SHAP analysis of Transformer-MDN-RV VaR 99% estimates High RV_{5-min}^{-} (1 day ago) BPV_{1-min} (1 day ago) RV_{5-min} (1 day ago) RV_{1-min} (1 day ago) Feature value RV_{5-min}^+ (1 day ago) RV_{1-min}^{-} (1 day ago) RV_{1-min}^+ (1 day ago) RV_{5-min}^{-} (2 days ago) BPV_{5-min} (1 day ago) BPV_{1-min} (2 days ago) -0.0100-0.0075-0.0050-0.0025 0.0000 0.0025 0.0050 0.0075 0.0100 SHAP value (impact on model output)