

The %MktKey Macro

Introduction

The %MktKey autocall macro creates expanded lists of variable names and creates an output data set named Key. This macro is most commonly used to create KEY= input data sets for the %MktRoll macro.

%MktKey Macro Syntax

%MktKey (*list*)

Required Argument

list

specifies the variable list or matrix size list, optionally followed by a τ or \mathbf{T} (for transpose). The list is a positional argument and it is not specified after a name and an equal sign. Without the τ , the names go X1, X2, X3, and so on, across each row. With the τ , the names go X1, X2, X3, and so on, down each column.

Help Option

You can specify either of the following to display the option names and simple examples of the macro syntax:

%mktkey (help)

%mktkey (?)

Example

This example uses the %MktKey macro to create a key data set for that contains 5 rows and 10 columns and $5 \times 10 = 50$ variable names, X1–X50. You can specify the number of rows followed by the number of columns as follows:

%mktkey (5 10)

Figure 1 shows the resulting Key output data set.

Figure 1 %MktKey(5 10) Data Set

x1	x2	x3	x4	x5	x6	x7	x8	x9	x10
x1	x2	x3	x4	x5	x6	x7	x8	x9	x10
x11	x12	x13	x14	x15	x16	x17	x18	x19	x20
x21	x22	x23	x24	x25	x26	x27	x28	x29	x30
x31	x32	x33	x34	x35	x36	x37	x38	x39	x40
x41	x42	x43	x44	x45	x46	x47	x48	x49	x50

Alternatively, you can specify the number of rows and number of columns followed by a **t** or **T** and get the transpose of this data set. The output data set is again called Key. The following statement demonstrates this option:

```
%mktkey(5 10 t)
```

Figure 2 shows the resulting Key output data set. This time the names progress down the columns instead of across the rows.

Figure 2 %MktKey(5 10 t) Transposed Data Set

x1	x2	x3	x4	x5	x6	x7	x8	x9	x10
x1	x6	x11	x16	x21	x26	x31	x36	x41	x46
x2	x7	x12	x17	x22	x27	x32	x37	x42	x47
x3	x8	x13	x18	x23	x28	x33	x38	x43	x48
x4	x9	x14	x19	x24	x29	x34	x39	x44	x49
x5	x10	x15	x20	x25	x30	x35	x40	x45	x50

The %MktKey macro also has another type of syntax. You can provide a list of variables to the %MktKey macro as follows:

```
%mktkey(x1-x15)
```

The %MktKey macro produces the following line in your SAS log:

```
x1 x2 x3 x4 x5 x6 x7 x8 x9 x10 x11 x12 x13 x14 x15
```

You can copy and paste this list to make it easier to construct the KEY= data set for the %MktRoll macro. The following statements create the Key data set:

```
data key;
  input (x1-x5) ($);
  datalines;
  x1 x2 x3 x4 x5
  x6 x7 x8 x9 x10
  x11 x12 x13 x14 x15
  . . . . .
;
```