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CAMECO CORP Form 6-K May 14, 2012

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

## FORM 6-K

Report of Foreign Private Issuer

Pursuant to Rule 13a-16 or 15d-16 Under

the Securities Exchange Act of 1934

For the month of May, 2012

# **Cameco Corporation**

(Commission file No. 1-14228)

2121-11th Street West

Saskatoon, Saskatchewan, Canada S7M 1J3

(Address of Principal Executive Offices)

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	In	dicate	by	check	c mark	whe	ther	the:	registran	t files	or v	will	file	annual	reports	under	cove	r Form	20-F	or	Form -	40-	·F.
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Form 20-F " Form 40-F x

Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934.

Yes " No x

If Yes is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b):

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#### **Exhibit Index**

Exhibit No. Description Page No.

1. Press Release dated May 14, 2012 3-4

#### **SIGNATURE**

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, thereunto duly authorized.

Date: May 14, 2012 Cameco Corporation

By:

Gary M. S. Chad

Gary M. S. Chad

Senior Vice-President, Governance, Law and Corporate Secretary

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