SHAP analysis of Transformer-MDN-RV-IV ES 95% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{30-day} (1 day ago) IV_{10-day} (3 days ago) Feature value RV_{1-min}^{-} (1 day ago) RV_{5-min} (1 day ago) RV_{1-min}^+ (1 day ago) IV_{10-day} (4 days ago) RV_{5-min}^{-} (1 day ago) RV_{1-min} (1 day ago) Low -0.004 -0.002 0.000 0.002 0.004 0.006 0.008 0.010 SHAP value (impact on model output)