

CURRENCYSHARES MEXICAN PESO TRUST

Form FWP

July 27, 2010

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Currencies as

Currencies as

an Asset Class

an Asset Class

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Next Investments

Filed Pursuant To Rule 433

Registration Nos. 333-163068, 333-164343, 333-168005, 333-167459,

333-164342, 333-159961, 333-150687, 333-159964, 333-168006

The slides set forth below were presented in connection with the First Annual Alternative Strategies conference in Chicago, Ill

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Applications for Currency ETPs  
Applications for Currency ETPs  
Buying  
international  
stocks  
and

bonds  
inherently  
introduces  
some  
exposure  
to  
fluctuating currency values, which can significantly impact returns for U.S. investors.  
International  
Hedging  
Equipped  
with  
currency  
ETPs,  
investors  
can  
make  
calls  
on  
the  
future  
value  
of  
any  
given  
pair of currencies. For example, an investor who believes the U.S. dollar will weaken  
compared  
to  
the  
euro  
may  
choose  
to  
go  
long  
the  
CurrencyShares®  
Euro  
Trust,  
while  
an investor who thinks the euro is relatively overvalued may choose to short the trust  
instead.  
Speculation  
i.e.  
Popular  
Carry  
Trade,  
where  
investors  
profit  
on

the  
interest  
rate  
differential

between two currencies. A simple version of the trade can be achieved by purchasing a high-yielding currency ETP and shorting a low-yielding one.

Alpha  
Strategies

Just as investors diversify their international stock and bond portfolios to reduce risk, investors can also diversify their cash allocations.

Diversifying  
Cash

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Benefits of Currency in an ETP Format

Benefits of Currency in an ETP Format

Accessibility

Transparency

Cost-effectiveness

Flexibility

Choice

Liquidity

Shares

of

each

CurrencyShares

Trust

may

not

be

suitable

for

all

investors.

The

value

of

the

shares

of

each

CurrencyShares

Trust

relates

directly

to

the

value

of

the

foreign

currency

held

by

the

particular

Trust.

This

creates

a

concentration

risk

associated

with

fluctuations  
in  
the  
price  
of  
the  
applicable  
foreign  
currency.  
Accordingly,  
a  
decline  
in  
the  
price  
of  
that  
currency  
will  
have  
an  
adverse  
effect  
on  
the  
value  
of  
the  
shares  
of  
the  
particular  
CurrencyShares  
Trust.  
Factors  
that  
may  
have  
the  
effect  
of  
causing  
a  
decline  
in  
the  
price  
of  
a  
foreign



currency  
include  
national  
debt  
levels  
and  
trade  
deficits,  
domestic  
and  
foreign  
inflation  
rates,  
domestic  
and  
foreign  
interest  
rates,  
investment  
and  
trading  
activities  
of  
institutions  
and  
global  
or  
regional  
political,  
economic  
or  
financial  
events  
and  
situations.  
Shares  
of  
each  
CurrencyShares  
Trust  
can  
be  
bought  
and  
sold  
through  
a  
broker;  
as  
such,

investors  
may  
be  
required  
to  
pay  
brokerage  
commissions  
in  
connection  
with  
a  
purchase  
or  
sale.  
There  
can  
be  
no  
assurance  
that  
an  
active  
trading  
market  
for  
the  
shares  
of  
any  
CurrencyShares  
Trust  
will  
develop  
or  
be  
maintained.  
For  
a  
more  
complete  
discussion  
of  
risk  
factors  
applicable  
to  
each  
CurrencyShares  
Trust,

carefully  
read  
the  
particular  
Trust's  
prospectus.

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Source data: Charts created by Rydex|SGI

using data from Standard & Poor's, Bloomberg and FactSet.

This information is intended to be general in nature and should not be construed as investment advice nor a recommendation of

Correlations

displayed

are

based  
on  
past  
performance,  
which  
is  
no  
guarantee  
of  
future  
results.

The  
indices  
are  
unmanaged  
and  
not  
available  
for  
direct  
investment.

\*Rydex|SGI

offers funds with investment strategies similar to the referenced asset classes. However, performance presented is that of the re  
index

or  
indicator

and  
not  
that  
of

any  
Rydex|SGI  
fund.

Correlation  
(1/1/2000 through 6/30/2010)

Correlation

Correlation

1.00

0.14

-0.08

-0.04

Bloomberg 1-Month CD Index (cash)

1.00

-0.24

-0.22

Barclays Capital U.S. Aggregate

Bond Index

US Dollar

Index

S&P 500

Barclays  
Capital U.S.  
Aggregate  
Bond Index  
Bloomberg 1-  
Month CD  
Index (cash)  
US Dollar Index  
1.00  
S&P 500  
-0.02  
1.00

Currency has historically offered a low correlation to other asset classes like stocks and bonds, which in turn helps lower portfolio risk and boost overall returns.

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Important Disclosure

Important Disclosure

**This**  
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prospectus.  
Please  
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read  
the  
prospectus

carefully  
before  
investing.

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Dollar

Trust,

CurrencySharesS®

British

Pound

Sterling

Trust,

CurrencyShares®

Canadian

Dollar

Trust,

CurrencyShares®

Euro

Trust,

CurrencyShares®

Japanese

Yen

Trust,

CurrencyShares®

Mexican

Peso

Trust,

CurrencyShares®

Russian

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CurrencyShares®

Swedish

Krona

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