

CURRENCYSHARES MEXICAN PESO TRUST

Form FWP

October 03, 2011

Rydex CurrencyShares

®

Currency as an Asset Class

This presentation is provided for informational purposes only. The contents are neither designed nor intended and should not be relied upon as, investment, legal, tax or accounting advice or as a recommendation of any specific security or strategy. **Investors should** understand the risks, as well as potential benefits, of the products and strategies referenced throughout this presentation and consult their financial advisor before deciding what, if any, course of action to take for their own particular situation.

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Rydex | SGI Overview

Focused on delivering alpha and beta solutions

276 employees with 46 investment professionals

~\$26 billion in assets under management, with \$9.2 billion in Exchange Traded Products as of 06.30.11

A subsidiary of Guggenheim SBC Holdings, LLC, a special purpose entity managed by an affiliate of Guggenheim Partners, LLC

Who we are

We innovate

with numerous industry firsts

First Equal Weight ETF [RSP in 2003]

First Currency ETPs [CurrencyShares, 2006]

First
Equal
Weight
S&P
Sector
ETFs
[2006]

First Managed Futures Mutual Fund [2007]

We educate
providing education that empowers
advisors to deliver innovative, competitive
solutions to their clients
What we do

Rydex: Current Exchange Traded Products

US Value

US Growth

US Core

US Sectors

Global-Int'l Equity/Currency

ETPs

Pure Style S&P 400

Pure Style S&P 400

Russell Top 50

Australian Dollar

British Pound

Pure Style S&P 500
Pure Style S&P 500
S&P 500 2X
Canadian Dollar
Mexican Peso
Pure Style S&P 600
Pure Style S&P 600
S&P 500 Inverse 2X
Euro
Swedish Krona
Swiss Franc
Russian Ruble
Japanese Yen
Chinese Renminbi
EQUAL
EW S&P 500
EW Consumer Discretionary
EW MSCI ACWI
WEIGHT
EW S&P 400 MidCap
EW Consumer Staples
EW MSCI EAFE
ETFs
EW S&P 600 SmallCap
EW Energy
EW MSCI Emerging Markets
EW Russell 1000
EW Financials
EW Russell MidCap
EW Health Care
EW Russell 2000
EW Industrials
EW Materials
EW Technology
EW Utilities

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Rydex|SGI: A History of Innovation

RSP

First Equal

Weight ETF

4/24/2003

XLG

Differentiated

Mega-Cap Exposure

5/4/2005

FXE

First Currency

ETF in U.S.

12/5/2005

Pure Style ETFs:

3/1/2006

Domestic Equal Weight

Global/Int'l Equal Weight

2003

2007

2005

2009

2010

2004

2006

2008

2011

First Managed

Futures Mutual Fund

3/2/2007

Read a fund's prospectus and summary prospectus (if available) carefully before investing. It contains the fund's investment charges, expenses and other information, which should be considered carefully before investing. Obtain a prospectus and summary prospectus (if available)

at

www.rydex-sgi.com

or

call

800.820.0888.

Currency in the News

An Overview of Currency

The currency market is the world's largest and most liquid market, with average daily turnover of roughly \$4 trillion*

Many hedge funds and institutions have used currency investing as a means of hedging certain portfolio exposures against currency risks and opportunistically trading across currencies

Many foreign currencies have historically shown a low correlation to U.S. equity and fixed-income markets

Currency investing offers a variety of trading strategies

* Source: Bank of International Settlements, April 2010

Interest rates

Inflation / deflation

International trade

Commodity prices

Economic stability

Geopolitical risk

Factors that Impact Currency

Currency Fluctuates Significantly Over Time

Source:

Bloomberg, currency spot rates.

Past performance is no guarantee of future results.

US Dollar
Index®
S&P 500®
Index
Barclays
Capital U.S.
Aggregate
Bond Index
US Dollar Index®
1.00
S&P 500®
Index

-0.57

1.00

Barclays Capital U.S. Aggregate

Bond Index

-0.43

0.16

1.00

Source data: FactSet.

Past performance is no guarantee of future results.

Index returns do not reflect fees, expenses or transaction costs. You cannot invest directly in an index.

See important definitions on slide 19.

Correlation

(7/1/2006 through 6/30/2011)

Correlation

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

Source: Bloomberg

Performance displayed is past performance and no guarantee of future results.

For the examples above, stocks are represented by the S&P 500 Index, bonds are represented by Barclays Capital Aggregated Index, developed equities are represented by the MSCI EAFE Index, emerging market equities are represented by MSCI EM Index and the US Dollar Index. The referenced indices

are
not
available
for
direct
investment
and
do
not
reflect
the
effects
of
transaction
costs,
fees
or

expenses. The 60/40 portfolio is comprised of 60% U.S. stocks and 40% U.S. bonds; the international portfolio is comprised of international developed equities, 5% emerging market equities and 40% U.S. bonds. The international with currency portfolio is comprised of U.S. stocks, 10% international developed, 5% emerging market equities, 10% Australian dollar and 35% U.S. bonds.

Portfolio Basket Cumulative Return: 5 Years Ending 6/30/2011

-25%

-20%

-15%

-10%

-5%

0%

5%

10%

15%

20%

25%

30%

35%

Jun-06

Dec-06

Jun-07

Dec-07

Jun-08

Dec-08

Jun-09

Dec-09

Jun-10

Dec-10

Jun-11

60/40

International

Int. With Currency

Potential Impact of Adding Currency to A Portfolio

A Convenient Way to Access Currencies: CurrencyShares®

For many years, hedge funds and institutions have used currencies as a way of hedging the dollar through seeking currency exposure through the Forex

market, which could be challenging for advisors and individuals to utilize. Now, advisors and investors have a potentially efficient way of hedging dollar exposure, and taking advantage of investment opportunities in the currency markets.

Rydex **CurrencyShares**

®

offer a convenient, cost-effective way to gain exposure to ten currencies.

Potential

CurrencyShares®

Uses

Provide an efficient means of gaining exposure to a currency

Can be used as a tool for currency hedging

Can be used as part of a tactical trading strategy, individually and collectively

Currency trading is used by hedge funds and institutions to hedge foreign exchange, and to take positions, long and short, in currencies based on expectations

Investors can be long the highest-yielding currency, and short the lowest-yielding

currency (i.e., the carry-trade)

The Role of Currencies

Diversifying

Cash

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

Alpha (or
Opportunistic)
Strategies

i.e.

popular

carry

trade,

where
investors
seek
to
profit
on
the
interest
rate
differential

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

Speculation

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
Euro,
while
an
investor
who
thinks
the
euro
is

relatively
overvalued may choose to short the trust instead.

International

Hedging

Buying

international

stocks

and

bonds

inherently

introduces

some

exposure

to

fluctuating currency values, which can significantly impact returns for U.S. investors.

A currency

alpha

strategy

is

an

opportunistic
strategy
is
which
investors
seek
to
profit
from
a
currency
market
move,
as
opposed
to
a
hedging
strategy
in
which an investor is attempting to reduce risk.

Currency investing is subject to several risks. Several factors may affect the price of foreign currency relative to the U.S. dollar and trade deficits, domestic and foreign inflation rates and investors' expectations concerning inflation rates, domestic and foreign investors' expectations concerning interest rates, investment and trading activities of mutual funds, hedge funds and currency funds, political, economic or financial events and situations.

When the price of the currency declines, an investor will be adversely affected.

Short selling involves increased risk and costs, including paying more for a security than it received from its sale and the risk of unlimited losses.

Rydex CurrencyShares®

Rydex CurrencyShares

®

offers investors ten ETPs. These ETPs offer a convenient, cost-effective way to gain exposure to foreign currencies.

Rydex
CurrencyShares

®

ETPs
are
grantor
trusts,
and
they
hold
actual
foreign
currency
deposits
as
their
sole
asset.
Each
CurrencyShares

®
ETP
has
a
deposit
account
denominated
in
each
of
the
ten
currencies.

Interest
earned*,
if
any,
accrues
daily.

Any
interest,
after
trust
expenses are paid; distributed to shareholders monthly.

Ten
CurrencyShares
®

CurrencyShares
®
Australian
Dollar
Trust

FXA

CurrencyShares

®

British

Pound

Sterling

Trust

FXB

CurrencyShares

®

Canadian

Dollar

Trust

FXC

CurrencyShares

®

Chinese

Renminbi

Trust

FXCH

CurrencyShares

®

Euro

Trust

FXE

CurrencyShares

®

Japanese

Yen

Trust

FXY

CurrencyShares

®

Mexican

Peso

Trust

FXM

CurrencyShares

®

Russian

Ruble

Trust

FXRU

FXRU

CurrencyShares

®

Swedish

Krona

Trust

FXS

CurrencyShares

®

Swiss

Franc

Trust

FXF

*Such

interest

is

not

expected

to

form

a

significant

part

of

the

shareholders'

investment

return.

Benefits of Currency in an ETP Format

Accessibility

Access the currency markets through a traditional brokerage account. Shares are bought and sold on the NYSE Arca just like other exchange listed securities.

Actual

Currency

Holdings

The foreign currencies are deposited in segregated depository accounts at J.P. Morgan Chase Bank N.A. (London).

Exchange-

Traded

CurrencyShares are bought and sold on the NYSE Arca, providing an efficient means of incorporating tactical strategies or hedging exposures. CurrencyShares are eligible for margin.

Liquidity

CurrencyShares are liquid. They can be purchased in the secondary market. Shares of each Trust can be created or redeemed in baskets of 50,000 units by Authorized Participants (APs).

Choice

With nine different products covering the world's major currencies, investors can easily customize their trades to meet their investment objectives.

Transparency

CurrencyShares®

are grantor trusts, and they hold actual foreign currency deposits as their sole asset as opposed to money market debt instruments or derivatives contracts.

The assets of each Trust back the shares. The Trust does not hold or employ derivatives.

CurrencyShares Process

AP delivers currency to Trustee (principal plus three days of accrued interest) which, in exchange, provides for the delivery of capital shares of the Trust to the AP's DTC account

Depository account is comprised of two separate accounts: one for principal and the other for interest in order for the grantor trust to remain an entirely passive structure

At month end, total accrued interest is withdrawn from the interest account, trust expenses are satisfied and any interest in excess of the amount required to cover Trust expenses is distributed on a pro-rata basis to shareholders

All accounting takes place in native currency to nullify the FX impact

CurrencyShares®

1

Partial year returns are cumulative, not annualized. Performance results are short-term and may not provide an adequate basis for evaluating the performance potential of the fund over varying market conditions or economic cycles.

Performance displayed represents past performance, which is no guarantee of future results. Investment returns and principal value will fluctuate so that when

shares are redeemed, they may be worth more or less than original cost. Total returns reflect the reinvestment of all dividends. Current performance may be lower or higher than the performance data quoted. For up-to-date performance, including performance current to the most recent month-end, visit our web site at www.currencyshares.com. The NAV and Market Close Performance may differ. A major reason for the difference is that timing discrepancies can exist between the NAV, which is calculated using the WM/Reuters Closing Spot Rate, and Market Close, which is calculated using Closing Price (last trade). The WM/Reuters Closing Spot Rate is the exchange rate of the U.S. dollar and the applicable foreign currency as determined by WM/Reuters as of 4:00 PM London Time. Prior to 11/13/2008 NAV for each CurrencyShares Trust except the CurrencyShares Russian Ruble Trust, was calculated using the Noon Buying Rate, as determined by the Federal Reserve Bank of New York. *For additional information please see each trust's prospectus.*

Performance (as of 6/30/2011)

CurrencyShares®

are subject to a number of risks and 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 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 will develop or be maintained.

The risks associated with each of the CurrencyShares Trusts are not identical because of differences in the economies

underlying each CurrencyShares Trust, as well as other considerations.

Read the prospectus for more complete information on each risk.

CurrencyShares

®

Risks

U.S.
Dollar
Index
Indicates
the
general
international
value
of
the
U.S.
Dollar.

The
USDX
does
this
by
averaging
the
exchange
rates

between the U.S. dollar and six major world currencies: the euro, yen, British pound, Canadian dollar, Swedish krona and Swiss franc.
S&P 500 -

An unmanaged capitalization-weighted index of 500 stocks designed to measure performance of the broad domestic economy through changes in the aggregate market value of 500 stocks representing all major industries.

Barclays
Capital
U.S.
Aggregate
Bond
Index
(Bonds)

An
unmanaged
index
composed
of
securities
from
the

Barclays
Capital/Corporate Bond Index, Mortgage-Backed Securities Index and the Asset-Backed Securities Index. Total return comprising capital appreciation/depreciation and income as a percentage of the original investment. Indices are rebalanced monthly by market capitalization.
Correlation.

This
is
a
measurement
of
how
closely
the
performance
of
two
assets
match
each
other

-
the
measure

of
correlation
ranges

from positive one (1) to negative one (-1). For example:

If the value of two assets always moves in the same direction, they are said to be "highly correlated," and they have a correlation coefficient of positive one (1).

If
their
values
always
move
in
opposite
directions,
they
are
said
to
have

a
"negative
correlation"

or
"inverse
correlation,"
and
have

a
correlation of negative one (-1).

If there is no consistent mathematical relationship between the value of the two assets, then the correlation coefficient is 0.

Important Disclosure

Important Disclosure

The CurrencyShares Trusts are not an investment companies registered under the Investment Company Act of 1940 or a commodity pools for purposes of the Commodity Exchange Act.

Each

of

the

CurrencyShares

®

Australian

Dollar

Trust,

CurrencyShares

®
British
Pound
Sterling
Trust,
CurrencyShares

®
Canadian
Dollar
Trust,
CurrencyShares

®
Chinese
Renminbi
Trust,
CurrencyShares

®
Euro
Trust,
CurrencyShares

®
Japanese
Yen
Trust,
CurrencyShares

®
Mexican
Peso
Trust,
CurrencyShares

®
Russian
Ruble
Trust,
CurrencyShares

®
Swedish
Krona
Trust
and
CurrencyShares

®
Swiss
Franc Trust (each a Trust
and collectively, the Trusts) has filed a registration statement
(including
a
prospectus)
with
the

SEC
for
the
offerings
to
which
this
communication
relates.

Before you invest in the shares of a Trust, you should read the prospectus in the registration statement and other documents the Trust has filed with the SEC for more complete information about the Trust and its offering.

This
information
must
be
accompanied
by
a
current
CurrencyShares

®
Chinese
Renminbi
Trust,
CurrencyShares

®
Mexican
Peso
Trust,
CurrencyShares

®
Russian
Ruble
Trust
and
CurrencyShares

®
Swedish
Krona
Trust
prospectus.

For
the
remaining
CurrencyShares

Trusts,
you
may
get

these documents for free by visiting EDGAR on the SEC web site at www.sec.gov. Alternatively, the Trusts and any offering participant will arrange to send you any Trust prospectus if you request it by calling toll-free 800.820.0888.

The prospectus for each Trust is also available by accessing the issuer's web site at

www.currencyshares.com.

CurrencyShares

®

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Contact us: 800.820.0888

or visit www.currencyshares.com