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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

OMB APPROVAL

OMB Number: 3235-0006

Expires: July 31, 2015

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hours per response: 23.8

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 06-30-2018

Check here if Amendment: Amendment Number: _____

This Amendment (Check only one.): is a restatement.

adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: CNO Financial Group, Inc.

Address: 11825 NORTH PENNSYLVANIA STREET

CARMEL IN 46032

Form 13F File Number: 028-17555

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: John R. Kline

Title: Senior Vice President and Chief Accounting Officer

Phone: 317-817-6144

Signature, Place, and Date of Signing:

/s/ John R. Kline Carmel, INDIANA 08-01-2018

[Signature]

[City, State]

[Date]

Do you wish to provide information pursuant to Special Instruction 5?

Yes No

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

Form 13F Summary Page

Report Summary:

Number of Other Included Managers:	<u>1</u>
Form 13F Information table Entry Total:	<u>15</u>
Form 13F Information table Value Total:	<u>238,284</u> (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name	CIK
<u>1</u>	<u>028-17556</u>	<u>40/86 Advisors, Inc.</u>	<u></u>

FORM 13F INFORMATION TABLE

COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT / CALL	COLUMN 6 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGER	COLUMN 8 VOTING AUTHORITY		
									SOLE	SHARED	NONE
ALPS ETF TR	ALERIAN MLP	00162Q866	8,541	845,637	SH	-	DFND	1	0	845,637	0
ARES CAP CORP	COM	04010L103	12,589	765,301	SH	-	DFND	1	0	765,301	0
GOLDMAN SACHS BDC INC	NOTE 4.500% 4/0	38147UAB3	2,040	2,000,000	PRN	-	DFND	1	0	2,000,000	0
GOLDMAN SACHS MLP ENERGY REN	SHS	38147U107	7,336	358,185	SH	-	DFND	1	0	358,185	0
GOLUB CAP BDC INC	COM	38173M102	10,177	556,139	SH	-	DFND	1	0	556,139	0
HERCULES CAPITAL INC	COM	427096508	4,799	379,367	SH	-	DFND	1	0	379,367	0
INVESCO EXCHANGE TRADED FD T	FINL PFD PTFL	46137V621	18,460	1,000,000	SH	-	DFND	1	0	1,000,000	0
INVESCO EXCHNG TRADED FD TR	PFD ETF	46138E511	51,723	3,552,423	SH	-	DFND	1	0	3,552,423	0
ISHARES TR	S&P US PFD STK	464288687	33,784	895,900	SH	-	DFND	1	0	895,900	0
ISHARES TR	FLTG RATE NT ETF	46429B655	20,298	398,000	SH	-	DFND	1	0	398,000	0
MAIN STREET CAPITAL CORP	COM	56035L104	11,418	300,000	SH	-	DFND	1	0	300,000	0
SOLAR CAP LTD	COM	83413U100	7,461	365,000	SH	-	DFND	1	0	365,000	0
TCP CAP CORP	COM	87238Q103	29,072	2,011,900	SH	-	DFND	1	0	2,011,900	0
TCP CAP CORP	NOTE 4.625% 3/0	87238QAD5	10,014	10,000,000	PRN	-	DFND	1	0	10,000,000	0
TPG SPECIALTY LENDING INC	COM	87265K102	10,572	589,305	SH	-	DFND	1	0	589,305	0