

CURRENCYSHARES MEXICAN PESO TRUST

Form 8-K

February 22, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM 8-K

CURRENT REPORT

PURSUANT TO SECTION 13 OR 15(D) OF THE

SECURITIES EXCHANGE ACT OF 1934

Date of Report (Date of earliest event reported) February 22, 2012

CurrencyShares[®] Mexican Peso Trust

Sponsored by Rydex Specialized Products LLC,

d/b/a Rydex Investments

(Exact name of registrant as specified in its charter)

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NEW YORK
(State or other jurisdiction
of incorporation)

001-32909
(Commission
File Number)

14-6294919
(IRS Employer
Identification No.)

805 King Farm Boulevard, Suite 600

Rockville, Maryland
(Address of principal executive offices)

Registrant's telephone number, including area code: (301) 296-5100

20850
(Zip Code)

NOT APPLICABLE

(Former name or former address, if changed since last report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

- .. Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- .. Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- .. Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- .. Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

Item 3.01 Notice of Delisting or Failure to Satisfy a Continued Listing Rule or Standard; Transfer of Listing.

Item 8.01 Other Events.

On February 22, 2012, Rydex Specialized Products LLC, d/b/a Rydex Investments, sponsor of the CurrencyShares® Mexican Peso Trust (the Trust), issued a press release announcing that it will terminate the Trust and withdraw the Trust 's listing with NYSE Arca on March 26, 2012. A copy of the press release is attached hereto as Exhibit 99.1 and incorporated herein by reference.

Item 9.01. Financial Statements and Exhibits

The following is filed as an Exhibit to this Report.

Exhibit No.	Description of Exhibit
99.1	Press Release dated February 22, 2012.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

CURRENCYSHARES®

MEXICAN PESO TRUST

By: Rydex Specialized Products LLC
Sponsor of the CurrencyShares®
Mexican Peso Trust

February 21, 2012

By: /s/ Nikolaos Bonos
Nikolaos Bonos
Chief Executive Officer