



# 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
2016	-5.57	12.25	10.68	10.87	-5.84	7.77	-0.27	3.74	-	-	-	-	33.63
2015	17.87	-8.16	-10.08	17.10	5.98	0.78	7.17	-0.32	13.27	7.52	21.05	-0.16	72.02
2014	-11.66	1.84	-0.25	15.12	11.01	5.69	-7.69	9.24	3.09	14.08	14.78	19.70	56.47
2013	9.77	4.94	12.15	4.30	3.77	-23.55	0.37	-0.85	-1.85	16.99	-1.92	-4.86	19.73

### FUND INFORMATION

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

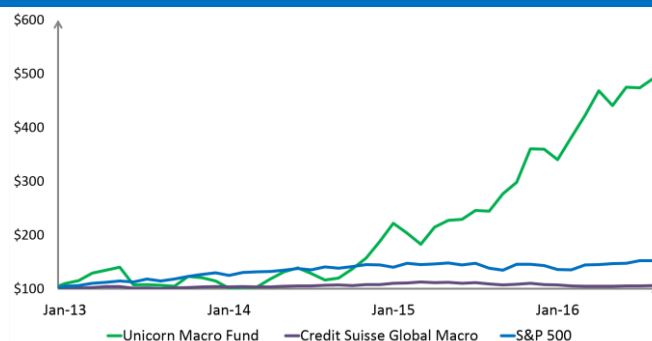
### PORTFOLIO ATTRIBUTES

Average Number of Positions	0 – 4
Median Trade Duration	14 Days
Mean Trade Duration	22 Days

### PERFORMANCE METRICS

	Unicorn	CS Global Macro Index	S&P <sup>1</sup>
Ann. Return	49.60%	1.58%	12.07%
Stdev <sup>2</sup>	33.24%	4.11%	10.66%
Sharpe <sup>2</sup>	1.48	0.32	1.11
Correlation <sup>3</sup>	0.51	0.79	-

### 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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