SHAP analysis of Transformer-MDN-RV-IV ES 99% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{10-dav} (3 days ago) IV_{20-dav} (1 day ago) Feature value RV_{1-min}^{-} (1 day ago) IV_{10-dav} (4 days ago) RV_{5-min} (1 day ago) RV_{1-min}^+ (1 day ago) RV_{5-min}^- (1 day ago) RQ_{5-min} (1 day ago) Low -0.010-0.0050.000 0.005 0.010 0.015 SHAP value (impact on model output)