

CURRENCYSHARES MEXICAN PESO TRUST  
Form 424B3  
July 07, 2010

Filed Pursuant to Rule 424(b)(3)

Registration No. 333-159961

Prospectus Supplement No. 4 dated July 7, 2010

(to Prospectus dated February 26, 2010)

**10,050,000 SHARES**

**CURRENCYSHARES® MEXICAN PESO TRUST**

This Prospectus Supplement No. 4 amends and supplements our prospectus dated February 26, 2010 (the Prospectus ) and should be read in conjunction with, and must be delivered with, the Prospectus, Prospectus Supplement No. 1 dated March 12, 2010 ( Prospectus Supplement No. 1 ), Prospectus Supplement No. 2 dated April 27, 2010 ( Prospectus Supplement No. 2 ) and Prospectus Supplement No. 3 dated June 9, 2010 (with Prospectus Supplement No. 1 and Prospectus Supplement No. 2, the Prospectus Supplements ).

Under Creation and Redemption of Shares, the third sentence in the third full paragraph on page 25 of the Prospectus is hereby deleted and replaced in its entirety with the following: As of July 7, 2010, Citadel Securities LLC, EWT LLC, Fortis Clearing Americas LLC, Goldman, Sachs & Co., Goldman Sachs Execution & Clearing, L.P., JPMorgan Securities, Inc., Knight Clearing Services, LLC, Merrill Lynch Professional Clearing Corp., Newedge USA, LLC, Nomura Securities International, Inc. and Timber Hill LLC have each signed a Participant Agreement with the Trustee and the Sponsor and may create and redeem Baskets.

All other portions of the Prospectus, as amended by the Prospectus Supplements, shall remain unchanged. Capitalized terms used but not defined herein shall have the meanings ascribed to such terms in the Prospectus.

The date of this Prospectus Supplement is July 7, 2010