**User guide for Mapping file**

Introduction

About the Mapping file

The mapping file aims to document the decisions taken in the context of the DPM Quality Review project, launched in 2023 with the purpose of increasing the quality of EBA glossary, semantically integrate its concepts and start using the new functionalities that DPM 2.0 offers. Up to now, 65% of EBA glossary has been reviewed and improved, encompassing liquidity templates glossary (reviewed in a first PoC) and the basic domains (Metrics, Main category, Base, Counterparties, Portfolios and Liquidity old domains).

In this context, the mapping file was developed with the purpose to:

* Document the final decisions and the mapping between all elements in the old glossary (Domains, dimensions, domain members and hierarchies) and its correlative/s ones in the new glossary (Categories, properties, items, and subcategories).
* Communicate the new glossary to stakeholders, as it has been implemented in the modelling of all EBA reporting frameworks and serve as a reference to develop the modelling of release v 4.0, for information and feedback.

Contact point

For more information please contact: [EBA.reporting@eba.europa.eu](mailto:EBA.reporting@eba.europa.eu)

1. General instructions

The mapping file shows the correspondence between the elements from old glossary and new elements conforming the new glossary. The information about each element of the glossary (Categories, properties, items, and subcategories) is showed separately, having each of them a dedicated sheet. In order to differentiate the old glossary from the new glossary, a letter “q” has been added both to the code of old elements that have been already reviewed in the context of the DPM Quality review project and also to the newly created ones. For instance, qOR (new OR category); qZZW (new property “Applicable capital regulatory requirement” and qx2151 (new item “Meeting conditions of art. 124(2), point (a)(ii), points (1) to (4) of CRR”).

1. Categories

The old domain name (Column A) and its corresponding old code (Column B), which form the old glossary, are displayed in the first two columns. On the right side, highlighted in blue, information about the corresponding new categories that will replace the old domain is shown (new glossary).

In addition to the name of the new or existing category (Column C) that will replace the old one, and its code (Column D), you will find information on whether it is a newly created category (Column E), if it has been defined as a supercategory (Column F), and if so, the composition of the supercategory (Column G). Lastly, information on whether it is an enumerated category or not is provided in Column H.

A screenshot of a computer

Description automatically generated

As an example, screenshot n1 illustrates the decision regarding the old “Main category” domain, which has been divided into more specific categories. The old domain has been replaced by the indicated new categories. In other words, the old MC category has been removed, and the various items, properties, and subcategories that were under this category have been reallocated to more suitable new or existing categories.

1. Properties

The old property name (Column A), its corresponding old code (Column B), and the old domain to which they belonged (Column C) are displayed in the first three columns of the sheet (old glossary).

On the right side, Column D shows the type of mapping that has been applied. The different types of mappings applied are as follows:

* No changes
* To be removed
* 1:X mapping: If a 1:1 mapping has been applied, it implies a simple relabelling of the old property. If a 1:X mapping has been applied, it means the old property has been split into X more specific or suitable properties. This means that wherever an old item used the old property, it will now be combined with one of these X properties.
* New property added

A screenshot of a computer

Description automatically generated

As an example, screenshot n2 shows that the old property “Counterparty sector” has been divided into “Counterparty sector” and a broader property “Counterparty or guarantee sector” to accommodate cases where the sector is required not only for counterparties but also for guarantees.

In addition to the name of the new property (Column E) and the category to which it belongs (Column F), you will find an indication of whether it is a metric (Column G), its data type (Column H), its period type (Column I), and, if necessary, a description (Column J).

It is important to note that under DPM 2.0, metrics are treated as properties (dimensions in DPM 1.0), with the main difference being that metrics are quantitative properties. Therefore, this sheet also includes the mapping information for metrics.

Please be aware that this sheet contains not only properties derived from the mapping of basic domain items but also properties from the proposed mapping for non-basic domains, which is still a work in progress until the full revision of the glossary is completed.

1. Items (1 to n)

This sheet provides information about domain members in the old glossary and their corresponding equivalent(s) in the new glossary.

On the old glossary side, it shows information about the old domain member (Column A) and the member label (Column B), as well as whether the item was included in a dropdown list.

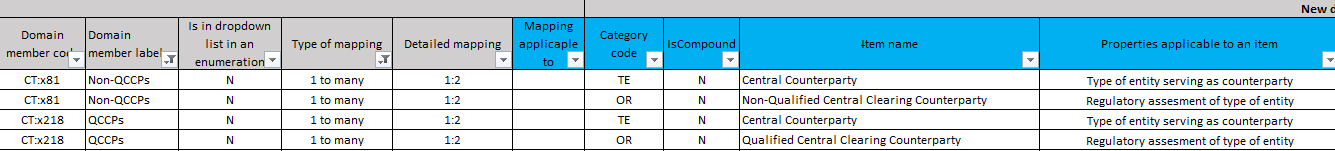
**A screenshot of a document

Description automatically generated**

Following this information, it is showed the type of mapping under column D, following this classification:

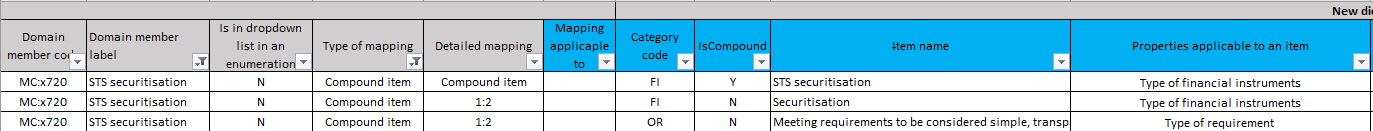
Following this information, the type of mapping is shown in Column D, classified as follows:

* No changes
* To be removed
* 1:1 mapping, meaning a relabelling of the old domain member
* 1:X mapping: If a 1:1 mapping has been applied, it implies a simple relabelling of the old item. If a 1:X mapping has been applied, it means the old item has been split into X more specific or suitable items. This means that wherever an old item was used in the modelling, the new modelling will be represented with new X items, replacing the old one.

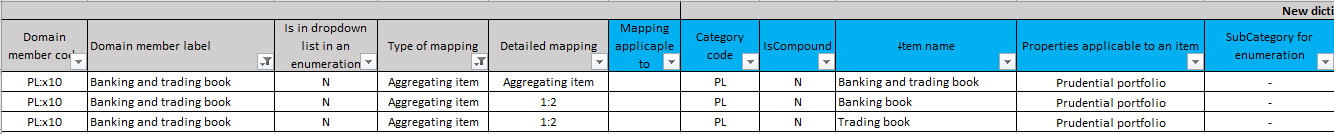


As an example, screenshot n4 shows that the old domain members “QCCPs” and “Non-QCCPs” have been split into the new item “Central Counterparty” and subsequently into the new items “Qualified Central Clearing Counterparty” and “Non-Qualified Central Clearing Counterparty.”

* Compound item: This is used whenever it is necessary to further explain the composition of an item for business or modelling reasons. For an example, please refer to screenshot n5.



* Aggregating item: This is used to document items that are simply aggregations of single items. For an example, please refer to screenshot n6.



Additionally, in Column E, you will find further information about the type of mapping in cases of 1 to many and compound items, indicating the number of items into which the old one is being split or the number of items within the compound item (e.g., 1:2, 1:3).

Where different mappings were decided for different templates, this is indicated in Column F (Mapping applicable to).

Lastly, you will find information about the corresponding new item(s) that will replace the old item (new glossary), including the category they belong to (Column G), whether they are classified as compound items (Column H), the item name (Column I), the possible properties used in the modelling along with the item (Column J), and whether it has a subcategory linked to it (Column K). It is important to note that subcategories will not be implemented in the modelling until the final revision of the glossary, except for those used in enumerated properties.

Finally, information about the reference in the regulation (document, articles, and description) is shown in Columns L, M, and N.

1. Items (m to n)

Under this sheet you will find information about decisions that were taken considering a block of items at the same time, to be mapped into X new items. You will find on the right-side information about old item 1, 2 and/or 3 (with an indication of the domain to which they belong to, the item code and label) that combined have been substituted by the new items 1,2 and/or 3 that are indicated on the right side and highlighted in blue.