

Plan Overview

A Data Management Plan created using DMP Tool

Title: analysis of Brazilian financial investment funds CVM - Escola Politécnica - PPGEE - PCS

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Data types and sources

The sections in the template outline are based on Suggested Elements of a DMP (see Links tab) provided by DOE, but DMPs are not required to follow this template. Consult the funding solicitation for guidance about when and how to submit a DMP. For the data types and sources suggested element, a brief, high-level description of the data to be generated or used through the course of the proposed research and which of these are considered digital research data necessary to validate the research findings may be included.

This DMP proposal encompass Data provided by Brazilian Government site (dados.gov.br), in fact managed by CVM ("Comissão de Valores Mobiliários" - securities commission), on Brazilian financial investment funds.

Data will be obtained from the database - data.gov.br: "http://dados.gov.br/dataset/fi-doc-inf_diario". Data are exposed on files type .csv. As the volume of data is relatively low (some MB per monthly file), so they will be imported as tables in Python environment (or alternatively R) for the interesting analysis on them.

Content and format

A statement of plans for data and metadata content and format including, where applicable, a description of documentation plans, annotation of relevant software, and the rationale for the selection of appropriate standards. (Existing, accepted community standards should be used where possible. Where community standards are missing or inadequate, the DMP could propose alternate strategies that facilitate sharing, and should advise the sponsoring program of any need to develop or generalize standards.)

Input Datasets available by CVM on dados.gov.br - http://dados.gov.br/dataset/fi-doc-inf_diario are in .csv file and divided per month (since starting of 2017). The files available in this data set have the names (up to sep-2017):

- Informes Diários FI (Janeiro/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Janeiro/2017);

- Informes Diários FI (Fevereiro/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Fevereiro/2017);

- Informes Diários FI (Março/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Março/2017);

- Informes Diários FI (Abril/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Abril/2017);

- Informes Diários FI (Maio/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Maio/2017);

- Informes Diários FI (Junho/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Junho/2017);

- Informes Diários FI (Julho/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Maio/2017);

- Informes Diários FI (Agosto/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Junho/2017);

- Informes Diários FI (Setembro/2017)CSV - Fundos de Investimento ICVM 555 - Informes Diários (Setembro/2017);

The input dataset contains the following fund information (fields), related to the date of competence:

- Fund CNPJ (government public identification to it)Total value of the fund portfolio (alphanumeric);
- Data of competence (format AAAA-MM-DD);
- Net worth (numeric);
- Value of the quota (numeric);
- Captures carried out on the day (numeric);
- Redemptions paid on the day (numeric);
- Number of quota holders (numeric).

The output files will be stored in a public folder (from Microsoft Onedrive) in csv format where the 1st field will be the Fund CNPJ and the second one depending on the calculation done to the following questions proposed to analysis. Until now, to be know:

1. What are the ten largest active investment funds (with funding and redemption movements) in 2017 (considering the average monthly net worth)? Numeric - as lower, as larger.
2. What are the ten most profitable active investment funds (gross profitability accumulated) in 2017? Numeric - as lower, as higher.
3. What are the ten active investment funds with the largest number of (average) quota holders in 2017? Numeric - as lower, as larger.
4. What are the ten funds of lowest daily negative fluctuation of quota value in 2017? Numeric - as lower, as larger.
5. What are the ten active funds in 2017 in which the highest volume of redemption was realized (monthly average in R\$)? Numeric - as lower, as higher.
6. What are the ten active funds in 2017 in which the highest funding volume (monthly average R \$) was made? Numeric - as lower, as higher.

Sharing and preservation

A description of the plans for data sharing and preservation.

Datasets to be analysed are publicly available on dados.gov.br from Brazilian government and maintained/updated by CVM. Answers of study being proposed will be let public available as well in a OneDrive (Microsoft) are. Link will be complemented further in this template, when available.

Protection

A statement of plans, where appropriate and necessary, to protect confidentiality, personal privacy, Personally Identifiable Information, and U.S. national, homeland, and economic security; recognize proprietary interests, business confidential information, and intellectual property rights; and avoid significant negative impact on innovation, and U.S. competitiveness.

Data will be preserved: input data based on policies from Brazilian Government (data.gov.br) and csv files to be used on analysis and its answers in an Onedrive (Microsoft) public area. For instance, there is no need for special confidential, intellectual, proprietary protection.

Rationale

A discussion of the rationale or justification for the proposed data management plan including, for example, the potential impact of the data within the immediate field and in other fields, and any broader societal impact.

Data analysed will be done public (for public access), as well dataset used (in csv format). Output Data should help to answer some reasearch analytical questions, to be known:

1. What are the ten largest active investment funds (with funding and redemption movements) in 2017 (considering the average monthly net worth)?
2. What are the ten most profitable active investment funds (gross profitability accumulated) in 2017?
3. What are the ten active investment funds with the largest number of (average) quota holders in 2017?
4. What are the ten funds of lowest daily negative fluctuation of quota value in 2017?
5. What are the ten active funds in 2017 in which the highest volume of redemption was realized (monthly average in R \$)?
6. What are the ten active funds in 2017 in which the highest funding volume (monthly average R\$) was made?

Considering them, there are the intentionation to maintain datasets/answers public, allowing further and complementary prospections on analysis done, that will bring visibility to major questions done commonly by researchers in this area, even fund investors.

Software & Codes

For office and program specific guidance, refer to the Requirements and Guidance from DOE Sponsoring Offices webpage. (See the Link in the Links tab above).

Software, procedures and code to be used will be stored in OneDrive public area together csv files containing input and output datasets. Additional documentation on them (besides comments on code) will be provided to enable a good understanding on DMP stablished and Data usage.
