

Bidding FFR capacity

Implementation Guide

Version 0.3
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FINGRID

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1. Introduction

This guide contains information about the process for bidding of Fast Frequency Reserves by electrical messages. The document presents an overview to the business rules as well as provides detailed information about the messages exchanged between Fingrid and Balance Service Provider or their service provider (both referred later as BSP).

1.1 Abbreviations

BSP	Balance Service Provider
FFR	Fast Frequency Reserve
FCR-D	Frequency Containment Reserve, Disturbance

1.2 Change log

Version 0.3 on the 29.1.2021

1.3 References

- [1] urn:iec62325.351:tc57wg16:451-7:reservebiddocument:7:1
- [2] urn:iec62325.351:tc57wg16:451-1:acknowledgementdocument:8:1
- [3] Terms and conditions for providers of Fast Frequency Reserves (FFR)
(official version in Finnish:-Ehdot ja edellytykset nopean taajuusreservin (FFR) toimittajalle)
- [4] https://docstore.entsoe.eu/Documents/EDI/Library/cim_based/schema/Reserve_bid_document_UML_model_and_schema_v1.1.pdf
- [5] urn:entsoe.eu:wgedi:errp:reserveallocationresultdocument:5:0

2. General Rules

2.1 Trade process

BSP can submit hourly bids to the FFR markets D-1 18.00 Finnish time (EET/EEST). For each hour, Fingrid places the bids in price order, with the principle of giving priority to the cheapest bid. A necessary number of the bids is used in the price order.[3] Combination bid of FFR and FCR-D is first processed on FFR markets, after which the bid is sent to FCR-D markets if not used in FFR.

2.2 Technical Aspects

Bid documents, Allocation Result documents and Acknowledgement documents will be exchanged between the parties using the ECP/MADES network.

If the ECP connection is not working properly, the BSP should, if possible, use the Vaksi Web trading system as a back-up to check the status of the submitted bids.

2.3 Updating and deleting of bids

BSP can update bids by sending a new bid with the same bid ID. Latest successfully received bid is valid.

Bids can be deleted by sending a new bid with the same bid ID and zero amount. This removes bid totally from Vaksi trading system.

The price and capacity of a bid can be updated. The time interval of the bid cannot be updated.

BSP can see valid bids in Vaksi Web trading system. Bids can be deleted manually in Vaksi Web.

3. Message Implementation Guide

The bidding process can be summarized in the following steps:

1. Bids are submitted by BSP using the ENTSO-E Reserve Bid Document[1]
2. Fingrid will always acknowledge a bid document using a standard ENTSO-E Acknowledgement Document[2]
3. Results are sent to BSP using ENTSO-E Reserve Allocation Result Document[5]

3.1 Reserve bid document

3.1.1 Business rules

- Recommended maximum number of bids within the bid document is 2 000.
- Bid price can have two decimals.
- Bid volume can have one decimal.
- FFR bid is an indivisible bid which is fully accepted, FCR bid is a divisible bid which can be partially accepted.
- Decimal separator must be a period.
- Document identification mRID must be in UUID (Universally unique identifier) - format
- EIC code shall be used as sender identification code and subject party code.
- Each BidTimeSeries can only contain a single bid
- All bid periods must be included in the header Time Interval

3.1.2 FFR & FCR-D combination bid

- Combination of FFR and FCR-D bid is created by exclusive linking one FFR bid and one FCR-D bid
- Both parts of a combination bid must be included in the same bid document
- Exclusively linked bids must have same volume and same time interval
- Exclusively linked bids can have different prices, and the prices must be bigger or equal to zero
- If bids are linked without a valid FCR agreement with Fingrid, the document, including the FFR bid, is fully rejected
- Exclusive Bid Identifier used to link the bids must be unique for each FFR/FCR-D pair

	FFR	FCR-D
Minimum bid size (MW)	1,0	1,0
Maximum bid size (MW)	10,0	10,0
Minimum price (€/MW,h)	0	0

3.1.3 Mapping table

ReserveBid_MarketDocument	
mRID	<i>Unique identification of the document in UUID format</i>
revisionNumber	Fixed 1
type	A24 Bid document
process.processType	Z14 Fast Frequency Reserve (FFR) Process
sender_MarketParticipant.mRID	<i>EIC party code (X) of the BSP or their service provider</i> XXXXXXXXXXXXXXXX (BSP or their service provider) codingScheme = A01 (EIC)
sender_MarketParticipant.marketRole.type	A46 Balance Service Provider A45 Service provider (Energy Service Company)
receiver_MarketParticipant.mRID	10X1001A1001A264 (Fingrid) codingScheme = A01 (EIC)
receiver_MarketParticipant.marketRole.type	A04 System operator (TSOs)
createdDateTime	<i>Date and time for creation of the document</i> YYYY-MM-DDTHH:MM:SSZ (ISO 8601 UTC format)
reserveBid_Period.timeInterval	<i>The beginning and ending date and time of the period covered by the document</i> YYYY-MM-DDTHH:MMZ/YYYY-MM-DDTHH:MMZ (ISO 8601 UTC format)
domain.mRID	10YFI-1-----U codingScheme = A01 (EIC)
subject_MarketParticipant.mRID	<i>EIC party code (X) of the BSP</i> XXXXXXXXXXXXXXXX (BSP) codingScheme = A01 (EIC)
subject_MarketParticipant.marketRole.type	A46 Balance Service Provider
Bid Time Series	

mRID	<i>Unique over time identification of the of the bid given by the sender. Cannot only be a running number, must contain also some other char. Recommended to contain time stamp of the bid.</i>
auction.mRID	Auction identification "FFR" for FFR "FCR" for FCR-D part of exclusive bid
businessType	Z85 Fast Frequency Reserve C27 FCR-D, Frequency Containment Reserves, Disturbance Z94 FCR-D, Frequency Containment Reserves, Disturbance, one step activation
acquiring_Domain.mRID	<i>EIC code for the national area</i> 10YFI-1-----U <i>"The area where the resource is contracted for use"</i> codingScheme = A01 (EIC)
connecting_Domain.mRID	<i>EIC code for the national area</i> 10YFI-1-----U <i>"The area where the resource is located"</i> codingScheme = A01 (EIC)
quantity_Measure_Unit.name	MAW
currency_Unit.name	EUR
price_Measure_Unit.name	MAW
divisible	A01 Yes for FCR-D A02 No for FFR
linkedBidsIdentification	Not used
multipartBidIdentification	Not used
exclusiveBidsIdentification	Optional. <i>Unique identification is used when linking two exclusive bids together, i.e. FFR and FCR-D bid have same exclusiveBidsIdentification</i>
blockBid	Not used
registeredResource.mRID	Kulutus / Tuotanto / Aggregoitu codingScheme = NFI (kansallinen tunnus)
flowDirection.direction	A01 Up
marketAgreement.type	Optional. Is used for FCR-D combination bid. Empty for FFR bid. A04 for yearly market A13 for hourly market
Period	
timeInterval	<i>The hour of the bid in question, the time interval can be only one hour</i> YYYY-MM-DDTHH:MMZ/YYYY-MM-DDTHH:MMZ (ISO 8601 UTC format) This shall be included in the Time Period Covered
resolution	PT60M or PT1H
Point	
position	1 For all bids

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quantity.quantity	<i>The volume of the bid in question, 1 MW granularity, 1 MW minimum</i>
price.amount	<i>The price expressed for the bid. For FCR-D yearly market bid, price 0 should be used.</i>

3.1.4 Validation of bid document

An acknowledgement document is generated either accepting the completely received document or rejecting it completely. Partly accept is never used. Figure 1 shows an example of the acknowledgement document.

Following error codes are applied:

- A01 successfully received document.
- A02 discarded document.

```
<?xml version="1.0" encoding="UTF-8" standalone="true"?>
- <Acknowledgement_MarketDocument xmlns="urn:iec62325.351:tc57wg16:451-1:acknowledgementdocument:8:1"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns:xsd="http://www.w3.org/2001/XMLSchema">
  <mRID>839061c29ca546debb331af01c5a3092</mRID>
  <createdDateTime>2021-01-29T09:57:02Z</createdDateTime>
  <sender_MarketParticipant.mRID codingScheme="A01">10X1001A1001A264</sender_MarketParticipant.mRID>
  <sender_MarketParticipant.marketRole.type>A27</sender_MarketParticipant.marketRole.type>
  <receiver_MarketParticipant.mRID codingScheme="A01">44X-DummyBSP100</receiver_MarketParticipant.mRID>
  <received_MarketDocument.mRID>75e56646-8cce-4fd6-8ca3-aaeca7a0a461</received_MarketDocument.mRID>
  <received_MarketDocument.revisionNumber>1</received_MarketDocument.revisionNumber>
  <received_MarketDocument.createdDateTime>2020-12-30T08:57:00Z</received_MarketDocument.createdDateTime>
  - <Reason>
    <code>A01</code>
  </Reason>
</Acknowledgement_MarketDocument>
```

Figure 1 Example of acknowledgement message to bid document

The table below contains the list of error messages that will be included in the Acknowledgement document in case validation of a bid document fails:

Description	Error message
Reserve Bid Document:	
Document Identification is mandatory	-Message reference missing.
Document Identification must be in UUID format	-Document Identification must be in correct format
Document type must be filled out correctly	-DocumentType missing. -DocumentType must be A24
Process type must be filled out correctly	-ProcessType not valid
Message must be received within a given time	-Message was received after deadline.
Message can only include bids for next 30 days	-Message contains data for more than next 30 days.
Sender Identification must be connected to the Subject Party	-SenderIdentification missing -Sender is not connected to the Subject Party.
Message must contain correct Receiver Identification	-ReceiverIdentification missing. -ReceiverIdentification is wrong
Message must contain correct subject party	-Subject party missing -Subject party not found.
Time stamp of the document must be in correct format	-createdDatetime format is incorrect -Decimals are not allowed in createdDatetime

Time interval of the document must be in correct format	<i>-ReserveBidTimeInterval not in correct format</i>
Bid Times Series:	
Bid Identification is mandatory	<i>-ReserveBidIdentification missing.</i>
Business type must be correct	<i>-Business type missing -Message can only contain FFR bids and FCR-D bids</i>
FFR/FCR agreement with Fingrid must be valid	<i>-SubjectParty is not allowed to submit FFR quotes. -SubjectParty is not allowed to submit FCR quotes.</i>
Quantity Measure unit must be MAW	<i>-Quantity unit must be MAW.</i>
Currency must be EUR	<i>-Currency must be EUR.</i>
Price Measure unit must be MAW	<i>-Price unit must be MAW</i>
Exclusive Bid Identification is missing	<i>-ExclusiveBidIdentification missing</i>
FFR bid must be linked to only one FCR-D bid	<i>-Duplicate Exclusive bid Identification in FCR-D part -Duplicate Exclusive bid Identification in FFR part</i>
Exclusive bids must have same volume and same time interval	<i>-Linked bids must have same quantity -Linked bids must have same time interval</i>
Direction must be specified	<i>-Direction must be A01</i>
marketAgreement type must be specified for FCR-D part	<i>-MarketAgreementType missing. -MarketAgreementType must be A04 or A13</i>
Bid Times Series Interval:	
Time interval of the bid must be in correct format	<i>-Period TimeInterval not in correct format</i>
Bid interval must be included in document time interval	<i>-Period is not in header timeinterval</i>
Quantity is required	<i>-Quantity required</i>
FFR/FCR-D quantity cannot be negative	<i>-Quantities must be 0 or larger</i>
FFR/FCR-D quantity must be within accepted limits	<i>-Minimum quantity 1 MW and maximum quantity 10 MW for FFR/FCR-D.</i>
Quantity can contain a maximum of one decimal	<i>-Quantity contains too many decimals; position 1.</i>
Price is required	<i>-Price required</i>
Prices cannot be negative	<i>-Price is lower than the lower limit</i>
Price can contain a maximum of two decimals	<i>-Price contains too many decimals; position 1.</i>

3.2 Reserve allocation result document

3.2.1 Business rules

- The time series will include volume and megawatt price per hour (EUR/MW/h).
- The result will not have any reference to the bids.
- This contains only FFR results. FCR-D part of combination bids is reported with FCR results.
- The time series will include result per hour. Result is sum of all accepted bids.

- Reserve Allocation Result Document is sent to a BSP only, if the BSP has submitted bids for that day to Fingrid.

3.2.2 Mapping table

Reserve Allocation Result	
Document Identification	<i>Unique identification of the document</i>
Document Version	Fixed 1
Document Type	A38 Reserve Allocation Result
Process Type	Z14 Fast Frequency Reserve (FFR) Process
Sender Identification	10X1001A1001A264 (Fingrid) codingScheme = A01 (EIC)
Sender Role	A04 System operator (TSOs)
Receiver Identification	XXXXXXXXXXXXXX (BSP or their service provider) codingScheme = A01 (EIC)
Receiver Role	A46 Balance Service Provider
Creation Date Time	<i>Date and time for creation of the document</i> YYYY-MM-DDTHH:MM:SSZ (ISO 8601 UTC format)
Reserve Bid Time Interval	<i>The beginning and ending date and time of the period covered by the document</i> YYYY-MM-DDTHH:MMZ/YYYY-MM-DDTHH:MMZ (ISO 8601 UTC format)
Domain	10YFI-1-----U (Finland) codingScheme = A01 (EIC)
Allocation Time Series	
Time Series Identification	<i>Unique identification of the time series instance</i>
Reserve Bid Document Identification	Fixed "NA" <i>Note: the element should not be checked</i>
Reserve Bid Document Version	Fixed 1
Reserve Bid Identification	Fixed "NA" <i>Note: The Reserve allocation result document contains a calculated sum, hence there is no single bid to reference</i>
Tendering Party	10X1001A1001A264 (Fingrid) codingScheme = A01 (EIC)
Auction Identification	Fixed "FFR"
Business Type	Z85 Fast Frequency Reserve (FFR)
Acquiring Area	10YFI-1-----U (Finland) codingScheme = A01 (EIC)
Connecting Area	10YFI-1-----U (Finland) codingScheme = A01 (EIC)
Contract Type	A01 Daily
Contract Identification	Fixed "NA"
Measure Unit Quantity	MAW

Currency	EUR
Measure Unit Price	MAW
Direction	A01 Up
Period	
Time Interval	<i>The hour of the bid in question, the time interval can be only one hour</i> YYYY-MM-DDTHH:MMZ/YYYY-MM-DDTHH:MMZ (ISO 8601 UTC format) This shall be included in the Time Period Covered
Resolution	PT60M or PT1H
Interval	
Pos	<i>The relative position of a period within a Reserve Bid Interval</i>
Qty	<i>Sum of all accepted bids</i>
Price	<i>Marginal price of the hour</i>

3.3 Communication overview

In the figure below, the overall communication regarding the bidding process to the FCR-markets is clarified.

