To check where mysql data is stored:  
mysql -u root -p -e 'SHOW VARIABLES WHERE Variable\_Name LIKE "%dir"'

In Homebrew the “my.cnf” file is not created by default. However, there is a default file that could be used to make changes to our database. The file is located at:

/usr/local/Cellar/mysql/5.7.12/support-files/my-default.cnf

Sample guide:  
Moving MySQL databases to a Different Location

I decided to try to move my own MySQL database files to a different location on an external hard drive. This is for MySQL on Mac OS X 10.5. The original database files are located at /usr/local/mysql/data. Here are the steps I took:

1. Stopped the MySQL server. You can do this using the System Preferences MySQL pane, or you can do it like so:

mysqladmin -p shutdown

Then give it your MySQL root user password and the MySQL server will shut down.

2. Became the system root user.

3. copied the /usr/local/mysql/data directory and all of its files and subdirectories to the new location at /Volumes/Elements1TB/mydbs/ like so:

cd /Volumes/Elements1TB/mydbs

cp -R /usr/local/mysql/data .

4. Added a line to my /etc/my.cnf file. My /etc/my.cnf file now looks like this:

[mysqld]

max\_allowed\_packet=200M

connect\_timeout=60

datadir=/Volumes/Elements1TB/mydbs/data/

5. Navigated to the /Volumes/Elements1TB/mydbs/ directory and executed this command:

chown -R \_mysql:wheel data

Where to move my.cnf file.

The homebrew mysql contains sample configuration files in the installations's support-files folder.

ls $(brew --prefix mysql)/support-files/my-\*

If you need to change the default settings you can use one of these as a starting point.

cp $(brew --prefix mysql)/support-files/my-default.cnf /usr/local/etc/my.cnf

As @rednaw points out, a homebrew install of MySQL will most likely be in /usr/local so the my.cnf file should not not be added to the system /etc folder, so I’ve changed the command to copy the file into /usr/local/etc.