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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: 12-31-2015

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 11-14-2016  
[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>18</u>
Form 13F Information table Value Total:	<u>269,349</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></u>	<u>40/86 Advisors, Inc.</u>	<u></u>

# FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8				
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE	SHRS OR	SH /	PUT /	INVESTMENT	OTHER	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ALLEGION PUB LTD CO	ORD SHS	G0176J109	174	2,637	SH	-	DFND	1	0	2,637	0
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	482	9,977	SH	-	DFND	1	0	9,977	0
BRISTOL MYERS SQUIBB CO	DBCV 9/1	110122AN8	1,733	1,000,000	PRN	-	DFND	1	0	1,000,000	0
CMS ENERGY CORP	COM	125896100	316	8,756	SH	-	DFND	1	0	8,756	0
DANAHER CORP DEL	NOTE 1/2	235851AF9	2,696	1,000,000	PRN	-	DFND	1	0	1,000,000	0
E M C CORP MASS	COM	268648102	496	19,329	SH	-	DFND	1	0	19,329	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	1,233	87,514	SH	-	DFND	1	0	87,514	0
GILEAD SCIENCES INC	NOTE 1.625% 5/0	375558AP8	2,234	500,000	PRN	-	DFND	1	0	500,000	0
HOST HOTELS & RESORTS INC	COM	44107P104	1,232	80,305	SH	-	DFND	1	0	80,305	0
INGERSOLL-RAND PLC	SHS	G47791101	437	7,911	SH	-	DFND	1	0	7,911	0
ISHARES TR	CORE US AGGBD ET	464287226	119,708	1,108,300	SH	-	DFND	1	0	1,108,300	0
ISHARES TR	IBOXX INV CP ETF	464287242	4,560	40,000	SH	-	DFND	1	0	40,000	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	126,333	619,675	SH	-	DFND	1	0	619,675	0
SPDR SERIES TRUST	BRC HGH YLD BD	78464A417	814	24,000	SH	-	DFND	1	0	24,000	0
VANGUARD INTL EQUITY INDEX F	FTSE EUROPE ETF	922042874	1,322	26,500	SH	-	DFND	1	0	26,500	0
VANGUARD WHITEHALL FDS INC	HIGH DIV YLD	921946406	2,189	32,800	SH	-	DFND	1	0	32,800	0
WELLPOINT INC	NOTE 2.750%10/1	94973VBG1	2,863	1,500,000	PRN	-	DFND	1	0	1,500,000	0
WELLTOWER INC	COM	95040Q104	527	7,747	SH	-	DFND	1	0	7,747	0