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The reader should not assume that the information is accurate and complete.

**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: 06-30-2017

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 08-04-2017

[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>16</u>
Form 13F Information table Value Total:	<u>387,134</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
ALLEGION PUB LTD CO	ORD SHS	G0176J109	214	2,637	SH	-	DFND	1	0	2,637	0
ANTHEM INC	NOTE 2.750%10/1	94973VBG1	3,863	1,500,000	PRN	-	DFND	1	0	1,500,000	0
BRISTOL MYERS SQUIBB CO	DBCV 9/1	110122AN8	1,429	1,000,000	PRN	-	DFND	1	0	1,000,000	0
CMS ENERGY CORP	COM	125896100	405	8,756	SH	-	DFND	1	0	8,756	0
DANAHER CORP DEL	NOTE 1/2	235851AF9	3,224	1,000,000	PRN	-	DFND	1	0	1,000,000	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	725	64,787	SH	-	DFND	1	0	64,787	0
HOST HOTELS & RESORTS INC	COM	44107P104	1,467	80,305	SH	-	DFND	1	0	80,305	0
INGERSOLL-RAND PLC	SHS	G47791101	471	5,151	SH	-	DFND	1	0	5,151	0
ISHARES TR	CORE S&P500 ETF	464287200	96,107	394,837	SH	-	DFND	1	0	394,837	0
ISHARES TR	CORE US AGGBD ET	464287226	120,839	1,103,454	SH	-	DFND	1	0	1,103,454	0
ISHARES TR	IBOXX INV CP ETF	464287242	63,756	529,049	SH	-	DFND	1	0	529,049	0
ISHARES TR	U.S. PFD STK ETF	464288687	35,958	918,000	SH	-	DFND	1	0	918,000	0
TCP CAP CORP	COM	87238Q103	34,001	2,011,900	SH	-	DFND	1	0	2,011,900	0
TPG SPECIALTY LENDING INC	COM	87265K102	4,499	220,000	SH	-	DFND	1	0	220,000	0
VANGUARD SCOTTSDALE FDS	INT-TERM CORP	92206C870	19,596	223,874	SH	-	DFND	1	0	223,874	0
WELLTOWER INC	COM	95040Q104	580	7,747	SH	-	DFND	1	0	7,747	0