Shame proneness has been shown to have serious implications on mental health. This study was designed to test a structural model of the relationship between traditional machismo, gender role conflict, and shame proneness, in Mexican men. A sample of 382 men participated in the study. A structural equation model was created in which gender role conflict, as measured by the Gender Role Conflict Scale-SF, would have a mediating effect between traditional machismo, as measured by the Machismo Measure, and shame proneness, as measured by the Personal Feelings Questionnaire-2. Results indicated the structural model was an adequate fit with the data; gender role conflict mediated the relationship between traditional machismo and shame proneness. Gender role conflict had a large effect on shame proneness ($\beta = .78$), and traditional machismo showed a large effect on gender role conflict ($\beta = .65$), but was negatively correlated with shame proneness ($\beta = -.41$). Sexual minority status was related to gender role conflict ($\beta = .28$), but negatively correlated with traditional machismo ($\beta = -.24$).