

# CURRENCYSHARES<sup>SM</sup> MEXICAN PESO TRUST



AN EXCHANGE TRADED PRODUCT TRACKING THE PRICE OF THE MEXICAN PESO

THIRD QUARTER 2008

## INVESTMENT STRATEGY<sup>4</sup>

Designed to track the price of the Mexican peso net of Trust expenses

## EXCHANGE

NYSE Arca

## ESTIMATED ANNUAL OPERATING EXPENSES

0.40%

## INTEREST DISTRIBUTION FREQUENCY

Monthly, provided that interest in a given month exceeds Trust expenses. Such interest is not expected to form a significant part of the shareholders' investment return.

## PRODUCT TYPE

Equitized single currency Trust, exchange traded product

## BENCHMARK

Mexican Peso Noon Buying Rate

## NUMBER OF MEXICAN PESOS PER SHARE

1,000

## SHORT SALE/MARGIN ELIGIBLE

Yes

## SPONSOR

Rydex Specialized Products, LLC

## CONCEPT BY

M7 Ventures, LLC

## TRUSTEE

The Bank of New York

## LEAD MARKET MAKER

Goldman, Sachs Execution & Clearing, LLP

## DEPOSITORY

JPMorgan Chase Bank, N.A., London Branch

**This information must be accompanied by a CurrencyShares Mexican Peso Trust prospectus. Please read the prospectus carefully before investing. The CurrencyShares Mexican Peso Trust is not an investment company registered under the Investment Company Act of 1940.**

CurrencyShares Mexican Peso will track the price of the Mexican peso, and trade under the ticker symbol FXM.

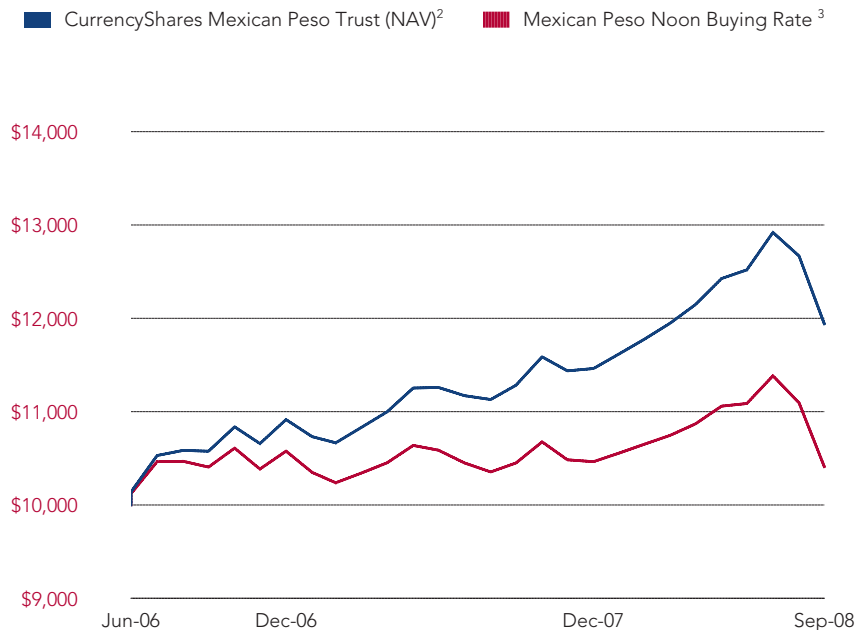
## AVERAGE ANNUAL TOTAL RETURNS (AS OF 09/30/2008)

	YTD <sup>1</sup>	1-Month <sup>1</sup>	3-Month <sup>1</sup>	1-Year	SI	Inception Date
CurrencyShares Mexican Peso Trust (NAV)	4.16%	-5.75%	-4.64%	5.81%	8.09%	6/21/2006
CurrencyShares Mexican Peso Trust (Market Close)	4.55%	-5.74%	-4.46%	6.20%	8.25%	6/21/2006
Mexican Peso Noon Buying Rate	-0.51%	-6.16%	-6.10%	-0.37%	1.90%	—

**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 additional information, please see the fund's prospectus. Net asset value (NAV) is calculated by subtracting total liabilities from total assets, then dividing by the number of shares outstanding. Market close is the last price at which shares are traded. At the time of sale, shares may have a market price that is above or below NAV.

## GROWTH OF \$10,000

(Since Inception 06/21/06-09/30/08)



For information, call  
877.RYDEX34 or visit us at  
[www.CurrencyShares.com](http://www.CurrencyShares.com)

<sup>1</sup> 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. <sup>2</sup>Fund source data: Bank of New York as of 9/30/08. <sup>3</sup>Source: Federal Reserve Board as of 9/30/08. **Mexican Peso Trust shares are subject to risks similar to those of stocks and may not be suitable for all investors.** Investors should consider the investment objectives, risks, charges and expenses of this product carefully before investing. The prospectus contains this and other information about the product. Please read the prospectus, including the "Risk Factors" section carefully before you invest. Shares can be bought and sold through a broker and the selling shareholder may have to pay brokerage commissions in connection with the sale. Investment returns and principal value will fluctuate so that when shares are redeemed, they may be worth more or less than original cost. Shares may only be redeemed directly from the Trust by Authorized Participants via Baskets (as defined in the prospectus). There can be no assurance that an active trading market for the shares will develop or be maintained. The value of the shares relates directly to the value of the Mexican Peso Noon Buying Rate held by the Trust. For a more complete discussion of risk factors applicable to the Trust, carefully read the prospectus. Rydex Distributors, Inc., an affiliate of Rydex Investments and Rydex Specialized Products, is the distributor of Rydex funds. Rydex Specialized Products LLC, d/b/a Rydex Investments, is the sponsor of the Mexican Peso Trust.

## ABOUT THE MEXICAN PESO

The Mexican peso is the national currency of Mexico and the currency of the accounts of the Bank of Mexico. Subsequent to the redenomination of the Mexican peso in 1993, the official currency code for the peso is "MXN." As of April 2007, the Mexican peso is the twelfth most traded currency in the world.

Source: Bank for International Settlements, Triennial Central Bank Survey, 2007

## INTEREST ON DEPOSITORY ACCOUNT

JPMorgan Chase Bank, the Depository for the Trust, maintains a deposit account denominated in Mexican pesos. Interest earned by the Trust, if any, will accrue daily and will be used to pay Trust expenses. Any excess interest will be distributed to shareholders monthly. Rydex will disclose the most current interest rate on [www.CurrencyShares.com](http://www.CurrencyShares.com).

## BENEFITS

- Investors may wish to invest in FXM in order to take advantage of short-term tactical or long-term strategic opportunities
- An investor that believes that the U.S. dollar is weakening relative to the Mexican peso may capitalize on the potential movement
- Investors who believe that the currency is overvalued relative to the U.S. dollar may choose to sell CurrencyShares, including short sales as permitted by the SEC
- Investors will be able to access the Mexican peso market through a traditional brokerage account and the shares will trade daily on the NYSE Arca

## RISKS TO CONSIDER

- The Trust is nondiversified and fluctuations in the price of the Mexican peso could materially and adversely affect the value of the shares
- Factors impacting the price of the Mexican peso include, but are not limited to national debt levels and trade deficit, inflation rates, domestic and foreign interest rates, and substantial sales of Mexican peso by central banks or other government agencies
- Shares of the Trust are not insured against loss by the FDIC or any other federal agency
- Shareholders will not have the protections associated with ownership of shares in an investment company registered under the Investment Company Act of 1940

## FUND DATA SINCE INCEPTION<sup>5</sup> (AS OF 09/30/2008)

Annualized Standard Deviation <sup>6</sup>	6.89
R-Squared <sup>7</sup>	16.20
Beta <sup>8</sup>	0.22
Sharpe Ratio <sup>9</sup>	0.50

<sup>6</sup> **Standard Deviation:** A statistical measure of the historical volatility of an investment, usually computed using 36 monthly returns. More generally, a measure of the extent to which numbers are spread around their average. The higher the number, the more volatility is to be expected.

<sup>7</sup> **R-Squared:** A measurement of how closely an investment's performance correlates with the performance of a benchmark, such as the S&P 500, and thus a measurement of what portion of its performance may be explained by the performance of the overall market or index. Values for R-squared range from 0 to 100, where 0 indicates no correlation and 100 indicates perfect correlation.

<sup>8</sup> **Beta:** A statistical measure of volatility relative to the overall market, usually the S&P 500. A positive beta indicates movement in the same direction as the market, while a negative beta indicates movement inverse to the market. Beta for the market is generally considered to be 1. A beta above 1 or below -1 indicates more volatility than the market. A beta between 1 to -1 indicates less volatility than the market.

<sup>9</sup> **Sharpe Ratio:** A risk-adjusted measure developed by William F. Sharpe, calculated using standard deviation and excess return to determine reward per unit of risk. The higher the Sharpe Ratio, the better the fund's risk-adjusted performance.

## CURRENCYSHARES MEXICAN PESO TRUST SYMBOL & CUSIP NUMBER

	Symbol	Cusip #	Inception
CurrencyShares Mexican Peso	FXM	231-30H-10-7	6/21/2006

**currencySHARES<sup>SM</sup>**

For information, call 877.RYDEX34, or visit us at [www.CurrencyShares.com](http://www.CurrencyShares.com)

<sup>5</sup>Source data: FactSet as of 9/30/08.

The issuer has filed a registration statement (including a prospectus) with the SEC for the offering to which this communication relates. Before you invest, you should read the prospectus in that registration statement and other documents the issuer has filed with the SEC for more complete information about the issuer and this offering. You may get these documents for free by visiting EDGAR on the SEC web site at [www.sec.gov](http://www.sec.gov) or by visiting the Trust's web site at [www.CurrencyShares.com](http://www.CurrencyShares.com). Alternatively, the issuer, any Authorized Participants or any dealer participating in the offering will arrange to send you the prospectus if you request it by calling toll free 877.RYDEX34. Please read the prospectus carefully before investing. The CurrencyShares Mexican Peso Trust is not an investment company registered under the Investment Company Act of 1940.

For continuous pricing information on CurrencyShares Mexican Peso Trust, including the indicative value, see [www.CurrencyShares.com](http://www.CurrencyShares.com).

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