



# Unicorn Macro Fund, LP

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## FUND SUMMARY

Unicorn Macro Fund, LP ("the Fund") is a private-equity 506(c) which employs a global macro strategy focusing on markets that have advanced central banks, specifically Japan, Europe and the United States. The Fund uses proprietary applied mathematics to buy and sell spot currencies and futures on bond & market indexes. The Fund relies on strict risk management and money management to optimize returns. Unicorn Macro Fund is an alpha fund generating returns regardless of overall market conditions. For the past 3 years, the Fund has achieved better than 20% annual returns, net-of-fees and expenses, in "Real-time Proof-of-Concept."

## MONTHLY SUMMARY (NET OF ALL FEES AND EXPENSES)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
<b>2016</b>	0	0	-5.51	-8.14									<b>-13.65</b>
<b>2016</b>	-5.57	12.25	10.68	10.87	-5.84	7.77	-0.27	3.74	1.00	-5.57	23.08	0	<b>52.12</b>
<b>2015</b>	17.87	-8.16	-10.08	17.10	5.98	0.78	7.17	-0.32	13.27	7.52	21.05	-0.16	<b>72.02</b>
<b>2014</b>	-11.66	1.84	-0.25	15.12	11.01	5.69	-7.69	9.24	3.09	14.08	14.78	19.70	<b>56.47</b>
<b>2013</b>	9.77	4.94	12.15	4.30	3.77	-23.55	0.37	-0.85	-1.85	16.99	-1.92	-4.86	<b>19.73</b>

## FUND INFORMATION

<b>Fund Inception</b>	January 2013
<b>AUM</b>	\$175,000
<b>Minimum Investment</b>	\$25,000
<b>Management Fee (Graduated 10% Hurdle Rate)</b>	2%
<b>Performance Fee (Graduated 10% Hurdle Rate)</b>	20%
<b>Subscription</b>	Daily
<b>Subscription and Redemption</b>	Monthly, w/ 5 day's written notice
<b>High Water Mark</b>	Yes
<b>Prime Broker</b>	TD Ameritrade
<b>Reporting Frequency</b>	Monthly

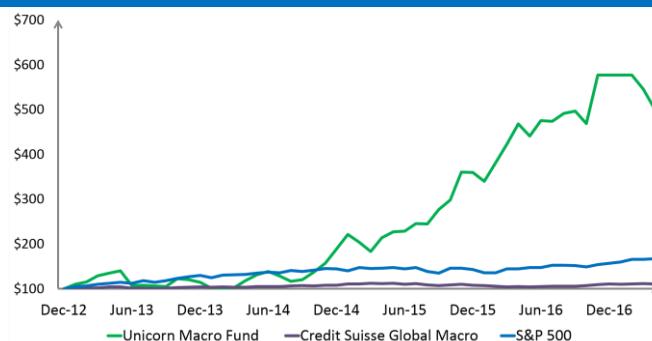
## PORTFOLIO ATTRIBUTES

<b>Average Number of Positions</b>	0 – 4
<b>Median Trade Duration</b>	14 Days
<b>Mean Trade Duration</b>	22 Days

## PERFORMANCE METRICS

	Unicorn	CS Global Macro Index	S&P <sup>1</sup>
<b>Ann. Return</b>	43.09%	2.47%	12.45%
<b>Stdev<sup>2</sup></b>	33.26%	3.94%	10.19%
<b>Sharpe<sup>2</sup></b>	1.29	0.56	1.20
<b>Correlation<sup>3</sup></b>	0.80	0.82	-

## PERFORMANCE CHART



<sup>1</sup>S&P 500 assumes dividends are reinvested

<sup>2</sup>Annualized results based off monthly net returns

<sup>3</sup>Results based off monthly net returns

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