SHAP analysis of Transformer-MDN-RV-IV VaR 97.5% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{20-day} (1 day ago) IV_{10-dav} (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 $-0.0100 - 0.0075 - 0.0050 - 0.0025 \ 0.0000 \ 0.0025 \ 0.0050 \ 0.0075 \ 0.0100$ SHAP value (impact on model output)