

CAMECO CORP  
Form 6-K  
May 30, 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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Indicate by check mark whether the registrant files or will file annual reports under cover Form 20-F or Form 40-F.

Form 20-F  Form 40-F

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

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

**Exhibit Index**

| Exhibit No. | Description   | Page No. |
|-------------|---|----------|
| 1.          | Supplemental Disclosure to the 2012 Management Proxy Circular<br><b>SIGNATURE</b> |          |

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 30, 2012

Cameco Corporation  
By:

*Gary M. S. Chad*

Gary M. S. Chad  
Senior Vice-President, Chief Legal Officer

and Corporate Secretary