CAMECO CORP Form 6-K October 18, 2010

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 October, 2010 Cameco Corporation (Commission file No. 1-14228) 2121-11th Street West Saskatoon, Saskatchewan, Canada S7M 1J3 (Address of Principal Executive Offices) 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 o Form 40-F b 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 o No b

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

<u>Exhibit Index</u>

| Exhibit No. | Description | Page No. |
|-------------|---|----------------------------------|
| 1. | Press Release dated October 15, 2010 | 3 |
| | SIGNATURE | |
| | equirements of the Securities Exchange Act of 1934, the registrant has alf by the undersigned, thereunto duly authorized. | as duly caused this report to be |

Date: October 15, 2010

Cameco Corporation

By: Gary M. S. Chad

Gary M.S. Chad Senior Vice-President, Governance, Law and Corporate Secretary

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