

[] Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. *See* Instruction 1(b).

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

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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.] | 2. Issuer Name and Ticker or Trading Symbol | | | | | | 5. Relationship of Reporting Person(s) to Issuer | | | | | | |
|---|---|-------------|-------------------------------------|---|---|---|---|----------------------------------|---------------|---|---|---|---------------------|------------------------|---|--|--|-------------------------|
| C: E d | and also I as | | | | C | NO. | Finan | cial Cra | uin | Inc | I CNC |) 1 | | (Check all app | licable) | | | |
| Sievert Frederick James | | | | | | CNO Financial Group, Inc. [CNO] 3. Date of Earliest Transaction (MM/DD/YYYY) | | | | | | | X Director10% Owner | | | | | |
| (Last) (First) (Middle) | | | | 3. 1 | 3. Date of Earliest Transaction (MM/DD/YYYY) | | | | | | | Officer (give title below) Other (specify below) | | | | | | |
| C/O CNO FINANCIAL GROUP, | | | | | | 5/17/2017 | | | | | | | | | | | | |
| INC., 11825 | | | | ANIA | | | | | | | | | | | | | | |
| STREET | | | | | | | | | | | | | | | | | | |
| (Street) | | | | 4.] | 4. If Amendment, Date Original Filed (MM/DD/YYYY) | | | | | | | 6. Individual or Joint/Group Filing (Check Applicable Line) | | | | | | |
| CARMEL, IN 46032 (City) (State) (Zip) | | | | | | | | | | | X_Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | | | | |
| | | | Table | I - Nor | ı-Der | ivati | ive Secu | ırities Ac | quire | ed, Di | sposed o | f, or | Ben | neficially Owne | d | | | |
| 1. Title of Security (Instr. 3) 2. Trans. I | | | . Date | 2A. Deemed Execution Date, if any | | 3. Trans. Co (Instr. 8) | ode 4. Securities Act or Disposed of ((Instr. 3, 4 and 5 | | osed of (D | D) Fo | | . Amount of Securities Beneficially Owned following Reported Transaction(s) Instr. 3 and 4) | | Ownership of Form: | Beneficial | | | |
| | | | | | | | | Code | V | Amou | (A) or (D) | Pri | ice | | | | | Ownership (Instr. 4) |
| Common Stock 5/17/201 | | | | 017 | | | A | | 6570 | A | <u>U</u> | <u>1)</u> | 7 | 71194 | | | | |
| | Tab | le II - Der | ivative | Securi | ities l | Bene | ficially | Owned (| e.g. , | , puts, | calls, w | arrai | nts, | options, conve | rtible sec | urities) | I | |
| Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative | se | 3A. Deer Execution Date, if a | on (Instr. 8 | | ns. Code 5. Numl 8) Derivati Acquire Dispose (Instr. 3 | | e Securities (A) or of (D) | | 6. Date Exercisable and Expiration Date | | | rities | Underlying Security | 8. Price of Derivative Security (Instr. 5) | derivative Securities Beneficially Owned | Derivative Security: | Beneficial |
| | Security | | | | Code | V | (A) | (D) | Date Exerc | cisable | Expiration Date | Title | Amo Shai | nount or Number of | | Following Reported Transaction(s (Instr. 4) | Direct (D) or Indirect) (I) (Instr. 4) | |

Explanation of Responses:

(1) Award of immediately vesting restricted stock units under the CNO Financial Group, Inc. Amended and Restated Long-Term Incentive Plan.

Reporting Owners

| Reporting Owner Name / Address | Relationships | | | | | |
|---|---------------|-----------|---------|-------|--|--|
| Reporting Owner Name / Address | Director | 10% Owner | Officer | Other | | |
| Sievert Frederick James C/O CNO FINANCIAL GROUP, INC. 11825 NORTH PENNSYLVANIA STREET CARMEL, IN 46032 | X | | | | | |

Signatures

| Karl W. Kindig, Attorney-in-Fact | 5/18/2017 | | | |
|----------------------------------|-----------|--|--|--|
| ** Signature of Reporting Person | Date | | | |

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.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.