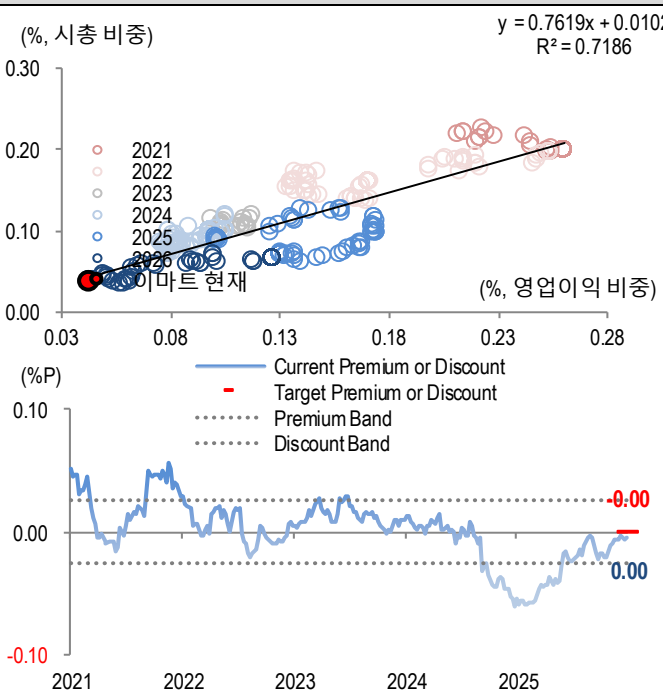
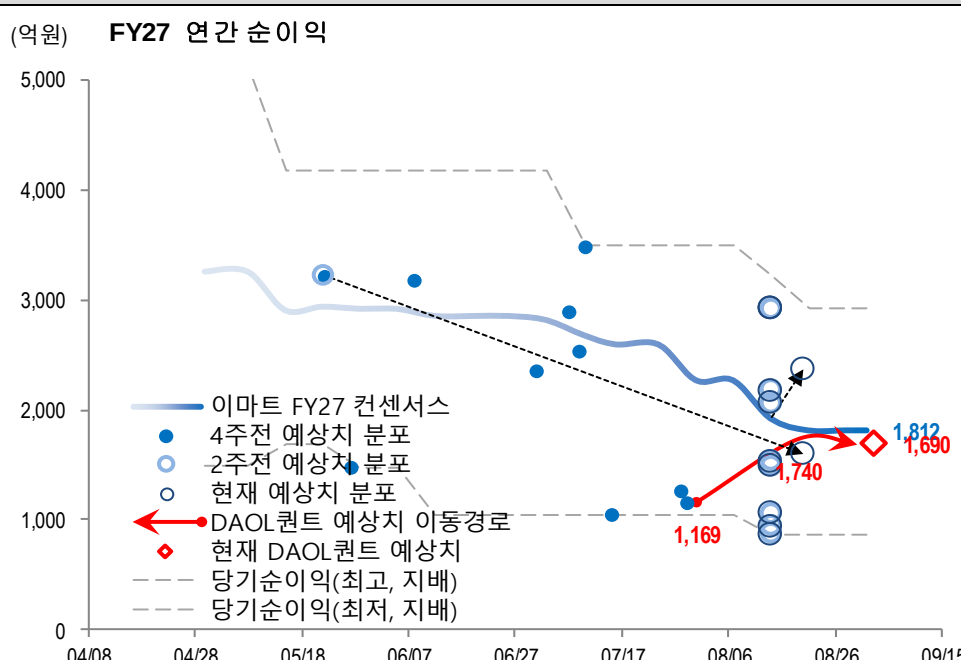
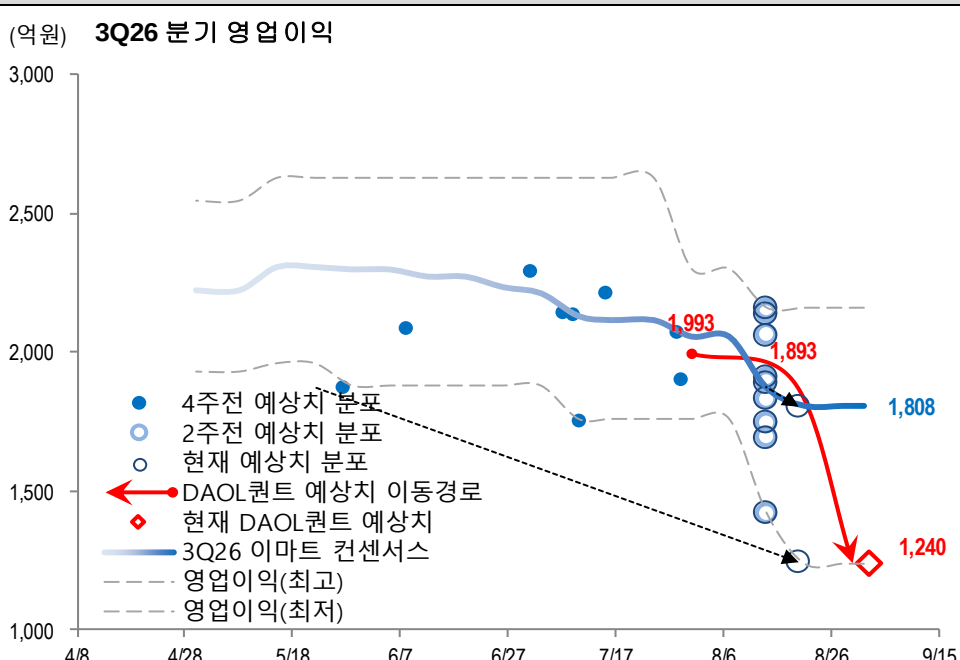
최근 예상치(날짜) 영업이익		애널리스트	증권사
2026-08-28	1,060	박광래	신한투자증권
2026-08-20	840	이재일	유진투자증권



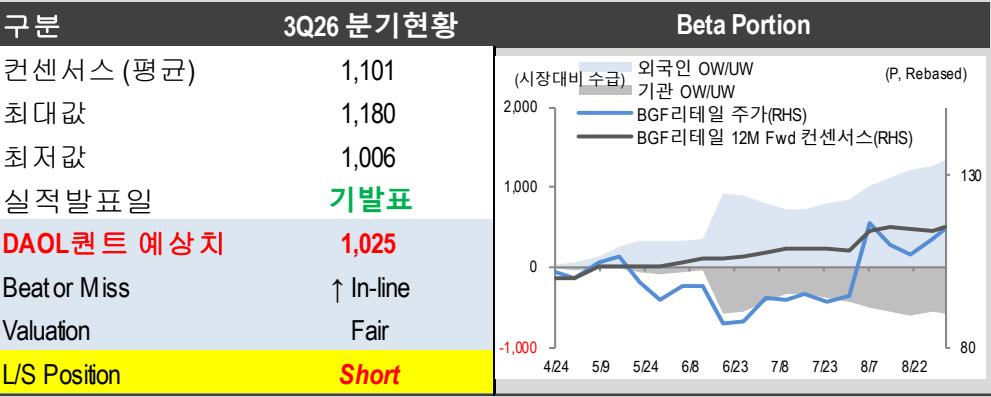
이마트



최근 예상치(날짜) 영업이익		애널리스트	증권사
2026-08-20	1,804	서정연	신영증권
2026-08-20	1,240	유정현	대신증권



BGF리테일



최근 예상치(날짜) 영업이익		애널리스트	증권사
2026-08-27	1,010	박종대, 양정석	하나증권
2026-08-20	1,107	서정연	신영증권

