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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: 09-30-2017

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 11-02-2017

[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>21</u>
Form 13F Information table Value Total:	<u>500,191</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		COLUMN 5			COLUMN 6 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGER	COLUMN 8 VOTING AUTHORITY		
			VALUE (x\$1000)	SHRS OR PRN AMT	SH / PRN	PUT / CALL	SOLE			SHARED	NONE	
ALLEGION PUB LTD CO	ORD SHS	G0176J109	228	2,637	SH	-	DFND	1	0	2,637	0	
ALPS ETF TR	ALERIAN MLP	00162Q866	9,488	845,637	SH	-	DFND	1	0	845,637	0	
ANTHEM INC	NOTE 2.750%10/1	94973VBG1	3,893	1,500,000	PRN	-	DFND	1	0	1,500,000	0	
BRISTOL MYERS SQUIBB CO	DBCX 9/1	110122AN8	1,644	1,000,000	PRN	-	DFND	1	0	1,000,000	0	
CMS ENERGY CORP	COM	125896100	406	8,756	SH	-	DFND	1	0	8,756	0	
DANAHER CORP DEL	NOTE 1/2	235851AF9	3,277	1,000,000	PRN	-	DFND	1	0	1,000,000	0	
DELL TECHNOLOGIES INC	COM CL V	24703L103	2	20	SH	-	DFND	1	0	20	0	
HOST HOTELS & RESORTS INC	COM	44107P104	1,485	80,305	SH	-	DFND	1	0	80,305	0	
INGERSOLL-RAND PLC	SHS	G47791101	459	5,151	SH	-	DFND	1	0	5,151	0	
ISHARES TR	CORE S&P500 ETF	464287200	103,154	407,837	SH	-	DFND	1	0	407,837	0	
ISHARES TR	CORE US AGGBD ET	464287226	122,571	1,118,454	SH	-	DFND	1	0	1,118,454	0	
ISHARES TR	IBOXX INV CP ETF	464287242	64,137	529,049	SH	-	DFND	1	0	529,049	0	
ISHARES TR	JP MOR EM MK ETF	464288281	25,263	217,000	SH	-	DFND	1	0	217,000	0	
ISHARES TR	IBOXX HI YD ETF	464288513	20,095	226,400	SH	-	DFND	1	0	226,400	0	
ISHARES TR	U.S. PFD STK ETF	464288687	55,549	1,431,300	SH	-	DFND	1	0	1,431,300	0	
SPDR SER TR	BLOOMBERG SRT TR	78468R408	20,081	717,950	SH	-	DFND	1	0	717,950	0	
TCP CAP CORP	COM	87238Q103	33,176	2,011,900	SH	-	DFND	1	0	2,011,900	0	
TCP CAP CORP	NOTE 4.625% 3/0	87238QAD5	10,425	10,000,000	PRN	-	DFND	1	0	10,000,000	0	
TPG SPECIALTY LENDING INC	COM	87265K102	4,611	220,000	SH	-	DFND	1	0	220,000	0	
VANGUARD SCOTTSDALE FDS	INT-TERM CORP	92206C870	19,703	223,874	SH	-	DFND	1	0	223,874	0	
WELLTOWER INC	COM	95040Q104	544	7,747	SH	-	DFND	1	0	7,747	0	