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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

Estimated average burden
hours per response: 23.8

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 03-31-2021

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 05-04-2021

[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>12</u>
Form 13F Information table Value Total:	<u>124,982</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
									BLACKROCK TCP CAP CORP	COM	09259E108
GOHEALTH INC	COM CL A	38046W105	117	10,000	SH	-	DFND	1	0	10,000	0
GOLDMAN SACHS BDC INC	NOTE 4.500% 4/0	38147UAB3	2,057	2,000,000	PRN	-	DFND	1	0	2,000,000	0
GOLUB CAP BDC INC	COM	38173M102	3,169	216,788	SH	-	DFND	1	0	216,788	0
INVESCO EXCH TRADED FD TR II	TAXABLE MUN BD	46138G805	19,849	619,700	SH	-	DFND	1	0	619,700	0
ISHARES TR	IBOXX HI YD ETF	464288513	14,978	171,800	SH	-	DFND	1	0	171,800	0
ISHARES TR	USD INV GRDE ETF	464288620	18,474	312,900	SH	-	DFND	1	0	312,900	0
MAIN STREET CAPITAL CORP	COM	56035L104	3,950	100,884	SH	-	DFND	1	0	100,884	0
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	4,987	5,000,000	PRN	-	DFND	1	0	5,000,000	0
SELECTQUOTE INC	COM	816307300	1,490	50,500	SH	-	DFND	1	0	50,500	0
SPDR SER TR	WELLS FG PFD ETF	78464A292	30,401	700,000	SH	-	DFND	1	0	700,000	0
VANGUARD SCOTTSDALE FDS	LG-TERM COR BD	92206C813	18,377	181,500	SH	-	DFND	1	0	181,500	0