Unicorns in the bible (KJV of course):

Numbers 23:22

"God brought them out of Egypt; he hath as it were the strength of an unicorn. "

Job 39:9

"Will the unicorn be willing to serve thee, or abide by thy crib?"

Psalms 22:21

"Save me from the lion's mouth: for thou hast heard me from the horns of the unicorns. "