

VaR 99%

High

Feature value

Low

10 Day Call IVOL (1 day ago)

10 Day Call IVOL (2 days ago)

BPV (1 day ago)

Bad\_5 (1 day ago)

BPV\_5 (1 day ago)

Historical Call IVOL (1 day ago)

10 Day Call IVOL (3 days ago)

RV (1 day ago)

Bad (1 day ago)

BPV (2 days ago)

10 Day Call IVOL (4 days ago)

RQ\_5 (1 day ago)

RQ\_5 (2 days ago)

Good\_5 (1 day ago)

10 Day Call IVOL (6 days ago)

Bad\_5 (2 days ago)

10 Day Call IVOL (7 days ago)

10 Day Call IVOL (5 days ago)

Good\_5 (4 days ago)

Historical Call IVOL (2 days ago)

SHAP value (impact on model output)

-0.0050 -0.0025 0.0000 0.0025 0.0050 0.0075

