

# FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

OMB APPROVAL  
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## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person *		2. Issuer Name and Ticker or Trading Symbol		5. Relationship of Reporting Person(s) to Issuer (Check all applicable)	
<b>Zimpfer Matthew J.</b>		<b>CNO Financial Group, Inc. [ CNO ]</b>		<input type="checkbox"/> Director <input type="checkbox"/> 10% Owner <input checked="" type="checkbox"/> <b>X</b> Officer (give title below) <input type="checkbox"/> Other (specify below) <b>EVP and General Counsel</b>	
(Last) (First) (Middle)		3. Date of Earliest Transaction (MM/DD/YYYY)			
<b>11825 N. PENNSYLVANIA STREET</b>		<b>2/21/2018</b>			
(Street)		4. If Amendment, Date Original Filed (MM/DD/YYYY)		6. Individual or Joint/Group Filing (Check Applicable Line)	
<b>CARMEL, IN 46032</b>				<input checked="" type="checkbox"/> Form filed by One Reporting Person <input type="checkbox"/> Form filed by More than One Reporting Person	
(City) (State) (Zip)					

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Trans. Date	2A. Deemed Execution Date, if any	3. Trans. Code (Instr. 8)		4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(A) or (D)	Price			
Common Stock	2/21/2018		A		24562	A	\$23.33 (1)	118201	D	
Common Stock	2/21/2018		F		7145	D	\$23.33 (2)	111056	D	

**Table II - Derivative Securities Beneficially Owned ( e.g. , puts, calls, warrants, options, convertible securities)**

1. Title of Derivate Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Trans. Date	3A. Deemed Execution Date, if any	4. Trans. Code (Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date		7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)		8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares				
Restricted Stock Units	(3)	2/21/2018		A		9860		(4)	(4)	Common Stock	9860	\$0	9860	D	
Restricted Stock Units	(3)	2/21/2018		A		8210		(5)	(5)	Common Stock	8210	\$0	8210	D	
Stock Options	\$23.33	2/21/2018		A		23570		(6)	2/21/2028	Common Stock	23570	\$0	23570	D	

### Explanation of Responses:

- These shares were acquired upon vesting of performance share units for the 2015-2017 performance period, based on the Issuer's average pre-tax operating income and relative total shareholder return over that period.
- Shares were surrendered to CNO Financial Group, Inc. to cover required tax withholding on vesting of performance share units.
- Restricted stock units convert into common stock on a one-for-one basis.
- The restricted stock units vest in three equal annual installments beginning March 25, 2019.
- The restricted stock units vest on March 25, 2021.
- One-half of these options becomes exercisable on February 21, 2020 and the other one-half becomes exercisable on February 21, 2021.

### Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
<b>Zimpfer Matthew J.</b> <b>11825 N. PENNSYLVANIA STREET</b> <b>CARMEL, IN 46032</b>			<b>EVP and General Counsel</b>	

### Signatures

Karl W. Kindig, Attorney-in-Fact

2/23/2018

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

\* If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

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