

SHAP Coefficient Heatmap (Top 20 Features)

SHAP value for feature  $i$  (importances)

RQ\_5 (1 day ago)

Bad\_5 (1 day ago)

Good (1 day ago)

10 Day Call IVOL (4 days ago)

RV\_5 (1 day ago)

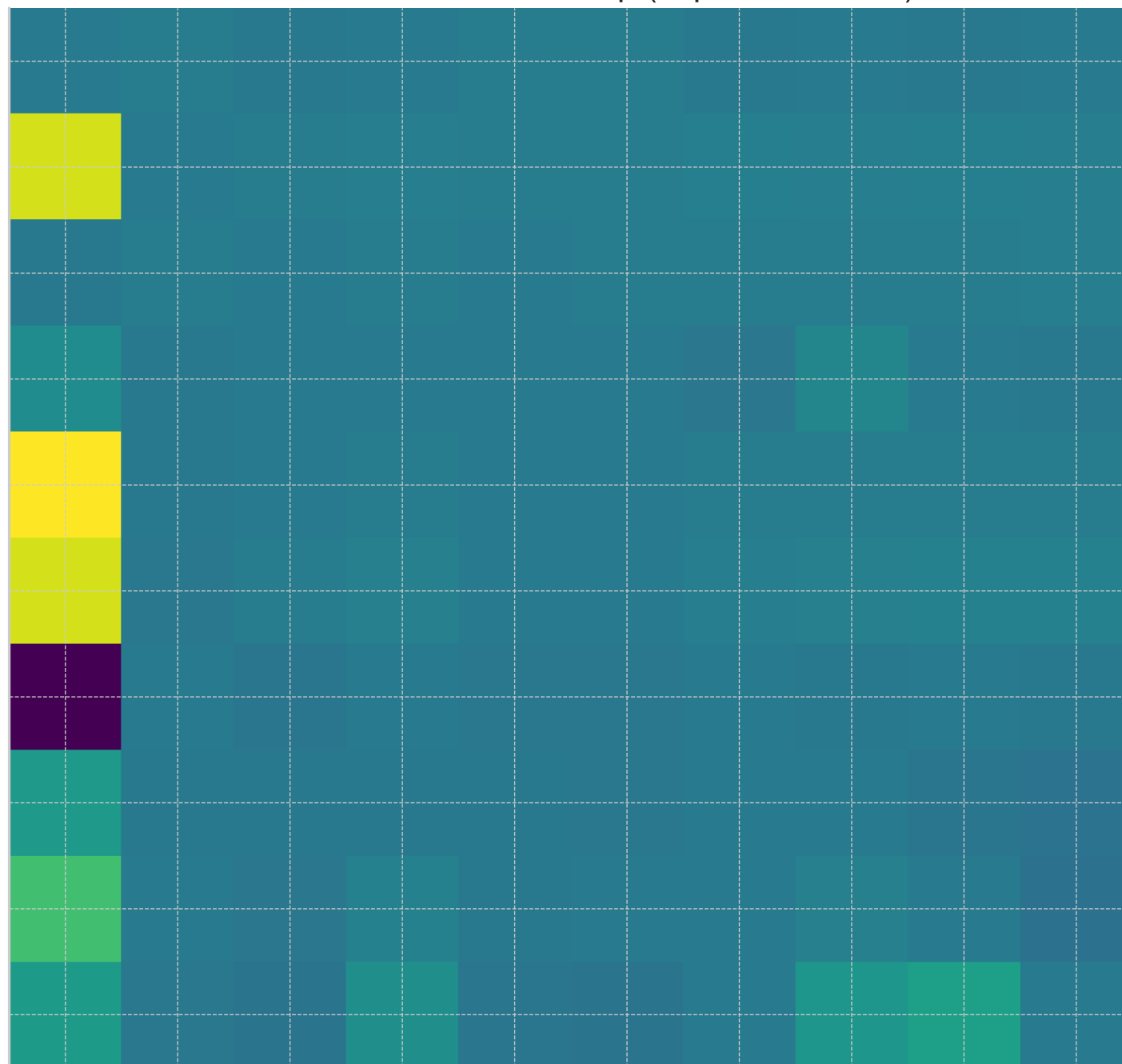
Bad (1 day ago)

Historical Call IVOL (1 day ago)

10 Day Call IVOL (3 days ago)

10 Day Call IVOL (2 days ago)

10 Day Call IVOL (1 day ago)



RQ\_5 (1 day ago)

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10 Day Call IVOL (2 days ago)

10 Day Call IVOL (1 day ago)

Input feature  $j$  (values)Coefficient of  $X_j$  in  $SHAP_i$